Holdings

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

As of: *November 30, 2024* *View Date:* *December 6, 2024*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			19,053.200	Local	1.000000	19,053.20	1.000000	19,053.20	0.00	0.00
				Base	1.000000	19,053.20	1.000000	19,053.20	0.00	0.00
US DOLLAR Total										
			19,053.200	Local		19,053.20		19,053.20	0.00	0.00
				Base		19,053.20		19,053.20	0.00	0.00
CASH Total										
			19,053.200	Base		19,053.20		19,053.20	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.545491	31 Dec 2030		
			4,156,762.570	Local	100.000000	4,156,762.57	100.000000	4,156,762.57	0.00	0.29
				Base	100.000000	4,156,762.57	100.000000	4,156,762.57	0.00	0.29
US DOLLAR Total										
			4,156,762.570	Local		4,156,762.57		4,156,762.57	0.00	0.29
				Base		4,156,762.57		4,156,762.57	0.00	0.29
CASH EQUIVALENT Total										
			4,156,762.570	Base		4,156,762.57		4,156,762.57	0.00	0.29
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			30,907.000	Local	77.498521	2,395,246.78	136.340000	4,213,860.38	1,818,613.60	0.29
				Base	77.498521	2,395,246.78	136.340000	4,213,860.38	1,818,613.60	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,476.000	52.950826	1,507,827.72	101.210000	2,882,055.96	1,374,228.24	0.20
		Base		52.950826	1,507,827.72	101.210000	2,882,055.96	1,374,228.24	0.20
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	20,592.000	68.037492	1,401,028.04	91.550000	1,885,197.60	484,169.56	0.13
		Base		68.037492	1,401,028.04	91.550000	1,885,197.60	484,169.56	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	23,490.000	158.356821	3,719,801.73	149.690000	3,516,218.10	-203,583.63	0.24
		Base		158.356821	3,719,801.73	149.690000	3,516,218.10	-203,583.63	0.24
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	42,685.000	43.308681	1,848,631.03	40.630000	1,734,291.55	-114,339.48	0.12
		Base		43.308681	1,848,631.03	40.630000	1,734,291.55	-114,339.48	0.12
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	14,141.000	124.438931	1,759,690.92	320.690000	4,534,877.29	2,775,186.37	0.31
		Base		124.438931	1,759,690.92	320.690000	4,534,877.29	2,775,186.37	0.31
00766T100	AECOM COMMON STOCK USD.01								
		Local	12,872.000	47.426464	610,473.45	116.970000	1,505,637.84	895,164.39	0.10
		Base		47.426464	610,473.45	116.970000	1,505,637.84	895,164.39	0.10
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01								
		Local	32,426.000	83.284003	2,700,567.07	135.290000	4,386,913.54	1,686,346.47	0.30
		Base		83.284003	2,700,567.07	135.290000	4,386,913.54	1,686,346.47	0.30
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	13,704.000	88.922685	1,218,596.47	187.540000	2,570,048.16	1,351,451.69	0.18
		Base		88.922685	1,218,596.47	187.540000	2,570,048.16	1,351,451.69	0.18
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	46,147.000	60.682314	2,800,306.73	76.800000	3,544,089.60	743,782.87	0.24
		Base		60.682314	2,800,306.73	76.800000	3,544,089.60	743,782.87	0.24
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	118,743.000	51.845311	6,156,267.82	46.430000	5,513,237.49	-643,030.33	0.38
		Base		51.845311	6,156,267.82	46.430000	5,513,237.49	-643,030.33	0.38

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	71,443.000	Local	26.473500	1,891,346.27	21.730000	1,552,456.39	-338,889.88	0.11
		Base	26.473500	1,891,346.27	21.730000	1,552,456.39	-338,889.88	0.11
018522300	ALLETE INC COMMON STOCK							
	26,546.000	Local	66.211960	1,757,662.70	64.880000	1,722,304.48	-35,358.22	0.12
		Base	66.211960	1,757,662.70	64.880000	1,722,304.48	-35,358.22	0.12
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	126,035.000	Local	27.439084	3,458,284.99	39.980000	5,038,879.30	1,580,594.31	0.35
		Base	27.439084	3,458,284.99	39.980000	5,038,879.30	1,580,594.31	0.35
021369103	ALTAIR ENGINEERING INC A COMMON STOCK							
	27,315.000	Local	98.281182	2,684,550.48	105.610000	2,884,737.15	200,186.67	0.20
		Base	98.281182	2,684,550.48	105.610000	2,884,737.15	200,186.67	0.20
023436108	AMEDISYS INC COMMON STOCK USD.001							
	14,999.000	Local	131.681314	1,975,088.03	91.410000	1,371,058.59	-604,029.44	0.09
		Base	131.681314	1,975,088.03	91.410000	1,371,058.59	-604,029.44	0.09
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	301,847.000	Local	11.103800	3,351,648.72	14.520000	4,382,818.44	1,031,169.72	0.30
		Base	11.103800	3,351,648.72	14.520000	4,382,818.44	1,031,169.72	0.30
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	33,166.000	Local	69.896303	2,318,180.77	146.860000	4,870,758.76	2,552,577.99	0.34
		Base	69.896303	2,318,180.77	146.860000	4,870,758.76	2,552,577.99	0.34
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	144,622.000	Local	36.219372	5,238,118.01	38.290000	5,537,576.38	299,458.37	0.38
		Base	36.219372	5,238,118.01	38.290000	5,537,576.38	299,458.37	0.38
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,095.000	Local	25.596561	1,333,452.82	26.440000	1,377,391.80	43,938.98	0.09
		Base	25.596561	1,333,452.82	26.440000	1,377,391.80	43,938.98	0.09
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	230,288.000	Local	17.966108	4,137,378.97	19.930000	4,589,639.84	452,260.87	0.32
		Base	17.966108	4,137,378.97	19.930000	4,589,639.84	452,260.87	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
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	134,374.000	Local	33.483149	4,499,264.67	32.690000	4,392,686.06	-106,578.61	0.30
		Base	33.483149	4,499,264.67	32.690000	4,392,686.06	-106,578.61	0.30
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	154,845.000	Local	7.476759	1,157,738.70	15.970000	2,472,874.65	1,315,135.95	0.17
		Base	7.476759	1,157,738.70	15.970000	2,472,874.65	1,315,135.95	0.17
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	10,575.000	Local	236.460396	2,500,568.69	253.750000	2,683,406.25	182,837.56	0.18
		Base	236.460396	2,500,568.69	253.750000	2,683,406.25	182,837.56	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	17,631.000	Local	196.693792	3,467,908.24	274.720000	4,843,588.32	1,375,680.08	0.33
		Base	196.693792	3,467,908.24	274.720000	4,843,588.32	1,375,680.08	0.33
038336103	APTARGROUP INC COMMON STOCK USD.01							
	30,515.000	Local	64.228510	1,959,932.97	172.960000	5,277,874.40	3,317,941.43	0.36
		Base	64.228510	1,959,932.97	172.960000	5,277,874.40	3,317,941.43	0.36
03852U106	ARAMARK COMMON STOCK USD.01							
	121,092.000	Local	25.535175	3,092,105.47	40.690000	4,927,233.48	1,835,128.01	0.34
		Base	25.535175	3,092,105.47	40.690000	4,927,233.48	1,835,128.01	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	24,335.000	Local	47.984053	1,167,691.93	120.160000	2,924,093.60	1,756,401.67	0.20
		Base	47.984053	1,167,691.93	120.160000	2,924,093.60	1,756,401.67	0.20
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	57,140.000	Local	52.973049	3,026,880.00	26.030000	1,487,354.20	-1,539,525.80	0.10
		Base	52.973049	3,026,880.00	26.030000	1,487,354.20	-1,539,525.80	0.10
044186104	ASHLAND INC COMMON STOCK							
	22,445.000	Local	43.684794	980,505.20	78.060000	1,752,056.70	771,551.50	0.12
		Base	43.684794	980,505.20	78.060000	1,752,056.70	771,551.50	0.12
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	68,253.000	Local	19.321052	1,318,719.73	26.690000	1,821,672.57	502,952.84	0.13
		Base	19.321052	1,318,719.73	26.690000	1,821,672.57	502,952.84	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
052800109	AUTOLIV INC COMMON STOCK USD1.0							
	33,606.000	Local	88.887842	2,987,164.83	99.120000	3,331,026.72	343,861.89	0.23
		Base	88.887842	2,987,164.83	99.120000	3,331,026.72	343,861.89	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01							
	12,037.000	Local	62.222416	748,971.22	178.890000	2,153,298.93	1,404,327.71	0.15
		Base	62.222416	748,971.22	178.890000	2,153,298.93	1,404,327.71	0.15
05352A100	AVANTOR INC COMMON STOCK USD.01							
	312,482.000	Local	22.561800	7,050,156.39	21.060000	6,580,870.92	-469,285.47	0.45
		Base	22.561800	7,050,156.39	21.060000	6,580,870.92	-469,285.47	0.45
05368V106	AVIENT CORP COMMON STOCK USD.01							
	41,971.000	Local	35.119463	1,473,998.97	51.250000	2,151,013.75	677,014.78	0.15
		Base	35.119463	1,473,998.97	51.250000	2,151,013.75	677,014.78	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	7,868.000	Local	52.739043	414,950.79	109.070000	858,162.76	443,211.97	0.06
		Base	52.739043	414,950.79	109.070000	858,162.76	443,211.97	0.06
053807103	AVNET INC COMMON STOCK USD1.0							
	40,500.000	Local	31.579375	1,278,964.67	54.710000	2,215,755.00	936,790.33	0.15
		Base	31.579375	1,278,964.67	54.710000	2,215,755.00	936,790.33	0.15
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	60,998.000	Local	32.221664	1,965,457.08	96.300000	5,874,107.40	3,908,650.32	0.40
		Base	32.221664	1,965,457.08	96.300000	5,874,107.40	3,908,650.32	0.40
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	42,020.000	Local	69.777119	2,932,034.55	130.850000	5,498,317.00	2,566,282.45	0.38
		Base	69.777119	2,932,034.55	130.850000	5,498,317.00	2,566,282.45	0.38
06417N103	BANK OZK COMMON STOCK							
	48,502.000	Local	40.311506	1,955,188.64	49.970000	2,423,644.94	468,456.30	0.17
		Base	40.311506	1,955,188.64	49.970000	2,423,644.94	468,456.30	0.17
077454106	BELDEN INC COMMON STOCK USD.01							
	18,756.000	Local	66.294569	1,243,420.93	122.400000	2,295,734.40	1,052,313.47	0.16
		Base	66.294569	1,243,420.93	122.400000	2,295,734.40	1,052,313.47	0.16

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Base Currency: USD - US DOLLAR

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07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	59,405.000	Local	19.774685	1,174,715.14	78.460000	4,660,916.30	3,486,201.16	0.32
		Base	19.774685	1,174,715.14	78.460000	4,660,916.30	3,486,201.16	0.32
08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01							
	52,675.000	Local	57.652755	3,036,858.88	72.310000	3,808,929.25	772,070.37	0.26
		Base	57.652755	3,036,858.88	72.310000	3,808,929.25	772,070.37	0.26
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	8,801.000	Local	318.245800	2,800,881.29	340.530000	2,997,004.53	196,123.24	0.21
		Base	318.245800	2,800,881.29	340.530000	2,997,004.53	196,123.24	0.21
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
	87,508.000	Local	85.171426	7,453,181.11	66.030000	5,778,153.24	-1,675,027.87	0.40
		Base	85.171426	7,453,181.11	66.030000	5,778,153.24	-1,675,027.87	0.40
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	32,059.000	Local	49.319244	1,581,125.65	64.070000	2,054,020.13	472,894.48	0.14
		Base	49.319244	1,581,125.65	64.070000	2,054,020.13	472,894.48	0.14
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	18,346.000	Local	79.956623	1,466,884.21	83.940000	1,539,963.24	73,079.03	0.11
		Base	79.956623	1,466,884.21	83.940000	1,539,963.24	73,079.03	0.11
093671105	H+R BLOCK INC COMMON STOCK							
	64,163.000	Local	18.145326	1,164,258.55	59.280000	3,803,582.64	2,639,324.09	0.26
		Base	18.145326	1,164,258.55	59.280000	3,803,582.64	2,639,324.09	0.26
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,053.000	Local	331.434357	1,343,303.45	316.240000	1,281,720.72	-61,582.73	0.09
		Base	331.434357	1,343,303.45	316.240000	1,281,720.72	-61,582.73	0.09
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	31,633.000	Local	36.553929	1,156,310.45	73.850000	2,336,097.05	1,179,786.60	0.16
		Base	36.553929	1,156,310.45	73.850000	2,336,097.05	1,179,786.60	0.16
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	27,926.000	Local	38.473113	1,074,400.15	52.270000	1,459,692.02	385,291.87	0.10
		Base	38.473113	1,074,400.15	52.270000	1,459,692.02	385,291.87	0.10

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109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	20,288.000	76.476881	1,551,562.96	96.710000	1,962,052.48	410,489.52	0.14
		Base		76.476881	1,551,562.96	96.710000	1,962,052.48	410,489.52	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	138,510.000	17.735396	2,456,529.72	30.070000	4,164,995.70	1,708,465.98	0.29
		Base		17.735396	2,456,529.72	30.070000	4,164,995.70	1,708,465.98	0.29
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	50,798.000	80.347158	4,081,474.92	57.950000	2,943,744.10	-1,137,730.82	0.20
		Base		80.347158	4,081,474.92	57.950000	2,943,744.10	-1,137,730.82	0.20
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,439.000	34.781314	1,058,708.42	80.510000	2,450,643.89	1,391,935.47	0.17
		Base		34.781314	1,058,708.42	80.510000	2,450,643.89	1,391,935.47	0.17
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	29,014.000	129.769795	3,765,140.84	281.880000	8,178,466.32	4,413,325.48	0.56
		Base		129.769795	3,765,140.84	281.880000	8,178,466.32	4,413,325.48	0.56
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	48,614.000	17.651262	858,098.43	39.900000	1,939,698.60	1,081,600.17	0.13
		Base		17.651262	858,098.43	39.900000	1,939,698.60	1,081,600.17	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	69,510.000	11.172627	776,609.32	40.520000	2,816,545.20	2,039,935.88	0.19
		Base		11.172627	776,609.32	40.520000	2,816,545.20	2,039,935.88	0.19
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	25,199.000	36.805301	927,456.77	109.620000	2,762,314.38	1,834,857.61	0.19
		Base		36.805301	927,456.77	109.620000	2,762,314.38	1,834,857.61	0.19
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,251.000	190.431368	1,952,111.95	459.880000	4,714,229.88	2,762,117.93	0.32
		Base		190.431368	1,952,111.95	459.880000	4,714,229.88	2,762,117.93	0.32
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	83,852.000	25.833041	2,166,152.16	38.190000	3,202,307.88	1,036,155.72	0.22
		Base		25.833041	2,166,152.16	38.190000	3,202,307.88	1,036,155.72	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
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	21,197.000	88.891704	1,884,237.45	456.700000	9,680,669.90	7,796,432.45	0.67
		Base		88.891704	1,884,237.45	456.700000	9,680,669.90	7,796,432.45	0.67
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	96,644.000	44.653023	4,315,446.78	53.230000	5,144,360.12	828,913.34	0.35
		Base		44.653023	4,315,446.78	53.230000	5,144,360.12	828,913.34	0.35
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	16,608.000	59.721534	991,855.24	54.570000	906,298.56	-85,556.68	0.06
		Base		59.721534	991,855.24	54.570000	906,298.56	-85,556.68	0.06
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	17,058.000	124.414416	2,122,261.10	420.890000	7,179,541.62	5,057,280.52	0.49
		Base		124.414416	2,122,261.10	420.890000	7,179,541.62	5,057,280.52	0.49
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	71,775.000	34.663167	2,487,948.78	28.450000	2,041,998.75	-445,950.03	0.14
		Base		34.663167	2,487,948.78	28.450000	2,041,998.75	-445,950.03	0.14
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		Local	87,561.000	21.975969	1,924,237.79	30.950000	2,710,012.95	785,775.16	0.19
		Base		21.975969	1,924,237.79	30.950000	2,710,012.95	785,775.16	0.19
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,326.000	164.385471	3,176,913.61	193.250000	3,734,749.50	557,835.89	0.26
		Base		164.385471	3,176,913.61	193.250000	3,734,749.50	557,835.89	0.26
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	6,918.000	362.168572	2,505,482.18	572.390000	3,959,794.02	1,454,311.84	0.27
		Base		362.168572	2,505,482.18	572.390000	3,959,794.02	1,454,311.84	0.27
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	68,610.000	22.545109	1,546,819.91	21.740000	1,491,581.40	-55,238.51	0.10
		Base		22.545109	1,546,819.91	21.740000	1,491,581.40	-55,238.51	0.10
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01								
		Local	94,904.000	77.562825	7,361,022.35	98.960000	9,391,699.84	2,030,677.49	0.65
		Base		77.562825	7,361,022.35	98.960000	9,391,699.84	2,030,677.49	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
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	10,417.000	106.714941	1,111,649.54	151.240000	1,575,467.08	463,817.54	0.11
		Base		106.714941	1,111,649.54	151.240000	1,575,467.08	463,817.54	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	33,745.000	45.946372	1,550,460.31	142.110000	4,795,501.95	3,245,041.64	0.33
		Base		45.946372	1,550,460.31	142.110000	4,795,501.95	3,245,041.64	0.33
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	66,053.000	26.578837	1,755,611.91	69.720000	4,605,215.16	2,849,603.25	0.32
		Base		26.578837	1,755,611.91	69.720000	4,605,215.16	2,849,603.25	0.32
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	24,550.000	61.359286	1,506,370.46	104.450000	2,564,247.50	1,057,877.04	0.18
		Base		61.359286	1,506,370.46	104.450000	2,564,247.50	1,057,877.04	0.18
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
		Local	41,589.000	79.993639	3,326,855.44	51.880000	2,157,637.32	-1,169,218.12	0.15
		Base		79.993639	3,326,855.44	51.880000	2,157,637.32	-1,169,218.12	0.15
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,320.000	55.082762	1,284,530.02	260.090000	6,065,298.80	4,780,768.78	0.42
		Base		55.082762	1,284,530.02	260.090000	6,065,298.80	4,780,768.78	0.42
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	215,130.000	17.182765	3,696,528.26	12.450000	2,678,368.50	-1,018,159.76	0.18
		Base		17.182765	3,696,528.26	12.450000	2,678,368.50	-1,018,159.76	0.18
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,709.000	615.939642	1,668,580.49	1,304.290000	3,533,321.61	1,864,741.12	0.24
		Base		615.939642	1,668,580.49	1,304.290000	3,533,321.61	1,864,741.12	0.24
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	78,829.000	30.165541	2,377,919.47	39.980000	3,151,583.42	773,663.95	0.22
		Base		30.165541	2,377,919.47	39.980000	3,151,583.42	773,663.95	0.22
19247G107	COHERENT CORP COMMON STOCK								
		Local	70,463.000	45.658961	3,217,267.37	100.160000	7,057,574.08	3,840,306.71	0.49
		Base		45.658961	3,217,267.37	100.160000	7,057,574.08	3,840,306.71	0.49

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194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	25,671.000	53.274601	1,367,612.29	48.810000	1,253,001.51	-114,610.78	0.09
		Base		53.274601	1,367,612.29	48.810000	1,253,001.51	-114,610.78	0.09
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	96,286.000	27.040093	2,603,582.37	31.010000	2,985,828.86	382,246.49	0.21
		Base		27.040093	2,603,582.37	31.010000	2,985,828.86	382,246.49	0.21
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	15,071.000	92.955964	1,400,939.34	87.240000	1,314,794.04	-86,145.30	0.09
		Base		92.955964	1,400,939.34	87.240000	1,314,794.04	-86,145.30	0.09
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	16,347.000	212.462462	3,473,123.87	493.270000	8,063,484.69	4,590,360.82	0.55
		Base		212.462462	3,473,123.87	493.270000	8,063,484.69	4,590,360.82	0.55
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	53,921.000	32.969086	1,777,726.07	73.750000	3,976,673.75	2,198,947.68	0.27
		Base		32.969086	1,777,726.07	73.750000	3,976,673.75	2,198,947.68	0.27
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	52,855.000	18.694622	988,104.25	61.690000	3,260,624.95	2,272,520.70	0.22
		Base		18.694622	988,104.25	61.690000	3,260,624.95	2,272,520.70	0.22
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,092.000	64.782413	1,301,608.25	171.590000	3,447,586.28	2,145,978.03	0.24
		Base		64.782413	1,301,608.25	171.590000	3,447,586.28	2,145,978.03	0.24
20602D101	CONCENTRIX CORP COMMON STOCK								
		Local	21,620.000	62.621238	1,353,871.16	44.950000	971,819.00	-382,052.16	0.07
		Base		62.621238	1,353,871.16	44.950000	971,819.00	-382,052.16	0.07
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
		Local	88,673.000	40.037235	3,550,221.71	48.550000	4,305,074.15	754,852.44	0.30
		Base		40.037235	3,550,221.71	48.550000	4,305,074.15	754,852.44	0.30
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
		Local	51,673.000	29.651922	1,532,203.79	32.950000	1,702,625.35	170,421.56	0.12
		Base		29.651922	1,532,203.79	32.950000	1,702,625.35	170,421.56	0.12

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222070203	COTY INC CL A COMMON STOCK USD.01							
	167,535.000	Local	5.047742	845,673.40	7.390000	1,238,083.65	392,410.25	0.09
		Base	5.047742	845,673.40	7.390000	1,238,083.65	392,410.25	0.09
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	69,930.000	Local	36.176219	2,529,802.96	31.740000	2,219,578.20	-310,224.76	0.15
		Base	36.176219	2,529,802.96	31.740000	2,219,578.20	-310,224.76	0.15
224408104	CRANE CO COMMON STOCK USD1.0							
	22,352.000	Local	34.554626	772,364.99	182.080000	4,069,852.16	3,297,487.17	0.28
		Base	34.554626	772,364.99	182.080000	4,069,852.16	3,297,487.17	0.28
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	22,582.000	Local	19.262835	434,993.34	62.680000	1,415,439.76	980,446.42	0.10
		Base	19.262835	434,993.34	62.680000	1,415,439.76	980,446.42	0.10
227046109	CROCS INC COMMON STOCK USD.001							
	27,296.000	Local	104.806927	2,860,809.87	105.600000	2,882,457.60	21,647.73	0.20
		Base	104.806927	2,860,809.87	105.600000	2,882,457.60	21,647.73	0.20
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	54,787.000	Local	88.144451	4,829,170.04	92.090000	5,045,334.83	216,164.79	0.35
		Base	88.144451	4,829,170.04	92.090000	5,045,334.83	216,164.79	0.35
229663109	CUBESMART REIT USD.01							
	103,510.000	Local	40.274977	4,168,862.87	49.560000	5,129,955.60	961,092.73	0.35
		Base	40.274977	4,168,862.87	49.560000	5,129,955.60	961,092.73	0.35
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,427.000	Local	80.529720	2,369,748.06	140.620000	4,138,024.74	1,768,276.68	0.28
		Base	80.529720	2,369,748.06	140.620000	4,138,024.74	1,768,276.68	0.28
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,604.000	Local	88.345381	1,555,232.09	373.630000	6,577,382.52	5,022,150.43	0.45
		Base	88.345381	1,555,232.09	373.630000	6,577,382.52	5,022,150.43	0.45
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	54,081.000	Local	64.513373	3,488,947.70	51.860000	2,804,640.66	-684,307.04	0.19
		Base	64.513373	3,488,947.70	51.860000	2,804,640.66	-684,307.04	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
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01								
		Local	44,637.000	42.190310	1,883,248.87	106.120000	4,736,878.44	2,853,629.57	0.33
		Base		42.190310	1,883,248.87	106.120000	4,736,878.44	2,853,629.57	0.33
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	73,094.000	32.995823	2,411,796.65	40.530000	2,962,499.82	550,703.17	0.20
		Base		32.995823	2,411,796.65	40.530000	2,962,499.82	550,703.17	0.20
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	93,175.000	31.023592	2,890,623.19	19.650000	1,830,888.75	-1,059,734.44	0.13
		Base		31.023592	2,890,623.19	19.650000	1,830,888.75	-1,059,734.44	0.13
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	26,622.000	48.464946	1,290,233.78	207.240000	5,517,143.28	4,226,909.50	0.38
		Base		48.464946	1,290,233.78	207.240000	5,517,143.28	4,226,909.50	0.38
256163106	DOCUSIGN INC COMMON STOCK USD.0001								
		Local	94,096.000	68.952300	6,488,135.62	79.690000	7,498,510.24	1,010,374.62	0.52
		Base		68.952300	6,488,135.62	79.690000	7,498,510.24	1,010,374.62	0.52
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
		Local	27,430.000	83.355844	2,286,450.80	78.320000	2,148,317.60	-138,133.20	0.15
		Base		83.355844	2,286,450.80	78.320000	2,148,317.60	-138,133.20	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	55,343.000	33.298399	1,842,833.29	78.050000	4,319,521.15	2,476,687.86	0.30
		Base		33.298399	1,842,833.29	78.050000	4,319,521.15	2,476,687.86	0.30
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
		Local	109,050.000	26.016956	2,837,149.04	27.660000	3,016,323.00	179,173.96	0.21
		Base		26.016956	2,837,149.04	27.660000	3,016,323.00	179,173.96	0.21
26603R106	DUOLINGO COMMON STOCK USD.0001								
		Local	17,208.000	192.514060	3,312,781.95	348.270000	5,993,030.16	2,680,248.21	0.41
		Base		192.514060	3,312,781.95	348.270000	5,993,030.16	2,680,248.21	0.41
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
		Local	57,531.000	31.400312	1,806,491.37	53.000000	3,049,143.00	1,242,651.63	0.21
		Base		31.400312	1,806,491.37	53.000000	3,049,143.00	1,242,651.63	0.21

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268150109	DYNATRACE INC COMMON STOCK USD.001								
		Local	136,929.000	38.938215	5,331,770.86	56.190000	7,694,040.51	2,362,269.65	0.53
		Base		38.938215	5,331,770.86	56.190000	7,694,040.51	2,362,269.65	0.53
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	25,918.000	161.619055	4,188,842.66	129.520000	3,356,899.36	-831,943.30	0.23
		Base		161.619055	4,188,842.66	129.520000	3,356,899.36	-831,943.30	0.23
26884U109	EPR PROPERTIES REIT USD.01								
		Local	34,804.000	53.962247	1,878,102.05	45.370000	1,579,057.48	-299,044.57	0.11
		Base		53.962247	1,878,102.05	45.370000	1,579,057.48	-299,044.57	0.11
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	15,453.000	79.661348	1,231,006.81	308.920000	4,773,740.76	3,542,733.95	0.33
		Base		79.661348	1,231,006.81	308.920000	4,773,740.76	3,542,733.95	0.33
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	63,708.000	31.583724	2,012,135.92	109.680000	6,987,493.44	4,975,357.52	0.48
		Base		31.583724	2,012,135.92	109.680000	6,987,493.44	4,975,357.52	0.48
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	22,361.000	128.072640	2,863,832.30	172.210000	3,850,787.81	986,955.51	0.26
		Base		128.072640	2,863,832.30	172.210000	3,850,787.81	986,955.51	0.26
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	21,445.000	65.049212	1,394,980.35	510.120000	10,939,523.40	9,544,543.05	0.75
		Base		65.049212	1,394,980.35	510.120000	10,939,523.40	9,544,543.05	0.75
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	12,211.000	184.908007	2,257,911.67	250.000000	3,052,750.00	794,838.33	0.21
		Base		184.908007	2,257,911.67	250.000000	3,052,750.00	794,838.33	0.21
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,251.000	39.769642	1,839,385.71	102.940000	4,761,077.94	2,921,692.23	0.33
		Base		39.769642	1,839,385.71	102.940000	4,761,077.94	2,921,692.23	0.33
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	18,498.000	67.331529	1,245,498.63	96.660000	1,788,016.68	542,518.05	0.12
		Base		67.331529	1,245,498.63	96.660000	1,788,016.68	542,518.05	0.12

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29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	79,033.000	Local	41.823538	3,305,439.66	22.290000	1,761,645.57	-1,543,794.09	0.12
		Base	41.823538	3,305,439.66	22.290000	1,761,645.57	-1,543,794.09	0.12
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	146,974.000	Local	34.291630	5,039,978.09	48.230000	7,088,556.02	2,048,577.93	0.49
		Base	34.291630	5,039,978.09	48.230000	7,088,556.02	2,048,577.93	0.49
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	85,731.000	Local	69.638543	5,970,181.93	71.330000	6,115,192.23	145,010.30	0.42
		Base	69.638543	5,970,181.93	71.330000	6,115,192.23	145,010.30	0.42
29605J106	ESAB CORP COMMON STOCK USD.001							
	26,114.000	Local	47.902181	1,250,917.55	129.080000	3,370,795.12	2,119,877.57	0.23
		Base	47.902181	1,250,917.55	129.080000	3,370,795.12	2,119,877.57	0.23
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	115,727.000	Local	29.559082	3,420,783.85	40.030000	4,632,551.81	1,211,767.96	0.32
		Base	29.559082	3,420,783.85	40.030000	4,632,551.81	1,211,767.96	0.32
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	19,406.000	Local	128.576542	2,495,156.37	105.130000	2,040,152.78	-455,003.59	0.14
		Base	128.576542	2,495,156.37	105.130000	2,040,152.78	-455,003.59	0.14
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	16,387.000	Local	86.345028	1,414,935.97	307.900000	5,045,557.30	3,630,621.33	0.35
		Base	86.345028	1,414,935.97	307.900000	5,045,557.30	3,630,621.33	0.35
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	131,113.000	Local	20.656524	2,708,338.86	36.460000	4,780,379.98	2,072,041.12	0.33
		Base	20.656524	2,708,338.86	36.460000	4,780,379.98	2,072,041.12	0.33
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	74,188.000	Local	30.080152	2,231,586.35	46.360000	3,439,355.68	1,207,769.33	0.24
		Base	30.080152	2,231,586.35	46.360000	3,439,355.68	1,207,769.33	0.24
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,318.000	Local	97.914597	2,283,172.57	98.710000	2,301,719.78	18,547.21	0.16
		Base	97.914597	2,283,172.57	98.710000	2,301,719.78	18,547.21	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
302520101	FNB CORP COMMON STOCK USD.01							
	165,273.000	Local	12.150368	2,008,127.85	17.150000	2,834,431.95	826,304.10	0.20
		Base	12.150368	2,008,127.85	17.150000	2,834,431.95	826,304.10	0.20
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,217.000	Local	122.216137	1,981,979.09	202.520000	3,284,266.84	1,302,287.75	0.23
		Base	122.216137	1,981,979.09	202.520000	3,284,266.84	1,302,287.75	0.23
314211103	FEDERATED HERMES INC COMMON STOCK							
	36,178.000	Local	24.448148	884,485.10	42.750000	1,546,609.50	662,124.40	0.11
		Base	24.448148	884,485.10	42.750000	1,546,609.50	662,124.40	0.11
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	119,408.000	Local	41.944151	5,008,467.21	63.390000	7,569,273.12	2,560,805.91	0.52
		Base	41.944151	5,008,467.21	63.390000	7,569,273.12	2,560,805.91	0.52
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	47,291.000	Local	28.522002	1,348,834.01	70.150000	3,317,463.65	1,968,629.64	0.23
		Base	28.522002	1,348,834.01	70.150000	3,317,463.65	1,968,629.64	0.23
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	59,094.000	Local	29.068584	1,717,778.88	41.680000	2,463,037.92	745,259.04	0.17
		Base	29.068584	1,717,778.88	41.680000	2,463,037.92	745,259.04	0.17
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	246,318.000	Local	12.637064	3,112,736.35	21.130000	5,204,699.34	2,091,962.99	0.36
		Base	12.637064	3,112,736.35	21.130000	5,204,699.34	2,091,962.99	0.36
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	60,829.000	Local	30.156677	1,834,400.52	53.450000	3,251,310.05	1,416,909.53	0.22
		Base	30.156677	1,834,400.52	53.450000	3,251,310.05	1,416,909.53	0.22
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	37,407.000	Local	81.939405	3,065,107.34	108.860000	4,072,126.02	1,007,018.68	0.28
		Base	81.939405	3,065,107.34	108.860000	4,072,126.02	1,007,018.68	0.28
33829M101	FIVE BELOW COMMON STOCK USD.01							
	25,313.000	Local	88.328195	2,235,851.61	92.700000	2,346,515.10	110,663.49	0.16
		Base	88.328195	2,235,851.61	92.700000	2,346,515.10	110,663.49	0.16

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
	49,256.000	Local	82.072235	4,042,550.03	112.210000	5,527,015.76	1,484,465.73	0.38
		Base	82.072235	4,042,550.03	112.210000	5,527,015.76	1,484,465.73	0.38
343412102	FLUOR CORP COMMON STOCK USD.01							
	78,731.000	Local	29.920739	2,355,689.73	56.130000	4,419,171.03	2,063,481.30	0.30
		Base	29.920739	2,355,689.73	56.130000	4,419,171.03	2,063,481.30	0.30
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	90,022.000	Local	16.765862	1,509,296.44	22.620000	2,036,297.64	527,001.20	0.14
		Base	16.765862	1,509,296.44	22.620000	2,036,297.64	527,001.20	0.14
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	60,385.000	Local	39.068374	2,359,143.77	61.020000	3,684,692.70	1,325,548.93	0.25
		Base	39.068374	2,359,143.77	61.020000	3,684,692.70	1,325,548.93	0.25
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	57,045.000	Local	56.695393	3,234,188.71	78.300000	4,466,623.50	1,232,434.79	0.31
		Base	56.695393	3,234,188.71	78.300000	4,466,623.50	1,232,434.79	0.31
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25							
	101,678.000	Local	22.226814	2,259,977.99	34.810000	3,539,411.18	1,279,433.19	0.24
		Base	22.226814	2,259,977.99	34.810000	3,539,411.18	1,279,433.19	0.24
361448103	GATX CORP COMMON STOCK USD.625							
	16,363.000	Local	48.267184	789,795.93	164.160000	2,686,150.08	1,896,354.15	0.18
		Base	48.267184	789,795.93	164.160000	2,686,150.08	1,896,354.15	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	54,911.000	Local	32.397260	1,778,965.96	60.830000	3,340,236.13	1,561,270.17	0.23
		Base	32.397260	1,778,965.96	60.830000	3,340,236.13	1,561,270.17	0.23
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	126,121.000	Local	47.355778	5,972,558.05	51.610000	6,509,104.81	536,546.76	0.45
		Base	47.355778	5,972,558.05	51.610000	6,509,104.81	536,546.76	0.45
36467W109	GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001							
	178,275.000	Local	42.030827	7,493,045.76	29.050000	5,178,888.75	-2,314,157.01	0.36
		Base	42.030827	7,493,045.76	29.050000	5,178,888.75	-2,314,157.01	0.36

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364760108	GAP INC/THE COMMON STOCK USD.05							
	101,713.000	Local	15.338023	1,560,076.36	24.250000	2,466,540.25	906,463.89	0.17
		Base	15.338023	1,560,076.36	24.250000	2,466,540.25	906,463.89	0.17
371901109	GENTEX CORP COMMON STOCK USD.06							
	105,817.000	Local	14.973357	1,584,435.72	30.560000	3,233,767.52	1,649,331.80	0.22
		Base	14.973357	1,584,435.72	30.560000	3,233,767.52	1,649,331.80	0.22
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	52,121.000	Local	38.019068	1,981,591.84	57.890000	3,017,284.69	1,035,692.85	0.21
		Base	38.019068	1,981,591.84	57.890000	3,017,284.69	1,035,692.85	0.21
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	51,929.000	Local	40.297129	2,092,589.60	85.610000	4,445,641.69	2,353,052.09	0.31
		Base	40.297129	2,092,589.60	85.610000	4,445,641.69	2,353,052.09	0.31
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	130,997.000	Local	17.014521	2,228,851.22	10.740000	1,406,907.78	-821,943.44	0.10
		Base	17.014521	2,228,851.22	10.740000	1,406,907.78	-821,943.44	0.10
384109104	GRACO INC COMMON STOCK USD1.0							
	77,647.000	Local	25.717260	1,996,868.09	91.080000	7,072,088.76	5,075,220.67	0.49
		Base	25.717260	1,996,868.09	91.080000	7,072,088.76	5,075,220.67	0.49
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,579.000	Local	462.937473	730,978.27	931.120000	1,470,238.48	739,260.21	0.10
		Base	462.937473	730,978.27	931.120000	1,470,238.48	739,260.21	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	13,352.000	Local	94.067931	1,255,995.01	164.590000	2,197,605.68	941,610.67	0.15
		Base	94.067931	1,255,995.01	164.590000	2,197,605.68	941,610.67	0.15
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	137,944.000	Local	24.946317	3,441,194.73	30.090000	4,150,734.96	709,540.23	0.29
		Base	24.946317	3,441,194.73	30.090000	4,150,734.96	709,540.23	0.29
397624107	GREIF INC CL A COMMON STOCK							
	11,862.000	Local	50.719984	601,640.45	71.030000	842,557.86	240,917.41	0.06
		Base	50.719984	601,640.45	71.030000	842,557.86	240,917.41	0.06

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403949100	HF SINCLAIR CORP COMMON STOCK							
	74,551.000	Local	39.233777	2,924,917.28	40.930000	3,051,372.43	126,455.15	0.21
		Base	39.233777	2,924,917.28	40.930000	3,051,372.43	126,455.15	0.21
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	23,523.000	Local	91.468749	2,151,619.38	87.470000	2,057,556.81	-94,062.57	0.14
		Base	91.468749	2,151,619.38	87.470000	2,057,556.81	-94,062.57	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	58,226.000	Local	42.558025	2,477,983.54	48.200000	2,806,493.20	328,509.66	0.19
		Base	42.558025	2,477,983.54	48.200000	2,806,493.20	328,509.66	0.19
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001							
	18,631.000	Local	165.513400	3,083,680.15	192.400000	3,584,604.40	500,924.25	0.25
		Base	165.513400	3,083,680.15	192.400000	3,584,604.40	500,924.25	0.25
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	39,688.000	Local	33.970994	1,348,240.80	59.380000	2,356,673.44	1,008,432.64	0.16
		Base	33.970994	1,348,240.80	59.380000	2,356,673.44	1,008,432.64	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	16,540.000	Local	70.535359	1,166,654.84	165.010000	2,729,265.40	1,562,610.56	0.19
		Base	70.535359	1,166,654.84	165.010000	2,729,265.40	1,562,610.56	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	54,448.000	Local	24.869137	1,354,074.78	33.630000	1,831,086.24	477,011.46	0.13
		Base	24.869137	1,354,074.78	33.630000	1,831,086.24	477,011.46	0.13
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	39,994.000	Local	79.715958	3,188,160.02	101.540000	4,060,990.76	872,830.74	0.28
		Base	79.715958	3,188,160.02	101.540000	4,060,990.76	872,830.74	0.28
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	166,863.000	Local	26.389028	4,403,352.30	18.320000	3,056,930.16	-1,346,422.14	0.21
		Base	26.389028	4,403,352.30	18.320000	3,056,930.16	-1,346,422.14	0.21
428291108	HEXCEL CORP COMMON STOCK USD.01							
	37,575.000	Local	44.215394	1,661,393.44	63.390000	2,381,879.25	720,485.81	0.16
		Base	44.215394	1,661,393.44	63.390000	2,381,879.25	720,485.81	0.16

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43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	29,391.000	Local	45.743515	1,344,447.64	42.390000	1,245,884.49	-98,563.15	0.09
		Base	45.743515	1,344,447.64	42.390000	1,245,884.49	-98,563.15	0.09
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	85,357.000	Local	21.485959	1,833,977.00	31.760000	2,710,938.32	876,961.32	0.19
		Base	21.485959	1,833,977.00	31.760000	2,710,938.32	876,961.32	0.19
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
	24,416.000	Local	119.985224	2,929,559.23	189.090000	4,616,821.44	1,687,262.21	0.32
		Base	119.985224	2,929,559.23	189.090000	4,616,821.44	1,687,262.21	0.32
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
	20,651.000	Local	102.996415	2,126,978.96	157.940000	3,261,618.94	1,134,639.98	0.22
		Base	102.996415	2,126,978.96	157.940000	3,261,618.94	1,134,639.98	0.22
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	12,603.000	Local	93.516278	1,178,585.65	78.040000	983,538.12	-195,047.53	0.07
		Base	93.516278	1,178,585.65	78.040000	983,538.12	-195,047.53	0.07
45073V108	ITT INC COMMON STOCK USD1.0							
	37,553.000	Local	34.996456	1,314,221.90	156.120000	5,862,774.36	4,548,552.46	0.40
		Base	34.996456	1,314,221.90	156.120000	5,862,774.36	4,548,552.46	0.40
451107106	IDACORP INC COMMON STOCK							
	24,478.000	Local	59.304006	1,451,643.45	118.470000	2,899,908.66	1,448,265.21	0.20
		Base	59.304006	1,451,643.45	118.470000	2,899,908.66	1,448,265.21	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
	73,221.000	Local	106.789713	7,819,249.61	144.150000	10,554,807.15	2,735,557.54	0.73
		Base	106.789713	7,819,249.61	144.150000	10,554,807.15	2,735,557.54	0.73
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	103,289.000	Local	21.870977	2,259,031.35	21.840000	2,255,831.76	-3,199.59	0.16
		Base	21.870977	2,259,031.35	21.840000	2,255,831.76	-3,199.59	0.16
457187102	INGREDION INC COMMON STOCK USD.01							
	29,905.000	Local	58.930886	1,762,328.14	147.340000	4,406,202.70	2,643,874.56	0.30
		Base	58.930886	1,762,328.14	147.340000	4,406,202.70	2,643,874.56	0.30

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45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	16,391.000	92.681816	1,519,147.64	78.850000	1,292,430.35	-226,717.29	0.09
		Base		92.681816	1,519,147.64	78.850000	1,292,430.35	-226,717.29	0.09
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	50,025.000	60.514266	3,027,226.14	191.090000	9,559,277.25	6,532,051.11	0.66
		Base		60.514266	3,027,226.14	191.090000	9,559,277.25	6,532,051.11	0.66
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	24,584.000	25.474771	626,271.78	73.130000	1,797,827.92	1,171,556.14	0.12
		Base		25.474771	626,271.78	73.130000	1,797,827.92	1,171,556.14	0.12
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	54,414.000	40.658583	2,212,396.13	29.720000	1,617,184.08	-595,212.05	0.11
		Base		40.658583	2,212,396.13	29.720000	1,617,184.08	-595,212.05	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	74,617.000	19.016784	1,418,975.35	79.140000	5,905,189.38	4,486,214.03	0.41
		Base		19.016784	1,418,975.35	79.140000	5,905,189.38	4,486,214.03	0.41
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,816.000	106.598117	2,325,544.52	280.600000	6,121,569.60	3,796,025.08	0.42
		Base		106.598117	2,325,544.52	280.600000	6,121,569.60	3,796,025.08	0.42
48242W106	KBR INC COMMON STOCK USD.001								
		Local	61,155.000	28.605253	1,749,354.23	60.830000	3,720,058.65	1,970,704.42	0.26
		Base		28.605253	1,749,354.23	60.830000	3,720,058.65	1,970,704.42	0.26
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	33,131.000	20.243865	670,699.50	82.740000	2,741,258.94	2,070,559.44	0.19
		Base		20.243865	670,699.50	82.740000	2,741,258.94	2,070,559.44	0.19
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	27,836.000	45.247685	1,259,514.55	71.490000	1,989,995.64	730,481.09	0.14
		Base		45.247685	1,259,514.55	71.490000	1,989,995.64	730,481.09	0.14
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	48,559.000	59.034472	2,866,654.93	41.530000	2,016,655.27	-849,999.66	0.14
		Base		59.034472	2,866,654.93	41.530000	2,016,655.27	-849,999.66	0.14

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49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,168.000	207.415513	2,109,000.94	508.440000	5,169,817.92	3,060,816.98	0.36
		Base		207.415513	2,109,000.94	508.440000	5,169,817.92	3,060,816.98	0.36
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,613.000	56.450992	1,502,330.24	126.510000	3,366,810.63	1,864,480.39	0.23
		Base		56.450992	1,502,330.24	126.510000	3,366,810.63	1,864,480.39	0.23
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	100,962.000	21.956077	2,216,729.49	27.570000	2,783,522.34	566,792.85	0.19
		Base		21.956077	2,216,729.49	27.570000	2,783,522.34	566,792.85	0.19
498894104	KNIFE RIVER CORP COMMON STOCK USD.01								
		Local	26,022.000	31.278617	813,932.18	103.500000	2,693,277.00	1,879,344.82	0.19
		Base		31.278617	813,932.18	103.500000	2,693,277.00	1,879,344.82	0.19
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
		Local	74,399.000	43.877107	3,264,412.90	59.360000	4,416,324.64	1,151,911.74	0.30
		Base		43.877107	3,264,412.90	59.360000	4,416,324.64	1,151,911.74	0.30
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
		Local	106,272.000	16.790658	1,784,376.81	34.710000	3,688,701.12	1,904,324.31	0.25
		Base		16.790658	1,784,376.81	34.710000	3,688,701.12	1,904,324.31	0.25
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	40,394.000	51.620359	2,085,152.77	134.020000	5,413,603.88	3,328,451.11	0.37
		Base		51.620359	2,085,152.77	134.020000	5,413,603.88	3,328,451.11	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	8,857.000	89.034453	788,578.15	185.840000	1,645,984.88	857,406.73	0.11
		Base		89.034453	788,578.15	185.840000	1,645,984.88	857,406.73	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	16,296.000	68.720977	1,119,877.04	185.920000	3,029,752.32	1,909,875.28	0.21
		Base		68.720977	1,119,877.04	185.920000	3,029,752.32	1,909,875.28	0.21
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	31,913.000	66.747407	2,130,110.01	89.270000	2,848,873.51	718,763.50	0.20
		Base		66.747407	2,130,110.01	89.270000	2,848,873.51	718,763.50	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
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	63,326.000	57.471334	3,639,429.72	56.750000	3,593,750.50	-45,679.22	0.25
		Base		57.471334	3,639,429.72	56.750000	3,593,750.50	-45,679.22	0.25
521865204	LEAR CORP COMMON STOCK USD.01								
		Local	25,858.000	134.732675	3,483,917.51	97.840000	2,529,946.72	-953,970.79	0.17
		Base		134.732675	3,483,917.51	97.840000	2,529,946.72	-953,970.79	0.17
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,741.000	106.665225	1,572,352.08	667.130000	9,834,163.33	8,261,811.25	0.68
		Base		106.665225	1,572,352.08	667.130000	9,834,163.33	8,261,811.25	0.68
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	26,050.000	57.394392	1,495,123.90	218.480000	5,691,404.00	4,196,280.10	0.39
		Base		57.394392	1,495,123.90	218.480000	5,691,404.00	4,196,280.10	0.39
536797103	LITHIA MOTORS INC COMMON STOCK								
		Local	45.000	277.604222	12,492.19	386.900000	17,410.50	4,918.31	0.00
		Base		277.604222	12,492.19	386.900000	17,410.50	4,918.31	0.00
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,394.000	169.680391	1,933,338.38	246.670000	2,810,557.98	877,219.60	0.19
		Base		169.680391	1,933,338.38	246.670000	2,810,557.98	877,219.60	0.19
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	28,748.000	19.026919	546,985.87	118.200000	3,398,013.60	2,851,027.73	0.23
		Base		19.026919	546,985.87	118.200000	3,398,013.60	2,851,027.73	0.23
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	31,210.000	61.206577	1,910,257.26	86.970000	2,714,333.70	804,076.44	0.19
		Base		61.206577	1,910,257.26	86.970000	2,714,333.70	804,076.44	0.19
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		Local	119,154.000	12.790414	1,524,028.99	26.260000	3,128,984.04	1,604,955.05	0.22
		Base		12.790414	1,524,028.99	26.260000	3,128,984.04	1,604,955.05	0.22
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	30,928.000	102.920028	3,183,110.64	113.640000	3,514,657.92	331,547.28	0.24
		Base		102.920028	3,183,110.64	113.640000	3,514,657.92	331,547.28	0.24

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553498106	MSA SAFETY INC COMMON STOCK								
		Local	18,088.000	68.250647	1,234,517.70	173.810000	3,143,875.28	1,909,357.58	0.22
		Base		68.250647	1,234,517.70	173.810000	3,143,875.28	1,909,357.58	0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	20,637.000	66.908952	1,380,800.05	85.880000	1,772,305.56	391,505.51	0.12
		Base		66.908952	1,380,800.05	85.880000	1,772,305.56	391,505.51	0.12
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
		Local	26,545.000	61.517642	1,632,985.80	132.820000	3,525,706.90	1,892,721.10	0.24
		Base		61.517642	1,632,985.80	132.820000	3,525,706.90	1,892,721.10	0.24
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	127,050.000	25.848593	3,284,063.76	16.240000	2,063,292.00	-1,220,771.76	0.14
		Base		25.848593	3,284,063.76	16.240000	2,063,292.00	-1,220,771.76	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	28,151.000	69.818871	1,965,471.04	285.440000	8,035,421.44	6,069,950.40	0.55
		Base		69.818871	1,965,471.04	285.440000	8,035,421.44	6,069,950.40	0.55
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	21,809.000	58.016408	1,265,279.84	64.370000	1,403,845.33	138,565.49	0.10
		Base		58.016408	1,265,279.84	64.370000	1,403,845.33	138,565.49	0.10
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	14,825.000	114.613926	1,699,151.45	99.250000	1,471,381.25	-227,770.20	0.10
		Base		114.613926	1,699,151.45	99.250000	1,471,381.25	-227,770.20	0.10
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	20,295.000	115.539476	2,344,873.67	172.540000	3,501,699.30	1,156,825.63	0.24
		Base		115.539476	2,344,873.67	172.540000	3,501,699.30	1,156,825.63	0.24
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	28,286.000	52.293779	1,479,181.82	144.060000	4,074,881.16	2,595,699.34	0.28
		Base		52.293779	1,479,181.82	144.060000	4,074,881.16	2,595,699.34	0.28
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	52,295.000	59.942666	3,134,701.70	60.010000	3,138,222.95	3,521.25	0.22
		Base		59.942666	3,134,701.70	60.010000	3,138,222.95	3,521.25	0.22

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577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	156,232.000	12.260714	1,915,515.82	19.020000	2,971,532.64	1,056,016.82	0.20
		Base		12.260714	1,915,515.82	19.020000	2,971,532.64	1,056,016.82	0.20
577933104	MAXIMUS INC COMMON STOCK								
		Local	27,660.000	64.401088	1,781,334.10	74.500000	2,060,670.00	279,335.90	0.14
		Base		64.401088	1,781,334.10	74.500000	2,060,670.00	279,335.90	0.14
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	11,685.000	135.324242	1,581,263.77	340.630000	3,980,261.55	2,398,997.78	0.27
		Base		135.324242	1,581,263.77	340.630000	3,980,261.55	2,398,997.78	0.27
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
		Local	24,715.000	85.261320	2,107,233.52	143.390000	3,543,883.85	1,436,650.33	0.24
		Base		85.261320	2,107,233.52	143.390000	3,543,883.85	1,436,650.33	0.24
617700109	MORNINGSTAR INC COMMON STOCK								
		Local	12,405.000	249.398323	3,093,786.20	354.150000	4,393,230.75	1,299,444.55	0.30
		Base		249.398323	3,093,786.20	354.150000	4,393,230.75	1,299,444.55	0.30
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	65,192.000	26.393824	1,720,666.19	32.470000	2,116,784.24	396,118.05	0.15
		Base		26.393824	1,720,666.19	32.470000	2,116,784.24	396,118.05	0.15
626755102	MURPHY USA INC COMMON STOCK USD.01								
		Local	8,571.000	77.829832	667,079.49	547.800000	4,695,193.80	4,028,114.31	0.32
		Base		77.829832	667,079.49	547.800000	4,695,193.80	4,028,114.31	0.32
62955J103	NOV INC COMMON STOCK USD.01								
		Local	180,963.000	12.954503	2,344,285.65	16.020000	2,899,027.26	554,741.61	0.20
		Base		12.954503	2,344,285.65	16.020000	2,899,027.26	554,741.61	0.20
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,991.000	47.029383	1,974,810.83	63.970000	2,686,164.27	711,353.44	0.18
		Base		47.029383	1,974,810.83	63.970000	2,686,164.27	711,353.44	0.18
637417106	NNN REIT INC REIT USD.01								
		Local	84,417.000	36.196581	3,055,606.80	43.980000	3,712,659.66	657,052.86	0.26
		Base		36.196581	3,055,606.80	43.980000	3,712,659.66	657,052.86	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	32,116.000	47.220940	1,516,547.71	45.100000	1,448,431.60	-68,116.11	0.10
		Base		47.220940	1,516,547.71	45.100000	1,448,431.60	-68,116.11	0.10
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	90,637.000	25.459700	2,307,590.84	14.180000	1,285,232.66	-1,022,358.18	0.09
		Base		25.459700	2,307,590.84	14.180000	1,285,232.66	-1,022,358.18	0.09
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		Local	46,413.000	95.533115	4,433,978.48	126.750000	5,882,847.75	1,448,869.27	0.40
		Base		95.533115	4,433,978.48	126.750000	5,882,847.75	1,448,869.27	0.40
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	45,582.000	36.594891	1,668,068.31	51.580000	2,351,119.56	683,051.25	0.16
		Base		36.594891	1,668,068.31	51.580000	2,351,119.56	683,051.25	0.16
649445400	FLAGSTAR FINANCIAL INC COMMON STOCK USD.01								
		Local	136,992.000	32.417092	4,440,882.27	11.970000	1,639,794.24	-2,801,088.03	0.11
		Base		32.417092	4,440,882.27	11.970000	1,639,794.24	-2,801,088.03	0.11
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	75,128.000	22.227533	1,669,910.13	54.260000	4,076,445.28	2,406,535.15	0.28
		Base		22.227533	1,669,910.13	54.260000	4,076,445.28	2,406,535.15	0.28
651587107	NEWMARKET CORP COMMON STOCK								
		Local	3,528.000	259.195255	914,440.86	533.560000	1,882,399.68	967,958.82	0.13
		Base		259.195255	914,440.86	533.560000	1,882,399.68	967,958.82	0.13
65290E101	NEXTRACKER INC CL A COMMON STOCK USD.0001								
		Local	65,930.000	45.421656	2,994,649.76	38.160000	2,515,888.80	-478,760.96	0.17
		Base		45.421656	2,994,649.76	38.160000	2,515,888.80	-478,760.96	0.17
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01								
		Local	13,937.000	175.110819	2,440,519.48	170.590000	2,377,512.83	-63,006.65	0.16
		Base		175.110819	2,440,519.48	170.590000	2,377,512.83	-63,006.65	0.16
655664100	NORDSTROM INC COMMON STOCK								
		Local	44,380.000	16.995388	754,255.34	22.710000	1,007,869.80	253,614.46	0.07
		Base		16.995388	754,255.34	22.710000	1,007,869.80	253,614.46	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
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,176.000	Local	59.802892	1,685,006.29	55.240000	1,556,442.24	-128,564.05	0.11
		Base	59.802892	1,685,006.29	55.240000	1,556,442.24	-128,564.05	0.11
67000B104	NOVANTA INC COMMON STOCK							
	16,503.000	Local	133.627832	2,205,260.11	166.980000	2,755,670.94	550,410.83	0.19
		Base	133.627832	2,205,260.11	166.980000	2,755,670.94	550,410.83	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	92,326.000	Local	25.449993	2,349,696.07	43.960000	4,058,650.96	1,708,954.89	0.28
		Base	25.449993	2,349,696.07	43.960000	4,058,650.96	1,708,954.89	0.28
674215207	CHORD ENERGY CORP COMMON STOCK							
	28,443.000	Local	152.409519	4,334,983.94	127.520000	3,627,051.36	-707,932.58	0.25
		Base	152.409519	4,334,983.94	127.520000	3,627,051.36	-707,932.58	0.25
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	146,611.000	Local	16.363290	2,399,038.33	23.160000	3,395,510.76	996,472.43	0.23
		Base	16.363290	2,399,038.33	23.160000	3,395,510.76	996,472.43	0.23
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	109,309.000	Local	17.406666	1,902,705.28	38.970000	4,259,771.73	2,357,066.45	0.29
		Base	17.406666	1,902,705.28	38.970000	4,259,771.73	2,357,066.45	0.29
680665205	OLIN CORP COMMON STOCK USD1.0							
	54,008.000	Local	23.245552	1,255,445.75	42.590000	2,300,200.72	1,044,754.97	0.16
		Base	23.245552	1,255,445.75	42.590000	2,300,200.72	1,044,754.97	0.16
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,133.000	Local	68.618295	1,930,438.49	98.950000	2,783,760.35	853,321.86	0.19
		Base	68.618295	1,930,438.49	98.950000	2,783,760.35	853,321.86	0.19
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	118,513.000	Local	30.475966	3,611,798.18	40.610000	4,812,812.93	1,201,014.75	0.33
		Base	30.475966	3,611,798.18	40.610000	4,812,812.93	1,201,014.75	0.33
68235P108	ONE GAS INC COMMON STOCK							
	26,040.000	Local	50.627644	1,318,343.84	77.970000	2,030,338.80	711,994.96	0.14
		Base	50.627644	1,318,343.84	77.970000	2,030,338.80	711,994.96	0.14

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683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	22,699.000	117.667446	2,670,933.36	164.180000	3,726,721.82	1,055,788.46	0.26
		Base		117.667446	2,670,933.36	164.180000	3,726,721.82	1,055,788.46	0.26
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
		Local	78,609.000	29.180339	2,293,837.29	23.800000	1,870,894.20	-422,943.09	0.13
		Base		29.180339	2,293,837.29	23.800000	1,870,894.20	-422,943.09	0.13
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,730.000	84.906558	2,099,739.19	81.620000	2,018,462.60	-81,276.59	0.14
		Base		84.906558	2,099,739.19	81.620000	2,018,462.60	-81,276.59	0.14
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	29,916.000	48.392494	1,447,709.85	113.610000	3,398,756.76	1,951,046.91	0.23
		Base		48.392494	1,447,709.85	113.610000	3,398,756.76	1,951,046.91	0.23
69047Q102	OVINTIV INC COMMON STOCK								
		Local	121,368.000	36.757641	4,461,201.37	45.420000	5,512,534.56	1,051,333.19	0.38
		Base		36.757641	4,461,201.37	45.420000	5,512,534.56	1,051,333.19	0.38
690742101	OWENS CORNING COMMON STOCK USD.001								
		Local	39,965.000	63.983250	2,557,090.60	205.620000	8,217,603.30	5,660,512.70	0.57
		Base		63.983250	2,557,090.60	205.620000	8,217,603.30	5,660,512.70	0.57
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	45,770.000	33.109299	1,515,412.62	31.490000	1,441,297.30	-74,115.32	0.10
		Base		33.109299	1,515,412.62	31.490000	1,441,297.30	-74,115.32	0.10
69349H107	TXNM ENERGY INC COMMON STOCK								
		Local	41,580.000	25.699489	1,068,584.74	49.050000	2,039,499.00	970,914.26	0.14
		Base		25.699489	1,068,584.74	49.050000	2,039,499.00	970,914.26	0.14
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	25,675.000	47.998201	1,232,353.81	108.370000	2,782,399.75	1,550,045.94	0.19
		Base		47.998201	1,232,353.81	108.370000	2,782,399.75	1,550,045.94	0.19
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
		Local	96,027.000	21.733182	2,086,972.24	15.550000	1,493,219.85	-593,752.39	0.10
		Base		21.733182	2,086,972.24	15.550000	1,493,219.85	-593,752.39	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70202L102	PARSONS CORP COMMON STOCK USD1.0							
	21,475.000	Local	102.454500	2,200,210.39	95.910000	2,059,667.25	-140,543.14	0.14
		Base	102.454500	2,200,210.39	95.910000	2,059,667.25	-140,543.14	0.14
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,922.000	Local	149.983583	2,987,972.94	207.540000	4,134,611.88	1,146,638.94	0.28
		Base	149.983583	2,987,972.94	207.540000	4,134,611.88	1,146,638.94	0.28
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
	8,593.000	Local	166.988757	1,434,934.39	166.540000	1,431,078.22	-3,856.17	0.10
		Base	166.988757	1,434,934.39	166.540000	1,431,078.22	-3,856.17	0.10
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,854.000	Local	152.941760	2,730,622.18	244.120000	4,358,518.48	1,627,896.30	0.30
		Base	152.941760	2,730,622.18	244.120000	4,358,518.48	1,627,896.30	0.30
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	71,628.000	Local	45.989231	3,294,116.63	88.240000	6,320,454.72	3,026,338.09	0.43
		Base	45.989231	3,294,116.63	88.240000	6,320,454.72	3,026,338.09	0.43
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001							
	291,686.000	Local	14.186014	4,137,861.69	15.660000	4,567,802.76	429,941.07	0.31
		Base	14.186014	4,137,861.69	15.660000	4,567,802.76	429,941.07	0.31
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	18,529.000	Local	29.261662	542,189.34	51.610000	956,281.69	414,092.35	0.07
		Base	29.261662	542,189.34	51.610000	956,281.69	414,092.35	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	35,173.000	Local	62.620972	2,202,567.44	127.110000	4,470,840.03	2,268,272.59	0.31
		Base	62.620972	2,202,567.44	127.110000	4,470,840.03	2,268,272.59	0.31
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
	38,876.000	Local	67.754919	2,634,040.25	99.550000	3,870,105.80	1,236,065.55	0.27
		Base	67.754919	2,634,040.25	99.550000	3,870,105.80	1,236,065.55	0.27
731068102	POLARIS INC COMMON STOCK USD.01							
	24,087.000	Local	66.263776	1,596,095.57	69.000000	1,662,003.00	65,907.43	0.11
		Base	66.263776	1,596,095.57	69.000000	1,662,003.00	65,907.43	0.11

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736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	47,374.000	Local	48.205260	2,283,675.98	47.920000	2,270,162.08	-13,513.90	0.16
		Base	48.205260	2,283,675.98	47.920000	2,270,162.08	-13,513.90	0.16
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	21,753.000	Local	41.998342	913,589.93	120.480000	2,620,801.44	1,707,211.51	0.18
		Base	41.998342	913,589.93	120.480000	2,620,801.44	1,707,211.51	0.18
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,756.000	Local	40.915070	1,462,959.23	44.840000	1,603,299.04	140,339.81	0.11
		Base	40.915070	1,462,959.23	44.840000	1,603,299.04	140,339.81	0.11
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	26,121.000	Local	91.401714	2,387,504.17	65.510000	1,711,186.71	-676,317.46	0.12
		Base	91.401714	2,387,504.17	65.510000	1,711,186.71	-676,317.46	0.12
74164M108	PRIMERICA INC COMMON STOCK							
	15,549.000	Local	61.389821	954,550.33	302.750000	4,707,459.75	3,752,909.42	0.32
		Base	61.389821	954,550.33	302.750000	4,707,459.75	3,752,909.42	0.32
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	43,786.000	Local	55.659049	2,437,087.12	83.730000	3,666,201.78	1,229,114.66	0.25
		Base	55.659049	2,437,087.12	83.730000	3,666,201.78	1,229,114.66	0.25
74624M102	PURE STORAGE INC CLASS A COMMON STOCK USD.0001							
	142,016.000	Local	51.938498	7,376,097.71	52.990000	7,525,427.84	149,330.13	0.52
		Base	51.938498	7,376,097.71	52.990000	7,525,427.84	149,330.13	0.52
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,920.000	Local	109.504225	1,852,811.48	153.600000	2,598,912.00	746,100.52	0.18
		Base	109.504225	1,852,811.48	153.600000	2,598,912.00	746,100.52	0.18
74935Q107	RB GLOBAL INC COMMON STOCK							
	84,690.000	Local	77.854765	6,593,520.03	97.760000	8,279,294.40	1,685,774.37	0.57
		Base	77.854765	6,593,520.03	97.760000	8,279,294.40	1,685,774.37	0.57
749607107	RLI CORP COMMON STOCK USD1.0							
	19,134.000	Local	144.864195	2,771,831.51	175.900000	3,365,670.60	593,839.09	0.23
		Base	144.864195	2,771,831.51	175.900000	3,365,670.60	593,839.09	0.23

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74967X103	RH COMMON STOCK USD.0001								
		Local	6,867.000	262.312481	1,801,299.81	385.140000	2,644,756.38	843,456.57	0.18
		Base		262.312481	1,801,299.81	385.140000	2,644,756.38	843,456.57	0.18
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	59,200.000	40.484156	2,396,662.05	138.780000	8,215,776.00	5,819,113.95	0.57
		Base		40.484156	2,396,662.05	138.780000	8,215,776.00	5,819,113.95	0.57
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	49,494.000	67.909752	3,361,125.27	57.810000	2,861,248.14	-499,877.13	0.20
		Base		67.909752	3,361,125.27	57.810000	2,861,248.14	-499,877.13	0.20
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	111,274.000	30.662985	3,411,992.97	35.740000	3,976,932.76	564,939.79	0.27
		Base		30.662985	3,411,992.97	35.740000	3,976,932.76	564,939.79	0.27
754907103	RAYONIER INC REIT								
		Local	61,629.000	26.152227	1,611,735.58	31.870000	1,964,116.23	352,380.65	0.14
		Base		26.152227	1,611,735.58	31.870000	1,964,116.23	352,380.65	0.14
75524B104	RBC BEARINGS INC COMMON STOCK USD.01								
		Local	13,355.000	234.325642	3,129,418.95	335.110000	4,475,394.05	1,345,975.10	0.31
		Base		234.325642	3,129,418.95	335.110000	4,475,394.05	1,345,975.10	0.31
758750103	REGAL REXNORD CORP COMMON STOCK USD.01								
		Local	30,585.000	110.349437	3,375,037.54	172.710000	5,282,335.35	1,907,297.81	0.36
		Base		110.349437	3,375,037.54	172.710000	5,282,335.35	1,907,297.81	0.36
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,271.000	71.792929	2,173,243.74	228.400000	6,913,896.40	4,740,652.66	0.48
		Base		71.792929	2,173,243.74	228.400000	6,913,896.40	4,740,652.66	0.48
759509102	RELIANCE INC COMMON STOCK USD.001								
		Local	25,288.000	69.208056	1,750,133.32	321.240000	8,123,517.12	6,373,383.80	0.56
		Base		69.208056	1,750,133.32	321.240000	8,123,517.12	6,373,383.80	0.56
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	23,941.000	96.293221	2,305,356.00	150.540000	3,604,078.14	1,298,722.14	0.25
		Base		96.293221	2,305,356.00	150.540000	3,604,078.14	1,298,722.14	0.25

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76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	100,687.000	Local	52.994412	5,335,848.33	42.080000	4,236,908.96	-1,098,939.37	0.29
		Base	52.994412	5,335,848.33	42.080000	4,236,908.96	-1,098,939.37	0.29
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	30,217.000	Local	86.245884	2,606,091.87	146.260000	4,419,538.42	1,813,446.55	0.30
		Base	86.245884	2,606,091.87	146.260000	4,419,538.42	1,813,446.55	0.30
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001							
	47,021.000	Local	58.168875	2,735,158.67	75.400000	3,545,383.40	810,224.73	0.24
		Base	58.168875	2,735,158.67	75.400000	3,545,383.40	810,224.73	0.24
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	19,895.000	Local	67.460851	1,342,133.63	168.840000	3,359,071.80	2,016,938.17	0.23
		Base	67.460851	1,342,133.63	168.840000	3,359,071.80	2,016,938.17	0.23
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	45,375.000	Local	34.242974	1,553,774.94	82.630000	3,749,336.25	2,195,561.31	0.26
		Base	34.242974	1,553,774.94	82.630000	3,749,336.25	2,195,561.31	0.26
78442P106	SLM CORP COMMON STOCK USD.2							
	99,954.000	Local	10.315753	1,031,100.77	27.380000	2,736,740.52	1,705,639.75	0.19
		Base	10.315753	1,031,100.77	27.380000	2,736,740.52	1,705,639.75	0.19
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	8,748.000	Local	541.421827	4,736,358.14	615.860000	5,387,543.28	651,185.14	0.37
		Base	541.421827	4,736,358.14	615.860000	5,387,543.28	651,185.14	0.37
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	107,675.000	Local	21.095084	2,271,413.21	18.730000	2,016,752.75	-254,660.46	0.14
		Base	21.095084	2,271,413.21	18.730000	2,016,752.75	-254,660.46	0.14
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,222.000	Local	335.701836	4,102,947.84	569.080000	6,955,295.76	2,852,347.92	0.48
		Base	335.701836	4,102,947.84	569.080000	6,955,295.76	2,852,347.92	0.48
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001							
	43,834.000	Local	123.048822	5,393,722.08	133.340000	5,844,825.56	451,103.48	0.40
		Base	123.048822	5,393,722.08	133.340000	5,844,825.56	451,103.48	0.40

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808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	23,548.000	60.491452	1,424,452.72	124.250000	2,925,839.00	1,501,386.28	0.20
		Base		60.491452	1,424,452.72	124.250000	2,925,839.00	1,501,386.28	0.20
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001								
		Local	40,781.000	53.463750	2,180,305.19	95.040000	3,875,826.24	1,695,521.05	0.27
		Base		53.463750	2,180,305.19	95.040000	3,875,826.24	1,695,521.05	0.27
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,588.000	64.299576	1,259,500.10	77.090000	1,510,038.92	250,538.82	0.10
		Base		64.299576	1,259,500.10	77.090000	1,510,038.92	250,538.82	0.10
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	27,961.000	72.966538	2,040,217.38	102.090000	2,854,538.49	814,321.11	0.20
		Base		72.966538	2,040,217.38	102.090000	2,854,538.49	814,321.11	0.20
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	66,929.000	22.590686	1,511,971.99	88.590000	5,929,240.11	4,417,268.12	0.41
		Base		22.590686	1,511,971.99	88.590000	5,929,240.11	4,417,268.12	0.41
82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK								
		Local	18,205.000	101.865669	1,854,464.50	114.080000	2,076,826.40	222,361.90	0.14
		Base		101.865669	1,854,464.50	114.080000	2,076,826.40	222,361.90	0.14
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	14,841.000	66.832890	991,866.92	110.650000	1,642,156.65	650,289.73	0.11
		Base		66.832890	991,866.92	110.650000	1,642,156.65	650,289.73	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,301.000	23.899659	891,481.17	57.530000	2,145,926.53	1,254,445.36	0.15
		Base		23.899659	891,481.17	57.530000	2,145,926.53	1,254,445.36	0.15
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	19,380.000	93.273912	1,807,648.42	188.400000	3,651,192.00	1,843,543.58	0.25
		Base		93.273912	1,807,648.42	188.400000	3,651,192.00	1,843,543.58	0.25
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	60,922.000	36.426376	2,219,167.68	63.820000	3,888,042.04	1,668,874.36	0.27
		Base		36.426376	2,219,167.68	63.820000	3,888,042.04	1,668,874.36	0.27

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835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	45,163.000	38.138621	1,722,454.52	51.880000	2,343,056.44	620,601.92	0.16
		Base		38.138621	1,722,454.52	51.880000	2,343,056.44	620,601.92	0.16
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	70,295.000	17.957377	1,262,313.84	13.170000	925,785.15	-336,528.69	0.06
		Base		17.957377	1,262,313.84	13.170000	925,785.15	-336,528.69	0.06
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
		Local	35,027.000	69.061966	2,419,033.48	110.690000	3,877,138.63	1,458,105.15	0.27
		Base		69.061966	2,419,033.48	110.690000	3,877,138.63	1,458,105.15	0.27
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	27,671.000	77.395816	2,141,619.62	78.160000	2,162,765.36	21,145.74	0.15
		Base		77.395816	2,141,619.62	78.160000	2,162,765.36	21,145.74	0.15
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	26,543.000	75.370495	2,000,559.05	73.190000	1,942,682.17	-57,876.88	0.13
		Base		75.370495	2,000,559.05	73.190000	1,942,682.17	-57,876.88	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	46,024.000	22.887912	1,053,393.24	154.480000	7,109,787.52	6,056,394.28	0.49
		Base		22.887912	1,053,393.24	154.480000	7,109,787.52	6,056,394.28	0.49
85254J102	STAG INDUSTRIAL INC REIT USD.01								
		Local	83,705.000	35.043937	2,933,352.72	36.790000	3,079,506.95	146,154.23	0.21
		Base		35.043937	2,933,352.72	36.790000	3,079,506.95	146,154.23	0.21
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
		Local	145,930.000	16.920275	2,469,175.78	20.370000	2,972,594.10	503,418.32	0.20
		Base		16.920275	2,469,175.78	20.370000	2,972,594.10	503,418.32	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	47,119.000	37.234523	1,754,453.47	115.800000	5,456,380.20	3,701,926.73	0.38
		Base		37.234523	1,754,453.47	115.800000	5,456,380.20	3,701,926.73	0.38
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,155.000	103.251212	1,874,525.75	80.240000	1,456,757.20	-417,768.55	0.10
		Base		103.251212	1,874,525.75	80.240000	1,456,757.20	-417,768.55	0.10

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87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	66,175.000	Local	26.066361	1,724,941.46	57.070000	3,776,607.25	2,051,665.79	0.26
		Base	26.066361	1,724,941.46	57.070000	3,776,607.25	2,051,665.79	0.26
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	34,960.000	Local	78.873194	2,757,406.87	118.990000	4,159,890.40	1,402,483.53	0.29
		Base	78.873194	2,757,406.87	118.990000	4,159,890.40	1,402,483.53	0.29
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001							
	30,538.000	Local	79.742873	2,435,187.86	137.960000	4,213,022.48	1,777,834.62	0.29
		Base	79.742873	2,435,187.86	137.960000	4,213,022.48	1,777,834.62	0.29
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	47,914.000	Local	25.482171	1,220,952.75	73.870000	3,539,407.18	2,318,454.43	0.24
		Base	25.482171	1,220,952.75	73.870000	3,539,407.18	2,318,454.43	0.24
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	79,816.000	Local	17.412139	1,389,767.27	55.980000	4,468,099.68	3,078,332.41	0.31
		Base	17.412139	1,389,767.27	55.980000	4,468,099.68	3,078,332.41	0.31
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	44,044.000	Local	34.585878	1,523,300.42	142.680000	6,284,197.92	4,760,897.50	0.43
		Base	34.585878	1,523,300.42	142.680000	6,284,197.92	4,760,897.50	0.43
88076W103	TERADATA CORP COMMON STOCK USD.01							
	44,171.000	Local	30.120278	1,330,442.80	30.900000	1,364,883.90	34,441.10	0.09
		Base	30.120278	1,330,442.80	30.900000	1,364,883.90	34,441.10	0.09
880779103	TEREX CORP COMMON STOCK USD.01							
	30,750.000	Local	24.836065	763,709.01	54.790000	1,684,792.50	921,083.49	0.12
		Base	24.836065	763,709.01	54.790000	1,684,792.50	921,083.49	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	122,947.000	Local	17.391981	2,138,291.84	41.510000	5,103,529.97	2,965,238.13	0.35
		Base	17.391981	2,138,291.84	41.510000	5,103,529.97	2,965,238.13	0.35
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	21,234.000	Local	70.051189	1,487,466.94	88.450000	1,878,147.30	390,680.36	0.13
		Base	70.051189	1,487,466.94	88.450000	1,878,147.30	390,680.36	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
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	30,647.000	54.370509	1,666,292.98	205.270000	6,290,909.69	4,624,616.71	0.43
		Base		54.370509	1,666,292.98	205.270000	6,290,909.69	4,624,616.71	0.43
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,452.000	48.209768	1,178,825.25	111.600000	2,728,843.20	1,550,017.95	0.19
		Base		48.209768	1,178,825.25	111.600000	2,728,843.20	1,550,017.95	0.19
887389104	TIMKEN CO COMMON STOCK								
		Local	29,336.000	33.647865	987,093.77	77.450000	2,272,073.20	1,284,979.43	0.16
		Base		33.647865	987,093.77	77.450000	2,272,073.20	1,284,979.43	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	47,182.000	33.828448	1,596,093.83	165.170000	7,793,050.94	6,196,957.11	0.54
		Base		33.828448	1,596,093.83	165.170000	7,793,050.94	6,196,957.11	0.54
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	13,780.000	131.887269	1,817,406.57	390.640000	5,383,019.20	3,565,612.63	0.37
		Base		131.887269	1,817,406.57	390.640000	5,383,019.20	3,565,612.63	0.37
891092108	TORO CO COMMON STOCK USD1.0								
		Local	47,745.000	47.763751	2,280,480.29	87.080000	4,157,634.60	1,877,154.31	0.29
		Base		47.763751	2,280,480.29	87.080000	4,157,634.60	1,877,154.31	0.29
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	32,065.000	43.513296	1,395,253.83	55.870000	1,791,471.55	396,217.72	0.12
		Base		43.513296	1,395,253.83	55.870000	1,791,471.55	396,217.72	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	49,966.000	36.959385	1,846,712.62	75.030000	3,748,948.98	1,902,236.36	0.26
		Base		36.959385	1,846,712.62	75.030000	3,748,948.98	1,902,236.36	0.26
902681105	UGI CORP COMMON STOCK								
		Local	98,680.000	28.139614	2,776,817.09	30.370000	2,996,911.60	220,094.51	0.21
		Base		28.139614	2,776,817.09	30.370000	2,996,911.60	220,094.51	0.21
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,389.000	74.739755	1,523,868.86	125.490000	2,558,615.61	1,034,746.75	0.18
		Base		74.739755	1,523,868.86	125.490000	2,558,615.61	1,034,746.75	0.18

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90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	28,001.000	84.239914	2,358,801.83	135.900000	3,805,335.90	1,446,534.07	0.26
		Base		84.239914	2,358,801.83	135.900000	3,805,335.90	1,446,534.07	0.26
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	86,790.000	8.816073	765,146.94	9.710000	842,730.90	77,583.96	0.06
		Base		8.816073	765,146.94	9.710000	842,730.90	77,583.96	0.06
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	59,520.000	7.984993	475,266.81	8.770000	521,990.40	46,723.59	0.04
		Base		7.984993	475,266.81	8.770000	521,990.40	46,723.59	0.04
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	62,005.000	36.048998	2,235,218.09	42.270000	2,620,951.35	385,733.26	0.18
		Base		36.048998	2,235,218.09	42.270000	2,620,951.35	385,733.26	0.18
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
		Local	112,409.000	40.327980	4,533,227.90	69.770000	7,842,775.93	3,309,548.03	0.54
		Base		40.327980	4,533,227.90	69.770000	7,842,775.93	3,309,548.03	0.54
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	102,835.000	22.690349	2,333,362.03	40.770000	4,192,582.95	1,859,220.92	0.29
		Base		22.690349	2,333,362.03	40.770000	4,192,582.95	1,859,220.92	0.29
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,450.000	92.798241	1,897,724.02	370.490000	7,576,520.50	5,678,796.48	0.52
		Base		92.798241	1,897,724.02	370.490000	7,576,520.50	5,678,796.48	0.52
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,283.000	109.182104	2,214,540.61	164.520000	3,336,959.16	1,122,418.55	0.23
		Base		109.182104	2,214,540.61	164.520000	3,336,959.16	1,122,418.55	0.23
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	78,558.000	27.136086	2,131,756.62	76.900000	6,041,110.20	3,909,353.58	0.42
		Base		27.136086	2,131,756.62	76.900000	6,041,110.20	3,909,353.58	0.42
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01								
		Local	17,293.000	245.365713	4,243,109.28	179.240000	3,099,597.32	-1,143,511.96	0.21
		Base		245.365713	4,243,109.28	179.240000	3,099,597.32	-1,143,511.96	0.21

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919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	196,609.000	10.626145	2,089,195.82	10.640000	2,091,919.76	2,723.94	0.14
		Base		10.626145	2,089,195.82	10.640000	2,091,919.76	2,723.94	0.14
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	9,269.000	121.941743	1,130,278.02	347.860000	3,224,314.34	2,094,036.32	0.22
		Base		121.941743	1,130,278.02	347.860000	3,224,314.34	2,094,036.32	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	59,232.000	15.261276	903,955.90	39.710000	2,352,102.72	1,448,146.82	0.16
		Base		15.261276	903,955.90	39.710000	2,352,102.72	1,448,146.82	0.16
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	163,997.000	96.402079	15,809,651.82	114.130000	18,716,977.61	2,907,325.79	1.29
		Base		96.402079	15,809,651.82	114.130000	18,716,977.61	2,907,325.79	1.29
927959106	VIPER ENERGY INC COMMON STOCK								
		Local	46,629.000	47.401997	2,210,307.72	54.110000	2,523,095.19	312,787.47	0.17
		Base		47.401997	2,210,307.72	54.110000	2,523,095.19	312,787.47	0.17
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	52,145.000	11.981771	624,789.46	19.100000	995,969.50	371,180.04	0.07
		Base		11.981771	624,789.46	19.100000	995,969.50	371,180.04	0.07
92839U206	VISTEON CORP COMMON STOCK								
		Local	12,689.000	118.177347	1,499,552.35	93.370000	1,184,771.93	-314,780.42	0.08
		Base		118.177347	1,499,552.35	93.370000	1,184,771.93	-314,780.42	0.08
928881101	VONTIER CORP COMMON STOCK USD.0001								
		Local	70,647.000	30.688989	2,168,085.03	39.260000	2,773,601.22	605,516.19	0.19
		Base		30.688989	2,168,085.03	39.260000	2,773,601.22	605,516.19	0.19
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	76,172.000	22.711206	1,729,958.02	43.050000	3,279,204.60	1,549,246.58	0.23
		Base		22.711206	1,729,958.02	43.050000	3,279,204.60	1,549,246.58	0.23
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
		Local	45,193.000	66.525209	3,006,473.78	83.000000	3,751,019.00	744,545.22	0.26
		Base		66.525209	3,006,473.78	83.000000	3,751,019.00	744,545.22	0.26

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92936U109	WP CAREY INC REIT USD.001							
	100,591.000	Local	61.474291	6,183,760.44	57.060000	5,739,722.46	-444,037.98	0.39
		Base	61.474291	6,183,760.44	57.060000	5,739,722.46	-444,037.98	0.39
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK							
	65,087.000	Local	30.470755	1,983,250.06	32.520000	2,116,629.24	133,379.18	0.15
		Base	30.470755	1,983,250.06	32.520000	2,116,629.24	133,379.18	0.15
942622200	WATSCO INC COMMON STOCK USD.5							
	15,990.000	Local	158.761011	2,538,588.56	551.600000	8,820,084.00	6,281,495.44	0.61
		Base	158.761011	2,538,588.56	551.600000	8,820,084.00	6,281,495.44	0.61
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	12,593.000	Local	151.901866	1,912,900.20	215.790000	2,717,443.47	804,543.27	0.19
		Base	151.901866	1,912,900.20	215.790000	2,717,443.47	804,543.27	0.19
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	78,794.000	Local	38.160322	3,006,804.40	61.780000	4,867,893.32	1,861,088.92	0.33
		Base	38.160322	3,006,804.40	61.780000	4,867,893.32	1,861,088.92	0.33
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	78,472.000	Local	9.662259	758,216.77	18.360000	1,440,745.92	682,529.15	0.10
		Base	9.662259	758,216.77	18.360000	1,440,745.92	682,529.15	0.10
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
	20,562.000	Local	169.001447	3,475,007.75	211.570000	4,350,302.34	875,294.59	0.30
		Base	169.001447	3,475,007.75	211.570000	4,350,302.34	875,294.59	0.30
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
	50,140.000	Local	84.227300	4,223,156.82	93.610000	4,693,605.40	470,448.58	0.32
		Base	84.227300	4,223,156.82	93.610000	4,693,605.40	470,448.58	0.32
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	155,257.000	Local	17.720633	2,751,252.37	11.010000	1,709,379.57	-1,041,872.80	0.12
		Base	17.720633	2,751,252.37	11.010000	1,709,379.57	-1,041,872.80	0.12
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	15,367.000	Local	94.672874	1,454,838.05	128.400000	1,973,122.80	518,284.75	0.14
		Base	94.672874	1,454,838.05	128.400000	1,973,122.80	518,284.75	0.14

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96208T104	WEX INC COMMON STOCK USD.01								
			18,884.000	104.925990	1,981,422.40	188.660000	3,562,655.44	1,581,233.04	0.25
		Base		104.925990	1,981,422.40	188.660000	3,562,655.44	1,581,233.04	0.25
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
			25,231.000	109.645898	2,766,475.66	111.420000	2,811,238.02	44,762.36	0.19
		Base		109.645898	2,766,475.66	111.420000	2,811,238.02	44,762.36	0.19
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
			59,117.000	24.751364	1,463,226.41	172.020000	10,169,306.34	8,706,079.93	0.70
		Base		24.751364	1,463,226.41	172.020000	10,169,306.34	8,706,079.93	0.70
974155103	WINGSTOP INC COMMON STOCK USD.01								
			13,469.000	139.388110	1,877,418.46	328.770000	4,428,203.13	2,550,784.67	0.30
		Base		139.388110	1,877,418.46	328.770000	4,428,203.13	2,550,784.67	0.30
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
			30,566.000	72.571326	2,218,215.14	138.010000	4,218,413.66	2,000,198.52	0.29
		Base		72.571326	2,218,215.14	138.010000	4,218,413.66	2,000,198.52	0.29
980745103	WOODWARD INC COMMON STOCK USD.001455								
			27,422.000	55.251870	1,515,116.78	180.320000	4,944,735.04	3,429,618.26	0.34
		Base		55.251870	1,515,116.78	180.320000	4,944,735.04	3,429,618.26	0.34
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
			36,302.000	58.693995	2,130,709.39	98.180000	3,564,130.36	1,433,420.97	0.25
		Base		58.693995	2,130,709.39	98.180000	3,564,130.36	1,433,420.97	0.25
983793100	XPO INC COMMON STOCK USD.001								
			53,499.000	27.336364	1,462,468.16	152.410000	8,153,782.59	6,691,314.43	0.56
		Base		27.336364	1,462,468.16	152.410000	8,153,782.59	6,691,314.43	0.56
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
			38,909.000	73.106658	2,844,506.94	40.370000	1,570,756.33	-1,273,750.61	0.11
		Base		73.106658	2,844,506.94	40.370000	1,570,756.33	-1,273,750.61	0.11
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
			67,887.000	41.386769	2,809,623.56	60.520000	4,108,521.24	1,298,897.68	0.28
		Base		41.386769	2,809,623.56	60.520000	4,108,521.24	1,298,897.68	0.28

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98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
		Local	132,639.000	25.487247	3,380,602.99	10.940000	1,451,070.66	-1,929,532.33	0.10
		Base		25.487247	3,380,602.99	10.940000	1,451,070.66	-1,929,532.33	0.10
G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD1.0								
		Local	494,296.000	5.293480	2,616,546.08	5.250000	2,595,054.00	-21,492.08	0.18
		Base		5.293480	2,616,546.08	5.250000	2,595,054.00	-21,492.08	0.18
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0								
		Local	100,801.000	30.573881	3,081,877.74	40.460000	4,078,408.46	996,530.72	0.28
		Base		30.573881	3,081,877.74	40.460000	4,078,408.46	996,530.72	0.28
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	54,141.000	43.420970	2,350,854.75	23.410000	1,267,440.81	-1,083,413.94	0.09
		Base		43.420970	2,350,854.75	23.410000	1,267,440.81	-1,083,413.94	0.09
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	48,836.000	36.241797	1,769,904.38	57.780000	2,821,744.08	1,051,839.70	0.19
		Base		36.241797	1,769,904.38	57.780000	2,821,744.08	1,051,839.70	0.19
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	16,614.000	227.466501	3,779,128.44	234.580000	3,897,312.12	118,183.68	0.27
		Base		227.466501	3,779,128.44	234.580000	3,897,312.12	118,183.68	0.27
G3922B107	GENPACT LTD COMMON STOCK USD.01								
		Local	75,346.000	44.545047	3,356,291.08	46.160000	3,477,971.36	121,680.28	0.24
		Base		44.545047	3,356,291.08	46.160000	3,477,971.36	121,680.28	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5								
		Local	58,563.000	26.737611	1,565,834.69	45.280000	2,651,732.64	1,085,897.95	0.18
		Base		26.737611	1,565,834.69	45.280000	2,651,732.64	1,085,897.95	0.18
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001								
		Local	33,626.000	91.376399	3,072,622.78	82.300000	2,767,419.80	-305,202.98	0.19
		Base		91.376399	3,072,622.78	82.300000	2,767,419.80	-305,202.98	0.19
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
		Local	28,385.000	143.038865	4,060,158.17	121.590000	3,451,332.15	-608,826.02	0.24
		Base		143.038865	4,060,158.17	121.590000	3,451,332.15	-608,826.02	0.24

& 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
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	24,958.000	Local	70.199843	1,752,047.67	52.500000	1,310,295.00	-441,752.67	0.09
		Base	70.199843	1,752,047.67	52.500000	1,310,295.00	-441,752.67	0.09
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	76,399.000	Local	26.768258	2,045,068.11	78.310000	5,982,805.69	3,937,737.58	0.41
		Base	26.768258	2,045,068.11	78.310000	5,982,805.69	3,937,737.58	0.41
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,973.000	Local	135.415779	3,246,322.48	286.150000	6,859,873.95	3,613,551.47	0.47
		Base	135.415779	3,246,322.48	286.150000	6,859,873.95	3,613,551.47	0.47
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	200,549.000	Local	10.766963	2,159,303.64	12.710000	2,548,977.79	389,674.15	0.18
		Base	10.766963	2,159,303.64	12.710000	2,548,977.79	389,674.15	0.18
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01							
	69,386.000	Local	36.864863	2,557,905.37	32.140000	2,230,066.04	-327,839.33	0.15
		Base	36.864863	2,557,905.37	32.140000	2,230,066.04	-327,839.33	0.15
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	30,620.000	Local	65.869555	2,016,925.77	46.190000	1,414,337.80	-602,587.97	0.10
		Base	65.869555	2,016,925.77	46.190000	1,414,337.80	-602,587.97	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	62,702.000	Local	38.657787	2,423,920.59	28.540000	1,789,515.08	-634,405.51	0.12
		Base	38.657787	2,423,920.59	28.540000	1,789,515.08	-634,405.51	0.12
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01							
	401,265.000	Local	10.495760	4,211,581.07	12.560000	5,039,888.40	828,307.33	0.35
		Base	10.495760	4,211,581.07	12.560000	5,039,888.40	828,307.33	0.35
Y2573F102	FLEX LTD COMMON STOCK							
	177,018.000	Local	38.810300	6,870,121.69	38.970000	6,898,391.46	28,269.77	0.47
		Base	38.810300	6,870,121.69	38.970000	6,898,391.46	28,269.77	0.47
US DOLLAR Total								
	22,662,030.000	Local		936,935,904.54		1,448,960,223.84	512,024,319.30	99.71
		Base		936,935,904.54		1,448,960,223.84	512,024,319.30	99.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		22,662,030.000	Base		936,935,904.54		1,448,960,223.84	512,024,319.30	99.71

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

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		26,837,845.770	Base	941,111,720.31		1,453,136,039.61	512,024,319.30	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					4.545491	31 Dec 2030		
		Local	7,725,325.370	100.000000	7,725,325.37	100.000000	7,725,325.37	0.00	0.79
		Base		100.000000	7,725,325.37	100.000000	7,725,325.37	0.00	0.79
US DOLLAR Total									
		Local	7,725,325.370		7,725,325.37		7,725,325.37	0.00	0.79
		Base			7,725,325.37		7,725,325.37	0.00	0.79
CASH EQUIVALENT Total									
		Base	7,725,325.370		7,725,325.37		7,725,325.37	0.00	0.79
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,247.000	30.849426	717,156.61	69.520000	1,616,131.44	898,974.83	0.17
		Base		30.849426	717,156.61	69.520000	1,616,131.44	898,974.83	0.17
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001								
		Local	153,876.000	20.432200	3,144,025.20	20.110000	3,094,446.36	-49,578.84	0.32
		Base		20.432200	3,144,025.20	20.110000	3,094,446.36	-49,578.84	0.32
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,435.000	31.241540	1,294,493.21	57.170000	2,368,838.95	1,074,345.74	0.24
		Base		31.241540	1,294,493.21	57.170000	2,368,838.95	1,074,345.74	0.24
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	25,088.000	41.081718	1,030,658.14	26.030000	653,040.64	-377,617.50	0.07
		Base		41.081718	1,030,658.14	26.030000	653,040.64	-377,617.50	0.07
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	10,953.000	52.042035	570,016.41	57.230000	626,840.19	56,823.78	0.06
		Base		52.042035	570,016.41	57.230000	626,840.19	56,823.78	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	48,765.000	Local	14.074512	686,343.56	17.050000	831,443.25	145,099.69	0.09
		Base	14.074512	686,343.56	17.050000	831,443.25	145,099.69	0.09
002474104	AZZ INC COMMON STOCK USD1.0							
	19,684.000	Local	41.266731	812,294.34	93.140000	1,833,367.76	1,021,073.42	0.19
		Base	41.266731	812,294.34	93.140000	1,833,367.76	1,021,073.42	0.19
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	47,615.000	Local	39.205876	1,866,787.77	49.250000	2,345,038.75	478,250.98	0.24
		Base	39.205876	1,866,787.77	49.250000	2,345,038.75	478,250.98	0.24
004239109	ACADIA REALTY TRUST REIT USD.001							
	69,537.000	Local	22.364186	1,555,138.43	25.850000	1,797,531.45	242,393.02	0.18
		Base	22.364186	1,555,138.43	25.850000	1,797,531.45	242,393.02	0.18
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	69,092.000	Local	26.596899	1,837,632.96	56.820000	3,925,807.44	2,088,174.48	0.40
		Base	26.596899	1,837,632.96	56.820000	3,925,807.44	2,088,174.48	0.40
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001							
	69,765.000	Local	19.748659	1,377,765.21	10.030000	699,742.95	-678,022.26	0.07
		Base	19.748659	1,377,765.21	10.030000	699,742.95	-678,022.26	0.07
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,817.000	Local	82.222179	971,619.49	122.840000	1,451,600.28	479,980.79	0.15
		Base	82.222179	971,619.49	122.840000	1,451,600.28	479,980.79	0.15
00676P107	ADEIA INC COMMON STOCK							
	71,895.000	Local	10.645607	765,365.92	12.120000	871,367.40	106,001.48	0.09
		Base	10.645607	765,365.92	12.120000	871,367.40	106,001.48	0.09
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	24,882.000	Local	36.191938	900,527.81	91.410000	2,274,463.62	1,373,935.81	0.23
		Base	36.191938	900,527.81	91.410000	2,274,463.62	1,373,935.81	0.23
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	39,361.000	Local	64.562824	2,541,257.32	41.350000	1,627,577.35	-913,679.97	0.17
		Base	64.562824	2,541,257.32	41.350000	1,627,577.35	-913,679.97	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
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	17,635.000	Local	22.108137	389,877.00	32.470000	572,608.45	182,731.45	0.06
		Base	22.108137	389,877.00	32.470000	572,608.45	182,731.45	0.06
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,871.000	Local	40.337510	1,003,234.20	115.040000	2,861,159.84	1,857,925.64	0.29
		Base	40.337510	1,003,234.20	115.040000	2,861,159.84	1,857,925.64	0.29
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	18,495.000	Local	58.532273	1,082,554.39	194.500000	3,597,277.50	2,514,723.11	0.37
		Base	58.532273	1,082,554.39	194.500000	3,597,277.50	2,514,723.11	0.37
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	14,713.000	Local	28.561088	420,219.29	134.300000	1,975,955.90	1,555,736.61	0.20
		Base	28.561088	420,219.29	134.300000	1,975,955.90	1,555,736.61	0.20
00912X302	AIR LEASE CORP COMMON STOCK USD.01							
	68,382.000	Local	50.030536	3,421,188.10	50.900000	3,480,643.80	59,455.70	0.36
		Base	50.030536	3,421,188.10	50.900000	3,480,643.80	59,455.70	0.36
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,847.000	Local	91.638239	627,447.02	199.950000	1,369,057.65	741,610.63	0.14
		Base	91.638239	627,447.02	199.950000	1,369,057.65	741,610.63	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	32,513.000	Local	50.784325	1,651,150.75	65.140000	2,117,896.82	466,746.07	0.22
		Base	50.784325	1,651,150.75	65.140000	2,117,896.82	466,746.07	0.22
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	83,287.000	Local	40.325119	3,358,558.17	52.600000	4,380,896.20	1,022,338.03	0.45
		Base	40.325119	3,358,558.17	52.600000	4,380,896.20	1,022,338.03	0.45
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	20,598.000	Local	50.064008	1,031,218.44	82.900000	1,707,574.20	676,355.76	0.17
		Base	50.064008	1,031,218.44	82.900000	1,707,574.20	676,355.76	0.17
014491104	ALEXANDER + BALDWIN INC REIT							
	47,943.000	Local	20.085641	962,965.89	19.680000	943,518.24	-19,447.65	0.10
		Base	20.085641	962,965.89	19.680000	943,518.24	-19,447.65	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01741R102	ATI INC COMMON STOCK USD.1							
	82,168.000	Local	14.847323	1,219,974.84	60.170000	4,944,048.56	3,724,073.72	0.51
		Base	14.847323	1,219,974.84	60.170000	4,944,048.56	3,724,073.72	0.51
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	9,576.000	Local	101.288804	969,941.59	81.840000	783,699.84	-186,241.75	0.08
		Base	101.288804	969,941.59	81.840000	783,699.84	-186,241.75	0.08
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
	32,796.000	Local	35.185735	1,153,951.37	58.830000	1,929,388.68	775,437.31	0.20
		Base	35.185735	1,153,951.37	58.830000	1,929,388.68	775,437.31	0.20
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01							
	7,218.000	Local	246.058008	1,776,046.70	245.570000	1,772,524.26	-3,522.44	0.18
		Base	246.058008	1,776,046.70	245.570000	1,772,524.26	-3,522.44	0.18
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	31,319.000	Local	17.157849	537,366.68	12.840000	402,135.96	-135,230.72	0.04
		Base	17.157849	537,366.68	12.840000	402,135.96	-135,230.72	0.04
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	31,361.000	Local	34.294352	1,075,505.18	28.440000	891,906.84	-183,598.34	0.09
		Base	34.294352	1,075,505.18	28.440000	891,906.84	-183,598.34	0.09
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	77,624.000	Local	12.325560	956,759.26	6.610000	513,094.64	-443,664.62	0.05
		Base	12.325560	956,759.26	6.610000	513,094.64	-443,664.62	0.05
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	118,007.000	Local	11.668733	1,376,992.21	19.240000	2,270,454.68	893,462.47	0.23
		Base	11.668733	1,376,992.21	19.240000	2,270,454.68	893,462.47	0.23
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	24,728.000	Local	49.293879	1,218,939.05	85.310000	2,109,545.68	890,606.63	0.22
		Base	49.293879	1,218,939.05	85.310000	2,109,545.68	890,606.63	0.22
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	10,290.000	Local	55.413551	570,205.44	90.780000	934,126.20	363,920.76	0.10
		Base	55.413551	570,205.44	90.780000	934,126.20	363,920.76	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	12,582.000	Local	40.403711	508,359.49	59.020000	742,589.64	234,230.15	0.08
		Base	40.403711	508,359.49	59.020000	742,589.64	234,230.15	0.08
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	42,701.000	Local	34.800154	1,486,001.38	70.280000	3,001,026.28	1,515,024.90	0.31
		Base	34.800154	1,486,001.38	70.280000	3,001,026.28	1,515,024.90	0.31
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	25,065.000	Local	23.087441	578,686.72	45.190000	1,132,687.35	554,000.63	0.12
		Base	23.087441	578,686.72	45.190000	1,132,687.35	554,000.63	0.12
034164103	ANDERSONS INC/THE COMMON STOCK							
	21,211.000	Local	30.894332	655,299.68	47.740000	1,012,613.14	357,313.46	0.10
		Base	30.894332	655,299.68	47.740000	1,012,613.14	357,313.46	0.10
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	14,480.000	Local	34.982636	506,548.57	84.210000	1,219,360.80	712,812.23	0.12
		Base	34.982636	506,548.57	84.210000	1,219,360.80	712,812.23	0.12
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	84,027.000	Local	15.786132	1,326,461.29	9.250000	777,249.75	-549,211.54	0.08
		Base	15.786132	1,326,461.29	9.250000	777,249.75	-549,211.54	0.08
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001							
	27,420.000	Local	73.003342	2,001,751.64	43.250000	1,185,915.00	-815,836.64	0.12
		Base	73.003342	2,001,751.64	43.250000	1,185,915.00	-815,836.64	0.12
03784Y200	APPLE HOSPITALITY REIT INC REIT							
	147,808.000	Local	15.606329	2,306,740.23	16.110000	2,381,186.88	74,446.65	0.24
		Base	15.606329	2,306,740.23	16.110000	2,381,186.88	74,446.65	0.24
038923108	ARBOR REALTY TRUST INC REIT USD.01							
	124,476.000	Local	13.849204	1,723,893.53	14.670000	1,826,062.92	102,169.39	0.19
		Base	13.849204	1,723,893.53	14.670000	1,826,062.92	102,169.39	0.19
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	15,611.000	Local	40.040195	625,067.48	115.280000	1,799,636.08	1,174,568.60	0.18
		Base	40.040195	625,067.48	115.280000	1,799,636.08	1,174,568.60	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
03940R107	ARCH RESOURCES INC COMMON STOCK USD.01								
		Local	11,939.000	156.236629	1,865,309.11	171.920000	2,052,552.88	187,243.77	0.21
		Base		156.236629	1,865,309.11	171.920000	2,052,552.88	187,243.77	0.21
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	111,530.000	11.622353	1,296,241.03	25.620000	2,857,398.60	1,561,157.57	0.29
		Base		11.622353	1,296,241.03	25.620000	2,857,398.60	1,561,157.57	0.29
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	32,206.000	37.309204	1,201,580.22	108.640000	3,498,859.84	2,297,279.62	0.36
		Base		37.309204	1,201,580.22	108.640000	3,498,859.84	2,297,279.62	0.36
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	35,612.000	29.466947	1,049,376.90	15.440000	549,849.28	-499,527.62	0.06
		Base		29.466947	1,049,376.90	15.440000	549,849.28	-499,527.62	0.06
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	65,975.000	7.054535	465,422.96	11.220000	740,239.50	274,816.54	0.08
		Base		7.054535	465,422.96	11.220000	740,239.50	274,816.54	0.08
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	44,808.000	13.314737	596,606.73	11.050000	495,128.40	-101,478.33	0.05
		Base		13.314737	596,606.73	11.050000	495,128.40	-101,478.33	0.05
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	32,194.000	45.990610	1,480,621.70	18.920000	609,110.48	-871,511.22	0.06
		Base		45.990610	1,480,621.70	18.920000	609,110.48	-871,511.22	0.06
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
		Local	28,850.000	99.071421	2,858,210.50	159.830000	4,611,095.50	1,752,885.00	0.47
		Base		99.071421	2,858,210.50	159.830000	4,611,095.50	1,752,885.00	0.47
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		Local	46,146.000	38.095531	1,757,956.36	48.790000	2,251,463.34	493,506.98	0.23
		Base		38.095531	1,757,956.36	48.790000	2,251,463.34	493,506.98	0.23
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,190.000	98.819474	1,303,428.86	259.830000	3,427,157.70	2,123,728.84	0.35
		Base		98.819474	1,303,428.86	259.830000	3,427,157.70	2,123,728.84	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
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	15,053.000	39.256126	590,922.47	38.610000	581,196.33	-9,726.14	0.06
		Base		39.256126	590,922.47	38.610000	581,196.33	-9,726.14	0.06
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	59,273.000	31.000939	1,837,518.67	42.430000	2,514,953.39	677,434.72	0.26
		Base		31.000939	1,837,518.67	42.430000	2,514,953.39	677,434.72	0.26
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	30,334.000	35.952216	1,090,574.52	19.160000	581,199.44	-509,375.08	0.06
		Base		35.952216	1,090,574.52	19.160000	581,199.44	-509,375.08	0.06
05379B107	AVISTA CORP COMMON STOCK								
		Local	51,959.000	35.067460	1,822,070.14	38.690000	2,010,293.71	188,223.57	0.21
		Base		35.067460	1,822,070.14	38.690000	2,010,293.71	188,223.57	0.21
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,534.000	39.241096	845,017.76	74.240000	1,598,684.16	753,666.40	0.16
		Base		39.241096	845,017.76	74.240000	1,598,684.16	753,666.40	0.16
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,728.000	28.706620	1,025,630.12	82.850000	2,960,064.80	1,934,434.68	0.30
		Base		28.706620	1,025,630.12	82.850000	2,960,064.80	1,934,434.68	0.30
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	52,262.000	22.489747	1,175,359.14	6.680000	349,110.16	-826,248.98	0.04
		Base		22.489747	1,175,359.14	6.680000	349,110.16	-826,248.98	0.04
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	19,417.000	48.904064	949,570.21	216.820000	4,209,993.94	3,260,423.73	0.43
		Base		48.904064	949,570.21	216.820000	4,209,993.94	3,260,423.73	0.43
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,419.000	77.682281	1,663,876.77	180.520000	3,866,557.88	2,202,681.11	0.40
		Base		77.682281	1,663,876.77	180.520000	3,866,557.88	2,202,681.11	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,080.000	66.027183	863,635.55	126.280000	1,651,742.40	788,106.85	0.17
		Base		66.027183	863,635.55	126.280000	1,651,742.40	788,106.85	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
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	32,322.000	25.126976	812,154.13	58.430000	1,888,574.46	1,076,420.33	0.19
		Base		25.126976	812,154.13	58.430000	1,888,574.46	1,076,420.33	0.19
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	90,922.000	15.688667	1,426,445.01	17.230000	1,566,586.06	140,141.05	0.16
		Base		15.688667	1,426,445.01	17.230000	1,566,586.06	140,141.05	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	26,229.000	43.510861	1,141,246.38	78.980000	2,071,566.42	930,320.04	0.21
		Base		43.510861	1,141,246.38	78.980000	2,071,566.42	930,320.04	0.21
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	49,351.000	25.169269	1,242,128.60	42.070000	2,076,196.57	834,067.97	0.21
		Base		25.169269	1,242,128.60	42.070000	2,076,196.57	834,067.97	0.21
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,747.000	45.759078	1,040,881.75	74.590000	1,696,698.73	655,816.98	0.17
		Base		45.759078	1,040,881.75	74.590000	1,696,698.73	655,816.98	0.17
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	30,163.000	33.399147	1,007,418.46	46.840000	1,412,834.92	405,416.46	0.14
		Base		33.399147	1,007,418.46	46.840000	1,412,834.92	405,416.46	0.14
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	147,372.000	30.000500	4,421,233.69	36.240000	5,340,761.28	919,527.59	0.55
		Base		30.000500	4,421,233.69	36.240000	5,340,761.28	919,527.59	0.55
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	23,836.000	20.744614	494,468.61	48.490000	1,155,807.64	661,339.03	0.12
		Base		20.744614	494,468.61	48.490000	1,155,807.64	661,339.03	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	27,859.000	30.213207	841,709.73	30.480000	849,142.32	7,432.59	0.09
		Base		30.213207	841,709.73	30.480000	849,142.32	7,432.59	0.09
088929104	BGC GROUP INC A COMMON STOCK USD.01								
		Local	249,818.000	7.751928	1,936,571.11	9.740000	2,433,227.32	496,656.21	0.25
		Base		7.751928	1,936,571.11	9.740000	2,433,227.32	496,656.21	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
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
	23,758.000	Local	44.553266	1,058,496.50	27.470000	652,632.26	-405,864.24	0.07
		Base	44.553266	1,058,496.50	27.470000	652,632.26	-405,864.24	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	15,286.000	Local	36.601571	559,491.61	38.440000	587,593.84	28,102.23	0.06
		Base	36.601571	559,491.61	38.440000	587,593.84	28,102.23	0.06
09239B109	BLACKLINE INC COMMON STOCK USD.01							
	34,069.000	Local	62.245527	2,120,642.85	62.010000	2,112,618.69	-8,024.16	0.22
		Base	62.245527	2,120,642.85	62.010000	2,112,618.69	-8,024.16	0.22
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01							
	114,621.000	Local	21.993384	2,520,903.70	19.220000	2,203,015.62	-317,888.08	0.23
		Base	21.993384	2,520,903.70	19.220000	2,203,015.62	-317,888.08	0.23
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
	49,925.000	Local	18.371593	917,201.80	13.940000	695,954.50	-221,247.30	0.07
		Base	18.371593	917,201.80	13.940000	695,954.50	-221,247.30	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	25,693.000	Local	43.655974	1,121,652.95	147.600000	3,792,286.80	2,670,633.85	0.39
		Base	43.655974	1,121,652.95	147.600000	3,792,286.80	2,670,633.85	0.39
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	20,138.000	Local	46.926837	945,012.65	137.140000	2,761,725.32	1,816,712.67	0.28
		Base	46.926837	945,012.65	137.140000	2,761,725.32	1,816,712.67	0.28
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
	96,048.000	Local	28.259214	2,714,240.96	35.090000	3,370,324.32	656,083.36	0.34
		Base	28.259214	2,714,240.96	35.090000	3,370,324.32	656,083.36	0.34
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	29,009.000	Local	38.326144	1,111,803.10	74.890000	2,172,484.01	1,060,680.91	0.22
		Base	38.326144	1,111,803.10	74.890000	2,172,484.01	1,060,680.91	0.22
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	113,729.000	Local	9.998953	1,137,170.90	5.600000	636,882.40	-500,288.50	0.07
		Base	9.998953	1,137,170.90	5.600000	636,882.40	-500,288.50	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
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	18,353.000	13.101130	240,445.03	31.180000	572,246.54	331,801.51	0.06
		Base		13.101130	240,445.03	31.180000	572,246.54	331,801.51	0.06
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,372.000	26.227352	770,349.77	132.270000	3,885,034.44	3,114,684.67	0.40
		Base		26.227352	770,349.77	132.270000	3,885,034.44	3,114,684.67	0.40
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	16,248.000	29.644035	481,656.28	38.220000	620,998.56	139,342.28	0.06
		Base		29.644035	481,656.28	38.220000	620,998.56	139,342.28	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,698.000	11.675364	685,320.53	12.590000	739,007.82	53,687.29	0.08
		Base		11.675364	685,320.53	12.590000	739,007.82	53,687.29	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,747.000	36.108029	713,025.24	52.090000	1,028,621.23	315,595.99	0.11
		Base		36.108029	713,025.24	52.090000	1,028,621.23	315,595.99	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	18,654.000	34.695902	647,217.36	54.810000	1,022,425.74	375,208.38	0.10
		Base		34.695902	647,217.36	54.810000	1,022,425.74	375,208.38	0.10
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,979.000	374.481700	4,111,434.58	422.390000	4,637,419.81	525,985.23	0.47
		Base		374.481700	4,111,434.58	422.390000	4,637,419.81	525,985.23	0.47
126501105	CTS CORP COMMON STOCK								
		Local	20,046.000	20.736115	415,676.16	54.910000	1,100,725.86	685,049.70	0.11
		Base		20.736115	415,676.16	54.910000	1,100,725.86	685,049.70	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	86,683.000	17.759388	1,539,437.04	23.420000	2,030,115.86	490,678.82	0.21
		Base		17.759388	1,539,437.04	23.420000	2,030,115.86	490,678.82	0.21
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	22,565.000	26.396211	595,630.49	19.350000	436,632.75	-158,997.74	0.04
		Base		26.396211	595,630.49	19.350000	436,632.75	-158,997.74	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
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	3,042.000	388.392436	1,181,489.79	420.220000	1,278,309.24	96,819.45	0.13
		Base		388.392436	1,181,489.79	420.220000	1,278,309.24	96,819.45	0.13
127203107	CACTUS INC A COMMON STOCK USD.01								
		Local	43,889.000	52.208198	2,291,365.60	68.660000	3,013,418.74	722,053.14	0.31
		Base		52.208198	2,291,365.60	68.660000	3,013,418.74	722,053.14	0.31
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	26,869.000	35.832141	962,773.79	97.610000	2,622,683.09	1,659,909.30	0.27
		Base		35.832141	962,773.79	97.610000	2,622,683.09	1,659,909.30	0.27
129500104	CALERES INC COMMON STOCK USD.01								
		Local	23,192.000	18.490240	428,825.64	31.070000	720,575.44	291,749.80	0.07
		Base		18.490240	428,825.64	31.070000	720,575.44	291,749.80	0.07
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	45,934.000	44.289365	2,034,387.71	59.160000	2,717,455.44	683,067.73	0.28
		Base		44.289365	2,034,387.71	59.160000	2,717,455.44	683,067.73	0.28
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,835.000	39.606622	1,538,123.16	51.190000	1,987,963.65	449,840.49	0.20
		Base		39.606622	1,538,123.16	51.190000	1,987,963.65	449,840.49	0.20
13100M509	CALIX INC COMMON STOCK								
		Local	38,662.000	32.076239	1,240,131.56	32.530000	1,257,674.86	17,543.30	0.13
		Base		32.076239	1,240,131.56	32.530000	1,257,674.86	17,543.30	0.13
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01								
		Local	93,435.000	14.224542	1,329,070.07	8.420000	786,722.70	-542,347.37	0.08
		Base		14.224542	1,329,070.07	8.420000	786,722.70	-542,347.37	0.08
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	80,620.000	11.324471	912,978.84	6.680000	538,541.60	-374,437.24	0.06
		Base		11.324471	912,978.84	6.680000	538,541.60	-374,437.24	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	109,123.000	18.468011	2,015,284.73	29.790000	3,250,774.17	1,235,489.44	0.33
		Base		18.468011	2,015,284.73	29.790000	3,250,774.17	1,235,489.44	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141788109	CARGURUS INC COMMON STOCK USD.001								
		Local	57,680.000	22.330435	1,288,019.49	37.820000	2,181,457.60	893,438.11	0.22
		Base		22.330435	1,288,019.49	37.820000	2,181,457.60	893,438.11	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	32,974.000	27.555183	908,604.62	194.040000	6,398,274.96	5,489,670.34	0.65
		Base		27.555183	908,604.62	194.040000	6,398,274.96	5,489,670.34	0.65
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	40,098.000	15.606200	625,777.42	19.870000	796,747.26	170,969.84	0.08
		Base		15.606200	625,777.42	19.870000	796,747.26	170,969.84	0.08
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	73,654.000	13.756155	1,013,195.82	22.070000	1,625,543.78	612,347.96	0.17
		Base		13.756155	1,013,195.82	22.070000	1,625,543.78	612,347.96	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	47,645.000	35.399790	1,686,623.00	52.010000	2,478,016.45	791,393.45	0.25
		Base		35.399790	1,686,623.00	52.010000	2,478,016.45	791,393.45	0.25
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,448.000	159.403056	868,427.85	514.500000	2,802,996.00	1,934,568.15	0.29
		Base		159.403056	868,427.85	514.500000	2,802,996.00	1,934,568.15	0.29
15202L107	CENTERSPACE REIT								
		Local	10,101.000	76.615282	773,890.96	72.500000	732,322.50	-41,568.46	0.07
		Base		76.615282	773,890.96	72.500000	732,322.50	-41,568.46	0.07
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,290.000	21.518224	135,349.63	39.750000	250,027.50	114,677.87	0.03
		Base		21.518224	135,349.63	39.750000	250,027.50	114,677.87	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	36,022.000	20.069146	722,930.79	33.790000	1,217,183.38	494,252.59	0.12
		Base		20.069146	722,930.79	33.790000	1,217,183.38	494,252.59	0.12
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	17,867.000	22.088107	394,648.20	31.920000	570,314.64	175,666.44	0.06
		Base		22.088107	394,648.20	31.920000	570,314.64	175,666.44	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	34,303.000	12.056200	413,563.84	22.830000	783,137.49	369,573.65	0.08
		Base		12.056200	413,563.84	22.830000	783,137.49	369,573.65	0.08
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,205.000	37.290639	678,876.09	90.360000	1,645,003.80	966,127.71	0.17
		Base		37.290639	678,876.09	90.360000	1,645,003.80	966,127.71	0.17
15687V109	CERTARA INC COMMON STOCK USD.01								
		Local	72,223.000	22.822211	1,648,288.52	11.210000	809,619.83	-838,668.69	0.08
		Base		22.822211	1,648,288.52	11.210000	809,619.83	-838,668.69	0.08
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,637.000	27.839316	435,323.39	29.740000	465,044.38	29,720.99	0.05
		Base		27.839316	435,323.39	29.740000	465,044.38	29,720.99	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	30,898.000	28.121871	868,909.58	50.640000	1,564,674.72	695,765.14	0.16
		Base		28.121871	868,909.58	50.640000	1,564,674.72	695,765.14	0.16
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	22,874.000	29.742889	680,338.84	44.710000	1,022,696.54	342,357.70	0.10
		Base		29.742889	680,338.84	44.710000	1,022,696.54	342,357.70	0.10
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	14,821.000	100.672105	1,492,061.27	131.750000	1,952,666.75	460,605.48	0.20
		Base		100.672105	1,492,061.27	131.750000	1,952,666.75	460,605.48	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	70,497.000	16.306857	1,149,584.48	34.520000	2,433,556.44	1,283,971.96	0.25
		Base		16.306857	1,149,584.48	34.520000	2,433,556.44	1,283,971.96	0.25
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,706.000	56.611136	549,467.69	131.320000	1,274,591.92	725,124.23	0.13
		Base		56.611136	549,467.69	131.320000	1,274,591.92	725,124.23	0.13
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001								
		Local	60,901.000	31.391800	1,911,792.02	25.880000	1,576,117.88	-335,674.14	0.16
		Base		31.391800	1,911,792.02	25.880000	1,576,117.88	-335,674.14	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
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01								
			22,851.000	23.638388	540,160.80	27.810000	635,486.31	95,325.51	0.07
		Base		23.638388	540,160.80	27.810000	635,486.31	95,325.51	0.07
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
			54,682.000	24.975600	1,365,715.74	29.490000	1,612,572.18	246,856.44	0.17
		Base		24.975600	1,365,715.74	29.490000	1,612,572.18	246,856.44	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
			27,838.000	51.649520	1,437,819.34	82.190000	2,288,005.22	850,185.88	0.23
		Base		51.649520	1,437,819.34	82.190000	2,288,005.22	850,185.88	0.23
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
			17,687.000	70.037705	1,238,756.88	104.660000	1,851,121.42	612,364.54	0.19
		Base		70.037705	1,238,756.88	104.660000	1,851,121.42	612,364.54	0.19
192576106	COHU INC COMMON STOCK USD1.0								
			30,976.000	19.126463	592,461.32	26.400000	817,766.40	225,305.08	0.08
		Base		19.126463	592,461.32	26.400000	817,766.40	225,305.08	0.08
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
			21,267.000	22.684074	482,422.20	30.500000	648,643.50	166,221.30	0.07
		Base		22.684074	482,422.20	30.500000	648,643.50	166,221.30	0.07
200340107	COMERICA INC COMMON STOCK USD5.0								
			87,586.000	48.025919	4,206,398.10	72.250000	6,328,088.50	2,121,690.40	0.65
		Base		48.025919	4,206,398.10	72.250000	6,328,088.50	2,121,690.40	0.65
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0								
			34,688.000	45.448707	1,576,524.76	69.230000	2,401,450.24	824,925.48	0.25
		Base		45.448707	1,576,524.76	69.230000	2,401,450.24	824,925.48	0.25
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
			59,813.000	11.638720	696,146.74	15.570000	931,288.41	235,141.67	0.10
		Base		11.638720	696,146.74	15.570000	931,288.41	235,141.67	0.10
20603L102	CONCENTRA GROUP HOLDINGS W/I COMMON STOCK USD.01								
			56,107.000	9.942730	557,856.75	21.820000	1,224,254.74	666,397.99	0.13
		Base		9.942730	557,856.75	21.820000	1,224,254.74	666,397.99	0.13

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207410101	CONMED CORP COMMON STOCK USD.01							
	20,334.000	Local	63.036868	1,281,791.67	74.040000	1,505,529.36	223,737.69	0.15
		Base	63.036868	1,281,791.67	74.040000	1,505,529.36	223,737.69	0.15
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	17,658.000	Local	28.190647	497,790.44	130.700000	2,307,900.60	1,810,110.16	0.24
		Base	28.190647	497,790.44	130.700000	2,307,900.60	1,810,110.16	0.24
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	50,058.000	Local	14.792452	740,480.56	4.670000	233,770.86	-506,709.70	0.02
		Base	14.792452	740,480.56	4.670000	233,770.86	-506,709.70	0.02
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	61,395.000	Local	19.714377	1,210,364.18	57.680000	3,541,263.60	2,330,899.42	0.36
		Base	19.714377	1,210,364.18	57.680000	3,541,263.60	2,330,899.42	0.36
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01							
	30,971.000	Local	21.456426	664,526.97	20.350000	630,259.85	-34,267.12	0.06
		Base	21.456426	664,526.97	20.350000	630,259.85	-34,267.12	0.06
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	72,798.000	Local	10.293123	749,318.74	22.330000	1,625,579.34	876,260.60	0.17
		Base	10.293123	749,318.74	22.330000	1,625,579.34	876,260.60	0.17
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	38,173.000	Local	39.304351	1,500,364.99	41.000000	1,565,093.00	64,728.01	0.16
		Base	39.304351	1,500,364.99	41.000000	1,565,093.00	64,728.01	0.16
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,565.000	Local	18.035819	533,228.99	7.350000	217,302.75	-315,926.24	0.02
		Base	18.035819	533,228.99	7.350000	217,302.75	-315,926.24	0.02
221006109	CORVEL CORP COMMON STOCK USD.0001							
	5,994.000	Local	78.425185	470,080.56	365.400000	2,190,207.60	1,720,127.04	0.22
		Base	78.425185	470,080.56	365.400000	2,190,207.60	1,720,127.04	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	14,657.000	Local	103.500146	1,517,001.64	55.560000	814,342.92	-702,658.72	0.08
		Base	103.500146	1,517,001.64	55.560000	814,342.92	-702,658.72	0.08

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228903100	ARTIVION INC COMMON STOCK USD.01							
	24,891.000	Local	15.545164	386,934.68	29.520000	734,782.32	347,847.64	0.08
		Base	15.545164	386,934.68	29.520000	734,782.32	347,847.64	0.08
23128Q101	CURBLINE PROPERTIES CORP REIT USD.01							
	62,251.000	Local	21.921035	1,364,606.34	24.260000	1,510,209.26	145,602.92	0.15
		Base	21.921035	1,364,606.34	24.260000	1,510,209.26	145,602.92	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	19,461.000	Local	29.576878	575,595.62	56.450000	1,098,573.45	522,977.83	0.11
		Base	29.576878	575,595.62	56.450000	1,098,573.45	522,977.83	0.11
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001							
	70,321.000	Local	10.303651	724,563.02	6.530000	459,196.13	-265,366.89	0.05
		Base	10.303651	724,563.02	6.530000	459,196.13	-265,366.89	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	8,443.000	Local	44.721658	377,584.96	73.270000	618,618.61	241,033.65	0.06
		Base	44.721658	377,584.96	73.270000	618,618.61	241,033.65	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	119,369.000	Local	20.986545	2,505,142.94	22.500000	2,685,802.50	180,659.56	0.27
		Base	20.986545	2,505,142.94	22.500000	2,685,802.50	180,659.56	0.27
235825205	DANA INC COMMON STOCK USD.01							
	85,182.000	Local	16.234617	1,382,897.17	10.000000	851,820.00	-531,077.17	0.09
		Base	16.234617	1,382,897.17	10.000000	851,820.00	-531,077.17	0.09
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
	20,893.000	Local	32.963045	688,696.89	39.320000	821,512.76	132,815.87	0.08
		Base	32.963045	688,696.89	39.320000	821,512.76	132,815.87	0.08
248019101	DELUXE CORP COMMON STOCK USD1.0							
	29,187.000	Local	28.075993	819,454.01	23.170000	676,262.79	-143,191.22	0.07
		Base	28.075993	819,454.01	23.170000	676,262.79	-143,191.22	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	136,827.000	Local	9.512684	1,301,592.07	9.280000	1,269,754.56	-31,837.51	0.13
		Base	9.512684	1,301,592.07	9.280000	1,269,754.56	-31,837.51	0.13

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253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	24,040.000	Local	14.993507	360,443.92	33.220000	798,608.80	438,164.88	0.08
		Base	14.993507	360,443.92	33.220000	798,608.80	438,164.88	0.08
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025							
	41,770.000	Local	36.145747	1,509,807.86	38.080000	1,590,601.60	80,793.74	0.16
		Base	36.145747	1,509,807.86	38.080000	1,590,601.60	80,793.74	0.16
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
	23,261.000	Local	27.120809	630,857.14	35.880000	834,604.68	203,747.54	0.09
		Base	27.120809	630,857.14	35.880000	834,604.68	203,747.54	0.09
254543101	DIODES INC COMMON STOCK USD.667							
	30,587.000	Local	45.550158	1,393,242.67	65.000000	1,988,155.00	594,912.33	0.20
		Base	45.550158	1,393,242.67	65.000000	1,988,155.00	594,912.33	0.20
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	17,634.000	Local	26.034842	459,098.40	60.250000	1,062,448.50	603,350.10	0.11
		Base	26.034842	459,098.40	60.250000	1,062,448.50	603,350.10	0.11
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	17,963.000	Local	58.744382	1,055,225.34	139.980000	2,514,460.74	1,459,235.40	0.26
		Base	58.744382	1,055,225.34	139.980000	2,514,460.74	1,459,235.40	0.26
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
	93,176.000	Local	28.004323	2,609,330.83	20.330000	1,894,268.08	-715,062.75	0.19
		Base	28.004323	2,609,330.83	20.330000	1,894,268.08	-715,062.75	0.19
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	110,520.000	Local	12.586290	1,391,036.80	19.360000	2,139,667.20	748,630.40	0.22
		Base	12.586290	1,391,036.80	19.360000	2,139,667.20	748,630.40	0.22
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	19,207.000	Local	93.069624	1,787,588.27	181.160000	3,479,540.12	1,691,951.85	0.36
		Base	93.069624	1,787,588.27	181.160000	3,479,540.12	1,691,951.85	0.36
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
	80,456.000	Local	10.676125	858,958.30	12.860000	1,034,664.16	175,705.86	0.11
		Base	10.676125	858,958.30	12.860000	1,034,664.16	175,705.86	0.11

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268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	19,922.000	50.136332	998,816.01	29.360000	584,909.92	-413,906.09	0.06
		Base		50.136332	998,816.01	29.360000	584,909.92	-413,906.09	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	63,913.000	20.329168	1,299,298.10	12.320000	787,408.16	-511,889.94	0.08
		Base		20.329168	1,299,298.10	12.320000	787,408.16	-511,889.94	0.08
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		Local	79,674.000	17.582105	1,400,836.67	25.290000	2,014,955.46	614,118.79	0.21
		Base		17.582105	1,400,836.67	25.290000	2,014,955.46	614,118.79	0.21
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	32,553.000	42.658588	1,388,665.00	36.580000	1,190,788.74	-197,876.26	0.12
		Base		42.658588	1,388,665.00	36.580000	1,190,788.74	-197,876.26	0.12
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	57,389.000	16.435321	943,206.65	12.360000	709,328.04	-233,878.61	0.07
		Base		16.435321	943,206.65	12.360000	709,328.04	-233,878.61	0.07
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	38,076.000	30.804098	1,172,896.84	20.830000	793,123.08	-379,773.76	0.08
		Base		30.804098	1,172,896.84	20.830000	793,123.08	-379,773.76	0.08
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,397.000	28.005686	459,209.24	53.360000	874,943.92	415,734.68	0.09
		Base		28.005686	459,209.24	53.360000	874,943.92	415,734.68	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,640.000	36.449465	570,069.63	49.185000	769,253.40	199,183.77	0.08
		Base		36.449465	570,069.63	49.185000	769,253.40	199,183.77	0.08
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	43,132.000	33.115939	1,428,356.70	38.110000	1,643,760.52	215,403.82	0.17
		Base		33.115939	1,428,356.70	38.110000	1,643,760.52	215,403.82	0.17
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	35,848.000	23.880164	856,056.12	48.260000	1,730,024.48	873,968.36	0.18
		Base		23.880164	856,056.12	48.260000	1,730,024.48	873,968.36	0.18

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29355X107	ENPRO INC COMMON STOCK USD.01								
		Local	13,847.000	62.865759	870,502.17	189.100000	2,618,467.70	1,747,965.53	0.27
		Base		62.865759	870,502.17	189.100000	2,618,467.70	1,747,965.53	0.27
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	17,426.000	26.431737	460,599.45	105.510000	1,838,617.26	1,378,017.81	0.19
		Base		26.431737	460,599.45	105.510000	1,838,617.26	1,378,017.81	0.19
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	17,549.000	32.400048	568,588.45	80.860000	1,419,012.14	850,423.69	0.15
		Base		32.400048	568,588.45	80.860000	1,419,012.14	850,423.69	0.15
29430C102	VESTIS CORP COMMON STOCK USD.01								
		Local	75,517.000	19.951168	1,506,652.33	16.080000	1,214,313.36	-292,338.97	0.12
		Base		19.951168	1,506,652.33	16.080000	1,214,313.36	-292,338.97	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,002.000	54.695637	929,935.22	148.410000	2,523,266.82	1,593,331.60	0.26
		Base		54.695637	929,935.22	148.410000	2,523,266.82	1,593,331.60	0.26
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	115,749.000	23.605154	2,732,273.02	34.100000	3,947,040.90	1,214,767.88	0.40
		Base		23.605154	2,732,273.02	34.100000	3,947,040.90	1,214,767.88	0.40
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	14,931.000	21.318485	318,306.30	30.730000	458,829.63	140,523.33	0.05
		Base		21.318485	318,306.30	30.730000	458,829.63	140,523.33	0.05
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	75,757.000	52.723000	3,994,136.31	54.860000	4,156,029.02	161,892.71	0.43
		Base		52.723000	3,994,136.31	54.860000	4,156,029.02	161,892.71	0.43
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	42,237.000	26.482338	1,118,534.50	36.000000	1,520,532.00	401,997.50	0.16
		Base		26.482338	1,118,534.50	36.000000	1,520,532.00	401,997.50	0.16
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001								
		Local	55,820.000	18.605335	1,038,549.78	13.850000	773,107.00	-265,442.78	0.08
		Base		18.605335	1,038,549.78	13.850000	773,107.00	-265,442.78	0.08

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30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	86,045.000	Local	12.082161	1,039,609.52	16.600000	1,428,347.00	388,737.48	0.15
		Base	12.082161	1,039,609.52	16.600000	1,428,347.00	388,737.48	0.15
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	34,177.000	Local	15.355523	524,805.70	12.800000	437,465.60	-87,340.10	0.04
		Base	15.355523	524,805.70	12.800000	437,465.60	-87,340.10	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	23,094.000	Local	33.384293	770,976.86	56.450000	1,303,656.30	532,679.44	0.13
		Base	33.384293	770,976.86	56.450000	1,303,656.30	532,679.44	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	40,367.000	Local	22.644855	914,104.88	97.410000	3,932,149.47	3,018,044.59	0.40
		Base	22.644855	914,104.88	97.410000	3,932,149.47	3,018,044.59	0.40
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	107,500.000	Local	8.029008	863,118.33	20.680000	2,223,100.00	1,359,981.67	0.23
		Base	8.029008	863,118.33	20.680000	2,223,100.00	1,359,981.67	0.23
318910106	FIRST BANCORP/NC COMMON STOCK							
	27,251.000	Local	36.279246	988,645.74	47.300000	1,288,972.30	300,326.56	0.13
		Base	36.279246	988,645.74	47.300000	1,288,972.30	300,326.56	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	67,368.000	Local	9.742416	656,327.07	18.830000	1,268,539.44	612,212.37	0.13
		Base	9.742416	656,327.07	18.830000	1,268,539.44	612,212.37	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	63,035.000	Local	20.894718	1,317,098.56	29.530000	1,861,423.55	544,324.99	0.19
		Base	20.894718	1,317,098.56	29.530000	1,861,423.55	544,324.99	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	84,427.000	Local	19.420842	1,639,643.41	27.610000	2,331,029.47	691,386.06	0.24
		Base	19.420842	1,639,643.41	27.610000	2,331,029.47	691,386.06	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	54,402.000	Local	18.356063	998,606.54	25.150000	1,368,210.30	369,603.76	0.14
		Base	18.356063	998,606.54	25.150000	1,368,210.30	369,603.76	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
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	51,090.000	Local	22.022704	1,125,139.97	40.060000	2,046,665.40	921,525.43	0.21
		Base	22.022704	1,125,139.97	40.060000	2,046,665.40	921,525.43	0.21
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
	59,152.000	Local	31.876070	1,885,533.32	21.050000	1,245,149.60	-640,383.72	0.13
		Base	31.876070	1,885,533.32	21.050000	1,245,149.60	-640,383.72	0.13
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	12,618.000	Local	47.434344	598,526.55	36.690000	462,954.42	-135,572.13	0.05
		Base	47.434344	598,526.55	36.690000	462,954.42	-135,572.13	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	75,761.000	Local	22.316456	1,690,717.00	29.710000	2,250,859.31	560,142.31	0.23
		Base	22.316456	1,690,717.00	29.710000	2,250,859.31	560,142.31	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	27,518.000	Local	46.523410	1,280,231.21	32.480000	893,784.64	-386,446.57	0.09
		Base	46.523410	1,280,231.21	32.480000	893,784.64	-386,446.57	0.09
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	54,022.000	Local	15.148552	818,355.05	13.080000	706,607.76	-111,747.29	0.07
		Base	15.148552	818,355.05	13.080000	706,607.76	-111,747.29	0.07
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	25,930.000	Local	45.644927	1,183,572.96	108.300000	2,808,219.00	1,624,646.04	0.29
		Base	45.644927	1,183,572.96	108.300000	2,808,219.00	1,624,646.04	0.29
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	50,520.000	Local	24.171743	1,221,156.47	58.600000	2,960,472.00	1,739,315.53	0.30
		Base	24.171743	1,221,156.47	58.600000	2,960,472.00	1,739,315.53	0.30
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	13,201.000	Local	51.964694	685,985.92	18.300000	241,578.30	-444,407.62	0.02
		Base	51.964694	685,985.92	18.300000	241,578.30	-444,407.62	0.02
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	35,994.000	Local	41.024230	1,476,626.12	76.890000	2,767,578.66	1,290,952.54	0.28
		Base	41.024230	1,476,626.12	76.890000	2,767,578.66	1,290,952.54	0.28

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360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	120,089.000	Local	13.187182	1,583,635.52	21.580000	2,591,520.62	1,007,885.10	0.27
		Base	13.187182	1,583,635.52	21.580000	2,591,520.62	1,007,885.10	0.27
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	89,798.000	Local	9.212421	827,256.99	28.510000	2,560,140.98	1,732,883.99	0.26
		Base	9.212421	827,256.99	28.510000	2,560,140.98	1,732,883.99	0.26
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	26,136.000	Local	30.618547	800,246.35	29.630000	774,409.68	-25,836.67	0.08
		Base	30.618547	800,246.35	29.630000	774,409.68	-25,836.67	0.08
36251C103	GMS INC COMMON STOCK USD.01							
	26,177.000	Local	29.478010	771,645.86	100.350000	2,626,861.95	1,855,216.09	0.27
		Base	29.478010	771,645.86	100.350000	2,626,861.95	1,855,216.09	0.27
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
	285,216.000	Local	4.148035	1,183,085.91	7.800000	2,224,684.80	1,041,598.89	0.23
		Base	4.148035	1,183,085.91	7.800000	2,224,684.80	1,041,598.89	0.23
37253A103	GENTHERM INC COMMON STOCK							
	20,686.000	Local	52.749457	1,091,175.26	42.100000	870,880.60	-220,294.66	0.09
		Base	52.749457	1,091,175.26	42.100000	870,880.60	-220,294.66	0.09
374297109	GETTY REALTY CORP REIT USD.01							
	33,157.000	Local	24.816801	822,850.67	32.880000	1,090,202.16	267,351.49	0.11
		Base	24.816801	822,850.67	32.880000	1,090,202.16	267,351.49	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	20,122.000	Local	30.013789	603,937.47	72.440000	1,457,637.68	853,700.21	0.15
		Base	30.013789	603,937.47	72.440000	1,457,637.68	853,700.21	0.15
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	36,277.000	Local	49.434028	1,793,318.22	143.650000	5,211,191.05	3,417,872.83	0.53
		Base	49.434028	1,793,318.22	143.650000	5,211,191.05	3,417,872.83	0.53
379378201	GLOBAL NET LEASE INC REIT USD.01							
	130,644.000	Local	13.270757	1,733,744.77	7.410000	968,072.04	-765,672.73	0.10
		Base	13.270757	1,733,744.77	7.410000	968,072.04	-765,672.73	0.10

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38046C109	GOGO INC COMMON STOCK USD.0001							
	39,391.000	Local	21.074121	830,130.70	8.030000	316,309.73	-513,820.97	0.03
		Base	21.074121	830,130.70	8.030000	316,309.73	-513,820.97	0.03
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	14,020.000	Local	54.292330	761,178.47	33.740000	473,034.80	-288,143.67	0.05
		Base	54.292330	761,178.47	33.740000	473,034.80	-288,143.67	0.05
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
	15,982.000	Local	75.351831	1,204,272.97	126.120000	2,015,649.84	811,376.87	0.21
		Base	75.351831	1,204,272.97	126.120000	2,015,649.84	811,376.87	0.21
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	28,841.000	Local	29.039408	837,525.58	99.370000	2,865,930.17	2,028,404.59	0.29
		Base	29.039408	837,525.58	99.370000	2,865,930.17	2,028,404.59	0.29
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	20,269.000	Local	31.657052	641,656.79	71.460000	1,448,422.74	806,765.95	0.15
		Base	31.657052	641,656.79	71.460000	1,448,422.74	806,765.95	0.15
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	35,459.000	Local	29.313144	1,039,414.76	10.270000	364,163.93	-675,250.83	0.04
		Base	29.313144	1,039,414.76	10.270000	364,163.93	-675,250.83	0.04
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	42,684.000	Local	25.263138	1,078,331.79	10.800000	460,987.20	-617,344.59	0.05
		Base	25.263138	1,078,331.79	10.800000	460,987.20	-617,344.59	0.05
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	20,552.000	Local	33.810875	694,881.10	68.000000	1,397,536.00	702,654.90	0.14
		Base	33.810875	694,881.10	68.000000	1,397,536.00	702,654.90	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25							
	26,994.000	Local	22.472422	606,620.57	84.300000	2,275,594.20	1,668,973.63	0.23
		Base	22.472422	606,620.57	84.300000	2,275,594.20	1,668,973.63	0.23
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	64,691.000	Local	22.080239	1,428,392.72	21.000000	1,358,511.00	-69,881.72	0.14
		Base	22.080239	1,428,392.72	21.000000	1,358,511.00	-69,881.72	0.14

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398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	8,639.000	Local	99.384372	858,581.59	425.800000	3,678,486.20	2,819,904.61	0.38
		Base	99.384372	858,581.59	425.800000	3,678,486.20	2,819,904.61	0.38
401617105	GUESS? INC COMMON STOCK USD.01							
	18,728.000	Local	15.515728	290,578.55	16.460000	308,262.88	17,684.33	0.03
		Base	15.515728	290,578.55	16.460000	308,262.88	17,684.33	0.03
40416E103	HCI GROUP INC COMMON STOCK							
	5,573.000	Local	69.160908	385,433.74	121.870000	679,181.51	293,747.77	0.07
		Base	69.160908	385,433.74	121.870000	679,181.51	293,747.77	0.07
404251100	HNI CORP COMMON STOCK USD1.0							
	31,120.000	Local	41.156837	1,280,800.77	56.650000	1,762,948.00	482,147.23	0.18
		Base	41.156837	1,280,800.77	56.650000	1,762,948.00	482,147.23	0.18
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	59,313.000	Local	16.036025	951,144.74	8.270000	490,518.51	-460,626.23	0.05
		Base	16.036025	951,144.74	8.270000	490,518.51	-460,626.23	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	232,174.000	Local	5.190392	1,205,074.08	8.700000	2,019,913.80	814,839.72	0.21
		Base	5.190392	1,205,074.08	8.700000	2,019,913.80	814,839.72	0.21
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,853.000	Local	14.844918	294,716.15	26.450000	525,111.85	230,395.70	0.05
		Base	14.844918	294,716.15	26.450000	525,111.85	230,395.70	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	76,880.000	Local	23.711346	1,822,928.31	31.360000	2,410,956.80	588,028.49	0.25
		Base	23.711346	1,822,928.31	31.360000	2,410,956.80	588,028.49	0.25
413160102	HARMONIC INC COMMON STOCK USD.001							
	76,796.000	Local	7.480479	574,470.90	12.820000	984,524.72	410,053.82	0.10
		Base	7.480479	574,470.90	12.820000	984,524.72	410,053.82	0.10
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	19,886.000	Local	39.055433	776,656.35	34.670000	689,447.62	-87,208.73	0.07
		Base	39.055433	776,656.35	34.670000	689,447.62	-87,208.73	0.07

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415864107	ENVIRI CORP COMMON STOCK USD1.25								
		Local	52,888.000	13.638289	721,301.82	7.400000	391,371.20	-329,930.62	0.04
		Base		13.638289	721,301.82	7.400000	391,371.20	-329,930.62	0.04
420261109	HAWKINS INC COMMON STOCK USD.01								
		Local	12,558.000	26.306221	330,353.52	134.510000	1,689,176.58	1,358,823.06	0.17
		Base		26.306221	330,353.52	134.510000	1,689,176.58	1,358,823.06	0.17
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001								
		Local	93,735.000	13.957941	1,308,347.62	16.160000	1,514,757.60	206,409.98	0.15
		Base		13.957941	1,308,347.62	16.160000	1,514,757.60	206,409.98	0.15
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	48,446.000	17.165655	831,607.31	12.340000	597,823.64	-233,783.67	0.06
		Base		17.165655	831,607.31	12.340000	597,823.64	-233,783.67	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	15,859.000	25.672485	407,139.94	33.100000	524,932.90	117,792.96	0.05
		Base		25.672485	407,139.94	33.100000	524,932.90	117,792.96	0.05
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	28,501.000	17.216718	490,693.67	12.770000	363,957.77	-126,735.90	0.04
		Base		17.216718	490,693.67	12.770000	363,957.77	-126,735.90	0.04
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,413.000	25.590561	343,246.19	46.140000	618,875.82	275,629.63	0.06
		Base		25.590561	343,246.19	46.140000	618,875.82	275,629.63	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	94,359.000	5.750945	542,653.40	10.690000	1,008,697.71	466,044.31	0.10
		Base		5.750945	542,653.40	10.690000	1,008,697.71	466,044.31	0.10
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	65,196.000	25.103300	1,636,634.73	34.630000	2,257,737.48	621,102.75	0.23
		Base		25.103300	1,636,634.73	34.630000	2,257,737.48	621,102.75	0.23
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	22,773.000	29.251787	666,150.94	26.450000	602,345.85	-63,805.09	0.06
		Base		29.251787	666,150.94	26.450000	602,345.85	-63,805.09	0.06

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42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
	80,922.000	Local	3.496634	282,954.65	4.920000	398,136.24	115,181.59	0.04
		Base	3.496634	282,954.65	4.920000	398,136.24	115,181.59	0.04
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	69,985.000	Local	21.548097	1,508,043.59	32.460000	2,271,713.10	763,669.51	0.23
		Base	21.548097	1,508,043.59	32.460000	2,271,713.10	763,669.51	0.23
431571108	HILLENBRAND INC COMMON STOCK							
	46,362.000	Local	28.359261	1,314,792.08	34.030000	1,577,698.86	262,906.78	0.16
		Base	28.359261	1,314,792.08	34.030000	1,577,698.86	262,906.78	0.16
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	30,446.000	Local	34.596398	1,053,321.92	31.650000	963,615.90	-89,706.02	0.10
		Base	34.596398	1,053,321.92	31.650000	963,615.90	-89,706.02	0.10
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001							
	125,209.000	Local	17.899100	2,241,128.41	32.220000	4,034,233.98	1,793,105.57	0.41
		Base	17.899100	2,241,128.41	32.220000	4,034,233.98	1,793,105.57	0.41
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	79,704.000	Local	11.037458	879,729.59	13.620000	1,085,568.48	205,838.89	0.11
		Base	11.037458	879,729.59	13.620000	1,085,568.48	205,838.89	0.11
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	26,915.000	Local	27.530106	740,972.81	41.870000	1,126,931.05	385,958.24	0.12
		Base	27.530106	740,972.81	41.870000	1,126,931.05	385,958.24	0.12
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	40,665.000	Local	24.174788	983,067.74	51.640000	2,099,940.60	1,116,872.86	0.21
		Base	24.174788	983,067.74	51.640000	2,099,940.60	1,116,872.86	0.21
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	93,113.000	Local	10.773345	1,003,138.50	3.850000	358,485.05	-644,653.45	0.04
		Base	10.773345	1,003,138.50	3.850000	358,485.05	-644,653.45	0.04
44891N208	IAC INC COMMON STOCK USD.0001							
	46,670.000	Local	53.338890	2,489,326.01	47.330000	2,208,891.10	-280,434.91	0.23
		Base	53.338890	2,489,326.01	47.330000	2,208,891.10	-280,434.91	0.23

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	16,125.000	Local	115.391984	1,860,695.75	163.960000	2,643,855.00	783,159.25	0.27
		Base	115.391984	1,860,695.75	163.960000	2,643,855.00	783,159.25	0.27
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001							
	101,225.000	Local	12.919400	1,307,766.27	14.870000	1,505,215.75	197,449.48	0.15
		Base	12.919400	1,307,766.27	14.870000	1,505,215.75	197,449.48	0.15
453204109	IMPINJ INC COMMON STOCK USD.001							
	15,035.000	Local	217.174000	3,265,211.09	192.210000	2,889,877.35	-375,333.74	0.30
		Base	217.174000	3,265,211.09	192.210000	2,889,877.35	-375,333.74	0.30
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	33,081.000	Local	47.454178	1,569,831.65	51.920000	1,717,565.52	147,733.87	0.18
		Base	47.454178	1,569,831.65	51.920000	1,717,565.52	147,733.87	0.18
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	28,046.000	Local	62.667546	1,757,573.99	72.390000	2,030,249.94	272,675.95	0.21
		Base	62.667546	1,757,573.99	72.390000	2,030,249.94	272,675.95	0.21
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	23,802.000	Local	48.223871	1,147,824.57	66.920000	1,592,829.84	445,005.27	0.16
		Base	48.223871	1,147,824.57	66.920000	1,592,829.84	445,005.27	0.16
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	23,994.000	Local	50.045567	1,200,793.33	48.570000	1,165,388.58	-35,404.75	0.12
		Base	50.045567	1,200,793.33	48.570000	1,165,388.58	-35,404.75	0.12
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01							
	22,744.000	Local	33.963282	772,460.88	16.270000	370,044.88	-402,416.00	0.04
		Base	33.963282	772,460.88	16.270000	370,044.88	-402,416.00	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	18,501.000	Local	47.170902	872,708.85	156.450000	2,894,481.45	2,021,772.60	0.30
		Base	47.170902	872,708.85	156.450000	2,894,481.45	2,021,772.60	0.30
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	16,465.000	Local	66.254438	1,090,879.32	118.610000	1,952,913.65	862,034.33	0.20
		Base	66.254438	1,090,879.32	118.610000	1,952,913.65	862,034.33	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001								
		Local	19,688.000	213.402400	4,201,466.45	192.760000	3,795,058.88	-406,407.57	0.39
		Base		213.402400	4,201,466.45	192.760000	3,795,058.88	-406,407.57	0.39
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,837.000	34.552469	443,550.05	29.480000	378,434.76	-65,115.29	0.04
		Base		34.552469	443,550.05	29.480000	378,434.76	-65,115.29	0.04
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,381.000	67.318358	1,035,423.67	228.740000	3,518,249.94	2,482,826.27	0.36
		Base		67.318358	1,035,423.67	228.740000	3,518,249.94	2,482,826.27	0.36
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	36,346.000	12.280477	446,346.23	18.990000	690,210.54	243,864.31	0.07
		Base		12.280477	446,346.23	18.990000	690,210.54	243,864.31	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	18,704.000	111.647827	2,088,260.95	109.020000	2,039,110.08	-49,150.87	0.21
		Base		111.647827	2,088,260.95	109.020000	2,039,110.08	-49,150.87	0.21
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	44,047.000	28.476401	1,254,300.02	24.580000	1,082,675.26	-171,624.76	0.11
		Base		28.476401	1,254,300.02	24.580000	1,082,675.26	-171,624.76	0.11
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	22,136.000	52.634949	1,165,127.23	140.500000	3,110,108.00	1,944,980.77	0.32
		Base		52.634949	1,165,127.23	140.500000	3,110,108.00	1,944,980.77	0.32
458334109	INTERPARFUMS INC COMMON STOCK USD.001								
		Local	11,839.000	46.000210	544,596.49	137.660000	1,629,756.74	1,085,160.25	0.17
		Base		46.000210	544,596.49	137.660000	1,629,756.74	1,085,160.25	0.17
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	38,491.000	14.735570	567,186.84	26.550000	1,021,936.05	454,749.21	0.10
		Base		14.735570	567,186.84	26.550000	1,021,936.05	454,749.21	0.10
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,660.000	75.215547	1,253,091.01	195.960000	3,264,693.60	2,011,602.59	0.33
		Base		75.215547	1,253,091.01	195.960000	3,264,693.60	2,011,602.59	0.33

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46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	92,801.000	11.278292	1,046,636.82	3.520000	326,659.52	-719,977.30	0.03
		Base		11.278292	1,046,636.82	3.520000	326,659.52	-719,977.30	0.03
465741106	ITRON INC COMMON STOCK								
		Local	29,684.000	49.404839	1,466,533.25	118.530000	3,518,444.52	2,051,911.27	0.36
		Base		49.404839	1,466,533.25	118.530000	3,518,444.52	2,051,911.27	0.36
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	57,112.000	13.941185	796,208.93	17.090000	976,044.08	179,835.15	0.10
		Base		13.941185	796,208.93	17.090000	976,044.08	179,835.15	0.10
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,259.000	98.573054	1,011,260.96	173.790000	1,782,911.61	771,650.65	0.18
		Base		98.573054	1,011,260.96	173.790000	1,782,911.61	771,650.65	0.18
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	12,627.000	86.123565	1,087,482.25	48.850000	616,828.95	-470,653.30	0.06
		Base		86.123565	1,087,482.25	48.850000	616,828.95	-470,653.30	0.06
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01								
		Local	49,672.000	44.334689	2,202,192.65	100.190000	4,976,637.68	2,774,445.03	0.51
		Base		44.334689	2,202,192.65	100.190000	4,976,637.68	2,774,445.03	0.51
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	196,915.000	4.609237	907,627.97	5.970000	1,175,582.55	267,954.58	0.12
		Base		4.609237	907,627.97	5.970000	1,175,582.55	267,954.58	0.12
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	21,021.000	60.992419	1,282,121.64	126.020000	2,649,066.42	1,366,944.78	0.27
		Base		60.992419	1,282,121.64	126.020000	2,649,066.42	1,366,944.78	0.27
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
		Local	29,537.000	44.703300	1,320,401.37	58.850000	1,738,252.45	417,851.08	0.18
		Base		44.703300	1,320,401.37	58.850000	1,738,252.45	417,851.08	0.18
48238T109	OPENLANE INC COMMON STOCK USD.01								
		Local	71,708.000	15.595612	1,118,330.12	20.200000	1,448,501.60	330,171.48	0.15
		Base		15.595612	1,118,330.12	20.200000	1,448,501.60	330,171.48	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
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	38,449.000	Local	18.818721	723,561.02	11.630000	447,161.87	-276,399.15	0.05
		Base	18.818721	723,561.02	11.630000	447,161.87	-276,399.15	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,523.000	Local	71.149047	748,701.42	81.280000	855,309.44	106,608.02	0.09
		Base	71.149047	748,701.42	81.280000	855,309.44	106,608.02	0.09
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	21,303.000	Local	17.561197	374,106.17	14.650000	312,088.95	-62,017.22	0.03
		Base	17.561197	374,106.17	14.650000	312,088.95	-62,017.22	0.03
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	51,428.000	Local	25.856416	1,329,743.78	28.700000	1,475,983.60	146,239.82	0.15
		Base	25.856416	1,329,743.78	28.700000	1,475,983.60	146,239.82	0.15
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001							
	78,016.000	Local	15.727342	1,226,984.31	11.580000	903,425.28	-323,559.03	0.09
		Base	15.727342	1,226,984.31	11.580000	903,425.28	-323,559.03	0.09
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	58,377.000	Local	15.227924	888,960.51	19.460000	1,136,016.42	247,055.91	0.12
		Base	15.227924	888,960.51	19.460000	1,136,016.42	247,055.91	0.12
500255104	KOHLS CORP COMMON STOCK USD.01							
	73,416.000	Local	20.409321	1,498,370.71	14.970000	1,099,037.52	-399,333.19	0.11
		Base	20.409321	1,498,370.71	14.970000	1,099,037.52	-399,333.19	0.11
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	33,086.000	Local	37.922768	1,254,712.71	91.780000	3,036,633.08	1,781,920.37	0.31
		Base	37.922768	1,254,712.71	91.780000	3,036,633.08	1,781,920.37	0.31
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,546.000	Local	30.929891	418,976.30	38.460000	520,979.16	102,002.86	0.05
		Base	30.929891	418,976.30	38.460000	520,979.16	102,002.86	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
	34,826.000	Local	34.253896	1,192,926.17	78.340000	2,728,268.84	1,535,342.67	0.28
		Base	34.253896	1,192,926.17	78.340000	2,728,268.84	1,535,342.67	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
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001							
	16,691.000	Local	181.663081	3,032,138.49	197.420000	3,295,137.22	262,998.73	0.34
		Base	181.663081	3,032,138.49	197.420000	3,295,137.22	262,998.73	0.34
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	35,986.000	Local	22.920725	824,825.20	48.420000	1,742,442.12	917,616.92	0.18
		Base	22.920725	824,825.20	48.420000	1,742,442.12	917,616.92	0.18
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	13,652.000	Local	62.930542	859,127.76	109.490000	1,494,757.48	635,629.72	0.15
		Base	62.930542	859,127.76	109.490000	1,494,757.48	635,629.72	0.15
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,809.000	Local	65.149458	1,095,097.24	120.810000	2,030,695.29	935,598.05	0.21
		Base	65.149458	1,095,097.24	120.810000	2,030,695.29	935,598.05	0.21
502175102	LTC PROPERTIES INC REIT USD.01							
	28,712.000	Local	35.821502	1,028,506.96	38.590000	1,107,996.08	79,489.12	0.11
		Base	35.821502	1,028,506.96	38.590000	1,107,996.08	79,489.12	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	27,765.000	Local	19.505071	541,558.29	45.270000	1,256,921.55	715,363.26	0.13
		Base	19.505071	541,558.29	45.270000	1,256,921.55	715,363.26	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	16,839.000	Local	70.562987	1,188,210.14	73.460000	1,236,992.94	48,782.80	0.13
		Base	70.562987	1,188,210.14	73.460000	1,236,992.94	48,782.80	0.13
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
	17,807.000	Local	61.811097	1,100,670.20	32.830000	584,603.81	-516,066.39	0.06
		Base	61.811097	1,100,670.20	32.830000	584,603.81	-516,066.39	0.06
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	88,573.000	Local	10.881684	963,823.42	12.590000	1,115,134.07	151,310.65	0.11
		Base	10.881684	963,823.42	12.590000	1,115,134.07	151,310.65	0.11
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,498.000	Local	37.519727	506,441.27	106.990000	1,444,151.02	937,709.75	0.15
		Base	37.519727	506,441.27	106.990000	1,444,151.02	937,709.75	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
527064109	LESLIE S INC COMMON STOCK USD.001							
	121,963.000	Local	11.577293	1,412,001.37	2.300000	280,514.90	-1,131,486.47	0.03
		Base	11.577293	1,412,001.37	2.300000	280,514.90	-1,131,486.47	0.03
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	194,316.000	Local	10.466623	2,033,832.26	9.350000	1,816,854.60	-216,977.66	0.19
		Base	10.466623	2,033,832.26	9.350000	1,816,854.60	-216,977.66	0.19
53115L104	LIBERTY ENERGY INC COMMON STOCK							
	109,148.000	Local	18.019213	1,966,761.03	18.400000	2,008,323.20	41,562.17	0.21
		Base	18.019213	1,966,761.03	18.400000	2,008,323.20	41,562.17	0.21
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	12,061.000	Local	102.941642	1,241,579.14	121.470000	1,465,049.67	223,470.53	0.15
		Base	102.941642	1,241,579.14	121.470000	1,465,049.67	223,470.53	0.15
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	112,360.000	Local	25.314161	2,844,299.13	35.540000	3,993,274.40	1,148,975.27	0.41
		Base	25.314161	2,844,299.13	35.540000	3,993,274.40	1,148,975.27	0.41
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,187.000	Local	89.997127	646,809.35	132.770000	954,217.99	307,408.64	0.10
		Base	89.997127	646,809.35	132.770000	954,217.99	307,408.64	0.10
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	14,714.000	Local	18.380283	270,447.49	25.570000	376,236.98	105,789.49	0.04
		Base	18.380283	270,447.49	25.570000	376,236.98	105,789.49	0.04
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	43,976.000	Local	27.656309	1,216,213.86	30.360000	1,335,111.36	118,897.50	0.14
		Base	27.656309	1,216,213.86	30.360000	1,335,111.36	118,897.50	0.14
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	671,275.000	Local	3.102347	2,082,527.88	7.340000	4,927,158.50	2,844,630.62	0.50
		Base	3.102347	2,082,527.88	7.340000	4,927,158.50	2,844,630.62	0.50
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	134,784.000	Local	15.322100	2,065,173.93	20.040000	2,701,071.36	635,897.43	0.28
		Base	15.322100	2,065,173.93	20.040000	2,701,071.36	635,897.43	0.28

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55277P104	MGE ENERGY INC COMMON STOCK USD1.0								
		Local	23,883.000	79.411605	1,896,587.36	104.280000	2,490,519.24	593,931.88	0.25
		Base		79.411605	1,896,587.36	104.280000	2,490,519.24	593,931.88	0.25
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,290.000	82.409612	765,585.30	46.280000	429,941.20	-335,644.10	0.04
		Base		82.409612	765,585.30	46.280000	429,941.20	-335,644.10	0.04
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	18,097.000	34.224565	619,361.95	165.030000	2,986,547.91	2,367,185.96	0.31
		Base		34.224565	619,361.95	165.030000	2,986,547.91	2,367,185.96	0.31
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	80,795.000	17.350000	1,401,793.25	21.070000	1,702,350.65	300,557.40	0.17
		Base		17.350000	1,401,793.25	21.070000	1,702,350.65	300,557.40	0.17
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	10,898.000	48.663937	530,339.58	157.900000	1,720,794.20	1,190,454.62	0.18
		Base		48.663937	530,339.58	157.900000	1,720,794.20	1,190,454.62	0.18
554382101	MACERICH CO/THE REIT USD.01								
		Local	142,592.000	11.270998	1,607,154.21	21.210000	3,024,376.32	1,417,222.11	0.31
		Base		11.270998	1,607,154.21	21.210000	3,024,376.32	1,417,222.11	0.31
554489104	VERIS RESIDENTIAL INC REIT USD.01								
		Local	53,323.000	13.303994	709,408.88	18.250000	973,144.75	263,735.87	0.10
		Base		13.303994	709,408.88	18.250000	973,144.75	263,735.87	0.10
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	47,940.000	25.074296	1,202,061.75	45.580000	2,185,105.20	983,043.45	0.22
		Base		25.074296	1,202,061.75	45.580000	2,185,105.20	983,043.45	0.22
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01								
		Local	11,027.000	210.835714	2,324,885.42	229.950000	2,535,658.65	210,773.23	0.26
		Base		210.835714	2,324,885.42	229.950000	2,535,658.65	210,773.23	0.26
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
		Local	124,220.000	26.166280	3,250,375.30	27.740000	3,445,862.80	195,487.50	0.35
		Base		26.166280	3,250,375.30	27.740000	3,445,862.80	195,487.50	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
565788106	MARA HOLDINGS INC COMMON STOCK USD.001								
		Local	209,619.000	17.666616	3,703,258.34	27.420000	5,747,752.98	2,044,494.64	0.59
		Base		17.666616	3,703,258.34	27.420000	5,747,752.98	2,044,494.64	0.59
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,847.000	36.405930	576,924.77	41.610000	659,393.67	82,468.90	0.07
		Base		36.405930	576,924.77	41.610000	659,393.67	82,468.90	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	12,966.000	18.719289	242,714.30	34.320000	444,993.12	202,278.82	0.05
		Base		18.719289	242,714.30	34.320000	444,993.12	202,278.82	0.05
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	38,161.000	11.806878	450,562.27	17.380000	663,238.18	212,675.91	0.07
		Base		11.806878	450,562.27	17.380000	663,238.18	212,675.91	0.07
57638P104	MASTERBRAND INC COMMON STOCK USD.01								
		Local	83,888.000	8.014132	672,289.50	17.300000	1,451,262.40	778,972.90	0.15
		Base		8.014132	672,289.50	17.300000	1,451,262.40	778,972.90	0.15
576690101	MATERION CORP COMMON STOCK								
		Local	13,697.000	49.248934	674,562.65	115.620000	1,583,647.14	909,084.49	0.16
		Base		49.248934	674,562.65	115.620000	1,583,647.14	909,084.49	0.16
57686G105	MATSON INC COMMON STOCK								
		Local	22,168.000	47.484946	1,052,646.28	153.180000	3,395,694.24	2,343,047.96	0.35
		Base		47.484946	1,052,646.28	153.180000	3,395,694.24	2,343,047.96	0.35
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	20,200.000	36.984762	747,092.20	30.160000	609,232.00	-137,860.20	0.06
		Base		36.984762	747,092.20	30.160000	609,232.00	-137,860.20	0.06
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	50,403.000	31.362986	1,580,788.59	15.130000	762,597.39	-818,191.20	0.08
		Base		31.362986	1,580,788.59	15.130000	762,597.39	-818,191.20	0.08
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	396,144.000	4.414209	1,748,662.48	4.390000	1,739,072.16	-9,590.32	0.18
		Base		4.414209	1,748,662.48	4.390000	1,739,072.16	-9,590.32	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
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	55,791.000	23.030410	1,284,889.62	14.960000	834,633.36	-450,256.26	0.09
		Base		23.030410	1,284,889.62	14.960000	834,633.36	-450,256.26	0.09
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,336.000	37.249764	1,241,758.14	41.130000	1,371,109.68	129,351.54	0.14
		Base		37.249764	1,241,758.14	41.130000	1,371,109.68	129,351.54	0.14
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,546.000	31.699571	556,200.68	78.960000	1,385,432.16	829,231.48	0.14
		Base		31.699571	556,200.68	78.960000	1,385,432.16	829,231.48	0.14
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,428.000	37.357178	1,435,561.65	103.900000	3,992,669.20	2,557,107.55	0.41
		Base		37.357178	1,435,561.65	103.900000	3,992,669.20	2,557,107.55	0.41
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	23,982.000	59.523144	1,427,484.04	191.070000	4,582,240.74	3,154,756.70	0.47
		Base		59.523144	1,427,484.04	191.070000	4,582,240.74	3,154,756.70	0.47
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,571.000	232.989163	832,004.30	117.140000	418,306.94	-413,697.36	0.04
		Base		232.989163	832,004.30	117.140000	418,306.94	-413,697.36	0.04
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	16,489.000	30.935939	510,102.70	83.880000	1,383,097.32	872,994.62	0.14
		Base		30.935939	510,102.70	83.880000	1,383,097.32	872,994.62	0.14
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,771.000	99.495524	1,171,161.81	65.435000	770,235.39	-400,926.42	0.08
		Base		99.495524	1,171,161.81	65.435000	770,235.39	-400,926.42	0.08
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	46,101.000	20.700940	954,334.05	25.140000	1,158,979.14	204,645.09	0.12
		Base		20.700940	954,334.05	25.140000	1,158,979.14	204,645.09	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	21,237.000	52.944962	1,124,392.16	81.570000	1,732,302.09	607,909.93	0.18
		Base		52.944962	1,124,392.16	81.570000	1,732,302.09	607,909.93	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
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
	61,615.000	Local	8.005083	493,233.19	8.000000	492,920.00	-313.19	0.05
		Base	8.005083	493,233.19	8.000000	492,920.00	-313.19	0.05
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01							
	46,452.000	Local	45.162182	2,097,873.67	76.980000	3,575,874.96	1,478,001.29	0.37
		Base	45.162182	2,097,873.67	76.980000	3,575,874.96	1,478,001.29	0.37
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,405.000	Local	32.800416	275,687.50	84.010000	706,104.05	430,416.55	0.07
		Base	32.800416	275,687.50	84.010000	706,104.05	430,416.55	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	19,753.000	Local	45.289357	894,600.66	28.120000	555,454.36	-339,146.30	0.06
		Base	45.289357	894,600.66	28.120000	555,454.36	-339,146.30	0.06
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	18,990.000	Local	61.912992	1,175,727.71	221.270000	4,201,917.30	3,026,189.59	0.43
		Base	61.912992	1,175,727.71	221.270000	4,201,917.30	3,026,189.59	0.43
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	74,814.000	Local	17.532282	1,311,660.16	80.770000	6,042,726.78	4,731,066.62	0.62
		Base	17.532282	1,311,660.16	80.770000	6,042,726.78	4,731,066.62	0.62
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	42,571.000	Local	32.344474	1,376,936.62	98.670000	4,200,480.57	2,823,543.95	0.43
		Base	32.344474	1,376,936.62	98.670000	4,200,480.57	2,823,543.95	0.43
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	59,958.000	Local	21.218370	1,272,211.00	16.270000	975,516.66	-296,694.34	0.10
		Base	21.218370	1,272,211.00	16.270000	975,516.66	-296,694.34	0.10
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	31,141.000	Local	29.181060	908,727.38	50.120000	1,560,786.92	652,059.54	0.16
		Base	29.181060	908,727.38	50.120000	1,560,786.92	652,059.54	0.16
62878D100	N ABLE INC COMMON STOCK USD.001							
	46,469.000	Local	13.149129	611,026.89	10.440000	485,136.36	-125,890.53	0.05
		Base	13.149129	611,026.89	10.440000	485,136.36	-125,890.53	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
62886E108	NCR VOYIX CORP COMMON STOCK USD.01							
	95,971.000	Local	16.497530	1,583,284.46	14.510000	1,392,539.21	-190,745.25	0.14
		Base	16.497530	1,583,284.46	14.510000	1,392,539.21	-190,745.25	0.14
629209305	NMI HOLDINGS INC COMMON STOCK USD.01							
	52,598.000	Local	17.919954	942,553.76	39.990000	2,103,394.02	1,160,840.26	0.22
		Base	17.919954	942,553.76	39.990000	2,103,394.02	1,160,840.26	0.22
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	34,395.000	Local	30.321910	1,042,922.08	21.760000	748,435.20	-294,486.88	0.08
		Base	30.321910	1,042,922.08	21.760000	748,435.20	-294,486.88	0.08
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01							
	47,745.000	Local	23.971193	1,144,504.62	32.810000	1,566,513.45	422,008.83	0.16
		Base	23.971193	1,144,504.62	32.810000	1,566,513.45	422,008.83	0.16
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	25,033.000	Local	34.723259	869,227.35	47.740000	1,195,075.42	325,848.07	0.12
		Base	34.723259	869,227.35	47.740000	1,195,075.42	325,848.07	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	15,445.000	Local	27.576974	425,926.37	49.390000	762,828.55	336,902.18	0.08
		Base	27.576974	425,926.37	49.390000	762,828.55	336,902.18	0.08
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01							
	8,146.000	Local	95.797827	780,369.10	125.200000	1,019,879.20	239,510.10	0.10
		Base	95.797827	780,369.10	125.200000	1,019,879.20	239,510.10	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,375.000	Local	86.764255	292,829.36	79.720000	269,055.00	-23,774.36	0.03
		Base	86.764255	292,829.36	79.720000	269,055.00	-23,774.36	0.03
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	51,914.000	Local	26.433818	1,372,285.23	12.100000	628,159.40	-744,125.83	0.06
		Base	26.433818	1,372,285.23	12.100000	628,159.40	-744,125.83	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	52,006.000	Local	18.140432	943,411.29	15.580000	810,253.48	-133,157.81	0.08
		Base	18.140432	943,411.29	15.580000	810,253.48	-133,157.81	0.08

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64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	84,607.000	19.150947	1,620,304.19	17.730000	1,500,082.11	-120,222.08	0.15
		Base		19.150947	1,620,304.19	17.730000	1,500,082.11	-120,222.08	0.15
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	47,082.000	29.983232	1,411,670.51	21.880000	1,030,154.16	-381,516.35	0.11
		Base		29.983232	1,411,670.51	21.880000	1,030,154.16	-381,516.35	0.11
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK								
		Local	39,642.000	23.659480	937,909.12	23.570000	934,361.94	-3,547.18	0.10
		Base		23.659480	937,909.12	23.570000	934,361.94	-3,547.18	0.10
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	59,798.000	18.842013	1,126,714.68	6.140000	367,159.72	-759,554.96	0.04
		Base		18.842013	1,126,714.68	6.140000	367,159.72	-759,554.96	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	274,634.000	8.947002	2,457,150.86	9.590000	2,633,740.06	176,589.20	0.27
		Base		8.947002	2,457,150.86	9.590000	2,633,740.06	176,589.20	0.27
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	16,876.000	48.091785	811,596.97	47.070000	794,353.32	-17,243.65	0.08
		Base		48.091785	811,596.97	47.070000	794,353.32	-17,243.65	0.08
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	65,814.000	32.923007	2,166,794.79	43.490000	2,862,250.86	695,456.07	0.29
		Base		32.923007	2,166,794.79	43.490000	2,862,250.86	695,456.07	0.29
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	84,087.000	12.277093	1,032,343.95	14.680000	1,234,397.16	202,053.21	0.13
		Base		12.277093	1,032,343.95	14.680000	1,234,397.16	202,053.21	0.13
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	25,528.000	50.710031	1,294,525.67	43.820000	1,118,636.96	-175,888.71	0.11
		Base		50.710031	1,294,525.67	43.820000	1,118,636.96	-175,888.71	0.11
67011P100	DNOW INC COMMON STOCK USD.01								
		Local	70,289.000	9.215450	647,744.75	15.050000	1,057,849.45	410,104.70	0.11
		Base		9.215450	647,744.75	15.050000	1,057,849.45	410,104.70	0.11

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67098H104	O I GLASS INC COMMON STOCK USD.01							
	102,804.000	Local	15.695741	1,613,584.92	12.600000	1,295,330.40	-318,254.52	0.13
		Base	15.695741	1,613,584.92	12.600000	1,295,330.40	-318,254.52	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	30,739.000	Local	18.819451	578,491.10	45.420000	1,396,165.38	817,674.28	0.14
		Base	18.819451	578,491.10	45.420000	1,396,165.38	817,674.28	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
	10,467.000	Local	66.887193	700,108.25	177.400000	1,856,845.80	1,156,737.55	0.19
		Base	66.887193	700,108.25	177.400000	1,856,845.80	1,156,737.55	0.19
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	66,995.000	Local	13.408745	898,318.87	29.980000	2,008,510.10	1,110,191.23	0.21
		Base	13.408745	898,318.87	29.980000	2,008,510.10	1,110,191.23	0.21
68213N109	OMNICELL INC COMMON STOCK USD.001							
	30,364.000	Local	50.078926	1,520,596.50	46.590000	1,414,658.76	-105,937.74	0.14
		Base	50.078926	1,520,596.50	46.590000	1,414,658.76	-105,937.74	0.14
68218J103	OMNIAB INC COMMON STOCK USD.0001							
	62,740.000	Local	8.780774	550,905.73	3.910000	245,313.40	-305,592.33	0.03
		Base	8.780774	550,905.73	3.910000	245,313.40	-305,592.33	0.03
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
	4,855.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK							
	4,855.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
68622V106	ORGANON + CO COMMON STOCK USD.01							
	169,978.000	Local	15.787427	2,683,515.35	15.870000	2,697,550.86	14,035.51	0.28
		Base	15.787427	2,683,515.35	15.870000	2,697,550.86	14,035.51	0.28
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
	27,614.000	Local	71.443843	1,972,850.27	80.640000	2,226,792.96	253,942.69	0.23
		Base	71.443843	1,972,850.27	80.640000	2,226,792.96	253,942.69	0.23

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690045109	REVELYST INC COMMON STOCK								
		Local	38,560.000	19.150000	738,424.00	18.900000	728,784.00	-9,640.00	0.07
		Base		19.150000	738,424.00	18.900000	728,784.00	-9,640.00	0.07
69007J106	OUTFRONT MEDIA INC REIT USD.01								
		Local	90,949.000	15.454799	1,405,598.52	19.210000	1,747,130.29	341,531.77	0.18
		Base		15.454799	1,405,598.52	19.210000	1,747,130.29	341,531.77	0.18
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	48,784.000	19.440050	948,363.41	13.470000	657,120.48	-291,242.93	0.07
		Base		19.440050	948,363.41	13.470000	657,120.48	-291,242.93	0.07
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	9,728.000	58.134434	565,531.77	83.170000	809,077.76	243,545.99	0.08
		Base		58.134434	565,531.77	83.170000	809,077.76	243,545.99	0.08
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	8,158.000	50.756216	414,069.21	72.580000	592,107.64	178,038.43	0.06
		Base		50.756216	414,069.21	72.580000	592,107.64	178,038.43	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	20,463.000	19.464641	398,304.94	31.600000	646,630.80	248,325.86	0.07
		Base		19.464641	398,304.94	31.600000	646,630.80	248,325.86	0.07
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01								
		Local	15,708.000	100.613757	1,580,440.89	167.360000	2,628,890.88	1,048,449.99	0.27
		Base		100.613757	1,580,440.89	167.360000	2,628,890.88	1,048,449.99	0.27
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	26,022.000	32.182949	837,464.71	21.200000	551,666.40	-285,798.31	0.06
		Base		32.182949	837,464.71	21.200000	551,666.40	-285,798.31	0.06
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	63,658.000	31.490323	2,004,611.00	28.400000	1,807,887.20	-196,723.80	0.18
		Base		31.490323	2,004,611.00	28.400000	1,807,887.20	-196,723.80	0.18
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	30,452.000	41.426047	1,261,505.99	16.910000	514,943.32	-746,562.67	0.05
		Base		41.426047	1,261,505.99	16.910000	514,943.32	-746,562.67	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
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	17,287.000	82.958745	1,434,107.82	108.300000	1,872,182.10	438,074.28	0.19
		Base		82.958745	1,434,107.82	108.300000	1,872,182.10	438,074.28	0.19
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,539.000	71.494022	1,539,909.74	49.830000	1,073,288.37	-466,621.37	0.11
		Base		71.494022	1,539,909.74	49.830000	1,073,288.37	-466,621.37	0.11
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	37,188.000	17.836800	663,314.91	17.430000	648,186.84	-15,128.07	0.07
		Base		17.836800	663,314.91	17.430000	648,186.84	-15,128.07	0.07
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	9,597.000	96.996274	930,873.24	190.360000	1,826,884.92	896,011.68	0.19
		Base		96.996274	930,873.24	190.360000	1,826,884.92	896,011.68	0.19
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	14,789.000	51.329730	759,115.37	134.390000	1,987,493.71	1,228,378.34	0.20
		Base		51.329730	759,115.37	134.390000	1,987,493.71	1,228,378.34	0.20
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	51,790.000	27.524136	1,425,474.98	21.490000	1,112,967.10	-312,507.88	0.11
		Base		27.524136	1,425,474.98	21.490000	1,112,967.10	-312,507.88	0.11
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	236,129.000	8.196664	1,935,469.99	8.400000	1,983,483.60	48,013.61	0.20
		Base		8.196664	1,935,469.99	8.400000	1,983,483.60	48,013.61	0.20
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
		Local	167,081.000	7.051870	1,178,233.46	10.910000	1,822,853.71	644,620.25	0.19
		Base		7.051870	1,178,233.46	10.910000	1,822,853.71	644,620.25	0.19
704551100	PEABODY ENERGY CORP COMMON STOCK								
		Local	83,116.000	25.040369	2,081,255.32	23.850000	1,982,316.60	-98,938.72	0.20
		Base		25.040369	2,081,255.32	23.850000	1,982,316.60	-98,938.72	0.20
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	79,554.000	14.235312	1,132,476.03	13.850000	1,101,822.90	-30,653.13	0.11
		Base		14.235312	1,132,476.03	13.850000	1,101,822.90	-30,653.13	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
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	98,756.000	Local	18.455304	1,822,572.02	21.590000	2,132,142.04	309,570.02	0.22
		Base	18.455304	1,822,572.02	21.590000	2,132,142.04	309,570.02	0.22
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	57,344.000	Local	17.061183	978,356.48	13.590000	779,304.96	-199,051.52	0.08
		Base	17.061183	978,356.48	13.590000	779,304.96	-199,051.52	0.08
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	40,754.000	Local	9.312872	379,536.78	27.450000	1,118,697.30	739,160.52	0.11
		Base	9.312872	379,536.78	27.450000	1,118,697.30	739,160.52	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	13,427.000	Local	26.813410	360,023.65	23.370000	313,788.99	-46,234.66	0.03
		Base	26.813410	360,023.65	23.370000	313,788.99	-46,234.66	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
	80,872.000	Local	33.819213	2,735,027.41	39.500000	3,194,444.00	459,416.59	0.33
		Base	33.819213	2,735,027.41	39.500000	3,194,444.00	459,416.59	0.33
71880K101	PHINIA INC COMMON STOCK USD.01							
	28,835.000	Local	33.943528	978,761.64	56.080000	1,617,066.80	638,305.16	0.17
		Base	33.943528	978,761.64	56.080000	1,617,066.80	638,305.16	0.17
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	41,827.000	Local	12.090936	505,727.60	24.910000	1,041,910.57	536,182.97	0.11
		Base	12.090936	505,727.60	24.910000	1,041,910.57	536,182.97	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,453.000	Local	78.192573	817,346.97	342.990000	3,585,274.47	2,767,927.50	0.37
		Base	78.192573	817,346.97	342.990000	3,585,274.47	2,767,927.50	0.37
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	103,102.000	Local	5.660988	583,659.20	8.060000	831,002.12	247,342.92	0.09
		Base	5.660988	583,659.20	8.060000	831,002.12	247,342.92	0.09
729132100	PLEXUS CORP COMMON STOCK USD.01							
	17,974.000	Local	51.654971	928,446.45	164.400000	2,954,925.60	2,026,479.15	0.30
		Base	51.654971	928,446.45	164.400000	2,954,925.60	2,026,479.15	0.30

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739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,173.000	42.689352	263,521.37	267.380000	1,650,536.74	1,387,015.37	0.17
		Base		42.689352	263,521.37	267.380000	1,650,536.74	1,387,015.37	0.17
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	8,187.000	63.343074	518,589.75	94.330000	772,279.71	253,689.96	0.08
		Base		63.343074	518,589.75	94.330000	772,279.71	253,689.96	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01								
		Local	69,200.000	21.614102	1,495,695.84	22.900000	1,584,680.00	88,984.16	0.16
		Base		21.614102	1,495,695.84	22.900000	1,584,680.00	88,984.16	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	32,716.000	53.726221	1,757,707.06	84.770000	2,773,335.32	1,015,628.26	0.28
		Base		53.726221	1,757,707.06	84.770000	2,773,335.32	1,015,628.26	0.28
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	16,601.000	69.489546	1,153,595.95	89.740000	1,489,773.74	336,177.79	0.15
		Base		69.489546	1,153,595.95	89.740000	1,489,773.74	336,177.79	0.15
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	33,772.000	31.995688	1,080,558.39	16.720000	564,667.84	-515,890.55	0.06
		Base		31.995688	1,080,558.39	16.720000	564,667.84	-515,890.55	0.06
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01								
		Local	67,743.000	26.799878	1,815,504.13	21.480000	1,455,119.64	-360,384.49	0.15
		Base		26.799878	1,815,504.13	21.480000	1,455,119.64	-360,384.49	0.15
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	420.000	29.975952	12,589.90	48.660000	20,437.20	7,847.30	0.00
		Base		29.975952	12,589.90	48.660000	20,437.20	7,847.30	0.00
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	28,240.000	32.484756	917,369.51	68.410000	1,931,898.40	1,014,528.89	0.20
		Base		32.484756	917,369.51	68.410000	1,931,898.40	1,014,528.89	0.20
74340E103	PROGYNY INC COMMON STOCK USD.0001								
		Local	51,850.000	16.365600	848,556.36	15.570000	807,304.50	-41,251.86	0.08
		Base		16.365600	848,556.36	15.570000	807,304.50	-41,251.86	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
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	52,949.000	12.877903	681,872.06	8.400000	444,771.60	-237,100.46	0.05
		Base		12.877903	681,872.06	8.400000	444,771.60	-237,100.46	0.05
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001								
		Local	38,888.000	33.823661	1,315,334.53	43.800000	1,703,294.40	387,959.87	0.17
		Base		33.823661	1,315,334.53	43.800000	1,703,294.40	387,959.87	0.17
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	16,602.000	72.268635	1,199,803.87	41.190000	683,836.38	-515,967.49	0.07
		Base		72.268635	1,199,803.87	41.190000	683,836.38	-515,967.49	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	86,143.000	16.640340	1,433,448.79	21.120000	1,819,340.16	385,891.37	0.19
		Base		16.640340	1,433,448.79	21.120000	1,819,340.16	385,891.37	0.19
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	9,105.000	104.660392	952,932.87	157.700000	1,435,858.50	482,925.63	0.15
		Base		104.660392	952,932.87	157.700000	1,435,858.50	482,925.63	0.15
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	31,195.000	20.361233	635,168.66	29.760000	928,363.20	293,194.54	0.09
		Base		20.361233	635,168.66	29.760000	928,363.20	293,194.54	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	36,493.000	10.861194	396,357.57	22.780000	831,310.54	434,952.97	0.09
		Base		10.861194	396,357.57	22.780000	831,310.54	434,952.97	0.09
749660106	RPC INC COMMON STOCK USD.1								
		Local	54,541.000	5.629379	307,031.94	6.440000	351,244.04	44,212.10	0.04
		Base		5.629379	307,031.94	6.440000	351,244.04	44,212.10	0.04
74982T103	RXO INC COMMON STOCK USD.01								
		Local	90,640.000	18.703184	1,695,256.57	30.150000	2,732,796.00	1,037,539.43	0.28
		Base		18.703184	1,695,256.57	30.150000	2,732,796.00	1,037,539.43	0.28
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
		Local	99,303.000	24.602323	2,443,084.53	35.790000	3,554,054.37	1,110,969.84	0.36
		Base		24.602323	2,443,084.53	35.790000	3,554,054.37	1,110,969.84	0.36

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750491102	RADNET INC COMMON STOCK USD.0001							
	42,966.000	Local	23.848830	1,024,688.81	81.760000	3,512,900.16	2,488,211.35	0.36
		Base	23.848830	1,024,688.81	81.760000	3,512,900.16	2,488,211.35	0.36
75574U101	READY CAPITAL CORP REIT USD.0001							
	113,098.000	Local	11.946889	1,351,169.21	7.370000	833,532.26	-517,636.95	0.09
		Base	11.946889	1,351,169.21	7.370000	833,532.26	-517,636.95	0.09
758075402	REDWOOD TRUST INC REIT USD.01							
	87,286.000	Local	10.482920	915,012.15	7.160000	624,967.76	-290,044.39	0.06
		Base	10.482920	915,012.15	7.160000	624,967.76	-290,044.39	0.06
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	30,018.000	Local	46.803553	1,404,949.05	9.920000	297,778.56	-1,107,170.49	0.03
		Base	46.803553	1,404,949.05	9.920000	297,778.56	-1,107,170.49	0.03
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	41,959.000	Local	32.054870	1,344,990.29	37.620000	1,578,497.58	233,507.29	0.16
		Base	32.054870	1,344,990.29	37.620000	1,578,497.58	233,507.29	0.16
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
	32,131.000	Local	24.032861	772,199.85	34.390000	1,104,985.09	332,785.24	0.11
		Base	24.032861	772,199.85	34.390000	1,104,985.09	332,785.24	0.11
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	96,658.000	Local	15.413338	1,489,822.41	27.180000	2,627,164.44	1,137,342.03	0.27
		Base	15.413338	1,489,822.41	27.180000	2,627,164.44	1,137,342.03	0.27
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	84,142.000	Local	15.714951	1,322,287.39	17.400000	1,464,070.80	141,783.41	0.15
		Base	15.714951	1,322,287.39	17.400000	1,464,070.80	141,783.41	0.15
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	10,169.000	Local	23.285581	236,791.07	43.310000	440,419.39	203,628.32	0.05
		Base	23.285581	236,791.07	43.310000	440,419.39	203,628.32	0.05
770323103	ROBERT HALF INC COMMON STOCK USD.001							
	67,535.000	Local	63.496399	4,288,229.30	74.610000	5,038,786.35	750,557.05	0.52
		Base	63.496399	4,288,229.30	74.610000	5,038,786.35	750,557.05	0.52

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775133101	ROGERS CORP COMMON STOCK USD1.0							
	11,174.000	Local	107.051938	1,196,198.36	103.580000	1,157,402.92	-38,795.44	0.12
		Base	107.051938	1,196,198.36	103.580000	1,157,402.92	-38,795.44	0.12
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
	40,844.000	Local	46.786915	1,910,964.77	61.950000	2,530,285.80	619,321.03	0.26
		Base	46.786915	1,910,964.77	61.950000	2,530,285.80	619,321.03	0.26
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	25,256.000	Local	27.072395	683,740.41	42.790000	1,080,704.24	396,963.83	0.11
		Base	27.072395	683,740.41	42.790000	1,080,704.24	396,963.83	0.11
784305104	SJW GROUP COMMON STOCK USD.001							
	19,652.000	Local	78.498517	1,542,652.86	55.720000	1,095,009.44	-447,643.42	0.11
		Base	78.498517	1,542,652.86	55.720000	1,095,009.44	-447,643.42	0.11
78440X887	SL GREEN REALTY CORP REIT USD.01							
	42,789.000	Local	24.628888	1,053,845.48	78.190000	3,345,671.91	2,291,826.43	0.34
		Base	24.628888	1,053,845.48	78.190000	3,345,671.91	2,291,826.43	0.34
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	75,536.000	Local	18.453136	1,393,876.07	45.190000	3,413,471.84	2,019,595.77	0.35
		Base	18.453136	1,393,876.07	45.190000	3,413,471.84	2,019,595.77	0.35
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	24,490.000	Local	62.021042	1,518,895.32	193.070000	4,728,284.30	3,209,388.98	0.48
		Base	62.021042	1,518,895.32	193.070000	4,728,284.30	3,209,388.98	0.48
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	30,521.000	Local	31.912584	974,003.99	176.440000	5,385,125.24	4,411,121.25	0.55
		Base	31.912584	974,003.99	176.440000	5,385,125.24	4,411,121.25	0.55
78573M104	SABRE CORP COMMON STOCK USD.01							
	254,628.000	Local	5.725548	1,457,884.80	3.910000	995,595.48	-462,289.32	0.10
		Base	5.725548	1,457,884.80	3.910000	995,595.48	-462,289.32	0.10
78646V107	SAFEHOLD INC REIT USD.001							
	30,183.000	Local	49.424238	1,491,771.77	21.360000	644,708.88	-847,062.89	0.07
		Base	49.424238	1,491,771.77	21.360000	644,708.88	-847,062.89	0.07

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78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,795.000	65.716424	643,692.37	85.840000	840,802.80	197,110.43	0.09
		Base		65.716424	643,692.37	85.840000	840,802.80	197,110.43	0.09
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,059.000	28.745813	720,341.33	51.080000	1,280,013.72	559,672.39	0.13
		Base		28.745813	720,341.33	51.080000	1,280,013.72	559,672.39	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	67,763.000	9.871999	668,956.24	13.930000	943,938.59	274,982.35	0.10
		Base		9.871999	668,956.24	13.930000	943,938.59	274,982.35	0.10
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,946.000	77.193835	458,994.54	86.350000	513,437.10	54,442.56	0.05
		Base		77.193835	458,994.54	86.350000	513,437.10	54,442.56	0.05
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	36,077.000	25.732556	928,353.44	79.410000	2,864,874.57	1,936,521.13	0.29
		Base		25.732556	928,353.44	79.410000	2,864,874.57	1,936,521.13	0.29
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,967.000	42.197171	336,184.86	41.110000	327,523.37	-8,661.49	0.03
		Base		42.197171	336,184.86	41.110000	327,523.37	-8,661.49	0.03
806037107	SCANSOURCE INC COMMON STOCK								
		Local	15,007.000	33.463944	502,193.41	50.410000	756,502.87	254,309.46	0.08
		Base		33.463944	502,193.41	50.410000	756,502.87	254,309.46	0.08
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	31,038.000	26.964937	836,937.72	33.610000	1,043,187.18	206,249.46	0.11
		Base		26.964937	836,937.72	33.610000	1,043,187.18	206,249.46	0.11
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	16,484.000	32.957410	543,269.94	26.380000	434,847.92	-108,422.02	0.04
		Base		32.957410	543,269.94	26.380000	434,847.92	-108,422.02	0.04
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	36,547.000	45.518551	1,663,566.47	22.570000	824,865.79	-838,700.68	0.08
		Base		45.518551	1,663,566.47	22.570000	824,865.79	-838,700.68	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
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	35,865.000	28.696596	1,029,203.42	13.150000	471,624.75	-557,578.67	0.05
		Base		28.696596	1,029,203.42	13.150000	471,624.75	-557,578.67	0.05
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	55,809.000	28.691245	1,601,229.70	29.960000	1,672,037.64	70,807.94	0.17
		Base		28.691245	1,601,229.70	29.960000	1,672,037.64	70,807.94	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	96,170.000	35.501262	3,414,156.33	36.600000	3,519,822.00	105,665.67	0.36
		Base		35.501262	3,414,156.33	36.600000	3,519,822.00	105,665.67	0.36
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	69,528.000	9.367327	651,291.53	21.110000	1,467,736.08	816,444.55	0.15
		Base		9.367327	651,291.53	21.110000	1,467,736.08	816,444.55	0.15
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	49,534.000	29.493618	1,460,936.88	64.040000	3,172,157.36	1,711,220.48	0.32
		Base		29.493618	1,460,936.88	64.040000	3,172,157.36	1,711,220.48	0.32
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	27,975.000	61.467949	1,719,565.87	77.640000	2,171,979.00	452,413.13	0.22
		Base		61.467949	1,719,565.87	77.640000	2,171,979.00	452,413.13	0.22
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	109,516.000	11.294306	1,236,907.23	2.780000	304,454.48	-932,452.75	0.03
		Base		11.294306	1,236,907.23	2.780000	304,454.48	-932,452.75	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	33,119.000	39.643532	1,312,954.15	95.780000	3,172,137.82	1,859,183.67	0.32
		Base		39.643532	1,312,954.15	95.780000	3,172,137.82	1,859,183.67	0.32
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	26,396.000	59.061076	1,558,976.15	133.730000	3,529,937.08	1,970,960.93	0.36
		Base		59.061076	1,558,976.15	133.730000	3,529,937.08	1,970,960.93	0.36
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	30,263.000	33.932376	1,026,895.49	13.330000	403,405.79	-623,489.70	0.04
		Base		33.932376	1,026,895.49	13.330000	403,405.79	-623,489.70	0.04

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824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,654.000	18.907894	220,352.60	33.760000	393,439.04	173,086.44	0.04
		Base		18.907894	220,352.60	33.760000	393,439.04	173,086.44	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	16,134.000	52.857084	852,796.20	31.680000	511,125.12	-341,671.08	0.05
		Base		52.857084	852,796.20	31.680000	511,125.12	-341,671.08	0.05
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	82,886.000	23.113412	1,915,778.26	24.460000	2,027,391.56	111,613.30	0.21
		Base		23.113412	1,915,778.26	24.460000	2,027,391.56	111,613.30	0.21
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	60,158.000	32.575106	1,959,653.25	39.790000	2,393,686.82	434,033.57	0.24
		Base		32.575106	1,959,653.25	39.790000	2,393,686.82	434,033.57	0.24
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	10,699.000	56.977743	609,604.87	31.770000	339,907.23	-269,697.64	0.03
		Base		56.977743	609,604.87	31.770000	339,907.23	-269,697.64	0.03
82981J851	SITE CENTERS CORP REIT USD.1								
		Local	31,126.000	39.437111	1,227,519.53	15.520000	483,075.52	-744,444.01	0.05
		Base		39.437111	1,227,519.53	15.520000	483,075.52	-744,444.01	0.05
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	12,370.000	117.024808	1,447,596.88	212.380000	2,627,140.60	1,179,543.72	0.27
		Base		117.024808	1,447,596.88	212.380000	2,627,140.60	1,179,543.72	0.27
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025								
		Local	61,476.000	47.250924	2,904,797.79	46.190000	2,839,576.44	-65,221.35	0.29
		Base		47.250924	2,904,797.79	46.190000	2,839,576.44	-65,221.35	0.29
830879102	SKYWEST INC COMMON STOCK								
		Local	26,476.000	24.938985	660,284.56	114.740000	3,037,856.24	2,377,571.68	0.31
		Base		24.938985	660,284.56	114.740000	3,037,856.24	2,377,571.68	0.31
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	37,827.000	92.637334	3,504,192.45	15.800000	597,666.60	-2,906,525.85	0.06
		Base		92.637334	3,504,192.45	15.800000	597,666.60	-2,906,525.85	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83417Q204	SOLARWINDS CORP COMMON STOCK USD.001							
	35,788.000	Local	12.822076	458,876.45	13.350000	477,769.80	18,893.35	0.05
		Base	12.822076	458,876.45	13.350000	477,769.80	18,893.35	0.05
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	9,625.000	Local	23.904777	230,083.48	69.140000	665,472.50	435,389.02	0.07
		Base	23.904777	230,083.48	69.140000	665,472.50	435,389.02	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
	79,888.000	Local	26.768085	2,138,448.80	13.610000	1,087,275.68	-1,051,173.12	0.11
		Base	26.768085	2,138,448.80	13.610000	1,087,275.68	-1,051,173.12	0.11
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	18,782.000	Local	30.758263	577,701.70	35.120000	659,623.84	81,922.14	0.07
		Base	30.758263	577,701.70	35.120000	659,623.84	81,922.14	0.07
847215100	SPARTANNASH CO COMMON STOCK							
	22,278.000	Local	21.820722	486,122.05	18.980000	422,836.44	-63,285.61	0.04
		Base	21.820722	486,122.05	18.980000	422,836.44	-63,285.61	0.04
85208T107	SPRINKLR INC A COMMON STOCK USD.00003							
	79,491.000	Local	12.147648	965,628.67	8.240000	655,005.84	-310,622.83	0.07
		Base	12.147648	965,628.67	8.240000	655,005.84	-310,622.83	0.07
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	32,462.000	Local	41.620805	1,351,094.57	29.100000	944,644.20	-406,450.37	0.10
		Base	41.620805	1,351,094.57	29.100000	944,644.20	-406,450.37	0.10
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	13,618.000	Local	29.962752	408,032.76	32.880000	447,759.84	39,727.08	0.05
		Base	29.962752	408,032.76	32.880000	447,759.84	39,727.08	0.05
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	7,826.000	Local	63.752061	498,923.63	207.890000	1,626,947.14	1,128,023.51	0.17
		Base	63.752061	498,923.63	207.890000	1,626,947.14	1,128,023.51	0.17
858586100	STEPAN CO COMMON STOCK USD1.0							
	13,959.000	Local	69.718470	973,200.12	76.900000	1,073,447.10	100,246.98	0.11
		Base	69.718470	973,200.12	76.900000	1,073,447.10	100,246.98	0.11

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858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	31,478.000	25.959029	817,138.31	31.010000	976,132.78	158,994.47	0.10
		Base		25.959029	817,138.31	31.010000	976,132.78	158,994.47	0.10
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001								
		Local	41,372.000	47.377101	1,960,085.44	65.890000	2,726,001.08	765,915.64	0.28
		Base		47.377101	1,960,085.44	65.890000	2,726,001.08	765,915.64	0.28
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,273.000	34.750299	634,992.21	75.090000	1,372,119.57	737,127.36	0.14
		Base		34.750299	634,992.21	75.090000	1,372,119.57	737,127.36	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	18,679.000	29.891766	558,348.30	103.760000	1,938,133.04	1,379,784.74	0.20
		Base		29.891766	558,348.30	103.760000	1,938,133.04	1,379,784.74	0.20
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	16,094.000	76.856455	1,236,927.79	98.810000	1,590,248.14	353,320.35	0.16
		Base		76.856455	1,236,927.79	98.810000	1,590,248.14	353,320.35	0.16
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	28,089.000	43.223020	1,214,091.42	106.870000	3,001,871.43	1,787,780.01	0.31
		Base		43.223020	1,214,091.42	106.870000	3,001,871.43	1,787,780.01	0.31
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	11,127.000	45.405624	505,228.38	38.090000	423,827.43	-81,400.95	0.04
		Base		45.405624	505,228.38	38.090000	423,827.43	-81,400.95	0.04
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	71,521.000	11.174043	799,178.72	6.580000	470,608.18	-328,570.54	0.05
		Base		11.174043	799,178.72	6.580000	470,608.18	-328,570.54	0.05
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01								
		Local	25,798.000	17.906868	461,961.39	14.390000	371,233.22	-90,728.17	0.04
		Base		17.906868	461,961.39	14.390000	371,233.22	-90,728.17	0.04
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	55,516.000	9.550579	530,209.97	12.460000	691,729.36	161,519.39	0.07
		Base		9.550579	530,209.97	12.460000	691,729.36	161,519.39	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
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	147,576.000	Local	13.341086	1,968,824.18	11.530000	1,701,551.28	-267,272.90	0.17
		Base	13.341086	1,968,824.18	11.530000	1,701,551.28	-267,272.90	0.17
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	134,242.000	Local	10.845204	1,455,881.87	10.750000	1,443,101.50	-12,780.37	0.15
		Base	10.845204	1,455,881.87	10.750000	1,443,101.50	-12,780.37	0.15
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	36,379.000	Local	22.327257	812,243.27	36.570000	1,330,380.03	518,136.76	0.14
		Base	22.327257	812,243.27	36.570000	1,330,380.03	518,136.76	0.14
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	22,736.000	Local	35.939388	817,117.93	92.290000	2,098,305.44	1,281,187.51	0.21
		Base	35.939388	817,117.93	92.290000	2,098,305.44	1,281,187.51	0.21
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	61,785.000	Local	33.649290	2,079,021.37	43.530000	2,689,501.05	610,479.68	0.28
		Base	33.649290	2,079,021.37	43.530000	2,689,501.05	610,479.68	0.28
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	67,306.000	Local	12.675727	853,152.47	24.380000	1,640,920.28	787,767.81	0.17
		Base	12.675727	853,152.47	24.380000	1,640,920.28	787,767.81	0.17
87484T108	TALOS ENERGY INC COMMON STOCK							
	82,064.000	Local	14.237590	1,168,393.58	11.250000	923,220.00	-245,173.58	0.09
		Base	14.237590	1,168,393.58	11.250000	923,220.00	-245,173.58	0.09
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	43,218.000	Local	40.185006	1,736,715.57	30.630000	1,323,767.34	-412,948.23	0.14
		Base	40.185006	1,736,715.57	30.630000	1,323,767.34	-412,948.23	0.14
875465106	TANGER INC REIT USD.01							
	72,193.000	Local	15.659216	1,130,485.77	36.970000	2,668,975.21	1,538,489.44	0.27
		Base	15.659216	1,130,485.77	36.970000	2,668,975.21	1,538,489.44	0.27
87874R100	TECHTARGET COMMON STOCK USD.001							
	16,977.000	Local	38.492867	653,493.40	32.110000	545,131.47	-108,361.93	0.06
		Base	38.492867	653,493.40	32.110000	545,131.47	-108,361.93	0.06

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87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	109,214.000	15.377100	1,679,394.60	18.770000	2,049,946.78	370,552.18	0.21
		Base		15.377100	1,679,394.60	18.770000	2,049,946.78	370,552.18	0.21
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	64,380.000	19.738937	1,270,792.77	34.180000	2,200,508.40	929,715.63	0.23
		Base		19.738937	1,270,792.77	34.180000	2,200,508.40	929,715.63	0.23
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,480.000	56.316369	702,828.29	88.370000	1,102,857.60	400,029.31	0.11
		Base		56.316369	702,828.29	88.370000	1,102,857.60	400,029.31	0.11
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001								
		Local	88,073.000	22.264298	1,960,883.52	34.800000	3,064,940.40	1,104,056.88	0.31
		Base		22.264298	1,960,883.52	34.800000	3,064,940.40	1,104,056.88	0.31
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	67,671.000	25.919307	1,753,985.41	25.680000	1,737,791.28	-16,194.13	0.18
		Base		25.919307	1,753,985.41	25.680000	1,737,791.28	-16,194.13	0.18
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	22,528.000	28.935876	651,867.42	15.820000	356,392.96	-295,474.46	0.04
		Base		28.935876	651,867.42	15.820000	356,392.96	-295,474.46	0.04
88642R109	TIDEWATER INC COMMON STOCK								
		Local	31,882.000	92.277935	2,942,005.12	51.720000	1,648,937.04	-1,293,068.08	0.17
		Base		92.277935	2,942,005.12	51.720000	1,648,937.04	-1,293,068.08	0.17
887399103	METALLUS INC COMMON STOCK								
		Local	25,248.000	15.476538	390,751.62	16.670000	420,884.16	30,132.54	0.04
		Base		15.476538	390,751.62	16.670000	420,884.16	30,132.54	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,394.000	15.384278	498,358.29	7.320000	237,124.08	-261,234.21	0.02
		Base		15.384278	498,358.29	7.320000	237,124.08	-261,234.21	0.02
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,268.000	58.167950	480,932.61	76.310000	630,931.08	149,998.47	0.06
		Base		58.167950	480,932.61	76.310000	630,931.08	149,998.47	0.06

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890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	10,883.000	32.831933	357,309.93	33.100000	360,227.30	2,917.37	0.04
		Base		32.831933	357,309.93	33.100000	360,227.30	2,917.37	0.04
89377M109	TRANSMEDICS GROUP INC COMMON STOCK								
		Local	22,023.000	139.422916	3,070,510.87	86.710000	1,909,614.33	-1,160,896.54	0.20
		Base		139.422916	3,070,510.87	86.710000	1,909,614.33	-1,160,896.54	0.20
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	30,837.000	38.398402	1,184,091.53	34.340000	1,058,942.58	-125,148.95	0.11
		Base		38.398402	1,184,091.53	34.340000	1,058,942.58	-125,148.95	0.11
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	54,430.000	24.202118	1,317,321.26	37.700000	2,052,011.00	734,689.74	0.21
		Base		24.202118	1,317,321.26	37.700000	2,052,011.00	734,689.74	0.21
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	14,469.000	51.871917	750,534.77	107.090000	1,549,485.21	798,950.44	0.16
		Base		51.871917	750,534.77	107.090000	1,549,485.21	798,950.44	0.16
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	51,050.000	12.853264	656,159.11	19.250000	982,712.50	326,553.39	0.10
		Base		12.853264	656,159.11	19.250000	982,712.50	326,553.39	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	72,276.000	16.181101	1,169,505.22	14.330000	1,035,715.08	-133,790.14	0.11
		Base		16.181101	1,169,505.22	14.330000	1,035,715.08	-133,790.14	0.11
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,990.000	76.584972	1,684,103.54	53.310000	1,172,286.90	-511,816.64	0.12
		Base		76.584972	1,684,103.54	53.310000	1,172,286.90	-511,816.64	0.12
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	12,550.000	29.561210	370,993.19	37.240000	467,362.00	96,368.81	0.05
		Base		29.561210	370,993.19	37.240000	467,362.00	96,368.81	0.05
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	40,407.000	30.932352	1,249,883.55	39.110000	1,580,317.77	330,434.22	0.16
		Base		30.932352	1,249,883.55	39.110000	1,580,317.77	330,434.22	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
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	68,410.000	25.135834	1,719,542.40	11.750000	803,817.50	-915,724.90	0.08
		Base		25.135834	1,719,542.40	11.750000	803,817.50	-915,724.90	0.08
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	4,813.000	200.146584	963,305.51	322.920000	1,554,213.96	590,908.45	0.16
		Base		200.146584	963,305.51	322.920000	1,554,213.96	590,908.45	0.16
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,295.000	66.639416	486,134.54	38.530000	281,076.35	-205,058.19	0.03
		Base		66.639416	486,134.54	38.530000	281,076.35	-205,058.19	0.03
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,953.000	72.558779	722,177.53	98.760000	982,958.28	260,780.75	0.10
		Base		72.558779	722,177.53	98.760000	982,958.28	260,780.75	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	29,728.000	27.447254	815,951.96	38.430000	1,142,447.04	326,495.08	0.12
		Base		27.447254	815,951.96	38.430000	1,142,447.04	326,495.08	0.12
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,918.000	115.456698	1,145,099.53	200.870000	1,992,228.66	847,129.13	0.20
		Base		115.456698	1,145,099.53	200.870000	1,992,228.66	847,129.13	0.20
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	78,695.000	23.591150	1,856,505.55	33.810000	2,660,677.95	804,172.40	0.27
		Base		23.591150	1,856,505.55	33.810000	2,660,677.95	804,172.40	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,050.000	26.468604	371,883.89	30.600000	429,930.00	58,046.11	0.04
		Base		26.468604	371,883.89	30.600000	429,930.00	58,046.11	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	39,261.000	23.414631	919,281.82	24.830000	974,850.63	55,568.81	0.10
		Base		23.414631	919,281.82	24.830000	974,850.63	55,568.81	0.10
913259107	UNITIL CORP COMMON STOCK								
		Local	10,678.000	52.943846	565,334.39	60.020000	640,893.56	75,559.17	0.07
		Base		52.943846	565,334.39	60.020000	640,893.56	75,559.17	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
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	161,183.000	8.841299	1,425,067.09	5.910000	952,591.53	-472,475.56	0.10
		Base		8.841299	1,425,067.09	5.910000	952,591.53	-472,475.56	0.10
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	16,302.000	49.269751	803,195.48	57.120000	931,170.24	127,974.76	0.10
		Base		49.269751	803,195.48	57.120000	931,170.24	127,974.76	0.10
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,411.000	55.435905	466,271.40	42.190000	354,860.09	-111,411.31	0.04
		Base		55.435905	466,271.40	42.190000	354,860.09	-111,411.31	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	37,613.000	21.256369	799,515.81	48.730000	1,832,881.49	1,033,365.68	0.19
		Base		21.256369	799,515.81	48.730000	1,832,881.49	1,033,365.68	0.19
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	80,102.000	18.261111	1,462,751.52	23.010000	1,843,147.02	380,395.50	0.19
		Base		18.261111	1,462,751.52	23.010000	1,843,147.02	380,395.50	0.19
918204108	VF CORP COMMON STOCK								
		Local	218,390.000	13.860387	3,026,969.89	20.230000	4,418,029.70	1,391,059.81	0.45
		Base		13.860387	3,026,969.89	20.230000	4,418,029.70	1,391,059.81	0.45
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	32,844.000	95.991427	3,152,742.44	116.940000	3,840,777.36	688,034.92	0.39
		Base		95.991427	3,152,742.44	116.940000	3,840,777.36	688,034.92	0.39
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	37,488.000	28.197900	1,057,082.86	27.870000	1,044,790.56	-12,292.30	0.11
		Base		28.197900	1,057,082.86	27.870000	1,044,790.56	-12,292.30	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	35,873.000	25.640187	919,790.43	30.410000	1,090,897.93	171,107.50	0.11
		Base		25.640187	919,790.43	30.410000	1,090,897.93	171,107.50	0.11
92346J108	VERICEL CORP COMMON STOCK								
		Local	32,368.000	48.575743	1,572,299.65	58.140000	1,881,875.52	309,575.87	0.19
		Base		48.575743	1,572,299.65	58.140000	1,881,875.52	309,575.87	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
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001								
		Local	108,704.000	17.319510	1,882,700.03	23.660000	2,571,936.64	689,236.61	0.26
		Base		17.319510	1,882,700.03	23.660000	2,571,936.64	689,236.61	0.26
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	13,972.000	28.878737	403,493.71	44.720000	624,827.84	221,334.13	0.06
		Base		28.878737	403,493.71	44.720000	624,827.84	221,334.13	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	55,675.000	27.588500	1,535,989.75	9.330000	519,447.75	-1,016,542.00	0.05
		Base		27.588500	1,535,989.75	9.330000	519,447.75	-1,016,542.00	0.05
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	146,502.000	9.494768	1,391,002.55	9.940000	1,456,229.88	65,227.33	0.15
		Base		9.494768	1,391,002.55	9.940000	1,456,229.88	65,227.33	0.15
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	15,184.000	35.996993	546,578.34	53.210000	807,940.64	261,362.30	0.08
		Base		35.996993	546,578.34	53.210000	807,940.64	261,362.30	0.08
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
		Local	51,691.000	19.010169	982,654.66	38.840000	2,007,678.44	1,025,023.78	0.21
		Base		19.010169	982,654.66	38.840000	2,007,678.44	1,025,023.78	0.21
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	60,438.000	20.807944	1,257,590.53	7.960000	481,086.48	-776,504.05	0.05
		Base		20.807944	1,257,590.53	7.960000	481,086.48	-776,504.05	0.05
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001								
		Local	54,110.000	23.197333	1,255,207.71	37.310000	2,018,844.10	763,636.39	0.21
		Base		23.197333	1,255,207.71	37.310000	2,018,844.10	763,636.39	0.21
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,395.000	133.294218	585,828.09	246.970000	1,085,433.15	499,605.06	0.11
		Base		133.294218	585,828.09	246.970000	1,085,433.15	499,605.06	0.11
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	8,944.000	119.836348	1,071,816.30	277.090000	2,478,292.96	1,406,476.66	0.25
		Base		119.836348	1,071,816.30	277.090000	2,478,292.96	1,406,476.66	0.25

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	39,128.000	47.591516	1,862,160.84	60.020000	2,348,462.56	486,301.72	0.24
		Base		47.591516	1,862,160.84	60.020000	2,348,462.56	486,301.72	0.24
92942W107	WK KELLOGG CO COMMON STOCK USD.0001								
		Local	43,667.000	11.089751	484,256.15	20.800000	908,273.60	424,017.45	0.09
		Base		11.089751	484,256.15	20.800000	908,273.60	424,017.45	0.09
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	29,047.000	14.014165	407,069.46	19.830000	576,002.01	168,932.55	0.06
		Base		14.014165	407,069.46	19.830000	576,002.01	168,932.55	0.06
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,166.000	50.351874	1,065,747.77	110.180000	2,332,069.88	1,266,322.11	0.24
		Base		50.351874	1,065,747.77	110.180000	2,332,069.88	1,266,322.11	0.24
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	34,535.000	22.746938	785,565.52	70.320000	2,428,501.20	1,642,935.68	0.25
		Base		22.746938	785,565.52	70.320000	2,428,501.20	1,642,935.68	0.25
938824109	WAFD INC COMMON STOCK USD1.0								
		Local	53,619.000	29.926566	1,604,632.52	36.580000	1,961,383.02	356,750.50	0.20
		Base		29.926566	1,604,632.52	36.580000	1,961,383.02	356,750.50	0.20
939653101	ELME COMMUNITIES REIT USD.01								
		Local	58,103.000	25.220470	1,465,384.96	16.940000	984,264.82	-481,120.14	0.10
		Base		25.220470	1,465,384.96	16.940000	984,264.82	-481,120.14	0.10
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	40,804.000	35.417444	1,445,173.38	40.880000	1,668,067.52	222,894.14	0.17
		Base		35.417444	1,445,173.38	40.880000	1,668,067.52	222,894.14	0.17
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	17,617.000	51.665873	910,197.69	57.230000	1,008,220.91	98,023.22	0.10
		Base		51.665873	910,197.69	57.230000	1,008,220.91	98,023.22	0.10
966084204	WHITESTONE REIT REIT USD.001								
		Local	29,086.000	11.524629	335,205.35	14.720000	428,145.92	92,940.57	0.04
		Base		11.524629	335,205.35	14.720000	428,145.92	92,940.57	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	27,216.000	33.177883	902,969.26	52.180000	1,420,130.88	517,161.62	0.15
		Base		33.177883	902,969.26	52.180000	1,420,130.88	517,161.62	0.15
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	19,115.000	32.021504	612,091.04	58.540000	1,118,992.10	506,901.06	0.11
		Base		32.021504	612,091.04	58.540000	1,118,992.10	506,901.06	0.11
97717P104	WISDOMTREE INC COMMON STOCK USD.01								
		Local	78,581.000	7.180537	564,253.75	11.950000	939,042.95	374,789.20	0.10
		Base		7.180537	564,253.75	11.950000	939,042.95	374,789.20	0.10
977852102	WOLFSPEED INC COMMON STOCK USD.00125								
		Local	83,087.000	9.449700	785,147.23	9.580000	795,973.46	10,826.23	0.08
		Base		9.449700	785,147.23	9.580000	795,973.46	10,826.23	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,821.000	20.888479	1,103,350.34	23.190000	1,224,918.99	121,568.65	0.13
		Base		20.888479	1,103,350.34	23.190000	1,224,918.99	121,568.65	0.13
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,173.000	97.649876	212,193.18	120.920000	262,759.16	50,565.98	0.03
		Base		97.649876	212,193.18	120.920000	262,759.16	50,565.98	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01								
		Local	39,012.000	30.516601	1,190,513.63	28.950000	1,129,397.40	-61,116.23	0.12
		Base		30.516601	1,190,513.63	28.950000	1,129,397.40	-61,116.23	0.12
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK								
		Local	20,518.000	61.699328	1,265,946.81	40.920000	839,596.56	-426,350.25	0.09
		Base		61.699328	1,265,946.81	40.920000	839,596.56	-426,350.25	0.09
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001								
		Local	22,954.000	31.987136	734,232.71	44.840000	1,029,257.36	295,024.65	0.11
		Base		31.987136	734,232.71	44.840000	1,029,257.36	295,024.65	0.11
98379L100	XPEL INC COMMON STOCK								
		Local	14,963.000	60.086847	899,079.49	43.500000	650,890.50	-248,188.99	0.07
		Base		60.086847	899,079.49	43.500000	650,890.50	-248,188.99	0.07

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	67,314.000	Local	18.726207	1,260,535.90	15.380000	1,035,289.32	-225,246.58	0.11
		Base	18.726207	1,260,535.90	15.380000	1,035,289.32	-225,246.58	0.11
98401F105	XENCOR INC COMMON STOCK USD.01							
	40,821.000	Local	37.079472	1,513,621.13	25.600000	1,045,017.60	-468,603.53	0.11
		Base	37.079472	1,513,621.13	25.600000	1,045,017.60	-468,603.53	0.11
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	76,327.000	Local	16.147871	1,232,518.56	9.140000	697,628.78	-534,889.78	0.07
		Base	16.147871	1,232,518.56	9.140000	697,628.78	-534,889.78	0.07
985817105	YELP INC COMMON STOCK USD.000001							
	44,172.000	Local	29.608151	1,307,851.24	38.220000	1,688,253.84	380,402.60	0.17
		Base	29.608151	1,307,851.24	38.220000	1,688,253.84	380,402.60	0.17
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01							
	94,788.000	Local	36.342400	3,444,823.41	39.820000	3,774,458.16	329,634.75	0.39
		Base	36.342400	3,444,823.41	39.820000	3,774,458.16	329,634.75	0.39
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	57,561.000	Local	22.171800	1,276,230.98	19.230000	1,106,898.03	-169,332.95	0.11
		Base	22.171800	1,276,230.98	19.230000	1,106,898.03	-169,332.95	0.11
G01767105	ALKERMES PLC COMMON STOCK USD.01							
	108,710.000	Local	27.158338	2,952,382.92	29.020000	3,154,764.20	202,381.28	0.32
		Base	27.158338	2,952,382.92	29.020000	3,154,764.20	202,381.28	0.32
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	32,650.000	Local	33.551103	1,095,443.52	93.280000	3,045,592.00	1,950,148.48	0.31
		Base	33.551103	1,095,443.52	93.280000	3,045,592.00	1,950,148.48	0.31
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01							
	151,346.000	Local	11.617525	1,758,266.01	15.300000	2,315,593.80	557,327.79	0.24
		Base	11.617525	1,758,266.01	15.300000	2,315,593.80	557,327.79	0.24
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	22,153.000	Local	30.959262	685,840.53	33.750000	747,663.75	61,823.22	0.08
		Base	30.959262	685,840.53	33.750000	747,663.75	61,823.22	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01								
		Local	149,283.000	16.598927	2,477,937.58	22.160000	3,308,111.28	830,173.70	0.34
		Base		16.598927	2,477,937.58	22.160000	3,308,111.28	830,173.70	0.34
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	15,061.000	62.911700	947,513.12	73.330000	1,104,423.13	156,910.01	0.11
		Base		62.911700	947,513.12	73.330000	1,104,423.13	156,910.01	0.11
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	22,240.000	28.741531	639,211.66	32.760000	728,582.40	89,370.74	0.07
		Base		28.741531	639,211.66	32.760000	728,582.40	89,370.74	0.07
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
		Local	15,682.000	37.760014	592,152.54	41.470000	650,332.54	58,180.00	0.07
		Base		37.760014	592,152.54	41.470000	650,332.54	58,180.00	0.07
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	5,926.000	110.462717	654,602.06	73.430000	435,146.18	-219,455.88	0.04
		Base		110.462717	654,602.06	73.430000	435,146.18	-219,455.88	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	29,448.000	30.740001	905,231.55	100.200000	2,950,689.60	2,045,458.05	0.30
		Base		30.740001	905,231.55	100.200000	2,950,689.60	2,045,458.05	0.30
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	64,309.000	12.115121	779,111.32	15.420000	991,644.78	212,533.46	0.10
		Base		12.115121	779,111.32	15.420000	991,644.78	212,533.46	0.10
G8232Y101	PENGUIN SOLUTIONS INC COMMON STOCK USD.01								
		Local	34,933.000	22.262548	777,697.59	18.140000	633,684.62	-144,012.97	0.06
		Base		22.262548	777,697.59	18.140000	633,684.62	-144,012.97	0.06
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	23,916.000	14.842228	354,966.73	24.470000	585,224.52	230,257.79	0.06
		Base		14.842228	354,966.73	24.470000	585,224.52	230,257.79	0.06
US DOLLAR Total									
		Local	28,803,146.000		699,722,396.87		969,558,853.19	269,836,456.32	99.21
		Base			699,722,396.87		969,558,853.19	269,836,456.32	99.21

& 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
EQUITY Total									
		28,803,146.000	Base		699,722,396.87		969,558,853.19	269,836,456.32	99.21

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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
FUND Total									
		36,528,471.370	Base		707,447,722.24		977,284,178.56	269,836,456.32	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								
			-470,157.540	1.000000	-470,157.54	1.000000	-470,157.54	0.00	0.02
		Base		1.000000	-470,157.54	1.000000	-470,157.54	0.00	0.02
US DOLLAR Total									
			-470,157.540		-470,157.54		-470,157.54	0.00	0.02
		Base			-470,157.54		-470,157.54	0.00	0.02
CASH Total									
			-470,157.540	Base	-470,157.54		-470,157.54	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2MK5	AT+T INC					4.690000	19 Dec 2024		
			20,000,000.000	Local	99.765500	19,953,100.00	99.765500	19,953,100.00	0.00	0.65
		Base		99.765500	19,953,100.00	99.765500	19,953,100.00	0.00	0.65
00287BMC0	ABBVIE INC					4.710000	12 Dec 2024		
			15,000,000.000	Local	99.856083	14,978,412.50	99.856083	14,978,412.45	-0.05	0.49
		Base		99.856083	14,978,412.50	99.856083	14,978,412.45	-0.05	0.49
0347M2M37	ANGLESEA FDG PLC + ANG					4.860000	03 Dec 2024		
			10,000,000.000	Local	99.973000	9,997,300.00	99.973000	9,997,300.00	0.00	0.32
		Base		99.973000	9,997,300.00	99.973000	9,997,300.00	0.00	0.32
0347M2MC7	ANGLESEA FDG PLC + ANG					4.620000	12 Dec 2024		
			20,000,000.000	Local	99.858833	19,971,766.67	99.858833	19,971,766.60	-0.07	0.65
		Base		99.858833	19,971,766.67	99.858833	19,971,766.60	-0.07	0.65
06741FML8	BARCLAYS BK PLC / BARCLAYS US					4.750000	20 Dec 2024		
			10,000,000.000	Local	99.749306	9,974,930.56	99.749306	9,974,930.60	0.04	0.32
		Base		99.749306	9,974,930.56	99.749306	9,974,930.60	0.04	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
		Local	15,000,000.000	99.296500	14,894,475.00	99.296500	14,894,475.00	0.00	0.48
		Base		99.296500	14,894,475.00	99.296500	14,894,475.00	0.00	0.48
41282JMB4	HARLEY DAVIDSON FND CP					4.980000	11 Dec 2024		
		Local	20,000,000.000	99.861667	19,972,333.33	99.861667	19,972,333.40	0.07	0.65
		Base		99.861667	19,972,333.33	99.861667	19,972,333.40	0.07	0.65
41282JPE5	HARLEY DAVIDSON FND CP					4.970000	14 Feb 2025		
		Local	10,000,000.000	98.964583	9,896,458.33	98.939895	9,893,989.50	-2,468.83	0.32
		Base		98.964583	9,896,458.33	98.939895	9,893,989.50	-2,468.83	0.32
4499929H1	ILA FINANCIAL SQUARE GOVT					4.545491	31 Dec 2030		
		Local	16,876,864.400	100.000000	16,876,864.40	100.000000	16,876,864.40	0.00	0.55
		Base		100.000000	16,876,864.40	100.000000	16,876,864.40	0.00	0.55
49271JM95	KEURIG DR PEPPER					4.700000	09 Dec 2024		
		Local	20,000,000.000	99.895556	19,979,111.11	99.895556	19,979,111.20	0.09	0.65
		Base		99.895556	19,979,111.11	99.895556	19,979,111.20	0.09	0.65
52953AM69	LEXINGTN PKR CAP CO LL					4.670000	06 Dec 2024		
		Local	20,000,000.000	99.935139	19,987,027.78	99.935139	19,987,027.80	0.02	0.65
		Base		99.935139	19,987,027.78	99.935139	19,987,027.80	0.02	0.65
56274LNG5	MANHATTAN ASSET FDG.					4.680000	16 Jan 2025		
		Local	15,000,000.000	99.402000	14,910,300.00	99.402000	14,910,300.00	0.00	0.48
		Base		99.402000	14,910,300.00	99.402000	14,910,300.00	0.00	0.48
56274LPB4	MANHATTAN ASSET FDG.					4.570000	11 Feb 2025		
		Local	10,000,000.000	99.086000	9,908,600.00	99.046085	9,904,608.50	-3,991.50	0.32
		Base		99.086000	9,908,600.00	99.046085	9,904,608.50	-3,991.50	0.32
63743CMD2	NATL RURAL UTIL COOP					4.640000	13 Dec 2024		
		Local	15,000,000.000	99.845333	14,976,800.00	99.845333	14,976,799.95	-0.05	0.49
		Base		99.845333	14,976,800.00	99.845333	14,976,799.95	-0.05	0.49
65339MM60	NEXTERA ENERGY CAP HLDGS INC					4.700000	06 Dec 2024		
		Local	10,000,000.000	99.934722	9,993,472.22	99.934722	9,993,472.20	-0.02	0.32
		Base		99.934722	9,993,472.22	99.934722	9,993,472.20	-0.02	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
65478JM68	NISOURCE INC				4.670000	06 Dec 2024		
	10,000,000.000	Local	99.935139	9,993,513.89	99.935139	9,993,513.89	0.00	0.32
		Base	99.935139	9,993,513.89	99.935139	9,993,513.89	0.00	0.32
70109LMH6	PARKER HANNIFIN CORP				4.750000	17 Dec 2024		
	5,000,000.000	Local	99.788889	4,989,444.44	99.788889	4,989,444.44	0.00	0.16
		Base	99.788889	4,989,444.44	99.788889	4,989,444.44	0.00	0.16
70109LNT9	PARKER HANNIFIN CORP				4.630000	27 Jan 2025		
	15,000,000.000	Local	99.266917	14,890,037.50	99.266917	14,890,037.55	0.05	0.48
		Base	99.266917	14,890,037.50	99.266917	14,890,037.55	0.05	0.48
91842JN96	VW CR INC				4.830000	09 Jan 2025		
	20,000,000.000	Local	99.476750	19,895,350.00	99.476750	19,895,350.00	0.00	0.65
		Base	99.476750	19,895,350.00	99.476750	19,895,350.00	0.00	0.65
91842JNF2	VW CR INC				4.740000	15 Jan 2025		
	15,000,000.000	Local	99.407500	14,911,125.00	99.407500	14,911,125.00	0.00	0.48
		Base	99.407500	14,911,125.00	99.407500	14,911,125.00	0.00	0.48
US DOLLAR Total								
	291,876,864.400	Local		290,950,422.73		290,943,962.48	-6,460.25	9.44
		Base		290,950,422.73		290,943,962.48	-6,460.25	9.44
CASH EQUIVALENT Total								
	291,876,864.400	Base		290,950,422.73		290,943,962.48	-6,460.25	9.44
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	108.760000	30,803,224.72	-5,491,775.25	1.00
		Base	128.150355	36,294,999.97	108.760000	30,803,224.72	-5,491,775.25	1.00
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	25.610000	4,540,653.00	-130,287.41	0.15
		Base	26.344842	4,670,940.41	25.610000	4,540,653.00	-130,287.41	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
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY								
		Local	622,165.000	29.576310	18,401,344.62	27.870000	17,339,738.55	-1,061,606.07	0.56
		Base		29.576310	18,401,344.62	27.870000	17,339,738.55	-1,061,606.07	0.56
US DOLLAR Total									
		Local	1,082,687.000		59,367,285.00		52,683,616.27	-6,683,668.73	1.71
		Base			59,367,285.00		52,683,616.27	-6,683,668.73	1.71
EQUITY Total									
		Base	1,082,687.000		59,367,285.00		52,683,616.27	-6,683,668.73	1.71
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	7,500,000.000	99.975181	7,498,138.58	95.779430	7,183,457.25	-314,681.33	0.23
		Base		99.975181	7,498,138.58	95.779430	7,183,457.25	-314,681.33	0.23
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4					5.400000	01 Jun 2033		
		Local	7,000,000.000	99.857376	6,990,016.29	101.009631	7,070,674.17	80,657.88	0.23
		Base		99.857376	6,990,016.29	101.009631	7,070,674.17	80,657.88	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.091995	10,214,388.08	98.519439	10,053,908.75	-160,479.33	0.33
		Base		100.091995	10,214,388.08	98.519439	10,053,908.75	-160,479.33	0.33
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	95.955070	9,654,999.14	-393,682.80	0.31
		Base		99.867640	10,048,681.94	95.955070	9,654,999.14	-393,682.80	0.31
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.737406	9,973,740.56	83.989011	8,398,901.10	-1,574,839.46	0.27
		Base		99.737406	9,973,740.56	83.989011	8,398,901.10	-1,574,839.46	0.27
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4					5.400000	06 Jun 2027		
		Local	7,000,000.000	99.951634	6,996,614.39	101.111594	7,077,811.58	81,197.19	0.23
		Base		99.951634	6,996,614.39	101.111594	7,077,811.58	81,197.19	0.23

& 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
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.996922	9,999,692.19	96.116467	9,611,646.70	-388,045.49	0.31
		Base		99.996922	9,999,692.19	96.116467	9,611,646.70	-388,045.49	0.31
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.986142	9,998,614.20	97.231148	9,723,114.80	-275,499.40	0.32
		Base		99.986142	9,998,614.20	97.231148	9,723,114.80	-275,499.40	0.32
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625					5.625000	01 Mar 2033		
		Local	10,000,000.000	99.680856	9,968,085.59	103.339504	10,333,950.40	365,864.81	0.34
		Base		99.680856	9,968,085.59	103.339504	10,333,950.40	365,864.81	0.34
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.837324	4,991,866.20	127.446263	6,372,313.15	1,380,446.95	0.21
		Base		99.837324	4,991,866.20	127.446263	6,372,313.15	1,380,446.95	0.21
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.318369	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	100.146721	14,020,540.94	20,540.94	0.46
		Base		100.000000	14,000,000.00	100.146721	14,020,540.94	20,540.94	0.46
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR					6.489000	30 Oct 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	108.435314	5,421,765.70	421,765.70	0.18
		Base		100.000000	5,000,000.00	108.435314	5,421,765.70	421,765.70	0.18
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A					3.750000	15 Aug 2027		
		Local	10,000,000.000	99.008030	9,900,803.00	99.431110	9,943,111.00	42,308.00	0.32
Original Face:		Base	10,000,000.000	99.008030	9,900,803.00	99.431110	9,943,111.00	42,308.00	0.32
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.974456	2,999,233.67	104.187027	3,125,610.81	126,377.14	0.10
		Base		99.974456	2,999,233.67	104.187027	3,125,610.81	126,377.14	0.10
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	99.086883	7,477,096.22	91.635975	6,914,850.67	-562,245.55	0.22
		Base		99.086883	7,477,096.22	91.635975	6,914,850.67	-562,245.55	0.22
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.935749	4,996,787.45	93.260925	4,663,046.25	-333,741.20	0.15
		Base		99.935749	4,996,787.45	93.260925	4,663,046.25	-333,741.20	0.15

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.886370	4,994,318.50	95.132805	4,756,640.25	-237,678.25	0.15
		Base		99.886370	4,994,318.50	95.132805	4,756,640.25	-237,678.25	0.15
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5					4.500000	15 Aug 2033		
		Local	10,000,000.000	99.194874	9,919,487.37	97.682217	9,768,221.70	-151,265.67	0.32
		Base		99.194874	9,919,487.37	97.682217	9,768,221.70	-151,265.67	0.32
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.998766	9,999,876.62	97.965407	9,796,540.70	-203,335.92	0.32
		Base		99.998766	9,999,876.62	97.965407	9,796,540.70	-203,335.92	0.32
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75					4.750000	01 Aug 2032		
		Local	5,000,000.000	99.923342	4,996,167.12	98.568823	4,928,441.15	-67,725.97	0.16
		Base		99.923342	4,996,167.12	98.568823	4,928,441.15	-67,725.97	0.16
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4					5.400000	15 Jul 2034		
		Local	10,000,000.000	99.825833	9,982,583.25	101.422671	10,142,267.10	159,683.85	0.33
		Base		99.825833	9,982,583.25	101.422671	10,142,267.10	159,683.85	0.33
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4					4.210000	25 Feb 2028		
		Local	5,250,000.000	99.993100	5,249,637.75	99.012540	5,198,158.35	-51,479.40	0.17
Original Face:		Base	5,250,000.000	99.993100	5,249,637.75	99.012540	5,198,158.35	-51,479.40	0.17
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	94.942663	14,241,399.45	-758,600.55	0.46
		Base		100.000000	15,000,000.00	94.942663	14,241,399.45	-758,600.55	0.46
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
		Local	10,000,000.000	99.887558	9,988,755.79	99.862817	9,986,281.70	-2,474.09	0.32
		Base		99.887558	9,988,755.79	99.862817	9,986,281.70	-2,474.09	0.32
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	103.057482	10,821,035.63	98.518683	10,344,461.72	-476,573.91	0.34
		Base		103.057482	10,821,035.63	98.518683	10,344,461.72	-476,573.91	0.34
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	100.501116	5,025,055.82	98.275328	4,913,766.40	-111,289.42	0.16
		Base		100.501116	5,025,055.82	98.275328	4,913,766.40	-111,289.42	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
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	7,500,000.000	100.000000	7,500,000.00	99.995365	7,499,652.38	-347.62	0.24
		Base		100.000000	7,500,000.00	99.995365	7,499,652.38	-347.62	0.24
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
		Local	3,000,000.000	99.876205	2,996,286.16	102.106564	3,063,196.92	66,910.76	0.10
		Base		99.876205	2,996,286.16	102.106564	3,063,196.92	66,910.76	0.10
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.987927	2,999,637.82	98.375157	2,951,254.71	-48,383.11	0.10
		Base		99.987927	2,999,637.82	98.375157	2,951,254.71	-48,383.11	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.957800	9,995,780.03	89.679808	8,967,980.80	-1,027,799.23	0.29
		Base		99.957800	9,995,780.03	89.679808	8,967,980.80	-1,027,799.23	0.29
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	100.032254	30,009,676.20	9,676.20	0.97
		Base		100.000000	30,000,000.00	100.032254	30,009,676.20	9,676.20	0.97
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	113.531976	5,676,598.78	96.960871	4,848,043.55	-828,555.23	0.16
		Base		113.531976	5,676,598.78	96.960871	4,848,043.55	-828,555.23	0.16
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	95.615184	4,780,759.20	-219,240.80	0.16
		Base		100.000000	5,000,000.00	95.615184	4,780,759.20	-219,240.80	0.16
097023DH5	BOEING CO/THE SR UNSECURED 144A 05/27 6.259					6.259000	01 May 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	102.474207	2,049,484.14	49,484.14	0.07
		Base		100.000000	2,000,000.00	102.474207	2,049,484.14	49,484.14	0.07
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	9,955,031.330	91.440032	9,102,883.83	95.177000	9,474,900.17	372,016.34	0.31
Original Face:		Base	10,000,000.000	91.440032	9,102,883.83	95.177000	9,474,900.17	372,016.34	0.31
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					6.250000	25 Jan 2063		
		Local	7,402,124.400	95.261733	7,051,391.98	97.906980	7,247,196.46	195,804.48	0.24
Original Face:		Base	8,035,647.000	95.261733	7,051,391.98	97.906980	7,247,196.46	195,804.48	0.24

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10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	13,543,837.890	94.030558	12,735,346.33	90.137110	12,208,024.06	-527,322.27	0.40
Original Face:		Base	19,500,000.000	94.030558	12,735,346.33	90.137110	12,208,024.06	-527,322.27	0.40
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	7,723,542.630	98.229383	7,586,788.29	93.364070	7,211,013.75	-375,774.54	0.23
Original Face:		Base	10,000,000.000	98.229383	7,586,788.29	93.364070	7,211,013.75	-375,774.54	0.23
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	11,490,426.970	90.817799	10,435,352.91	90.863340	10,440,585.73	5,232.82	0.34
Original Face:		Base	14,200,000.000	90.817799	10,435,352.91	90.863340	10,440,585.73	5,232.82	0.34
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	10,000,000.000	99.990720	9,999,072.00	101.654860	10,165,486.00	166,414.00	0.33
Original Face:		Base	10,000,000.000	99.990720	9,999,072.00	101.654860	10,165,486.00	166,414.00	0.33
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.32
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.32
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.662796	2,989,883.89	73.104927	2,193,147.81	-796,736.08	0.07
		Base		99.662796	2,989,883.89	73.104927	2,193,147.81	-796,736.08	0.07
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.954378	9,995,437.77	100.136311	10,013,631.10	18,193.33	0.32
		Base		99.954378	9,995,437.77	100.136311	10,013,631.10	18,193.33	0.32
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.912275	9,791,227.50	-208,772.50	0.32
		Base		100.000000	10,000,000.00	97.912275	9,791,227.50	-208,772.50	0.32
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	103.744805	10,374,480.48	96.565921	9,656,592.10	-717,888.38	0.31
		Base		103.744805	10,374,480.48	96.565921	9,656,592.10	-717,888.38	0.31
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					5.492170	14 May 2029		
		Local	10,000,000.000	100.853186	10,085,318.60	101.250220	10,125,022.00	39,703.40	0.33
Original Face:		Base	10,000,000.000	100.853186	10,085,318.60	101.250220	10,125,022.00	39,703.40	0.33

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17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				5.390659	06 Oct 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	97.810654	14,671,598.10	-328,401.90	0.48
		Base	100.000000	15,000,000.00	97.810654	14,671,598.10	-328,401.90	0.48
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15				5.150000	30 Mar 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	98.182293	4,909,114.65	-90,885.35	0.16
		Base	100.000000	5,000,000.00	98.182293	4,909,114.65	-90,885.35	0.16
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	3,295,659.700	Local	102.103213	3,364,974.43	99.745360	3,287,267.63	-77,706.80	0.11
Original Face:	5,000,000.000	Base	102.103213	3,364,974.43	99.745360	3,287,267.63	-77,706.80	0.11
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	99.913328	9,991,332.82	101.015646	10,101,564.60	110,231.78	0.33
		Base	99.913328	9,991,332.82	101.015646	10,101,564.60	110,231.78	0.33
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.830630	9,983,063.03	107.003929	10,700,392.90	717,329.87	0.35
		Base	99.830630	9,983,063.03	107.003929	10,700,392.90	717,329.87	0.35
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5				5.000000	02 Feb 2026		
	6,000,000.000	Local	99.930257	5,995,815.42	99.957384	5,997,443.04	1,627.62	0.19
		Base	99.930257	5,995,815.42	99.957384	5,997,443.04	1,627.62	0.19
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.394452	4,969,722.61	98.782573	4,939,128.65	-30,593.96	0.16
		Base	99.394452	4,969,722.61	98.782573	4,939,128.65	-30,593.96	0.16
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.688263	4,984,413.15	102.676490	5,133,824.50	149,411.35	0.17
		Base	99.688263	4,984,413.15	102.676490	5,133,824.50	149,411.35	0.17
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.988017	4,999,400.86	95.634211	4,781,710.55	-217,690.31	0.16
		Base	99.988017	4,999,400.86	95.634211	4,781,710.55	-217,690.31	0.16
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.825415	12,977,303.95	88.613336	11,519,733.68	-1,457,570.27	0.37
		Base	99.825415	12,977,303.95	88.613336	11,519,733.68	-1,457,570.27	0.37

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291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
		Local	5,000,000.000	93.363166	4,668,158.31	93.856379	4,692,818.95	24,660.64	0.15
		Base		93.363166	4,668,158.31	93.856379	4,692,818.95	24,660.64	0.15
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	96.622764	4,831,138.20	-168,861.80	0.16
		Base		100.000000	5,000,000.00	96.622764	4,831,138.20	-168,861.80	0.16
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	18,368.750	100.090970	18,385.46	102.734296	18,871.01	485.55	0.00
Original Face:		Base	5,000,000.000	100.090970	18,385.46	102.734296	18,871.01	485.55	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR					6.042000	01 Jan 2054		
		Local	8,081,860.100	100.765625	8,143,736.84	101.421821	8,196,769.68	53,032.84	0.27
Original Face:		Base	10,000,000.000	100.765625	8,143,736.84	101.421821	8,196,769.68	53,032.84	0.27
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR					5.710000	01 Feb 2054		
		Local	9,602,529.700	100.955435	9,694,275.64	100.980514	9,696,683.85	2,408.21	0.31
Original Face:		Base	10,000,000.000	100.955435	9,694,275.64	100.980514	9,696,683.85	2,408.21	0.31
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.811000	01 Apr 2054		
		Local	4,276,646.000	99.697865	4,263,724.76	101.151306	4,325,883.28	62,158.52	0.14
Original Face:		Base	5,000,000.000	99.697865	4,263,724.76	101.151306	4,325,883.28	62,158.52	0.14
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR					5.621000	01 Oct 2054		
		Local	11,944,354.200	101.897699	12,171,022.10	100.990893	12,062,709.97	-108,312.13	0.39
Original Face:		Base	12,669,500.000	101.897699	12,171,022.10	100.990893	12,062,709.97	-108,312.13	0.39
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,018,710.100	91.071499	927,754.56	90.993111	926,956.01	-798.55	0.03
Original Face:		Base	10,000,000.000	91.071499	927,754.56	90.993111	926,956.01	-798.55	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	49,593.240	100.423969	49,803.50	99.961679	49,574.24	-229.26	0.00
Original Face:		Base	5,085,000.000	100.423969	49,803.50	99.961679	49,574.24	-229.26	0.00
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	615,923.350	101.868176	627,429.88	98.037929	603,838.50	-23,591.38	0.02
Original Face:		Base	5,000,000.000	101.868176	627,429.88	98.037929	603,838.50	-23,591.38	0.02

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3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	637,918.350	Local	105.785157	674,822.93	97.752295	623,579.83	-51,243.10	0.02
Original Face:	5,000,000.000	Base	105.785157	674,822.93	97.752295	623,579.83	-51,243.10	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,050,491.610	Local	101.977622	1,071,266.36	94.812948	996,002.06	-75,264.30	0.03
Original Face:	7,000,000.000	Base	101.977622	1,071,266.36	94.812948	996,002.06	-75,264.30	0.03
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	776,746.040	Local	100.624983	781,600.57	93.195570	723,892.90	-57,707.67	0.02
Original Face:	3,550,000.000	Base	100.624983	781,600.57	93.195570	723,892.90	-57,707.67	0.02
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	768,708.050	Local	102.233989	785,880.90	95.564704	734,613.57	-51,267.33	0.02
Original Face:	5,000,000.000	Base	102.233989	785,880.90	95.564704	734,613.57	-51,267.33	0.02
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	432,990.780	Local	103.307334	447,311.23	101.759009	440,607.13	-6,704.10	0.01
Original Face:	10,300,000.000	Base	103.307334	447,311.23	101.759009	440,607.13	-6,704.10	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	214,183.470	Local	99.771808	213,694.72	100.154779	214,514.98	820.26	0.01
Original Face:	14,598,876.000	Base	99.771808	213,694.72	100.154779	214,514.98	820.26	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	213,194.790	Local	99.765515	212,694.88	100.896272	215,105.60	2,410.72	0.01
Original Face:	11,774,977.000	Base	99.765515	212,694.88	100.896272	215,105.60	2,410.72	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	123,172.870	Local	99.728374	122,838.30	100.707348	124,044.13	1,205.83	0.00
Original Face:	3,598,890.000	Base	99.728374	122,838.30	100.707348	124,044.13	1,205.83	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	49,573.450	Local	99.782262	49,465.51	99.549147	49,349.95	-115.56	0.00
Original Face:	6,241,535.000	Base	99.782262	49,465.51	99.549147	49,349.95	-115.56	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	53,164.000	Local	100.142183	53,239.59	99.998256	53,163.07	-76.52	0.00
Original Face:	5,000,000.000	Base	100.142183	53,239.59	99.998256	53,163.07	-76.52	0.00

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31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	115,399.750	100.543164	116,026.56	102.486910	118,269.64	2,243.08	0.00
	Original Face:	Base	5,000,000.000	100.543164	116,026.56	102.486910	118,269.64	2,243.08	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	96,630.900	100.369964	96,988.40	102.406873	98,956.68	1,968.28	0.00
	Original Face:	Base	5,000,000.000	100.369964	96,988.40	102.406873	98,956.68	1,968.28	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					7.192000	01 Jan 2037		
		Local	296,698.560	102.462243	304,004.00	103.445162	306,920.31	2,916.31	0.01
	Original Face:	Base	6,000,000.000	102.462243	304,004.00	103.445162	306,920.31	2,916.31	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.655000	01 Oct 2036		
		Local	252,643.750	102.410659	258,734.13	103.403410	261,242.25	2,508.12	0.01
	Original Face:	Base	5,000,000.000	102.410659	258,734.13	103.403410	261,242.25	2,508.12	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	717,165.040	99.960341	716,880.62	96.348559	690,978.18	-25,902.44	0.02
	Original Face:	Base	8,208,821.000	99.960341	716,880.62	96.348559	690,978.18	-25,902.44	0.02
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	93.432577	12,949,755.19	92.876770	12,872,720.32	-77,034.87	0.42
		Base		93.432577	12,949,755.19	92.876770	12,872,720.32	-77,034.87	0.42
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	10,000,000.000	98.338674	9,833,867.40	95.726852	9,572,685.20	-261,182.20	0.31
		Base		98.338674	9,833,867.40	95.726852	9,572,685.20	-261,182.20	0.31
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62					0.620000	09 Dec 2024		
		Local	10,000,000.000	99.965330	9,996,532.96	99.922150	9,992,215.00	-4,317.96	0.32
		Base		99.965330	9,996,532.96	99.922150	9,992,215.00	-4,317.96	0.32
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.255164	4,962,758.20	-37,241.80	0.16
		Base		100.000000	5,000,000.00	99.255164	4,962,758.20	-37,241.80	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	765,609.600	102.426674	784,188.45	96.318792	737,425.92	-46,762.53	0.02
	Original Face:	Base	5,000,000.000	102.426674	784,188.45	96.318792	737,425.92	-46,762.53	0.02

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,024,368.460	108.107999	1,107,424.24	98.155983	1,005,478.93	-101,945.31	0.03
Original Face:		Base	7,231,153.000	108.107999	1,107,424.24	98.155983	1,005,478.93	-101,945.31	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	1,420,136.000	99.803334	1,417,343.08	90.973801	1,291,951.70	-125,391.38	0.04
Original Face:		Base	8,000,000.000	99.803334	1,417,343.08	90.973801	1,291,951.70	-125,391.38	0.04
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	631,130.340	102.150841	644,704.95	98.103515	619,161.05	-25,543.90	0.02
Original Face:		Base	6,000,000.000	102.150841	644,704.95	98.103515	619,161.05	-25,543.90	0.02
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,185,641.550	100.332405	1,189,582.68	93.335658	1,106,626.34	-82,956.34	0.04
Original Face:		Base	5,000,000.000	100.332405	1,189,582.68	93.335658	1,106,626.34	-82,956.34	0.04
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	101.369001	5,068,450.05	100.485050	5,024,252.50	-44,197.55	0.16
		Base		101.369001	5,068,450.05	100.485050	5,024,252.50	-44,197.55	0.16
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	7,192,649.330	103.284037	7,428,858.62	103.316973	7,431,227.57	2,368.95	0.24
Original Face:		Base	10,193,893.000	103.284037	7,428,858.62	103.316973	7,431,227.57	2,368.95	0.24
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	13,366,887.170	103.852891	13,881,898.79	103.768794	13,870,657.61	-11,241.18	0.45
Original Face:		Base	19,717,301.000	103.852891	13,881,898.79	103.768794	13,870,657.61	-11,241.18	0.45
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,430,885.270	98.308330	6,322,095.91	96.686427	6,217,793.19	-104,302.72	0.20
Original Face:		Base	7,006,501.000	98.308330	6,322,095.91	96.686427	6,217,793.19	-104,302.72	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	111.632284	4,733,208.83	86.653865	3,674,123.88	-1,059,084.95	0.12
		Base		111.632284	4,733,208.83	86.653865	3,674,123.88	-1,059,084.95	0.12
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	90.019723	3,600,788.90	85.929650	3,437,186.00	-163,602.90	0.11
		Base		90.019723	3,600,788.90	85.929650	3,437,186.00	-163,602.90	0.11

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3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68					1.680000	29 Apr 2030		
		Local	3,500,000.000	91.459914	3,201,096.98	87.041055	3,046,436.93	-154,660.05	0.10
		Base		91.459914	3,201,096.98	87.041055	3,046,436.93	-154,660.05	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57					1.570000	23 Sep 2030		
		Local	3,771,000.000	89.287706	3,367,039.39	85.766162	3,234,241.97	-132,797.42	0.10
		Base		89.287706	3,367,039.39	85.766162	3,234,241.97	-132,797.42	0.10
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74					1.740000	03 Jun 2030		
		Local	3,135,000.000	90.729275	2,844,362.78	87.408715	2,740,263.22	-104,099.56	0.09
		Base		90.729275	2,844,362.78	87.408715	2,740,263.22	-104,099.56	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94					1.940000	30 Jun 2031		
		Local	9,000,000.000	90.664730	8,159,825.71	85.960962	7,736,486.58	-423,339.13	0.25
		Base		90.664730	8,159,825.71	85.960962	7,736,486.58	-423,339.13	0.25
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12					2.120000	12 Jan 2032		
		Local	5,729,000.000	90.784491	5,201,043.50	85.219229	4,882,209.63	-318,833.87	0.16
		Base		90.784491	5,201,043.50	85.219229	4,882,209.63	-318,833.87	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1					2.100000	13 Jan 2031		
		Local	7,100,000.000	92.739339	6,584,493.04	87.768596	6,231,570.32	-352,922.72	0.20
		Base		92.739339	6,584,493.04	87.768596	6,231,570.32	-352,922.72	0.20
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25					4.250000	15 Dec 2028		
		Local	5,000,000.000	99.626680	4,981,334.02	100.296901	5,014,845.05	33,511.03	0.16
		Base		99.626680	4,981,334.02	100.296901	5,014,845.05	33,511.03	0.16
3133ERLN9	FEDERAL FARM CREDIT BANK BONDS 01/28 5.05					5.050000	18 Jan 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.284225	10,028,422.50	28,422.50	0.33
		Base		100.000000	10,000,000.00	100.284225	10,028,422.50	28,422.50	0.33
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6					6.000000	01 Mar 2053		
		Local	11,422,264.240	101.968380	11,647,097.84	101.305654	11,571,399.49	-75,698.35	0.38
Original Face:		Base	12,845,689.000	101.968380	11,647,097.84	101.305654	11,571,399.49	-75,698.35	0.38
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	122.270006	6,113,500.30	112.758161	5,637,908.05	-475,592.25	0.18
		Base		122.270006	6,113,500.30	112.758161	5,637,908.05	-475,592.25	0.18

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3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	5,000,000.000	99.932961	4,996,648.04	96.464311	4,823,215.55	-173,432.49	0.16
		Base		99.932961	4,996,648.04	96.464311	4,823,215.55	-173,432.49	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.635364	25 Mar 2052		
		Local	190,243.470	107.571025	204,646.85	103.769500	197,414.70	-7,232.15	0.01
Original Face:		Base	4,261,779.000	107.571025	204,646.85	103.769500	197,414.70	-7,232.15	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	288,367.200	102.320423	295,058.54	98.401230	283,756.87	-11,301.67	0.01
Original Face:		Base	5,000,000.000	102.320423	295,058.54	98.401230	283,756.87	-11,301.67	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,832,687.600	98.657262	2,794,652.03	90.439310	2,561,863.12	-232,788.91	0.08
Original Face:		Base	30,000,000.000	98.657262	2,794,652.03	90.439310	2,561,863.12	-232,788.91	0.08
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	236,327.250	100.652578	237,869.47	96.914330	229,034.97	-8,834.50	0.01
Original Face:		Base	5,000,000.000	100.652578	237,869.47	96.914330	229,034.97	-8,834.50	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	737,975.400	99.941020	737,540.14	93.467330	689,765.90	-47,774.24	0.02
Original Face:		Base	6,000,000.000	99.941020	737,540.14	93.467330	689,765.90	-47,774.24	0.02
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	599,383.550	99.456465	596,125.69	95.201750	570,623.63	-25,502.06	0.02
Original Face:		Base	5,000,000.000	99.456465	596,125.69	95.201750	570,623.63	-25,502.06	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	425,073.240	100.659039	427,874.64	92.884420	394,826.81	-33,047.83	0.01
Original Face:		Base	6,000,000.000	100.659039	427,874.64	92.884420	394,826.81	-33,047.83	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					5.198510	25 Apr 2038		
		Local	672,774.550	99.896329	672,077.08	98.742890	664,317.03	-7,760.05	0.02
Original Face:		Base	5,000,000.000	99.896329	672,077.08	98.742890	664,317.03	-7,760.05	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	125,551.800	104.646735	131,385.86	98.780770	124,021.03	-7,364.83	0.00
Original Face:		Base	5,000,000.000	104.646735	131,385.86	98.780770	124,021.03	-7,364.83	0.00

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3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	4,137.500	102.108036	4,224.72	99.644850	4,122.81	-101.91	0.00
Original Face:		Base	5,000,000.000	102.108036	4,224.72	99.644850	4,122.81	-101.91	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	191,694.850	101.486868	194,545.10	98.468540	188,759.12	-5,785.98	0.01
Original Face:		Base	5,000,000.000	101.486868	194,545.10	98.468540	188,759.12	-5,785.98	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	164,332.400	101.186132	166,281.60	98.750770	162,279.51	-4,002.09	0.01
Original Face:		Base	5,000,000.000	101.186132	166,281.60	98.750770	162,279.51	-4,002.09	0.01
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	267,643.380	101.385314	271,351.08	98.436310	263,458.27	-7,892.81	0.01
Original Face:		Base	6,000,000.000	101.385314	271,351.08	98.436310	263,458.27	-7,892.81	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	88.797296	940,727.84	100.000000	1,059,410.46	118,682.62	0.03
Original Face:		Base	6,000,000.000	88.797296	940,727.84	100.000000	1,059,410.46	118,682.62	0.03
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	5,867,381.170	101.470102	5,953,637.64	98.559050	5,782,835.14	-170,802.50	0.19
Original Face:		Base	10,692,273.000	101.470102	5,953,637.64	98.559050	5,782,835.14	-170,802.50	0.19
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	860,628.170	106.145437	913,517.53	94.937220	817,056.46	-96,461.07	0.03
Original Face:		Base	4,600,000.000	106.145437	913,517.53	94.937220	817,056.46	-96,461.07	0.03
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	930,986.880	100.768556	938,142.04	96.298480	896,526.21	-41,615.83	0.03
Original Face:		Base	6,000,000.000	100.768556	938,142.04	96.298480	896,526.21	-41,615.83	0.03
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,006,352.580	101.092546	1,017,347.44	91.599430	921,813.23	-95,534.21	0.03
Original Face:		Base	6,000,000.000	101.092546	1,017,347.44	91.599430	921,813.23	-95,534.21	0.03
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,677,254.300	99.220395	1,664,178.35	91.599430	1,536,355.38	-127,822.97	0.05
Original Face:		Base	10,000,000.000	99.220395	1,664,178.35	91.599430	1,536,355.38	-127,822.97	0.05

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3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	838,627.150	99.886183	837,672.65	91.599430	768,177.69	-69,494.96	0.02
	Original Face:	Base	5,000,000.000	99.886183	837,672.65	91.599430	768,177.69	-69,494.96	0.02
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,318,391.450	103.183956	3,424,047.56	90.648220	3,008,062.78	-415,984.78	0.10
	Original Face:	Base	5,000,000.000	103.183956	3,424,047.56	90.648220	3,008,062.78	-415,984.78	0.10
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,644,548.930	103.417471	4,803,275.04	90.868320	4,220,423.58	-582,851.46	0.14
	Original Face:	Base	7,000,000.000	103.417471	4,803,275.04	90.868320	4,220,423.58	-582,851.46	0.14
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,594,289.500	100.382180	2,604,204.35	72.675510	1,885,413.13	-718,791.22	0.06
	Original Face:	Base	5,000,000.000	100.382180	2,604,204.35	72.675510	1,885,413.13	-718,791.22	0.06
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	4,035,299.160	100.543425	4,057,227.99	93.000910	3,752,864.94	-304,363.05	0.12
	Original Face:	Base	5,173,000.000	100.543425	4,057,227.99	93.000910	3,752,864.94	-304,363.05	0.12
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,947,656.180	101.993275	5,046,276.58	97.677320	4,832,737.96	-213,538.62	0.16
	Original Face:	Base	6,075,000.000	101.993275	5,046,276.58	97.677320	4,832,737.96	-213,538.62	0.16
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	4,702,377.230	99.926012	4,698,898.04	100.347230	4,718,705.29	19,807.25	0.15
	Original Face:	Base	4,330,819.000	99.926012	4,698,898.04	100.347230	4,718,705.29	19,807.25	0.15
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	9,116,752.150	98.700613	8,998,290.28	100.376320	9,151,060.31	152,770.03	0.30
	Original Face:	Base	11,000,000.000	98.700613	8,998,290.28	100.376320	9,151,060.31	152,770.03	0.30
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
		Local	2,938,489.490	100.399461	2,950,227.62	102.289970	3,005,780.02	55,552.40	0.10
	Original Face:	Base	5,482,000.000	100.399461	2,950,227.62	102.289970	3,005,780.02	55,552.40	0.10
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	8,513,544.100	99.209640	8,446,256.46	101.340250	8,627,646.87	181,390.41	0.28
	Original Face:	Base	10,000,000.000	99.209640	8,446,256.46	101.340250	8,627,646.87	181,390.41	0.28

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3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	8,131,963.400	99.172017	8,064,632.10	101.134620	8,224,230.28	159,598.18	0.27
Original Face:		Base	10,000,000.000	99.172017	8,064,632.10	101.134620	8,224,230.28	159,598.18	0.27
3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	9,691,102.800	99.721441	9,664,107.34	100.325080	9,722,606.64	58,499.30	0.32
Original Face:		Base	10,000,000.000	99.721441	9,664,107.34	100.325080	9,722,606.64	58,499.30	0.32
3136BSZ40	FANNIE MAE FNR 2024 61 CJ					5.000000	25 Mar 2051		
		Local	9,194,573.700	100.233677	9,216,059.31	99.385790	9,138,099.71	-77,959.60	0.30
Original Face:		Base	10,000,000.000	100.233677	9,216,059.31	99.385790	9,138,099.71	-77,959.60	0.30
3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	9,899,610.900	99.844048	9,884,172.27	99.351060	9,835,368.37	-48,803.90	0.32
Original Face:		Base	10,000,000.000	99.844048	9,884,172.27	99.351060	9,835,368.37	-48,803.90	0.32
3136BTWW9	FANNIE MAE FNR 2024 89 NB					5.500000	25 Oct 2050		
		Local	10,000,000.000	99.980001	9,998,000.11	100.389210	10,038,921.00	40,920.89	0.33
Original Face:		Base	10,000,000.000	99.980001	9,998,000.11	100.389210	10,038,921.00	40,920.89	0.33
3136BTYR8	FANNIE MAE FNR 2024 90 B					5.000000	25 Jul 2051		
		Local	15,000,000.000	98.711064	14,806,659.61	99.250690	14,887,603.50	80,943.89	0.48
Original Face:		Base	15,000,000.000	98.711064	14,806,659.61	99.250690	14,887,603.50	80,943.89	0.48
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	77,979.360	99.916324	77,914.11	100.025906	77,999.56	85.45	0.00
Original Face:		Base	6,625,000.000	99.916324	77,914.11	100.025906	77,999.56	85.45	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	88,681.680	99.959958	88,646.17	101.871906	90,341.72	1,695.55	0.00
Original Face:		Base	6,000,000.000	99.959958	88,646.17	101.871906	90,341.72	1,695.55	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	130,658.580	103.103761	134,713.91	98.879610	129,194.69	-5,519.22	0.00
Original Face:		Base	7,703,000.000	103.103761	134,713.91	98.879610	129,194.69	-5,519.22	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	352,329.000	102.348013	360,601.73	97.901570	344,935.62	-15,666.11	0.01
Original Face:		Base	10,000,000.000	102.348013	360,601.73	97.901570	344,935.62	-15,666.11	0.01

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3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	588,961.620	101.967761	600,550.98	90.797990	534,765.31	-65,785.67	0.02
Original Face:		Base	13,000,000.000	101.967761	600,550.98	90.797990	534,765.31	-65,785.67	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	57,070.170	100.202891	57,185.96	98.118630	55,996.47	-1,189.49	0.00
Original Face:		Base	3,000,000.000	100.202891	57,185.96	98.118630	55,996.47	-1,189.49	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	110,959.620	102.367294	113,586.36	98.774070	109,599.33	-3,987.03	0.00
Original Face:		Base	12,500,000.000	102.367294	113,586.36	98.774070	109,599.33	-3,987.03	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	423,056.600	105.033917	444,352.92	96.948080	410,145.25	-34,207.67	0.01
Original Face:		Base	5,000,000.000	105.033917	444,352.92	96.948080	410,145.25	-34,207.67	0.01
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	690,105.120	100.508310	693,612.99	99.568940	687,130.35	-6,482.64	0.02
Original Face:		Base	8,000,000.000	100.508310	693,612.99	99.568940	687,130.35	-6,482.64	0.02
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	584,474.750	101.722714	594,543.58	90.135420	526,818.77	-67,724.81	0.02
Original Face:		Base	5,000,000.000	101.722714	594,543.58	90.135420	526,818.77	-67,724.81	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	50,048.050	102.948367	51,523.65	98.807510	49,451.23	-2,072.42	0.00
Original Face:		Base	5,000,000.000	102.948367	51,523.65	98.807510	49,451.23	-2,072.42	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	553,427.250	100.483773	556,104.58	94.762580	524,441.94	-31,662.64	0.02
Original Face:		Base	5,000,000.000	100.483773	556,104.58	94.762580	524,441.94	-31,662.64	0.02
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	669,883.050	102.225860	684,793.71	95.318010	638,519.19	-46,274.52	0.02
Original Face:		Base	5,000,000.000	102.225860	684,793.71	95.318010	638,519.19	-46,274.52	0.02
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	515,358.600	103.569701	533,755.36	97.352070	501,712.27	-32,043.09	0.02
Original Face:		Base	5,000,000.000	103.569701	533,755.36	97.352070	501,712.27	-32,043.09	0.02

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3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	1,386,078.500	102.058519	1,414,611.19	96.097140	1,331,981.80	-82,629.39	0.04
Original Face:		Base	10,000,000.000	102.058519	1,414,611.19	96.097140	1,331,981.80	-82,629.39	0.04
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	68,625.250	101.005330	69,315.16	99.541900	68,310.88	-1,004.28	0.00
Original Face:		Base	5,000,000.000	101.005330	69,315.16	99.541900	68,310.88	-1,004.28	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.161954	1,770,018.07	91.683130	1,636,522.78	-133,495.29	0.05
Original Face:		Base	1,784,977.000	99.161954	1,770,018.07	91.683130	1,636,522.78	-133,495.29	0.05
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	490,606.900	100.299240	492,074.99	98.941610	485,414.37	-6,660.62	0.02
Original Face:		Base	5,183,921.000	100.299240	492,074.99	98.941610	485,414.37	-6,660.62	0.02
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	163,073.900	100.578394	164,017.11	98.034240	159,868.26	-4,148.85	0.01
Original Face:		Base	5,000,000.000	100.578394	164,017.11	98.034240	159,868.26	-4,148.85	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	480,939.540	100.886215	485,201.70	98.839910	475,360.21	-9,841.49	0.02
Original Face:		Base	2,579,263.000	100.886215	485,201.70	98.839910	475,360.21	-9,841.49	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	29,215.800	102.306149	29,889.56	99.620350	29,104.88	-784.68	0.00
Original Face:		Base	5,000,000.000	102.306149	29,889.56	99.620350	29,104.88	-784.68	0.00
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
		Local	6,555,426.000	83.170961	5,452,210.79	90.568920	5,937,178.53	484,967.74	0.19
Original Face:		Base	5,000,000.000	83.170961	5,452,210.79	90.568920	5,937,178.53	484,967.74	0.19
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.951154	9,995,115.35	96.817879	9,681,787.90	-313,327.45	0.31
		Base		99.951154	9,995,115.35	96.817879	9,681,787.90	-313,327.45	0.31
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	1,379,677.350	97.868643	1,350,271.50	98.242100	1,355,424.00	5,152.50	0.04
Original Face:		Base	3,867,000.000	97.868643	1,350,271.50	98.242100	1,355,424.00	5,152.50	0.04

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3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	1,632,212.500	100.527216	1,640,817.79	88.472370	1,444,057.08	-196,760.71	0.05
Original Face:		Base	5,000,000.000	100.527216	1,640,817.79	88.472370	1,444,057.08	-196,760.71	0.05
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	3,130,243.440	99.647260	3,119,201.81	97.618170	3,055,686.36	-63,515.45	0.10
Original Face:		Base	6,000,000.000	99.647260	3,119,201.81	97.618170	3,055,686.36	-63,515.45	0.10
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,407,522.500	110.761014	1,558,986.20	102.240980	1,439,064.80	-119,921.40	0.05
Original Face:		Base	10,000,000.000	110.761014	1,558,986.20	102.240980	1,439,064.80	-119,921.40	0.05
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	1,474,792.350	101.898327	1,502,788.73	95.242660	1,404,631.46	-98,157.27	0.05
Original Face:		Base	5,000,000.000	101.898327	1,502,788.73	95.242660	1,404,631.46	-98,157.27	0.05
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	7,871,353.200	102.590593	8,075,267.92	84.314000	6,636,652.74	-1,438,615.18	0.22
Original Face:		Base	10,000,000.000	102.590593	8,075,267.92	84.314000	6,636,652.74	-1,438,615.18	0.22
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.049460	25 Oct 2026		
		Local	2,906,788.680	99.767283	2,900,024.08	99.504260	2,892,378.57	-7,645.51	0.09
Original Face:		Base	6,000,000.000	99.767283	2,900,024.08	99.504260	2,892,378.57	-7,645.51	0.09
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	8,063,101.500	97.468718	7,859,001.67	97.030930	7,823,702.37	-35,299.30	0.25
Original Face:		Base	10,000,000.000	97.468718	7,859,001.67	97.030930	7,823,702.37	-35,299.30	0.25
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	4,081,520.170	100.142158	4,087,322.37	99.146840	4,046,698.27	-40,624.10	0.13
Original Face:		Base	10,963,000.000	100.142158	4,087,322.37	99.146840	4,046,698.27	-40,624.10	0.13
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	7,755,637.100	100.139411	7,766,449.31	100.615320	7,803,359.09	36,909.78	0.25
Original Face:		Base	10,000,000.000	100.139411	7,766,449.31	100.615320	7,803,359.09	36,909.78	0.25
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	9,608,506.500	99.820660	9,591,274.58	99.605810	9,570,630.73	-20,643.85	0.31
Original Face:		Base	10,000,000.000	99.820660	9,591,274.58	99.605810	9,570,630.73	-20,643.85	0.31

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3137HBX90	FREDDIE MAC FHR 5388 DA				6.000000	25 Jul 2048		
	7,840,455.200	Local	100.246450	7,859,777.98	101.281590	7,940,937.69	81,159.71	0.26
Original Face:	10,000,000.000	Base	100.246450	7,859,777.98	101.281590	7,940,937.69	81,159.71	0.26
3137HCA93	FREDDIE MAC FHR 5404 AB				5.500000	25 Jan 2048		
	8,603,483.500	Local	99.894718	8,594,425.59	99.929570	8,597,424.07	2,998.48	0.28
Original Face:	10,000,000.000	Base	99.894718	8,594,425.59	99.929570	8,597,424.07	2,998.48	0.28
3137HCM41	FREDDIE MAC FHR 5407 MA				6.000000	25 May 2050		
	2,518,764.450	Local	99.845016	2,514,860.76	101.457790	2,555,482.75	40,621.99	0.08
Original Face:	3,000,000.000	Base	99.845016	2,514,860.76	101.457790	2,555,482.75	40,621.99	0.08
3137HCNX6	FREDDIE MAC FHR 5413 L				6.000000	25 Sep 2050		
	13,055,048.700	Local	99.883917	13,039,893.95	101.348930	13,231,152.17	191,258.22	0.43
Original Face:	15,000,000.000	Base	99.883917	13,039,893.95	101.348930	13,231,152.17	191,258.22	0.43
3137HCRL8	FREDDIE MAC FHR 5411 BY				6.000000	25 May 2054		
	10,000,000.000	Local	103.831649	10,383,164.90	102.010920	10,201,092.00	-182,072.90	0.33
Original Face:	10,000,000.000	Base	103.831649	10,383,164.90	102.010920	10,201,092.00	-182,072.90	0.33
3137HDGM6	FREDDIE MAC FHR 5423 BA				6.000000	25 Sep 2048		
	8,484,003.990	Local	99.760063	8,463,647.72	101.187830	8,584,779.53	121,131.81	0.28
Original Face:	10,000,000.000	Base	99.760063	8,463,647.72	101.187830	8,584,779.53	121,131.81	0.28
3137HFFV2	FREDDIE MAC FHR 5452 CB				5.000000	25 Aug 2051		
	9,021,904.680	Local	99.392022	8,967,053.44	98.999610	8,931,650.45	-35,402.99	0.29
Original Face:	10,000,000.000	Base	99.392022	8,967,053.44	98.999610	8,931,650.45	-35,402.99	0.29
3137HHNA5	FREDDIE MAC FHR 5483 DG				5.500000	25 Feb 2050		
	10,000,000.000	Local	99.968752	9,996,875.15	100.754295	10,075,429.50	78,554.35	0.33
Original Face:	10,000,000.000	Base	99.968752	9,996,875.15	100.754295	10,075,429.50	78,554.35	0.33
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	848,446.700	Local	103.156124	875,224.73	96.407771	817,968.55	-57,256.18	0.03
Original Face:	10,000,000.000	Base	103.156124	875,224.73	96.407771	817,968.55	-57,256.18	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	153,471.640	Local	100.621320	154,425.19	98.426668	151,057.02	-3,368.17	0.00
Original Face:	7,000,000.000	Base	100.621320	154,425.19	98.426668	151,057.02	-3,368.17	0.00

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3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					7.290000	01 Nov 2035		
		Local	208,275.250	102.280607	213,025.19	101.600611	211,608.93	-1,416.26	0.01
	Original Face:	Base	5,000,000.000	102.280607	213,025.19	101.600611	211,608.93	-1,416.26	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,301,807.000	104.413099	1,359,257.03	98.897679	1,287,456.91	-71,800.12	0.04
	Original Face:	Base	20,000,000.000	104.413099	1,359,257.03	98.897679	1,287,456.91	-71,800.12	0.04
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					7.186000	01 May 2036		
		Local	247,216.750	102.414011	253,184.59	103.304327	255,385.60	2,201.01	0.01
	Original Face:	Base	5,000,000.000	102.414011	253,184.59	103.304327	255,385.60	2,201.01	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					7.351000	01 Oct 2037		
		Local	100,819.680	104.703080	105,561.31	101.433379	102,264.81	-3,296.50	0.00
	Original Face:	Base	4,000,000.000	104.703080	105,561.31	101.433379	102,264.81	-3,296.50	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	510,975.360	102.629207	524,409.96	97.736247	499,408.14	-25,001.82	0.02
	Original Face:	Base	8,000,000.000	102.629207	524,409.96	97.736247	499,408.14	-25,001.82	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					7.230000	01 Aug 2037		
		Local	54,581.950	104.874688	57,242.65	100.541010	54,877.24	-2,365.41	0.00
	Original Face:	Base	5,000,000.000	104.874688	57,242.65	100.541010	54,877.24	-2,365.41	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	247,679.040	100.918055	249,952.87	97.818269	242,275.35	-7,677.52	0.01
	Original Face:	Base	6,000,000.000	100.918055	249,952.87	97.818269	242,275.35	-7,677.52	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	117,404.900	100.805401	118,350.48	99.110372	116,360.43	-1,990.05	0.00
	Original Face:	Base	10,000,000.000	100.805401	118,350.48	99.110372	116,360.43	-1,990.05	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	713,198.100	103.001083	734,601.77	95.855283	683,638.06	-50,963.71	0.02
	Original Face:	Base	6,000,000.000	103.001083	734,601.77	95.855283	683,638.06	-50,963.71	0.02
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,362,257.800	104.051696	1,417,452.35	92.538292	1,260,610.10	-156,842.25	0.04
	Original Face:	Base	6,750,000.000	104.051696	1,417,452.35	92.538292	1,260,610.10	-156,842.25	0.04

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3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	842,113.090	102.245392	861,021.83	95.756352	806,376.77	-54,645.06	0.03
Original Face:		Base	7,000,000.000	102.245392	861,021.83	95.756352	806,376.77	-54,645.06	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.928468	5,612,982.06	96.954316	5,445,923.93	-167,058.13	0.18
Original Face:		Base	5,617,000.000	99.928468	5,612,982.06	96.954316	5,445,923.93	-167,058.13	0.18
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	815,478.280	100.774621	821,795.15	93.960776	766,229.72	-55,565.43	0.02
Original Face:		Base	5,948,304.000	100.774621	821,795.15	93.960776	766,229.72	-55,565.43	0.02
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,275,458.040	101.561381	1,295,372.80	93.558824	1,193,303.54	-102,069.26	0.04
Original Face:		Base	7,922,201.000	101.561381	1,295,372.80	93.558824	1,193,303.54	-102,069.26	0.04
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	768,756.840	101.455986	779,949.83	96.517319	741,983.49	-37,966.34	0.02
Original Face:		Base	6,000,000.000	101.455986	779,949.83	96.517319	741,983.49	-37,966.34	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,682,425.970	102.947616	1,732,017.43	97.773275	1,644,962.97	-87,054.46	0.05
Original Face:		Base	11,523,254.000	102.947616	1,732,017.43	97.773275	1,644,962.97	-87,054.46	0.05
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	2,234,057.200	113.887168	2,544,304.47	103.286580	2,307,481.28	-236,823.19	0.07
Original Face:		Base	41,000,000.000	113.887168	2,544,304.47	103.286580	2,307,481.28	-236,823.19	0.07
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	66,047.050	101.020984	66,721.38	104.412240	68,961.20	2,239.82	0.00
Original Face:		Base	5,000,000.000	101.020984	66,721.38	104.412240	68,961.20	2,239.82	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	212,177.180	105.530486	223,911.61	99.945350	212,061.23	-11,850.38	0.01
Original Face:		Base	5,855,000.000	105.530486	223,911.61	99.945350	212,061.23	-11,850.38	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.991234	25 Sep 2039		
		Local	155,764.800	103.728179	161,571.99	101.197480	157,630.05	-3,941.94	0.01
Original Face:		Base	5,000,000.000	103.728179	161,571.99	101.197480	157,630.05	-3,941.94	0.01

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31396QTR0	FANNIE MAE FNR 2009 62 WA					5.590770	25 Aug 2039		
		Local	429,340.600	101.997976	437,918.72	100.304650	430,648.59	-7,270.13	0.01
Original Face:		Base	10,000,000.000	101.997976	437,918.72	100.304650	430,648.59	-7,270.13	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,331,383.860	101.407991	1,350,129.62	98.962810	1,317,574.88	-32,554.74	0.04
Original Face:		Base	8,609,641.000	101.407991	1,350,129.62	98.962810	1,317,574.88	-32,554.74	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	243,286.750	99.902831	243,050.35	98.907480	240,628.79	-2,421.56	0.01
Original Face:		Base	5,000,000.000	99.902831	243,050.35	98.907480	240,628.79	-2,421.56	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.982870	25 Oct 2040		
		Local	328,857.150	106.298449	349,570.05	101.894490	335,087.32	-14,482.73	0.01
Original Face:		Base	5,000,000.000	106.298449	349,570.05	101.894490	335,087.32	-14,482.73	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	441,011.170	99.767459	439,985.64	100.770399	444,408.72	4,423.08	0.01
Original Face:		Base	11,959,998.000	99.767459	439,985.64	100.770399	444,408.72	4,423.08	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	50,694.800	99.577610	50,480.67	100.248253	50,820.65	339.98	0.00
Original Face:		Base	5,000,000.000	99.577610	50,480.67	100.248253	50,820.65	339.98	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	76,850.740	100.387153	77,148.27	101.871346	78,288.88	1,140.61	0.00
Original Face:		Base	6,500,000.000	100.387153	77,148.27	101.871346	78,288.88	1,140.61	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	143,519.040	100.092510	143,651.81	100.467586	144,190.11	538.30	0.00
Original Face:		Base	8,000,000.000	100.092510	143,651.81	100.467586	144,190.11	538.30	0.00
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	10,122.260	100.310010	10,153.64	101.365583	10,260.49	106.85	0.00
Original Face:		Base	5,457,127.000	100.310010	10,153.64	101.365583	10,260.49	106.85	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	175,263.900	100.351510	175,879.97	101.871896	178,544.66	2,664.69	0.01
Original Face:		Base	5,000,000.000	100.351510	175,879.97	101.871896	178,544.66	2,664.69	0.01

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	145,037.770	100.647252	145,976.53	101.874867	147,757.04	1,780.51	0.00
	Original Face:	Base	10,547,657.000	100.647252	145,976.53	101.874867	147,757.04	1,780.51	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	211,526.350	100.359610	212,287.02	101.870820	215,483.63	3,196.61	0.01
	Original Face:	Base	17,500,000.000	100.359610	212,287.02	101.870820	215,483.63	3,196.61	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	36,731.950	102.353319	37,596.37	101.481487	37,276.13	-320.24	0.00
	Original Face:	Base	9,397,749.000	102.353319	37,596.37	101.481487	37,276.13	-320.24	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	2,498,814.020	99.900661	2,496,331.72	100.086582	2,500,977.54	4,645.82	0.08
	Original Face:	Base	4,303,991.000	99.900661	2,496,331.72	100.086582	2,500,977.54	4,645.82	0.08
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	3,316,671.790	104.453433	3,464,377.53	95.200534	3,157,489.26	-306,888.27	0.10
	Original Face:	Base	15,243,777.000	104.453433	3,464,377.53	95.200534	3,157,489.26	-306,888.27	0.10
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	481,758.890	100.449507	483,924.43	92.873230	447,425.04	-36,499.39	0.01
	Original Face:	Base	4,744,826.000	100.449507	483,924.43	92.873230	447,425.04	-36,499.39	0.01
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	561,834.820	100.469524	564,472.77	92.680294	520,710.16	-43,762.61	0.02
	Original Face:	Base	4,166,154.000	100.469524	564,472.77	92.680294	520,710.16	-43,762.61	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,925,759.600	102.112869	1,966,448.37	92.027701	1,772,232.29	-194,216.08	0.06
	Original Face:	Base	10,000,000.000	102.112869	1,966,448.37	92.027701	1,772,232.29	-194,216.08	0.06
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,862,330.260	106.809010	3,057,226.60	97.042893	2,777,688.09	-279,538.51	0.09
	Original Face:	Base	9,938,165.000	106.809010	3,057,226.60	97.042893	2,777,688.09	-279,538.51	0.09
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,639,276.710	106.802755	1,750,792.69	97.042967	1,590,802.76	-159,989.93	0.05
	Original Face:	Base	6,864,195.000	106.802755	1,750,792.69	97.042967	1,590,802.76	-159,989.93	0.05

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3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	887,691.990	104.500578	927,643.26	97.349178	864,160.86	-63,482.40	0.03
	Original Face:	Base	11,668,342.000	104.500578	927,643.26	97.349178	864,160.86	-63,482.40	0.03
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	1,471,392.300	99.896949	1,469,876.01	96.102002	1,414,037.46	-55,838.55	0.05
	Original Face:	Base	10,000,000.000	99.896949	1,469,876.01	96.102002	1,414,037.46	-55,838.55	0.05
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.334000	01 Jun 2054		
		Local	12,495,972.030	97.757812	12,215,788.90	96.886261	12,106,880.08	-108,908.82	0.39
	Original Face:	Base	12,975,347.000	97.757812	12,215,788.90	96.886261	12,106,880.08	-108,908.82	0.39
3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.887000	01 Nov 2054		
		Local	9,780,960.300	101.179688	9,896,345.07	101.559211	9,933,466.11	37,121.04	0.32
	Original Face:	Base	10,000,000.000	101.179688	9,896,345.07	101.559211	9,933,466.11	37,121.04	0.32
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	9,145,031.130	105.593399	9,656,549.20	86.231751	7,885,920.47	-1,770,628.73	0.26
	Original Face:	Base	12,784,918.000	105.593399	9,656,549.20	86.231751	7,885,920.47	-1,770,628.73	0.26
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	4,313,309.130	98.516792	4,249,333.78	97.284159	4,196,166.51	-53,167.27	0.14
	Original Face:	Base	4,455,713.000	98.516792	4,249,333.78	97.284159	4,196,166.51	-53,167.27	0.14
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	10,901,205.070	103.187615	11,248,693.52	103.317089	11,262,807.74	14,114.22	0.37
	Original Face:	Base	11,591,129.000	103.187615	11,248,693.52	103.317089	11,262,807.74	14,114.22	0.37
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	4,830,051.760	96.490489	4,660,540.54	94.440965	4,561,547.49	-98,993.05	0.15
	Original Face:	Base	4,949,005.000	96.490489	4,660,540.54	94.440965	4,561,547.49	-98,993.05	0.15
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	806,254.920	100.423179	809,666.82	95.778683	772,220.34	-37,446.48	0.03
	Original Face:	Base	6,000,000.000	100.423179	809,666.82	95.778683	772,220.34	-37,446.48	0.03
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	336,335.270	103.860844	349,320.65	101.632133	341,824.71	-7,495.94	0.01
	Original Face:	Base	9,100,000.000	103.860844	349,320.65	101.632133	341,824.71	-7,495.94	0.01

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31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	45,695.070	100.239785	45,804.64	99.205598	45,332.07	-472.57	0.00
	Original Face:	Base	7,060,000.000	100.239785	45,804.64	99.205598	45,332.07	-472.57	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	61,571.280	100.665992	61,981.34	99.192611	61,074.16	-907.18	0.00
	Original Face:	Base	6,000,000.000	100.665992	61,981.34	99.192611	61,074.16	-907.18	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	635,456.350	103.275899	656,273.26	96.406901	612,623.77	-43,649.49	0.02
	Original Face:	Base	5,000,000.000	103.275899	656,273.26	96.406901	612,623.77	-43,649.49	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,519,571.970	102.807727	1,562,237.40	90.440424	1,374,307.33	-187,930.07	0.04
	Original Face:	Base	7,000,000.000	102.807727	1,562,237.40	90.440424	1,374,307.33	-187,930.07	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	2,501.450	100.018389	2,501.91	99.638961	2,492.42	-9.49	0.00
	Original Face:	Base	7,000,000.000	100.018389	2,501.91	99.638961	2,492.42	-9.49	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	339,638.060	103.344837	350,998.40	98.151954	333,361.39	-17,637.01	0.01
	Original Face:	Base	6,100,000.000	103.344837	350,998.40	98.151954	333,361.39	-17,637.01	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	581,514.100	100.813024	586,241.95	97.428586	566,560.97	-19,680.98	0.02
	Original Face:	Base	9,500,000.000	100.813024	586,241.95	97.428586	566,560.97	-19,680.98	0.02
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	565,893.300	101.869243	576,471.22	96.242251	544,628.45	-31,842.77	0.02
	Original Face:	Base	5,000,000.000	101.869243	576,471.22	96.242251	544,628.45	-31,842.77	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	925,825.270	102.643903	950,303.19	97.943746	906,787.95	-43,515.24	0.03
	Original Face:	Base	7,899,440.000	102.643903	950,303.19	97.943746	906,787.95	-43,515.24	0.03
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	1,052,537.520	104.031871	1,094,974.47	99.031619	1,042,344.95	-52,629.52	0.03
	Original Face:	Base	8,000,000.000	104.031871	1,094,974.47	99.031619	1,042,344.95	-52,629.52	0.03

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31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,014,936.180	101.369081	1,028,831.48	96.151518	975,876.54	-52,954.94	0.03
	Original Face:	Base	6,000,000.000	101.369081	1,028,831.48	96.151518	975,876.54	-52,954.94	0.03
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	743,963.650	101.478470	754,962.93	95.726323	712,169.05	-42,793.88	0.02
	Original Face:	Base	5,000,000.000	101.478470	754,962.93	95.726323	712,169.05	-42,793.88	0.02
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	489,229.350	102.118458	499,593.47	98.497250	481,877.46	-17,716.01	0.02
	Original Face:	Base	5,000,000.000	102.118458	499,593.47	98.497250	481,877.46	-17,716.01	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					7.007000	01 Feb 2037		
		Local	141,213.750	102.198030	144,317.67	102.941159	145,367.07	1,049.40	0.00
	Original Face:	Base	5,000,000.000	102.198030	144,317.67	102.941159	145,367.07	1,049.40	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	148,771.010	103.673377	154,235.93	100.291346	149,204.45	-5,031.48	0.00
	Original Face:	Base	3,262,241.000	103.673377	154,235.93	100.291346	149,204.45	-5,031.48	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					6.959000	01 Jan 2037		
		Local	243,228.150	102.187781	248,549.45	103.364849	251,412.41	2,862.96	0.01
	Original Face:	Base	6,271,091.000	102.187781	248,549.45	103.364849	251,412.41	2,862.96	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	54,586.920	100.476982	54,847.29	99.074458	54,081.70	-765.59	0.00
	Original Face:	Base	12,000,000.000	100.476982	54,847.29	99.074458	54,081.70	-765.59	0.00
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.196799	9,919,679.85	96.124006	9,612,400.60	-307,279.25	0.31
		Base		99.196799	9,919,679.85	96.124006	9,612,400.60	-307,279.25	0.31
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	101.041586	4,041,663.44	99.441709	3,977,668.36	-63,995.08	0.13
		Base		101.041586	4,041,663.44	99.441709	3,977,668.36	-63,995.08	0.13
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.761575	4,988,078.76	108.489538	5,424,476.90	436,398.14	0.18
		Base		99.761575	4,988,078.76	108.489538	5,424,476.90	436,398.14	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
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	5,000,000.000	99.514410	4,975,720.50	101.578927	5,078,946.35	103,225.85	0.16
		Base		99.514410	4,975,720.50	101.578927	5,078,946.35	103,225.85	0.16
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	4,000,000.000	98.800620	3,952,024.81	97.185310	3,887,412.40	-64,612.41	0.13
Original Face:		Base	4,000,000.000	98.800620	3,952,024.81	97.185310	3,887,412.40	-64,612.41	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.931169	13,740,535.71	96.921040	13,326,643.00	-413,892.71	0.43
Original Face:		Base	13,750,000.000	99.931169	13,740,535.71	96.921040	13,326,643.00	-413,892.71	0.43
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	102.181021	6,222,824.16	99.795960	6,077,573.96	-145,250.20	0.20
Original Face:		Base	6,090,000.000	102.181021	6,222,824.16	99.795960	6,077,573.96	-145,250.20	0.20
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	932,977.350	108.916535	1,016,166.60	104.248644	972,616.24	-43,550.36	0.03
Original Face:		Base	8,707,929.000	108.916535	1,016,166.60	104.248644	972,616.24	-43,550.36	0.03
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	4,106,094.110	104.791324	4,302,830.39	94.399693	3,876,140.23	-426,690.16	0.13
Original Face:		Base	11,805,572.000	104.791324	4,302,830.39	94.399693	3,876,140.23	-426,690.16	0.13
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	588,148.800	100.000000	588,148.80	90.211459	530,577.61	-57,571.19	0.02
Original Face:		Base	10,000,000.000	100.000000	588,148.80	90.211459	530,577.61	-57,571.19	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	6,308,963.030	110.603583	6,977,939.19	94.254415	5,946,476.20	-1,031,462.99	0.19
Original Face:		Base	9,821,806.000	110.603583	6,977,939.19	94.254415	5,946,476.20	-1,031,462.99	0.19
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	11,417,827.440	106.064803	12,110,296.21	88.653710	10,122,327.63	-1,987,968.58	0.33
Original Face:		Base	12,889,444.000	106.064803	12,110,296.21	88.653710	10,122,327.63	-1,987,968.58	0.33
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	8,149,670.400	108.328541	8,828,419.06	91.467528	7,454,302.06	-1,374,117.00	0.24
Original Face:		Base	10,000,000.000	108.328541	8,828,419.06	91.467528	7,454,302.06	-1,374,117.00	0.24

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3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	8,051,641.710	105.734143	8,513,334.34	90.616580	7,296,122.35	-1,217,211.99	0.24
	Original Face:	Base	10,204,176.000	105.734143	8,513,334.34	90.616580	7,296,122.35	-1,217,211.99	0.24
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	10,049,695.300	108.106287	10,864,352.40	92.022804	9,248,011.41	-1,616,340.99	0.30
	Original Face:	Base	12,373,645.000	108.106287	10,864,352.40	92.022804	9,248,011.41	-1,616,340.99	0.30
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	766,970.940	107.059442	821,114.81	102.222818	784,019.31	-37,095.50	0.03
	Original Face:	Base	6,000,000.000	107.059442	821,114.81	102.222818	784,019.31	-37,095.50	0.03
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	10,275,830.110	100.355738	10,312,385.14	101.549137	10,435,016.80	122,631.66	0.34
	Original Face:	Base	10,422,298.000	100.355738	10,312,385.14	101.549137	10,435,016.80	122,631.66	0.34
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,835,509.950	97.915972	3,755,576.83	97.754121	3,749,369.04	-6,207.79	0.12
	Original Face:	Base	5,000,000.000	97.915972	3,755,576.83	97.754121	3,749,369.04	-6,207.79	0.12
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,665,435.120	104.716543	1,743,986.08	94.236062	1,569,440.47	-174,545.61	0.05
	Original Face:	Base	5,682,660.000	104.716543	1,743,986.08	94.236062	1,569,440.47	-174,545.61	0.05
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	516,011.330	104.943713	541,521.45	96.523074	498,070.00	-43,451.45	0.02
	Original Face:	Base	5,271,946.000	104.943713	541,521.45	96.523074	498,070.00	-43,451.45	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,319,661.100	104.763993	3,477,809.53	94.233970	3,128,248.45	-349,561.08	0.10
	Original Face:	Base	8,934,236.000	104.763993	3,477,809.53	94.233970	3,128,248.45	-349,561.08	0.10
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	70,341.880	100.597098	70,761.89	101.963980	71,723.38	961.49	0.00
	Original Face:	Base	7,000,000.000	100.597098	70,761.89	101.963980	71,723.38	961.49	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	202,523.630	101.094855	204,740.97	99.309304	201,124.81	-3,616.16	0.01
	Original Face:	Base	22,821,698.000	101.094855	204,740.97	99.309304	201,124.81	-3,616.16	0.01

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36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	83,842.450	102.114394	85,615.21	90.718019	76,060.21	-9,555.00	0.00
Original Face:		Base	5,000,000.000	102.114394	85,615.21	90.718019	76,060.21	-9,555.00	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	733,981.720	100.478926	737,496.95	97.262081	713,885.90	-23,611.05	0.02
Original Face:		Base	13,640,889.000	100.478926	737,496.95	97.262081	713,885.90	-23,611.05	0.02
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	471,065.850	106.404765	501,236.51	99.081327	466,738.30	-34,498.21	0.02
Original Face:		Base	5,000,000.000	106.404765	501,236.51	99.081327	466,738.30	-34,498.21	0.02
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,329,327.200	105.188070	1,398,293.63	95.822500	1,273,794.56	-124,499.07	0.04
Original Face:		Base	10,000,000.000	105.188070	1,398,293.63	95.822500	1,273,794.56	-124,499.07	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.893000	20 Mar 2070		
		Local	4,137,392.730	105.868821	4,380,208.91	103.991620	4,302,541.73	-77,667.18	0.14
Original Face:		Base	6,631,731.000	105.868821	4,380,208.91	103.991620	4,302,541.73	-77,667.18	0.14
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					7.494000	20 Apr 2070		
		Local	5,147,111.880	111.089619	5,717,906.98	106.052500	5,458,640.83	-259,266.15	0.18
Original Face:		Base	10,005,856.000	111.089619	5,717,906.98	106.052500	5,458,640.83	-259,266.15	0.18
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	3,378,834.940	106.080340	3,584,279.59	90.238169	3,048,998.78	-535,280.81	0.10
Original Face:		Base	7,538,423.000	106.080340	3,584,279.59	90.238169	3,048,998.78	-535,280.81	0.10
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					7.436000	20 May 2070		
		Local	4,377,989.200	109.856133	4,809,489.63	104.399100	4,570,581.32	-238,908.31	0.15
Original Face:		Base	10,000,000.000	109.856133	4,809,489.63	104.399100	4,570,581.32	-238,908.31	0.15
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					7.143000	20 Oct 2070		
		Local	3,834,615.500	108.044933	4,143,107.75	102.590210	3,933,940.09	-209,167.66	0.13
Original Face:		Base	10,000,000.000	108.044933	4,143,107.75	102.590210	3,933,940.09	-209,167.66	0.13
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.538000	20 Jan 2071		
		Local	2,098,623.310	111.751743	2,345,248.12	98.096740	2,058,681.05	-286,567.07	0.07
Original Face:		Base	6,168,892.000	111.751743	2,345,248.12	98.096740	2,058,681.05	-286,567.07	0.07

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3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.521000	20 Aug 2071		
		Local	3,667,228.300	109.147561	4,002,690.26	98.444780	3,610,194.83	-392,495.43	0.12
Original Face:		Base	10,000,000.000	109.147561	4,002,690.26	98.444780	3,610,194.83	-392,495.43	0.12
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					5.590000	20 Feb 2072		
		Local	9,878,311.300	107.348467	10,604,215.72	103.634800	10,237,368.16	-366,847.56	0.33
Original Face:		Base	10,000,000.000	107.348467	10,604,215.72	103.634800	10,237,368.16	-366,847.56	0.33
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.525000	20 Oct 2067		
		Local	5,871,530.520	102.191092	6,000,181.15	98.393700	5,777,216.13	-222,965.02	0.19
Original Face:		Base	18,000,000.000	102.191092	6,000,181.15	98.393700	5,777,216.13	-222,965.02	0.19
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.439000	20 Nov 2073		
		Local	5,106,508.400	96.516770	4,928,636.97	96.095700	4,907,134.99	-21,501.98	0.16
Original Face:		Base	5,709,398.000	96.516770	4,928,636.97	96.095700	4,907,134.99	-21,501.98	0.16
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					4.010000	20 Jun 2054		
		Local	13,218,354.320	97.066139	12,830,546.14	97.309522	12,862,717.41	32,171.27	0.42
Original Face:		Base	13,363,186.000	97.066139	12,830,546.14	97.309522	12,862,717.41	32,171.27	0.42
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	67,282.090	100.572084	67,667.00	102.677516	69,083.58	1,416.58	0.00
Original Face:		Base	7,322,535.000	100.572084	67,667.00	102.677516	69,083.58	1,416.58	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	340,178.080	103.935697	353,566.46	101.351430	344,775.35	-8,791.11	0.01
Original Face:		Base	8,800,000.000	103.935697	353,566.46	101.351430	344,775.35	-8,791.11	0.01
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
		Local	10,000,000.000	99.203621	9,920,362.13	99.492889	9,949,288.90	28,926.77	0.32
		Base		99.203621	9,920,362.13	99.492889	9,949,288.90	28,926.77	0.32
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.910330	4,995,516.48	100.312149	5,015,607.45	20,090.97	0.16
		Base		99.910330	4,995,516.48	100.312149	5,015,607.45	20,090.97	0.16
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.709615	10 Sep 2027		
		Local	10,000,000.000	99.777058	9,977,705.75	100.122235	10,012,223.50	34,517.75	0.32
		Base		99.777058	9,977,705.75	100.122235	10,012,223.50	34,517.75	0.32

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38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.509079	9,450,907.90	-549,092.10	0.31
		Base		100.000000	10,000,000.00	94.509079	9,450,907.90	-549,092.10	0.31
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	93.429186	9,342,918.60	-657,081.40	0.30
		Base		100.000000	10,000,000.00	93.429186	9,342,918.60	-657,081.40	0.30
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.967835	9,796,783.50	-203,216.50	0.32
		Base		100.000000	10,000,000.00	97.967835	9,796,783.50	-203,216.50	0.32
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	306,661.750	105.092618	322,278.86	94.947610	291,168.00	-31,110.86	0.01
Original Face:		Base	2,500,000.000	105.092618	322,278.86	94.947610	291,168.00	-31,110.86	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,154,552.770	104.931177	2,260,797.59	93.685480	2,018,503.10	-242,294.49	0.07
Original Face:		Base	8,000,000.000	104.931177	2,260,797.59	93.685480	2,018,503.10	-242,294.49	0.07
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					6.521670	20 Apr 2067		
		Local	4,362,916.660	103.213171	4,503,104.64	101.074920	4,409,814.52	-93,290.12	0.14
Original Face:		Base	10,000,000.000	103.213171	4,503,104.64	101.074920	4,409,814.52	-93,290.12	0.14
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	160,421.300	102.697454	164,748.59	94.844370	152,150.57	-12,598.02	0.00
Original Face:		Base	10,000,000.000	102.697454	164,748.59	94.844370	152,150.57	-12,598.02	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					6.508820	20 Dec 2066		
		Local	4,788,321.610	100.924262	4,832,578.27	100.323250	4,803,799.86	-28,778.41	0.16
Original Face:		Base	10,000,000.000	100.924262	4,832,578.27	100.323250	4,803,799.86	-28,778.41	0.16
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.659690	20 Aug 2034		
		Local	303,590.640	104.821921	318,229.54	101.629460	308,537.53	-9,692.01	0.01
Original Face:		Base	5,000,000.000	104.821921	318,229.54	101.629460	308,537.53	-9,692.01	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.852910	20 Apr 2037		
		Local	620,161.320	105.997523	657,355.64	102.414980	635,138.09	-22,217.55	0.02
Original Face:		Base	10,000,000.000	105.997523	657,355.64	102.414980	635,138.09	-22,217.55	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	43,945.720	100.720798	44,262.48	98.680590	43,365.90	-896.58	0.00
	Original Face:	Base	6,500,000.000	100.720798	44,262.48	98.680590	43,365.90	-896.58	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	3,999,132.090	96.815155	3,871,765.94	93.671690	3,746,054.61	-125,711.33	0.12
	Original Face:	Base	5,429,000.000	96.815155	3,871,765.94	93.671690	3,746,054.61	-125,711.33	0.12
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,145,902.470	101.254621	1,160,279.20	95.943940	1,099,423.98	-60,855.22	0.04
	Original Face:	Base	3,000,000.000	101.254621	1,160,279.20	95.943940	1,099,423.98	-60,855.22	0.04
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,248,861.360	95.900904	1,197,669.33	87.544380	1,093,307.93	-104,361.40	0.04
	Original Face:	Base	2,000,000.000	95.900904	1,197,669.33	87.544380	1,093,307.93	-104,361.40	0.04
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.044620	20 Nov 2042		
		Local	1,048,386.710	110.950981	1,163,195.34	99.269700	1,040,730.34	-122,465.00	0.03
	Original Face:	Base	5,010,613.000	110.950981	1,163,195.34	99.269700	1,040,730.34	-122,465.00	0.03
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,005,393.770	101.230178	3,042,365.46	95.780784	2,878,589.72	-163,775.74	0.09
	Original Face:	Base	6,068,715.000	101.230178	3,042,365.46	95.780784	2,878,589.72	-163,775.74	0.09
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	2,508,489.230	101.746749	2,552,306.25	97.991429	2,458,104.44	-94,201.81	0.08
	Original Face:	Base	23,575,000.000	101.746749	2,552,306.25	97.991429	2,458,104.44	-94,201.81	0.08
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	2,189,864.730	102.218522	2,238,447.35	98.049140	2,147,143.53	-91,303.82	0.07
	Original Face:	Base	19,739,472.000	102.218522	2,238,447.35	98.049140	2,147,143.53	-91,303.82	0.07
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					5.971030	20 Aug 2069		
		Local	5,025,728.210	102.488066	5,150,771.65	100.619760	5,056,875.66	-93,895.99	0.16
	Original Face:	Base	10,000,000.000	102.488066	5,150,771.65	100.619760	5,056,875.66	-93,895.99	0.16
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,254,388.870	101.852172	1,277,622.31	98.065100	1,230,117.70	-47,504.61	0.04
	Original Face:	Base	10,000,000.000	101.852172	1,277,622.31	98.065100	1,230,117.70	-47,504.61	0.04

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38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	2,344,207.740	100.245200	2,349,955.74	97.555000	2,286,891.86	-63,063.88	0.07
Original Face:		Base	11,000,000.000	100.245200	2,349,955.74	97.555000	2,286,891.86	-63,063.88	0.07
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.431900	20 Jul 2070		
		Local	13,859,912.430	116.074697	16,087,851.40	86.390931	11,973,707.38	-4,114,144.02	0.39
Original Face:		Base	13,083,197.000	116.074697	16,087,851.40	86.390931	11,973,707.38	-4,114,144.02	0.39
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					5.971030	20 Aug 2070		
		Local	3,072,378.650	103.444755	3,178,214.56	101.298860	3,112,284.55	-65,930.01	0.10
Original Face:		Base	5,000,000.000	103.444755	3,178,214.56	101.298860	3,112,284.55	-65,930.01	0.10
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.121030	20 Aug 2070		
		Local	3,073,729.150	104.400084	3,208,975.82	101.820120	3,129,674.71	-79,301.11	0.10
Original Face:		Base	5,000,000.000	104.400084	3,208,975.82	101.820120	3,129,674.71	-79,301.11	0.10
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					6.021030	20 Sep 2070		
		Local	6,533,566.600	104.170160	6,806,026.81	100.768810	6,583,797.31	-222,229.50	0.21
Original Face:		Base	10,000,000.000	104.170160	6,806,026.81	100.768810	6,583,797.31	-222,229.50	0.21
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.614270	20 Jun 2048		
		Local	2,072,621.760	105.478346	2,186,167.16	100.680690	2,086,729.89	-99,437.27	0.07
Original Face:		Base	10,000,000.000	105.478346	2,186,167.16	100.680690	2,086,729.89	-99,437.27	0.07
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.497010	20 Feb 2049		
		Local	2,011,232.570	103.949192	2,090,660.01	95.667280	1,924,091.49	-166,568.52	0.06
Original Face:		Base	10,000,000.000	103.949192	2,090,660.01	95.667280	1,924,091.49	-166,568.52	0.06
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	688,331.200	101.581608	699,217.90	88.962800	612,358.71	-86,859.19	0.02
Original Face:		Base	10,000,000.000	101.581608	699,217.90	88.962800	612,358.71	-86,859.19	0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					6.006120	20 Jun 2034		
		Local	302,322.590	103.247154	312,139.47	101.972490	308,285.87	-3,853.60	0.01
Original Face:		Base	6,317,173.000	103.247154	312,139.47	101.972490	308,285.87	-3,853.60	0.01
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.699930	20 Dec 2041		
		Local	914,487.980	103.946889	950,581.81	99.052750	905,825.49	-44,756.32	0.03
Original Face:		Base	11,457,930.000	103.946889	950,581.81	99.052750	905,825.49	-44,756.32	0.03

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38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.486960	20 Jan 2050		
		Local	3,042,327.890	111.666488	3,397,260.71	100.925160	3,070,474.29	-326,786.42	0.10
Original Face:		Base	8,141,884.000	111.666488	3,397,260.71	100.925160	3,070,474.29	-326,786.42	0.10
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	4,673,022.820	100.292267	4,686,680.52	79.617860	3,720,560.77	-966,119.75	0.12
Original Face:		Base	10,000,000.000	100.292267	4,686,680.52	79.617860	3,720,560.77	-966,119.75	0.12
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	5,182,886.530	102.372580	5,305,854.68	82.408870	4,271,158.22	-1,034,696.46	0.14
Original Face:		Base	10,000,000.000	102.372580	5,305,854.68	82.408870	4,271,158.22	-1,034,696.46	0.14
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	5,326,212.200	104.699878	5,576,537.70	105.489540	5,618,596.75	42,059.05	0.18
Original Face:		Base	10,000,000.000	104.699878	5,576,537.70	105.489540	5,618,596.75	42,059.05	0.18
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	8,069,381.030	99.108637	7,997,453.59	100.383360	8,100,315.81	102,862.22	0.26
Original Face:		Base	10,000,000.000	99.108637	7,997,453.59	100.383360	8,100,315.81	102,862.22	0.26
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	6,336,690.030	100.679447	6,379,744.49	100.129070	6,344,868.80	-34,875.69	0.21
Original Face:		Base	9,550,638.000	100.679447	6,379,744.49	100.129070	6,344,868.80	-34,875.69	0.21
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	8,903,529.980	102.737016	9,147,220.99	102.206230	9,099,962.33	-47,258.66	0.30
Original Face:		Base	20,000,000.000	102.737016	9,147,220.99	102.206230	9,099,962.33	-47,258.66	0.30
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	4,865,346.050	97.933543	4,764,805.78	97.787500	4,757,700.27	-7,105.51	0.15
Original Face:		Base	6,000,000.000	97.933543	4,764,805.78	97.787500	4,757,700.27	-7,105.51	0.15
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,895,324.410	98.269799	3,827,927.45	99.366390	3,870,643.25	42,715.80	0.13
Original Face:		Base	5,000,000.000	98.269799	3,827,927.45	99.366390	3,870,643.25	42,715.80	0.13
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	6,756,451.230	101.401723	6,851,157.99	101.140070	6,833,479.50	-17,678.49	0.22
Original Face:		Base	10,000,000.000	101.401723	6,851,157.99	101.140070	6,833,479.50	-17,678.49	0.22

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38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	6,790,105.140	100.602934	6,831,045.02	101.148350	6,868,079.31	37,034.29	0.22
	Original Face:	Base	10,000,000.000	100.602934	6,831,045.02	101.148350	6,868,079.31	37,034.29	0.22
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	6,711,567.990	99.880330	6,703,536.26	100.531570	6,747,244.67	43,708.41	0.22
	Original Face:	Base	10,000,000.000	99.880330	6,703,536.26	100.531570	6,747,244.67	43,708.41	0.22
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	8,763,070.360	99.832878	8,748,425.35	101.743490	8,915,853.62	167,428.27	0.29
	Original Face:	Base	10,000,000.000	99.832878	8,748,425.35	101.743490	8,915,853.62	167,428.27	0.29
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	7,058,052.210	99.610703	7,030,575.42	100.745550	7,110,673.52	80,098.10	0.23
	Original Face:	Base	10,000,000.000	99.610703	7,030,575.42	100.745550	7,110,673.52	80,098.10	0.23
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	10,021,591.110	93.817110	9,401,967.17	93.555530	9,375,752.68	-26,214.49	0.30
	Original Face:	Base	10,966,749.000	93.817110	9,401,967.17	93.555530	9,375,752.68	-26,214.49	0.30
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	13,539,325.580	99.854785	13,519,664.46	101.125510	13,691,712.04	172,047.58	0.44
	Original Face:	Base	20,000,000.000	99.854785	13,519,664.46	101.125510	13,691,712.04	172,047.58	0.44
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	4,542,209.320	101.596988	4,614,747.86	102.663890	4,663,208.78	48,460.92	0.15
	Original Face:	Base	5,000,000.000	101.596988	4,614,747.86	102.663890	4,663,208.78	48,460.92	0.15
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	6,761,369.730	99.977049	6,759,817.90	101.110940	6,836,484.49	76,666.59	0.22
	Original Face:	Base	10,000,000.000	99.977049	6,759,817.90	101.110940	6,836,484.49	76,666.59	0.22
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC					6.000000	20 Sep 2049		
		Local	2,116,501.170	99.489979	2,105,706.58	101.115470	2,140,110.11	34,403.53	0.07
	Original Face:	Base	10,000,000.000	99.489979	2,105,706.58	101.115470	2,140,110.11	34,403.53	0.07
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	7,441,998.080	99.815581	7,428,273.61	101.132710	7,526,294.34	98,020.73	0.24
	Original Face:	Base	10,394,000.000	99.815581	7,428,273.61	101.132710	7,526,294.34	98,020.73	0.24

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38384DZ42	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV					6.500000	20 Aug 2034		
		Local	7,220,097.740	102.209192	7,379,603.59	100.707340	7,271,168.38	-108,435.21	0.24
	Original Face:	Base	8,020,882.000	102.209192	7,379,603.59	100.707340	7,271,168.38	-108,435.21	0.24
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	2,607,322.160	101.470971	2,645,675.11	102.326230	2,667,974.47	22,299.36	0.09
	Original Face:	Base	10,000,000.000	101.470971	2,645,675.11	102.326230	2,667,974.47	22,299.36	0.09
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	6,150,634.860	99.836560	6,140,582.29	100.455580	6,178,655.92	38,073.63	0.20
	Original Face:	Base	10,000,000.000	99.836560	6,140,582.29	100.455580	6,178,655.92	38,073.63	0.20
38384EL29	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA					6.500000	20 Apr 2050		
		Local	649,767.610	100.920926	655,751.49	100.157480	650,790.86	-4,960.63	0.02
	Original Face:	Base	10,000,000.000	100.920926	655,751.49	100.157480	650,790.86	-4,960.63	0.02
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,217,200.360	99.971158	3,216,272.47	103.951740	3,344,335.75	128,063.28	0.11
	Original Face:	Base	3,000,221.000	99.971158	3,216,272.47	103.951740	3,344,335.75	128,063.28	0.11
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	6,105,472.940	100.868988	6,158,528.74	101.040520	6,169,001.61	10,472.87	0.20
	Original Face:	Base	9,000,000.000	100.868988	6,158,528.74	101.040520	6,169,001.61	10,472.87	0.20
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	7,276,412.230	98.752582	7,185,644.92	100.182440	7,289,687.32	104,042.40	0.24
	Original Face:	Base	10,000,000.000	98.752582	7,185,644.92	100.182440	7,289,687.32	104,042.40	0.24
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	9,079,114.820	97.196017	8,824,538.00	98.028620	8,900,130.97	75,592.97	0.29
	Original Face:	Base	10,000,000.000	97.196017	8,824,538.00	98.028620	8,900,130.97	75,592.97	0.29
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	6,621,993.430	99.969251	6,619,957.22	100.521430	6,656,522.49	36,565.27	0.22
	Original Face:	Base	10,000,000.000	99.969251	6,619,957.22	100.521430	6,656,522.49	36,565.27	0.22
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,510,784.050	99.202746	3,482,794.18	99.884170	3,506,717.51	23,923.33	0.11
	Original Face:	Base	5,000,000.000	99.202746	3,482,794.18	99.884170	3,506,717.51	23,923.33	0.11

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38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	6,706,361.710	99.781675	6,691,720.05	99.183170	6,651,582.14	-40,137.91	0.22
	Original Face:	Base	6,853,948.000	99.781675	6,691,720.05	99.183170	6,651,582.14	-40,137.91	0.22
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,907,891.580	99.544861	4,885,553.87	98.838580	4,850,890.35	-34,663.52	0.16
	Original Face:	Base	5,000,000.000	99.544861	4,885,553.87	98.838580	4,850,890.35	-34,663.52	0.16
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	8,080,339.320	99.782323	8,062,750.29	98.927640	7,993,688.99	-69,061.30	0.26
	Original Face:	Base	8,288,360.000	99.782323	8,062,750.29	98.927640	7,993,688.99	-69,061.30	0.26
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,920,509.120	99.673332	4,904,435.37	99.228260	4,882,535.58	-21,899.79	0.16
	Original Face:	Base	5,000,000.000	99.673332	4,904,435.37	99.228260	4,882,535.58	-21,899.79	0.16
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	4,916,205.090	99.408492	4,887,125.34	97.968470	4,816,330.91	-70,794.43	0.16
	Original Face:	Base	4,974,099.000	99.408492	4,887,125.34	97.968470	4,816,330.91	-70,794.43	0.16
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	9,916,658.100	100.000000	9,916,658.10	98.889510	9,806,534.60	-110,123.50	0.32
	Original Face:	Base	10,000,000.000	100.000000	9,916,658.10	98.889510	9,806,534.60	-110,123.50	0.32
38384WEC5	GOVERNMENT NATIONAL MORTGAGE 07/53 4					4.000000	20 Jul 2053		
		Local	9,679,929.930	98.364484	9,521,613.13	97.798690	9,466,844.66	-54,768.47	0.31
	Original Face:	Base	10,000,000.000	98.364484	9,521,613.13	97.798690	9,466,844.66	-54,768.47	0.31
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5					6.500000	10 Mar 2028		
		Local	20,000,000.000	99.779824	19,955,964.82	103.120129	20,624,025.80	668,060.98	0.67
		Base		99.779824	19,955,964.82	103.120129	20,624,025.80	668,060.98	0.67
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.978617	4,998,930.86	99.055452	4,952,772.60	-46,158.26	0.16
		Base		99.978617	4,998,930.86	99.055452	4,952,772.60	-46,158.26	0.16
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
		Local	15,000,000.000	99.828769	14,974,315.30	99.670926	14,950,638.90	-23,676.40	0.49
		Base		99.828769	14,974,315.30	99.670926	14,950,638.90	-23,676.40	0.49

& 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
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5					4.500000	15 Jan 2034		
		Local	10,000,000.000	99.223348	9,922,334.80	97.738349	9,773,834.90	-148,499.90	0.32
		Base		99.223348	9,922,334.80	97.738349	9,773,834.90	-148,499.90	0.32
458140CN8	INTEL CORP SR UNSECURED 02/31 5					5.000000	21 Feb 2031		
		Local	5,000,000.000	99.667771	4,983,388.54	100.332029	5,016,601.45	33,212.91	0.16
		Base		99.667771	4,983,388.54	100.332029	5,016,601.45	33,212.91	0.16
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	106.586277	10,658,627.69	105.754027	10,575,402.70	-83,224.99	0.34
		Base		106.586277	10,658,627.69	105.754027	10,575,402.70	-83,224.99	0.34
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.482234	4,974,111.72	112.431034	5,621,551.70	647,439.98	0.18
		Base		99.482234	4,974,111.72	112.431034	5,621,551.70	647,439.98	0.18
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.489620	10 Dec 2025		
		Local	10,000,000.000	100.001237	10,000,123.72	100.010790	10,001,079.00	955.28	0.32
		Base		100.001237	10,000,123.72	100.010790	10,001,079.00	955.28	0.32
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.970574	4,948,528.69	104.244083	5,212,204.15	263,675.46	0.17
		Base		98.970574	4,948,528.69	104.244083	5,212,204.15	263,675.46	0.17
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.973363	9,997,336.25	91.812899	9,181,289.90	-816,046.35	0.30
		Base		99.973363	9,997,336.25	91.812899	9,181,289.90	-816,046.35	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.476785	7,460,758.89	69.870890	5,240,316.75	-2,220,442.14	0.17
		Base		99.476785	7,460,758.89	69.870890	5,240,316.75	-2,220,442.14	0.17
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.986254	4,999,312.68	98.271455	4,913,572.75	-85,739.93	0.16
		Base		99.986254	4,999,312.68	98.271455	4,913,572.75	-85,739.93	0.16
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25					5.250000	01 Mar 2033		
		Local	1,000,000.000	99.847762	998,477.62	102.134139	1,021,341.39	22,863.77	0.03
		Base		99.847762	998,477.62	102.134139	1,021,341.39	22,863.77	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.872344	9,987,234.40	94.241849	9,424,184.90	-563,049.50	0.31
		Base	99.872344	9,987,234.40	94.241849	9,424,184.90	-563,049.50	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.895499	9,989,549.93	102.832247	10,283,224.70	293,674.77	0.33
		Base	99.895499	9,989,549.93	102.832247	10,283,224.70	293,674.77	0.33
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.589975	4,979,498.77	97.593168	4,879,658.40	-99,840.37	0.16
		Base	99.589975	4,979,498.77	97.593168	4,879,658.40	-99,840.37	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.731367	3,989,254.67	68.627388	2,745,095.52	-1,244,159.15	0.09
		Base	99.731367	3,989,254.67	68.627388	2,745,095.52	-1,244,159.15	0.09
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.707145	14,956,071.75	101.255748	15,188,362.20	232,290.45	0.49
		Base	99.707145	14,956,071.75	101.255748	15,188,362.20	232,290.45	0.49
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.952648	14,842,897.16	59.760205	8,964,030.75	-5,878,866.41	0.29
		Base	98.952648	14,842,897.16	59.760205	8,964,030.75	-5,878,866.41	0.29
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.710831	9,971,083.09	99.307666	9,930,766.60	-40,316.49	0.32
		Base	99.710831	9,971,083.09	99.307666	9,930,766.60	-40,316.49	0.32
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.968008	4,998,400.41	89.793339	4,489,666.95	-508,733.46	0.15
		Base	99.968008	4,998,400.41	89.793339	4,489,666.95	-508,733.46	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.944526	4,997,226.28	99.906546	4,995,327.30	-1,898.98	0.16
		Base	99.944526	4,997,226.28	99.906546	4,995,327.30	-1,898.98	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.793417	4,989,670.87	110.759309	5,537,965.45	548,294.58	0.18
		Base	99.793417	4,989,670.87	110.759309	5,537,965.45	548,294.58	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
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	105.147441	5,257,372.05	97.586405	4,879,320.25	-378,051.80	0.16
		Base		105.147441	5,257,372.05	97.586405	4,879,320.25	-378,051.80	0.16
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	2,565,639.900	99.412471	2,550,566.01	99.162940	2,544,163.95	-6,402.06	0.08
Original Face:		Base	18,150,000.000	99.412471	2,550,566.01	99.162940	2,544,163.95	-6,402.06	0.08
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	107.092813	10,709,281.25	105.588029	10,558,802.90	-150,478.35	0.34
		Base		107.092813	10,709,281.25	105.588029	10,558,802.90	-150,478.35	0.34
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.845853	16,474,565.77	81.743499	13,487,677.34	-2,986,888.43	0.44
		Base		99.845853	16,474,565.77	81.743499	13,487,677.34	-2,986,888.43	0.44
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.950883	9,995,088.30	96.619794	9,661,979.40	-333,108.90	0.31
		Base		99.950883	9,995,088.30	96.619794	9,661,979.40	-333,108.90	0.31
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	15,000,000.000	99.991111	14,998,666.60	101.867531	15,280,129.65	281,463.05	0.50
		Base		99.991111	14,998,666.60	101.867531	15,280,129.65	281,463.05	0.50
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.803425	4,990,171.25	91.680009	4,584,000.45	-406,170.80	0.15
		Base		99.803425	4,990,171.25	91.680009	4,584,000.45	-406,170.80	0.15
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.801222	6,986,085.57	94.407738	6,608,541.66	-377,543.91	0.21
		Base		99.801222	6,986,085.57	94.407738	6,608,541.66	-377,543.91	0.21
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
		Local	5,000,000.000	99.670077	4,983,503.84	102.049990	5,102,499.50	118,995.66	0.17
		Base		99.670077	4,983,503.84	102.049990	5,102,499.50	118,995.66	0.17
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3					4.910000	15 Nov 2027		
		Local	9,190,000.000	99.663457	9,159,071.74	100.213290	9,209,601.35	50,529.61	0.30
Original Face:		Base	9,190,000.000	99.663457	9,159,071.74	100.213290	9,209,601.35	50,529.61	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
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.961802	4,998,090.09	96.812627	4,840,631.35	-157,458.74	0.16
		Base		99.961802	4,998,090.09	96.812627	4,840,631.35	-157,458.74	0.16
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.794829	4,989,741.46	87.188110	4,359,405.50	-630,335.96	0.14
		Base		99.794829	4,989,741.46	87.188110	4,359,405.50	-630,335.96	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.916852	4,995,842.58	99.023804	4,951,190.20	-44,652.38	0.16
		Base		99.916852	4,995,842.58	99.023804	4,951,190.20	-44,652.38	0.16
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.703067	9,970,306.66	108.432765	10,843,276.50	872,969.84	0.35
		Base		99.703067	9,970,306.66	108.432765	10,843,276.50	872,969.84	0.35
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5					5.000000	01 Jun 2033		
		Local	5,000,000.000	99.586618	4,979,330.91	99.367052	4,968,352.60	-10,978.31	0.16
		Base		99.586618	4,979,330.91	99.367052	4,968,352.60	-10,978.31	0.16
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.987415	9,998,741.53	96.138371	9,613,837.10	-384,904.43	0.31
		Base		99.987415	9,998,741.53	96.138371	9,613,837.10	-384,904.43	0.31
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR					5.584376	30 Mar 2025		
		Local	15,000,000.000	100.003239	15,000,485.78	100.136571	15,020,485.65	19,999.87	0.49
		Base		100.003239	15,000,485.78	100.136571	15,020,485.65	19,999.87	0.49
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	105.839951	5,291,997.54	91.716273	4,585,813.65	-706,183.89	0.15
		Base		105.839951	5,291,997.54	91.716273	4,585,813.65	-706,183.89	0.15
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	106.417677	3,192,530.32	106.530810	3,195,924.30	3,393.98	0.10
		Base		106.417677	3,192,530.32	106.530810	3,195,924.30	3,393.98	0.10
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.828309	19,965,661.71	85.917719	17,183,543.80	-2,782,117.91	0.56
		Base		99.828309	19,965,661.71	85.917719	17,183,543.80	-2,782,117.91	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A					4.260000	20 Sep 2030		
		Local	5,000,000.000	99.993572	4,999,678.60	99.435660	4,971,783.00	-27,895.60	0.16
Original Face:		Base	5,000,000.000	99.993572	4,999,678.60	99.435660	4,971,783.00	-27,895.60	0.16
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.989150	7,499,186.25	95.805655	7,185,424.13	-313,762.12	0.23
		Base		99.989150	7,499,186.25	95.805655	7,185,424.13	-313,762.12	0.23
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25					5.250000	01 Apr 2053		
		Local	5,000,000.000	99.314797	4,965,739.87	98.206074	4,910,303.70	-55,436.17	0.16
		Base		99.314797	4,965,739.87	98.206074	4,910,303.70	-55,436.17	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.929420	14,989,412.98	87.885187	13,182,778.05	-1,806,634.93	0.43
		Base		99.929420	14,989,412.98	87.885187	13,182,778.05	-1,806,634.93	0.43
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.586174	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	98.301178	7,372,588.35	-127,411.65	0.24
		Base		100.000000	7,500,000.00	98.301178	7,372,588.35	-127,411.65	0.24
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.625007	14,943,751.05	-56,248.95	0.48
		Base		100.000000	15,000,000.00	99.625007	14,943,751.05	-56,248.95	0.48
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					5.122000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.877054	9,987,705.40	-12,294.60	0.32
		Base		100.000000	10,000,000.00	99.877054	9,987,705.40	-12,294.60	0.32
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.953391	9,995,339.08	96.077614	9,607,761.40	-387,577.68	0.31
		Base		99.953391	9,995,339.08	96.077614	9,607,761.40	-387,577.68	0.31
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.984785	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.916593	5,045,829.65	45,829.65	0.16
		Base		100.000000	5,000,000.00	100.916593	5,045,829.65	45,829.65	0.16
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
		Local	12,000,000.000	99.949803	11,993,976.38	102.026438	12,243,172.56	249,196.18	0.40
		Base		99.949803	11,993,976.38	102.026438	12,243,172.56	249,196.18	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
		Local	15,000,000.000	100.000000	15,000,000.00	107.153203	16,072,980.45	1,072,980.45	0.52
		Base		100.000000	15,000,000.00	107.153203	16,072,980.45	1,072,980.45	0.52
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	7,000,000.000	99.997353	6,999,814.72	99.626791	6,973,875.37	-25,939.35	0.23
		Base		99.997353	6,999,814.72	99.626791	6,973,875.37	-25,939.35	0.23
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR					6.575000	25 Mar 2046		
		Local	1,875,923.040	103.172871	1,935,443.65	104.811090	1,966,175.39	30,731.74	0.06
Original Face:		Base	6,137,472.000	103.172871	1,935,443.65	104.811090	1,966,175.39	30,731.74	0.06
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR					6.575000	25 Apr 2046		
		Local	4,067,919.760	103.173464	4,197,013.71	104.849186	4,265,180.76	68,167.05	0.14
Original Face:		Base	8,000,000.000	103.173464	4,197,013.71	104.849186	4,265,180.76	68,167.05	0.14
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR					8.325000	25 Feb 2032		
		Local	5,492,416.400	105.333455	5,785,351.96	105.216907	5,778,950.66	-6,401.30	0.19
Original Face:		Base	12,000,000.000	105.333455	5,785,351.96	105.216907	5,778,950.66	-6,401.30	0.19
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR					7.325000	25 Jun 2046		
		Local	6,839,086.370	104.866237	7,171,892.53	103.414901	7,072,634.40	-99,258.13	0.23
Original Face:		Base	13,550,000.000	104.866237	7,171,892.53	103.414901	7,072,634.40	-99,258.13	0.23
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					8.125000	25 Dec 2041		
		Local	4,501,778.510	111.268372	5,009,055.67	105.594841	4,753,645.86	-255,409.81	0.15
Original Face:		Base	10,000,000.000	111.268372	5,009,055.67	105.594841	4,753,645.86	-255,409.81	0.15
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					8.875000	25 Feb 2032		
		Local	3,693,236.440	109.075548	4,028,417.89	107.512694	3,970,697.99	-57,719.90	0.13
Original Face:		Base	10,000,000.000	109.075548	4,028,417.89	107.512694	3,970,697.99	-57,719.90	0.13
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					8.125000	25 Jan 2032		
		Local	5,399,563.450	106.946431	5,774,640.41	104.703464	5,653,529.97	-121,110.44	0.18
Original Face:		Base	10,000,000.000	106.946431	5,774,640.41	104.703464	5,653,529.97	-121,110.44	0.18
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					6.250000	25 Mar 2047		
		Local	6,150,051.070	102.487370	6,303,025.59	103.197000	6,346,668.20	43,642.61	0.21
Original Face:		Base	10,000,000.000	102.487370	6,303,025.59	103.197000	6,346,668.20	43,642.61	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.250000	25 May 2047		
		Local	3,298,645.930	100.000000	3,298,645.93	99.078637	3,268,253.43	-30,392.50	0.11
	Original Face:	Base	5,000,000.000	100.000000	3,298,645.93	99.078637	3,268,253.43	-30,392.50	0.11
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					5.500000	25 Oct 2032		
		Local	6,254,772.040	99.740846	6,238,562.55	99.279898	6,209,731.30	-28,831.25	0.20
	Original Face:	Base	10,000,000.000	99.740846	6,238,562.55	99.279898	6,209,731.30	-28,831.25	0.20
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					5.600000	25 Dec 2032		
		Local	6,592,128.780	99.947483	6,588,666.77	98.986483	6,525,316.43	-63,350.34	0.21
	Original Face:	Base	10,000,000.000	99.947483	6,588,666.77	98.986483	6,525,316.43	-63,350.34	0.21
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					6.350000	25 Sep 2048		
		Local	3,085,706.700	102.346498	3,158,112.75	102.274424	3,155,888.75	-2,224.00	0.10
	Original Face:	Base	3,250,000.000	102.346498	3,158,112.75	102.274424	3,155,888.75	-2,224.00	0.10
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					5.550000	25 Oct 2033		
		Local	12,801,995.020	100.000000	12,801,995.02	99.407836	12,726,186.21	-75,808.81	0.41
	Original Face:	Base	15,000,000.000	100.000000	12,801,995.02	99.407836	12,726,186.21	-75,808.81	0.41
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.910369	9,991,036.93	104.982498	10,498,249.80	507,212.87	0.34
		Base		99.910369	9,991,036.93	104.982498	10,498,249.80	507,212.87	0.34
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.930447	4,996,522.36	87.460549	4,373,027.45	-623,494.91	0.14
		Base		99.930447	4,996,522.36	87.460549	4,373,027.45	-623,494.91	0.14
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.799484	9,979,948.40	98.688955	9,868,895.50	-111,052.90	0.32
		Base		99.799484	9,979,948.40	98.688955	9,868,895.50	-111,052.90	0.32
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	104.642388	5,232,119.40	110.788997	5,539,449.85	307,330.45	0.18
		Base		104.642388	5,232,119.40	110.788997	5,539,449.85	307,330.45	0.18
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					5.153000	10 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.916276	9,991,627.60	-8,372.40	0.32
		Base		100.000000	10,000,000.00	99.916276	9,991,627.60	-8,372.40	0.32

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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
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.988636	4,999,431.81	94.612275	4,730,613.75	-268,818.06	0.15
		Base	99.988636	4,999,431.81	94.612275	4,730,613.75	-268,818.06	0.15
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	94.667980	4,260,059.10	-239,940.90	0.14
		Base	100.000000	4,500,000.00	94.667980	4,260,059.10	-239,940.90	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.057528	2,376,366.28	90.199800	2,142,245.25	-234,121.03	0.07
		Base	100.057528	2,376,366.28	90.199800	2,142,245.25	-234,121.03	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A				4.910000	16 Apr 2029		
	7,000,000.000	Local	99.996601	6,999,762.07	100.123830	7,008,668.10	8,906.03	0.23
Original Face:	7,000,000.000	Base	99.996601	6,999,762.07	100.123830	7,008,668.10	8,906.03	0.23
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.951508	9,995,150.78	99.493765	9,949,376.50	-45,774.28	0.32
		Base	99.951508	9,995,150.78	99.493765	9,949,376.50	-45,774.28	0.32
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.526254	4,976,312.70	-23,687.30	0.16
		Base	100.000000	5,000,000.00	99.526254	4,976,312.70	-23,687.30	0.16
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.775606	4,988,780.32	110.813744	5,540,687.20	551,906.88	0.18
		Base	99.775606	4,988,780.32	110.813744	5,540,687.20	551,906.88	0.18
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	102.533101	12,816,637.64	101.933594	12,741,699.25	-74,938.39	0.41
		Base	102.533101	12,816,637.64	101.933594	12,741,699.25	-74,938.39	0.41
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	102.866463	12,858,307.90	102.156250	12,769,531.25	-88,776.65	0.41
		Base	102.866463	12,858,307.90	102.156250	12,769,531.25	-88,776.65	0.41
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	106.652534	21,330,506.84	104.359375	20,871,875.00	-458,631.84	0.68
		Base	106.652534	21,330,506.84	104.359375	20,871,875.00	-458,631.84	0.68

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912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	108.067846	13,508,480.75	104.898438	13,112,304.75	-396,176.00	0.43
		Base	108.067846	13,508,480.75	104.898438	13,112,304.75	-396,176.00	0.43
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	106.447319	15,967,097.84	105.832031	15,874,804.65	-92,293.19	0.52
		Base	106.447319	15,967,097.84	105.832031	15,874,804.65	-92,293.19	0.52
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	111.073575	16,661,036.32	105.636719	15,845,507.85	-815,528.47	0.51
		Base	111.073575	16,661,036.32	105.636719	15,845,507.85	-815,528.47	0.51
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	110.239975	24,803,994.27	105.046875	23,635,546.88	-1,168,447.39	0.77
		Base	110.239975	24,803,994.27	105.046875	23,635,546.88	-1,168,447.39	0.77
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	110.326734	19,307,178.49	104.195312	18,234,179.60	-1,072,998.89	0.59
		Base	110.326734	19,307,178.49	104.195312	18,234,179.60	-1,072,998.89	0.59
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.498608	4,274,930.40	79.925781	3,996,289.05	-278,641.35	0.13
		Base	85.498608	4,274,930.40	79.925781	3,996,289.05	-278,641.35	0.13
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.425712	4,221,285.59	79.691406	3,984,570.30	-236,715.29	0.13
		Base	84.425712	4,221,285.59	79.691406	3,984,570.30	-236,715.29	0.13
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.506393	21,876,598.28	74.941406	18,735,351.50	-3,141,246.78	0.61
		Base	87.506393	21,876,598.28	74.941406	18,735,351.50	-3,141,246.78	0.61
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.663852	8,966,385.17	86.789062	8,678,906.20	-287,478.97	0.28
		Base	89.663852	8,966,385.17	86.789062	8,678,906.20	-287,478.97	0.28
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.396507	14,759,476.00	92.722656	13,908,398.40	-851,077.60	0.45
		Base	98.396507	14,759,476.00	92.722656	13,908,398.40	-851,077.60	0.45

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9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
		Local	10,000,000.000	98.427670	9,842,767.00	94.832031	9,483,203.10	-359,563.90	0.31
		Base		98.427670	9,842,767.00	94.832031	9,483,203.10	-359,563.90	0.31
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		Local	10,000,000.000	99.013176	9,901,317.64	95.933594	9,593,359.40	-307,958.24	0.31
		Base		99.013176	9,901,317.64	95.933594	9,593,359.40	-307,958.24	0.31
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.959885	9,995,988.48	96.007812	9,600,781.20	-395,207.28	0.31
		Base		99.959885	9,995,988.48	96.007812	9,600,781.20	-395,207.28	0.31
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.984071	4,999,203.53	97.658203	4,882,910.15	-116,293.38	0.16
		Base		99.984071	4,999,203.53	97.658203	4,882,910.15	-116,293.38	0.16
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	10,000,000.000	96.938792	9,693,879.16	96.953125	9,695,312.50	1,433.34	0.31
		Base		96.938792	9,693,879.16	96.953125	9,695,312.50	1,433.34	0.31
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.862323	4,993,116.14	96.328906	4,816,445.30	-176,670.84	0.16
		Base		99.862323	4,993,116.14	96.328906	4,816,445.30	-176,670.84	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	10,000,000.000	99.975133	9,997,513.25	99.388672	9,938,867.20	-58,646.05	0.32
		Base		99.975133	9,997,513.25	99.388672	9,938,867.20	-58,646.05	0.32
91282CEM9	US TREASURY N/B 04/29 2.875					2.875000	30 Apr 2029		
		Local	10,000,000.000	99.279807	9,927,980.72	95.054688	9,505,468.80	-422,511.92	0.31
		Base		99.279807	9,927,980.72	95.054688	9,505,468.80	-422,511.92	0.31
91282CEN7	US TREASURY N/B 04/27 2.75					2.750000	30 Apr 2027		
		Local	10,000,000.000	99.361702	9,936,170.22	96.832031	9,683,203.10	-252,967.12	0.31
		Base		99.361702	9,936,170.22	96.832031	9,683,203.10	-252,967.12	0.31
91282CEV9	US TREASURY N/B 06/29 3.25					3.250000	30 Jun 2029		
		Local	25,000,000.000	97.581314	24,395,328.44	96.449219	24,112,304.75	-283,023.69	0.78
		Base		97.581314	24,395,328.44	96.449219	24,112,304.75	-283,023.69	0.78

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91282CFL0	US TREASURY N/B 09/29 3.875					3.875000	30 Sep 2029		
		Local	30,000,000.000	98.099484	29,429,845.12	98.996094	29,698,828.20	268,983.08	0.96
		Base		98.099484	29,429,845.12	98.996094	29,698,828.20	268,983.08	0.96
91282CFM8	US TREASURY N/B 09/27 4.125					4.125000	30 Sep 2027		
		Local	5,000,000.000	99.404517	4,970,225.84	100.011719	5,000,585.95	30,360.11	0.16
		Base		99.404517	4,970,225.84	100.011719	5,000,585.95	30,360.11	0.16
91282CFP1	US TREASURY N/B 10/25 4.25					4.250000	15 Oct 2025		
		Local	5,000,000.000	99.353789	4,967,689.46	99.878906	4,993,945.30	26,255.84	0.16
		Base		99.353789	4,967,689.46	99.878906	4,993,945.30	26,255.84	0.16
91282CFV8	US TREASURY N/B 11/32 4.125					4.125000	15 Nov 2032		
		Local	5,000,000.000	99.912639	4,995,631.97	99.859375	4,992,968.75	-2,663.22	0.16
		Base		99.912639	4,995,631.97	99.859375	4,992,968.75	-2,663.22	0.16
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	10,000,000.000	99.923109	9,992,310.92	100.111719	10,011,171.90	18,860.98	0.32
		Base		99.923109	9,992,310.92	100.111719	10,011,171.90	18,860.98	0.32
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	5,000,000.000	99.999612	4,999,980.60	99.924479	4,996,223.95	-3,756.65	0.16
		Base		99.999612	4,999,980.60	99.924479	4,996,223.95	-3,756.65	0.16
91282CGV7	US TREASURY N/B 04/26 3.75					3.750000	15 Apr 2026		
		Local	10,000,000.000	100.037555	10,003,755.47	99.300781	9,930,078.10	-73,677.37	0.32
		Base		100.037555	10,003,755.47	99.300781	9,930,078.10	-73,677.37	0.32
91282CHF1	US TREASURY N/B 05/30 3.75					3.750000	31 May 2030		
		Local	5,000,000.000	99.917895	4,995,894.77	98.210938	4,910,546.90	-85,347.87	0.16
		Base		99.917895	4,995,894.77	98.210938	4,910,546.90	-85,347.87	0.16
91282CHJ3	US TREASURY N/B 06/30 3.75					3.750000	30 Jun 2030		
		Local	10,000,000.000	98.256357	9,825,635.70	98.199219	9,819,921.90	-5,713.80	0.32
		Base		98.256357	9,825,635.70	98.199219	9,819,921.90	-5,713.80	0.32
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
		Local	10,000,000.000	100.132026	10,013,202.58	100.456250	10,045,625.00	32,422.42	0.33
		Base		100.132026	10,013,202.58	100.456250	10,045,625.00	32,422.42	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
91282CJJ1	US TREASURY N/B 11/33 4.5					4.500000	15 Nov 2033		
		Local	10,000,000.000	103.554309	10,355,430.92	102.292969	10,229,296.90	-126,134.02	0.33
		Base		103.554309	10,355,430.92	102.292969	10,229,296.90	-126,134.02	0.33
91282CKS9	US TREASURY N/B 05/26 4.875					4.875000	31 May 2026		
		Local	5,000,000.000	100.456625	5,022,831.23	100.859375	5,042,968.75	20,137.52	0.16
		Base		100.456625	5,022,831.23	100.859375	5,042,968.75	20,137.52	0.16
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	10,000,000.000	100.878372	10,087,837.17	100.562500	10,056,250.00	-31,587.17	0.33
		Base		100.878372	10,087,837.17	100.562500	10,056,250.00	-31,587.17	0.33
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	10,000,000.000	99.456906	9,945,690.59	100.031250	10,003,125.00	57,434.41	0.32
		Base		99.456906	9,945,690.59	100.031250	10,003,125.00	57,434.41	0.32
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	20,000,000.000	99.889596	19,977,919.21	103.142225	20,628,445.00	650,525.79	0.67
		Base		99.889596	19,977,919.21	103.142225	20,628,445.00	650,525.79	0.67
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
		Local	20,000,000.000	99.692297	19,938,459.46	103.473738	20,694,747.60	756,288.14	0.67
		Base		99.692297	19,938,459.46	103.473738	20,694,747.60	756,288.14	0.67
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.935655	4,996,782.75	83.910305	4,195,515.25	-801,267.50	0.14
		Base		99.935655	4,996,782.75	83.910305	4,195,515.25	-801,267.50	0.14
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.591900	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.824877	15,123,731.55	123,731.55	0.49
		Base		100.000000	15,000,000.00	100.824877	15,123,731.55	123,731.55	0.49
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05					5.050000	09 May 2033		
		Local	15,000,000.000	99.857396	14,978,609.34	101.184794	15,177,719.10	199,109.76	0.49
		Base		99.857396	14,978,609.34	101.184794	15,177,719.10	199,109.76	0.49
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A					4.490000	22 Jan 2029		
		Local	10,000,000.000	99.985100	9,998,510.00	99.955460	9,995,546.00	-2,964.00	0.32
Original Face:		Base	10,000,000.000	99.985100	9,998,510.00	99.955460	9,995,546.00	-2,964.00	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
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	102.721104	10,272,110.43	103.049010	10,304,901.00	32,790.57	0.33
Original Face:		Base	10,000,000.000	102.721104	10,272,110.43	103.049010	10,304,901.00	32,790.57	0.33
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	91.263073	6,254,258.39	95.294173	6,530,509.68	276,251.29	0.21
		Base		91.263073	6,254,258.39	95.294173	6,530,509.68	276,251.29	0.21
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.711671	5,135,583.57	88.410945	4,420,547.25	-715,036.32	0.14
		Base		102.711671	5,135,583.57	88.410945	4,420,547.25	-715,036.32	0.14
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.978113	4,998,905.65	103.823791	5,191,189.55	192,283.90	0.17
		Base		99.978113	4,998,905.65	103.823791	5,191,189.55	192,283.90	0.17
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.871900	4,993,594.99	98.989708	4,949,485.40	-44,109.59	0.16
		Base		99.871900	4,993,594.99	98.989708	4,949,485.40	-44,109.59	0.16
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.847099	4,992,354.95	99.059885	4,952,994.25	-39,360.70	0.16
		Base		99.847099	4,992,354.95	99.059885	4,952,994.25	-39,360.70	0.16
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.423100	6,959,617.03	101.563079	7,109,415.53	149,798.50	0.23
		Base		99.423100	6,959,617.03	101.563079	7,109,415.53	149,798.50	0.23
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	15,000,000.000	98.504510	14,775,676.57	99.000696	14,850,104.40	74,427.83	0.48
		Base		98.504510	14,775,676.57	99.000696	14,850,104.40	74,427.83	0.48
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	7,000,000.000	98.411256	6,888,787.95	99.162229	6,941,356.03	52,568.08	0.23
		Base		98.411256	6,888,787.95	99.162229	6,941,356.03	52,568.08	0.23
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	92.671063	4,633,553.17	98.862583	4,943,129.15	309,575.98	0.16
		Base		92.671063	4,633,553.17	98.862583	4,943,129.15	309,575.98	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
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
			7,000,000.000	99.943904	6,996,073.25	97.729142	6,841,039.94	-155,033.31	0.22
		Base		99.943904	6,996,073.25	97.729142	6,841,039.94	-155,033.31	0.22
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
			3,000,000.000	99.981244	2,999,437.33	98.154080	2,944,622.40	-54,814.93	0.10
		Base		99.981244	2,999,437.33	98.154080	2,944,622.40	-54,814.93	0.10
US DOLLAR Total									
			2,797,806,579.290		2,810,042,828.32		2,737,168,694.81	-72,874,133.51	88.83
Original Face:			2,573,400,753.000	Base	2,810,042,828.32		2,737,168,694.81	-72,874,133.51	88.83
FIXED INCOME Total									
			2,797,806,579.290	Base	2,810,042,828.32		2,737,168,694.81	-72,874,133.51	88.83
Original Face:			2,573,400,753.000						

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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									
		3,090,295,973.150	Base		3,159,890,378.51		3,080,326,116.02	-79,564,262.49	100.00
	Original Face:	2,573,400,753.000							

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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									
			-8,882.500	Local	1.000000	-8,882.50	1.000000	-8,882.50	0.00	0.00
				Base	1.000000	-8,882.50	1.000000	-8,882.50	0.00	0.00
US DOLLAR Total										
			-8,882.500	Local		-8,882.50		-8,882.50	0.00	0.00
				Base		-8,882.50		-8,882.50	0.00	0.00
CASH Total										
			-8,882.500	Base		-8,882.50		-8,882.50	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02665JMB3	AMERICAN HONDA FINAN						4.870000	11 Dec 2024		
			3,000,000.000	Local	99.864722	2,995,941.67	99.864722	2,995,941.67	0.00	0.43
				Base	99.864722	2,995,941.67	99.864722	2,995,941.67	0.00	0.43
02665JMG2	AMERICAN HONDA FINAN						4.870000	16 Dec 2024		
			5,000,000.000	Local	99.797083	4,989,854.17	99.797083	4,989,854.15	-0.02	0.72
				Base	99.797083	4,989,854.17	99.797083	4,989,854.15	-0.02	0.72
02665JNT3	AMERICAN HONDA FINAN						4.700000	27 Jan 2025		
			5,000,000.000	Local	99.255833	4,962,791.67	99.255833	4,962,791.65	-0.02	0.72
				Base	99.255833	4,962,791.67	99.255833	4,962,791.65	-0.02	0.72
06741FQE0	BARCLAYS BK PLC / BARCLAYS US 03/25 ZCP						4.580000	14 Mar 2025		
			5,000,000.000	Local	98.689611	4,934,480.55	98.663292	4,933,164.60	-1,315.95	0.71
				Base	98.689611	4,934,480.55	98.663292	4,933,164.60	-1,315.95	0.71
26244HN33	DUKE ENERGY CORP						4.770000	03 Jan 2025		
			5,000,000.000	Local	99.562750	4,978,137.50	99.562750	4,978,137.50	0.00	0.72
				Base	99.562750	4,978,137.50	99.562750	4,978,137.50	0.00	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244HNG4	DUKE ENERGY CORP					4.640000	16 Jan 2025		
		Local	5,000,000.000	99.407111	4,970,355.55	99.407111	4,970,355.55	0.00	0.72
		Base		99.407111	4,970,355.55	99.407111	4,970,355.55	0.00	0.72
30601VQJ3	FAIRWAY FINANCE CORP					4.580000	18 Mar 2025		
		Local	5,000,000.000	98.638722	4,931,936.11	98.606919	4,930,345.95	-1,590.16	0.71
		Base		98.638722	4,931,936.11	98.606919	4,930,345.95	-1,590.16	0.71
38346LN36	GOTHAM FDG CORP					4.710000	03 Jan 2025		
		Local	5,000,000.000	99.568250	4,978,412.50	99.568250	4,978,412.50	0.00	0.72
		Base		99.568250	4,978,412.50	99.568250	4,978,412.50	0.00	0.72
40060WST0	GTA FDG LLC DISC					4.530000	27 May 2025		
		Local	5,000,000.000	97.772750	4,888,637.50	97.737307	4,886,865.35	-1,772.15	0.70
		Base		97.772750	4,888,637.50	97.737307	4,886,865.35	-1,772.15	0.70
40588LPU7	HALKIN FINANCE LLC USC					4.630000	28 Feb 2025		
		Local	5,000,000.000	98.855361	4,942,768.06	98.834947	4,941,747.35	-1,020.71	0.71
		Base		98.855361	4,942,768.06	98.834947	4,941,747.35	-1,020.71	0.71
41282JMD0	HARLEY DAVIDSON FND CP					5.400000	13 Dec 2024		
		Local	5,000,000.000	99.820000	4,991,000.00	99.820000	4,991,000.00	0.00	0.72
		Base		99.820000	4,991,000.00	99.820000	4,991,000.00	0.00	0.72
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	5,000,000.000	99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	0.72
		Base		99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	0.72
65339MMD5	NEXTERA ENERGY CAP HLDGS INC					4.820000	13 Dec 2024		
		Local	5,000,000.000	99.839333	4,991,966.67	99.839333	4,991,966.65	-0.02	0.72
		Base		99.839333	4,991,966.67	99.839333	4,991,966.65	-0.02	0.72
65339MML7	NEXTERA ENERGY CAP HLDGS INC					4.730000	20 Dec 2024		
		Local	5,000,000.000	99.750361	4,987,518.05	99.750361	4,987,518.05	0.00	0.72
		Base		99.750361	4,987,518.05	99.750361	4,987,518.05	0.00	0.72
82124LQ70	SHEFFIELD RECEIVABLE					4.600000	07 Mar 2025		
		Local	5,000,000.000	98.773333	4,938,666.67	98.744511	4,937,225.55	-1,441.12	0.71
		Base		98.773333	4,938,666.67	98.744511	4,937,225.55	-1,441.12	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92344LML6	VERIZON COMMNTN INC				4.670000	20 Dec 2024		
	5,000,000.000	Local	99.753528	4,987,676.39	99.753528	4,987,676.39	0.00	0.72
		Base	99.753528	4,987,676.39	99.753528	4,987,676.39	0.00	0.72
94107MM45	WASTE MANAGEMENT INC				4.840000	04 Dec 2024		
	5,000,000.000	Local	99.959667	4,997,983.33	99.959667	4,997,983.35	0.02	0.72
		Base	99.959667	4,997,983.33	99.959667	4,997,983.35	0.02	0.72
979QHR003	SOUTH STREET REPO				4.570000	02 Dec 2024		
	91,082,719.650	Local	100.000000	91,082,719.65	100.000000	91,082,719.65	0.00	13.13
		Base	100.000000	91,082,719.65	100.000000	91,082,719.65	0.00	13.13
US DOLLAR Total								
	174,082,719.650	Local		173,515,896.04		173,508,755.91	-7,140.13	25.01
		Base		173,515,896.04		173,508,755.91	-7,140.13	25.01
CASH EQUIVALENT Total								
	174,082,719.650	Base		173,515,896.04		173,508,755.91	-7,140.13	25.01
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.975181	2,499,379.52	95.779430	2,394,485.75	-104,893.77	0.35
		Base	99.975181	2,499,379.52	95.779430	2,394,485.75	-104,893.77	0.35
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.956240	2,998,687.20	96.231481	2,886,944.43	-111,742.77	0.42
		Base	99.956240	2,998,687.20	96.231481	2,886,944.43	-111,742.77	0.42
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.986142	2,999,584.25	97.231148	2,916,934.44	-82,649.81	0.42
		Base	99.986142	2,999,584.25	97.231148	2,916,934.44	-82,649.81	0.42
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.898317	2,996,949.51	97.720196	2,931,605.88	-65,343.63	0.42
		Base	99.898317	2,996,949.51	97.720196	2,931,605.88	-65,343.63	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
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	3,000,000.000	99.997910	2,999,937.30	100.231027	3,006,930.81	6,993.51	0.43
		Base		99.997910	2,999,937.30	100.231027	3,006,930.81	6,993.51	0.43
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.500000	04 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.104485	3,003,134.55	3,134.55	0.43
		Base		100.000000	3,000,000.00	100.104485	3,003,134.55	3,134.55	0.43
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	2,000,000.000	99.976680	1,999,533.60	99.528859	1,990,577.18	-8,956.42	0.29
		Base		99.976680	1,999,533.60	99.528859	1,990,577.18	-8,956.42	0.29
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	101.056066	5,052,803.30	52,803.30	0.73
		Base		100.000000	5,000,000.00	101.056066	5,052,803.30	52,803.30	0.73
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.718351	2,014,367.02	14,367.02	0.29
		Base		100.000000	2,000,000.00	100.718351	2,014,367.02	14,367.02	0.29
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	2,500,000.000	99.998455	2,499,961.37	100.315960	2,507,899.00	7,937.63	0.36
Original Face:		Base	2,500,000.000	99.998455	2,499,961.37	100.315960	2,507,899.00	7,937.63	0.36
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	3,000,000.000	99.996863	2,999,905.88	99.599958	2,987,998.74	-11,907.14	0.43
		Base		99.996863	2,999,905.88	99.599958	2,987,998.74	-11,907.14	0.43
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.500000	12 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.503000	3,015,090.00	15,090.00	0.43
		Base		100.000000	3,000,000.00	100.503000	3,015,090.00	15,090.00	0.43
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.001099	2,000,021.98	21.98	0.29
		Base		100.000000	2,000,000.00	100.001099	2,000,021.98	21.98	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	2,000,000.000	99.881907	1,997,638.13	101.500704	2,030,014.08	32,375.95	0.29
		Base		99.881907	1,997,638.13	101.500704	2,030,014.08	32,375.95	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
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.984217	4,999,210.86	98.477222	4,923,861.10	-75,349.76	0.71
		Base		99.984217	4,999,210.86	98.477222	4,923,861.10	-75,349.76	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.946522	4,997,326.11	95.778266	4,788,913.30	-208,412.81	0.69
		Base		99.946522	4,997,326.11	95.778266	4,788,913.30	-208,412.81	0.69
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.935564	2,998,066.93	99.625984	2,988,779.52	-9,287.41	0.43
		Base		99.935564	2,998,066.93	99.625984	2,988,779.52	-9,287.41	0.43
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	3,000,000.000	99.931452	2,997,943.57	100.715029	3,021,450.87	23,507.30	0.44
		Base		99.931452	2,997,943.57	100.715029	3,021,450.87	23,507.30	0.44
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.899165	1,997,983.30	101.477113	2,029,542.26	31,558.96	0.29
		Base		99.899165	1,997,983.30	101.477113	2,029,542.26	31,558.96	0.29
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.850000	23 Dec 2025		
		Local	3,000,000.000	99.930893	2,997,926.78	95.805667	2,874,170.01	-123,756.77	0.41
		Base		99.930893	2,997,926.78	95.805667	2,874,170.01	-123,756.77	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.750000	26 Jan 2026		
		Local	3,000,000.000	99.158119	2,974,743.57	96.101892	2,883,056.76	-91,686.81	0.42
		Base		99.158119	2,974,743.57	96.101892	2,883,056.76	-91,686.81	0.42
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.530147	5,026,507.35	26,507.35	0.72
		Base		100.000000	5,000,000.00	100.530147	5,026,507.35	26,507.35	0.72
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	0.37
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.37
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.970000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.70
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.70

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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
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.500000	30 Jul 2025		
		Local	4,229,000.000	100.000000	4,229,000.00	97.244904	4,112,486.99	-116,513.01	0.59
		Base		100.000000	4,229,000.00	97.244904	4,112,486.99	-116,513.01	0.59
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	91.040942	2,731,228.26	91.778268	2,753,348.04	22,119.78	0.40
		Base		91.040942	2,731,228.26	91.778268	2,753,348.04	22,119.78	0.40
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.974253	999,742.53	100.292083	1,002,920.83	3,178.30	0.14
		Base		99.974253	999,742.53	100.292083	1,002,920.83	3,178.30	0.14
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	98.588572	1,971,771.44	-28,228.56	0.28
		Base		100.000000	2,000,000.00	98.588572	1,971,771.44	-28,228.56	0.28
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					5.190000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.106000	3,003,180.00	3,180.00	0.43
		Base		100.000000	3,000,000.00	100.106000	3,003,180.00	3,180.00	0.43
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	99.581506	2,409,872.44	95.704188	2,316,041.35	-93,831.09	0.33
		Base		99.581506	2,409,872.44	95.704188	2,316,041.35	-93,831.09	0.33
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					5.030000	10 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.024557	3,000,736.71	736.71	0.43
		Base		100.000000	3,000,000.00	100.024557	3,000,736.71	736.71	0.43
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.164000	18 Feb 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.938890	2,998,166.70	-1,833.30	0.43
		Base		100.000000	3,000,000.00	99.938890	2,998,166.70	-1,833.30	0.43
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55					5.550000	23 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.399329	1,987,986.58	-12,013.42	0.29
		Base		100.000000	2,000,000.00	99.399329	1,987,986.58	-12,013.42	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.999535	4,999,976.73	99.969029	4,998,451.45	-1,525.28	0.72
		Base		99.999535	4,999,976.73	99.969029	4,998,451.45	-1,525.28	0.72

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	5,000,000.000	99.998580	4,999,929.00	100.380640	5,019,032.00	19,103.00	0.72
Original Face:		Base	5,000,000.000	99.998580	4,999,929.00	100.380640	5,019,032.00	19,103.00	0.72
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95					4.950000	20 Feb 2026		
		Local	3,000,000.000	99.967626	2,999,028.78	100.621712	3,018,651.36	19,622.58	0.44
		Base		99.967626	2,999,028.78	100.621712	3,018,651.36	19,622.58	0.44
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	3,000,000.000	99.855527	2,995,665.80	100.117529	3,003,525.87	7,860.07	0.43
		Base		99.855527	2,995,665.80	100.117529	3,003,525.87	7,860.07	0.43
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	2,146,639.740	99.998888	2,146,615.87	100.387510	2,154,958.18	8,342.31	0.31
Original Face:		Base	5,000,000.000	99.998888	2,146,615.87	100.387510	2,154,958.18	8,342.31	0.31
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.40
		Base		100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.640397	2,989,211.91	-10,788.09	0.43
		Base		100.000000	3,000,000.00	99.640397	2,989,211.91	-10,788.09	0.43
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.979915	2,999,397.45	-602.55	0.43
		Base		100.000000	3,000,000.00	99.979915	2,999,397.45	-602.55	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.235000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000594	3,000,017.82	17.82	0.43
		Base		100.000000	3,000,000.00	100.000594	3,000,017.82	17.82	0.43
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	15 Sep 2029		
		Local	5,000,000.000	99.981661	4,999,083.05	98.734560	4,936,728.00	-62,355.05	0.71
Original Face:		Base	5,000,000.000	99.981661	4,999,083.05	98.734560	4,936,728.00	-62,355.05	0.71

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026		
	2,000,000.000	Local	99.898332	1,997,966.64	100.050142	2,001,002.84	3,036.20	0.29
		Base	99.898332	1,997,966.64	100.050142	2,001,002.84	3,036.20	0.29
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	3,000,000.000	Local	99.980115	2,999,403.45	99.483885	2,984,516.55	-14,886.90	0.43
		Base	99.980115	2,999,403.45	99.483885	2,984,516.55	-14,886.90	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8				4.800000	06 Jan 2026		
	3,000,000.000	Local	99.990443	2,999,713.29	100.375472	3,011,264.16	11,550.87	0.43
		Base	99.990443	2,999,713.29	100.375472	3,011,264.16	11,550.87	0.43
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR				5.130000	15 Nov 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.111800	5,005,590.00	5,590.00	0.72
		Base	100.000000	5,000,000.00	100.111800	5,005,590.00	5,590.00	0.72
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.279970	4,863,998.50	-136,001.50	0.70
		Base	100.000000	5,000,000.00	97.279970	4,863,998.50	-136,001.50	0.70
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55				5.550000	22 Mar 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.617649	3,018,529.47	18,529.47	0.44
		Base	100.000000	3,000,000.00	100.617649	3,018,529.47	18,529.47	0.44
17291LZ65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 12/25 4.8				4.800000	29 Dec 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.054775	5,002,738.75	2,738.75	0.72
		Base	100.000000	5,000,000.00	100.054775	5,002,738.75	2,738.75	0.72
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	94.713481	2,841,404.43	-158,595.57	0.41
		Base	100.000000	3,000,000.00	94.713481	2,841,404.43	-158,595.57	0.41
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.500000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.507602	4,875,380.10	-124,619.90	0.70
		Base	100.000000	5,000,000.00	97.507602	4,875,380.10	-124,619.90	0.70
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR				5.061000	21 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.867793	2,996,033.79	-3,966.21	0.43
		Base	100.000000	3,000,000.00	99.867793	2,996,033.79	-3,966.21	0.43

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18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A						5.420000	15 Oct 2027		
			3,000,000.000	Local	99.994213	2,999,826.39	100.533940	3,016,018.20	16,191.81	0.43
	Original Face:		3,000,000.000	Base	99.994213	2,999,826.39	100.533940	3,016,018.20	16,191.81	0.43
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9						4.900000	20 Feb 2029		
			1,000,000.000	Local	99.838442	998,384.42	101.459828	1,014,598.28	16,213.86	0.15
				Base	99.838442	998,384.42	101.459828	1,014,598.28	16,213.86	0.15
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5						4.500000	08 Jan 2027		
			2,000,000.000	Local	99.920660	1,998,413.20	100.412677	2,008,253.54	9,840.34	0.29
				Base	99.920660	1,998,413.20	100.412677	2,008,253.54	9,840.34	0.29
278642AX1	EBAY INC SR UNSECURED 05/26 1.4						1.400000	10 May 2026		
			2,000,000.000	Local	99.962623	1,999,252.45	95.437363	1,908,747.26	-90,505.19	0.28
				Base	99.962623	1,999,252.45	95.437363	1,908,747.26	-90,505.19	0.28
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR						5.814000	01 Apr 2054		
			2,565,987.600	Local	99.697865	2,558,234.86	101.151306	2,595,529.97	37,295.11	0.37
	Original Face:		3,000,000.000	Base	99.697865	2,558,234.86	101.151306	2,595,529.97	37,295.11	0.37
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4						4.000000	01 Mar 2041		
			239,714.850	Local	102.577963	245,894.61	96.527484	231,390.71	-14,503.90	0.03
	Original Face:		2,090,000.000	Base	102.577963	245,894.61	96.527484	231,390.71	-14,503.90	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
			74,549.500	Local	100.344845	74,806.58	98.456285	73,398.67	-1,407.91	0.01
	Original Face:		5,000,000.000	Base	100.344845	74,806.58	98.456285	73,398.67	-1,407.91	0.01
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
			323,599.250	Local	100.749683	326,025.22	97.037006	314,011.02	-12,014.20	0.05
	Original Face:		5,000,000.000	Base	100.749683	326,025.22	97.037006	314,011.02	-12,014.20	0.05
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
			9,818.580	Local	100.114681	9,829.84	99.613776	9,780.66	-49.18	0.00
	Original Face:		6,000,000.000	Base	100.114681	9,829.84	99.613776	9,780.66	-49.18	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
			11,176.200	Local	100.189331	11,197.36	99.407661	11,110.00	-87.36	0.00
	Original Face:		5,000,000.000	Base	100.189331	11,197.36	99.407661	11,110.00	-87.36	0.00

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	475,846.900	102.884970	489,574.94	93.410159	444,489.35	-45,085.59	0.06
Original Face:		Base	5,000,000.000	102.884970	489,574.94	93.410159	444,489.35	-45,085.59	0.06
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	443,035.410	102.703445	455,012.63	96.528729	427,656.45	-27,356.18	0.06
Original Face:		Base	5,700,000.000	102.703445	455,012.63	96.528729	427,656.45	-27,356.18	0.06
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	157,504.440	102.559560	161,535.86	95.818066	150,917.71	-10,618.15	0.02
Original Face:		Base	2,000,000.000	102.559560	161,535.86	95.818066	150,917.71	-10,618.15	0.02
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.505001	2,865,150.03	-134,849.97	0.41
		Base		100.000000	3,000,000.00	95.505001	2,865,150.03	-134,849.97	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
		Local	2,925,000.000	100.000000	2,925,000.00	95.757700	2,800,912.73	-124,087.27	0.40
Original Face:		Base	3,000,000.000	100.000000	2,925,000.00	95.757700	2,800,912.73	-124,087.27	0.40
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75					0.750000	07 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.818243	2,934,547.29	-65,452.71	0.42
		Base		100.000000	3,000,000.00	97.818243	2,934,547.29	-65,452.71	0.42
3130AQQU0	FEDERAL HOME LOAN BANK BONDS 08/25 1.55					1.550000	25 Aug 2025		
		Local	3,240,000.000	97.781385	3,168,116.86	97.893685	3,171,755.39	3,638.53	0.46
		Base		97.781385	3,168,116.86	97.893685	3,171,755.39	3,638.53	0.46
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05					2.050000	10 Mar 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	97.127150	4,370,721.75	-129,278.25	0.63
		Base		100.000000	4,500,000.00	97.127150	4,370,721.75	-129,278.25	0.63
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	99.542252	2,488,556.30	-11,443.70	0.36
		Base		100.000000	2,500,000.00	99.542252	2,488,556.30	-11,443.70	0.36
3130B3TT0	FEDERAL HOME LOAN BANK BONDS 11/29 5.1					5.100000	27 Nov 2029		
		Local	3,500,000.000	100.000000	3,500,000.00	99.976724	3,499,185.34	-814.66	0.50
		Base		100.000000	3,500,000.00	99.976724	3,499,185.34	-814.66	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
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.992632	2,999,778.97	97.301838	2,919,055.14	-80,723.83	0.42
		Base	99.992632	2,999,778.97	97.301838	2,919,055.14	-80,723.83	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.993616	2,999,808.48	97.594700	2,927,841.00	-71,967.48	0.42
		Base	99.993616	2,999,808.48	97.594700	2,927,841.00	-71,967.48	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	95.935631	2,878,068.93	-121,931.07	0.41
		Base	100.000000	3,000,000.00	95.935631	2,878,068.93	-121,931.07	0.41
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR				4.725000	18 Mar 2026		
	3,000,000.000	Local	100.005890	3,000,176.71	99.997909	2,999,937.27	-239.44	0.43
		Base	100.005890	3,000,176.71	99.997909	2,999,937.27	-239.44	0.43
3133ERNG2	FEDERAL FARM CREDIT BANK BONDS 11/28 5.34				5.340000	06 Nov 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	100.164781	5,008,239.05	8,239.05	0.72
		Base	100.000000	5,000,000.00	100.164781	5,008,239.05	8,239.05	0.72
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,207,306.120	Local	101.773850	1,228,721.92	87.736536	1,059,248.57	-169,473.35	0.15
Original Face:	2,000,000.000	Base	101.773850	1,228,721.92	87.736536	1,059,248.57	-169,473.35	0.15
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.137739	2,944,132.17	-55,867.83	0.42
		Base	100.000000	3,000,000.00	98.137739	2,944,132.17	-55,867.83	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.738903	4,836,945.15	-163,054.85	0.70
		Base	100.000000	5,000,000.00	96.738903	4,836,945.15	-163,054.85	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	96.254847	2,887,645.41	-112,354.59	0.42
		Base	100.000000	3,000,000.00	96.254847	2,887,645.41	-112,354.59	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.615107	1,992,302.14	-7,697.86	0.29
		Base	100.000000	2,000,000.00	99.615107	1,992,302.14	-7,697.86	0.29

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3134HAUR2	FREDDIE MAC NOTES 10/27 5					5.000000	21 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.940143	4,997,007.15	-2,992.85	0.72
		Base		100.000000	5,000,000.00	99.940143	4,997,007.15	-2,992.85	0.72
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.710000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.980296	1,999,605.92	-394.08	0.29
		Base		100.000000	2,000,000.00	99.980296	1,999,605.92	-394.08	0.29
3135G1AA9	FANNIE MAE NOTES 11/26 VAR					4.710000	20 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.032613	2,000,652.26	652.26	0.29
		Base		100.000000	2,000,000.00	100.032613	2,000,652.26	652.26	0.29
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,211,557.530	102.199873	1,238,210.26	92.569470	1,121,532.38	-116,677.88	0.16
Original Face:		Base	3,000,000.000	102.199873	1,238,210.26	92.569470	1,121,532.38	-116,677.88	0.16
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,207,242.230	101.618270	2,242,961.36	82.720890	1,825,850.42	-417,110.94	0.26
Original Face:		Base	3,000,000.000	101.618270	2,242,961.36	82.720890	1,825,850.42	-417,110.94	0.26
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.514980	2,925,449.40	-74,550.60	0.42
		Base		100.000000	3,000,000.00	97.514980	2,925,449.40	-74,550.60	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	484,180.270	99.909963	483,744.33	97.016390	469,734.22	-14,010.11	0.07
Original Face:		Base	8,190,000.000	99.909963	483,744.33	97.016390	469,734.22	-14,010.11	0.07
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,082,084.490	102.244895	1,106,376.15	91.898660	994,421.15	-111,955.00	0.14
Original Face:		Base	3,000,000.000	102.244895	1,106,376.15	91.898660	994,421.15	-111,955.00	0.14
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	72,401.120	100.444648	72,723.05	97.367328	70,495.04	-2,228.01	0.01
Original Face:		Base	1,500,000.000	100.444648	72,723.05	97.367328	70,495.04	-2,228.01	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	1,712,322.360	100.214753	1,715,999.62	100.412355	1,719,383.21	3,383.59	0.25
Original Face:		Base	2,000,000.000	100.214753	1,715,999.62	100.412355	1,719,383.21	3,383.59	0.25

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31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	18,769.710	101.095968	18,975.42	98.898188	18,562.90	-412.52	0.00
	Original Face:	Base	983,845.000	101.095968	18,975.42	98.898188	18,562.90	-412.52	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	488,689.860	102.825137	502,496.02	96.407252	471,132.46	-31,363.56	0.07
	Original Face:	Base	5,200,000.000	102.825137	502,496.02	96.407252	471,132.46	-31,363.56	0.07
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	70,019.260	100.397691	70,297.72	97.920383	68,563.13	-1,734.59	0.01
	Original Face:	Base	2,680,283.000	100.397691	70,297.72	97.920383	68,563.13	-1,734.59	0.01
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	680,510.550	100.703694	685,299.26	97.432514	663,038.54	-22,260.72	0.10
	Original Face:	Base	15,000,000.000	100.703694	685,299.26	97.432514	663,038.54	-22,260.72	0.10
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	301,415.520	100.456556	302,791.65	96.922651	292,139.91	-10,651.74	0.04
	Original Face:	Base	4,200,000.000	100.456556	302,791.65	96.922651	292,139.91	-10,651.74	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	1,143.520	100.019239	1,143.74	99.638961	1,139.39	-4.35	0.00
	Original Face:	Base	3,200,000.000	100.019239	1,143.74	99.638961	1,139.39	-4.35	0.00
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	11,764.430	100.795704	11,858.04	98.557732	11,594.76	-263.28	0.00
	Original Face:	Base	765,534.000	100.795704	11,858.04	98.557732	11,594.76	-263.28	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	170,493.510	100.702408	171,691.07	97.499052	166,229.56	-5,461.51	0.02
	Original Face:	Base	5,157,070.000	100.702408	171,691.07	97.499052	166,229.56	-5,461.51	0.02
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	2,046.500	100.062057	2,047.77	99.738393	2,041.15	-6.62	0.00
	Original Face:	Base	5,000,000.000	100.062057	2,047.77	99.738393	2,041.15	-6.62	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	12,113.850	100.210420	12,139.34	99.444499	12,046.56	-92.78	0.00
	Original Face:	Base	5,000,000.000	100.210420	12,139.34	99.444499	12,046.56	-92.78	0.00

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	113,165.900	102.669373	116,186.72	96.408859	109,101.95	-7,084.77	0.02
Original Face:		Base	2,000,000.000	102.669373	116,186.72	96.408859	109,101.95	-7,084.77	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	46,960.500	102.524270	48,145.91	98.897999	46,442.99	-1,702.92	0.01
Original Face:		Base	5,000,000.000	102.524270	48,145.91	98.897999	46,442.99	-1,702.92	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	724,747.300	105.009045	761,050.22	98.846019	716,383.85	-44,666.37	0.10
Original Face:		Base	14,750,000.000	105.009045	761,050.22	98.846019	716,383.85	-44,666.37	0.10
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	8,381.400	100.157730	8,394.62	99.039459	8,300.89	-93.73	0.00
Original Face:		Base	2,000,000.000	100.157730	8,394.62	99.039459	8,300.89	-93.73	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	95.160003	1,903,200.06	-96,799.94	0.27
		Base		100.000000	2,000,000.00	95.160003	1,903,200.06	-96,799.94	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.529000	20 Oct 2067		
		Local	978,588.430	102.191092	1,000,030.20	98.393700	962,869.36	-37,160.84	0.14
Original Face:		Base	3,000,000.000	102.191092	1,000,030.20	98.393700	962,869.36	-37,160.84	0.14
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					1.500000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	96.770353	2,903,110.59	-96,889.41	0.42
		Base		100.000000	3,000,000.00	96.770353	2,903,110.59	-96,889.41	0.42
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.446403	2,863,392.09	-136,607.91	0.41
		Base		100.000000	3,000,000.00	95.446403	2,863,392.09	-136,607.91	0.41
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.509079	2,835,272.37	-164,727.63	0.41
		Base		100.000000	3,000,000.00	94.509079	2,835,272.37	-164,727.63	0.41
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.605613	2,988,168.39	-11,831.61	0.43
		Base		100.000000	3,000,000.00	99.605613	2,988,168.39	-11,831.61	0.43

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38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125					2.125000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.185441	4,959,272.05	-40,727.95	0.71
		Base		100.000000	5,000,000.00	99.185441	4,959,272.05	-40,727.95	0.71
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	95,776.260	99.434526	95,234.67	98.471990	94,312.79	-921.88	0.01
Original Face:		Base	3,000,000.000	99.434526	95,234.67	98.471990	94,312.79	-921.88	0.01
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	473,464.070	102.649532	486,008.65	96.447640	456,644.92	-29,363.73	0.07
Original Face:		Base	3,000,000.000	102.649532	486,008.65	96.447640	456,644.92	-29,363.73	0.07
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	106,404.630	100.379664	106,808.61	97.991429	104,267.42	-2,541.19	0.02
Original Face:		Base	1,000,000.000	100.379664	106,808.61	97.991429	104,267.42	-2,541.19	0.02
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,335,529.500	103.062420	1,376,429.02	102.206230	1,364,994.35	-11,434.67	0.20
Original Face:		Base	3,000,000.000	103.062420	1,376,429.02	102.206230	1,364,994.35	-11,434.67	0.20
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,117,415.660	99.652284	2,110,053.07	100.745550	2,133,202.05	23,148.98	0.31
Original Face:		Base	3,000,000.000	99.652284	2,110,053.07	100.745550	2,133,202.05	23,148.98	0.31
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
		Local	2,000,000.000	99.980421	1,999,608.42	100.171908	2,003,438.16	3,829.74	0.29
		Base		99.980421	1,999,608.42	100.171908	2,003,438.16	3,829.74	0.29
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	3,000,000.000	99.714025	2,991,420.75	101.221996	3,036,659.88	45,239.13	0.44
		Base		99.714025	2,991,420.75	101.221996	3,036,659.88	45,239.13	0.44
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	5,500,000.000	99.998770	5,499,932.35	100.417210	5,522,946.55	23,014.20	0.80
Original Face:		Base	5,500,000.000	99.998770	5,499,932.35	100.417210	5,522,946.55	23,014.20	0.80
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.993680	1,999,873.59	95.222550	1,904,451.00	-95,422.59	0.27
		Base		99.993680	1,999,873.59	95.222550	1,904,451.00	-95,422.59	0.27

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.553531	2,986,605.93	-13,394.07	0.43
		Base		100.000000	3,000,000.00	99.553531	2,986,605.93	-13,394.07	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	2,000,000.000	99.919263	1,998,385.25	99.903993	1,998,079.86	-305.39	0.29
		Base		99.919263	1,998,385.25	99.903993	1,998,079.86	-305.39	0.29
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	5,000,000.000	99.995069	4,999,753.45	100.610770	5,030,538.50	30,785.05	0.73
Original Face:		Base	5,000,000.000	99.995069	4,999,753.45	100.610770	5,030,538.50	30,785.05	0.73
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	2,155,708.270	99.995978	2,155,621.56	100.269530	2,161,518.55	5,896.99	0.31
Original Face:		Base	5,000,000.000	99.995978	2,155,621.56	100.269530	2,161,518.55	5,896.99	0.31
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	665,361.240	99.990972	665,301.17	99.035610	658,944.56	-6,356.61	0.09
Original Face:		Base	2,000,000.000	99.990972	665,301.17	99.035610	658,944.56	-6,356.61	0.09
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,289,120.100	99.996846	1,289,079.44	100.135700	1,290,869.44	1,790.00	0.19
Original Face:		Base	4,000,000.000	99.996846	1,289,079.44	100.135700	1,290,869.44	1,790.00	0.19
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	2,000,000.000	99.983706	1,999,674.12	97.086215	1,941,724.30	-57,949.82	0.28
		Base		99.983706	1,999,674.12	97.086215	1,941,724.30	-57,949.82	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	96.590741	1,931,814.82	-68,185.18	0.28
		Base		100.000000	2,000,000.00	96.590741	1,931,814.82	-68,185.18	0.28
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	3,000,000.000	99.991926	2,999,757.78	100.273731	3,008,211.93	8,454.15	0.43
		Base		99.991926	2,999,757.78	100.273731	3,008,211.93	8,454.15	0.43
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.948648	1,998,972.96	99.369292	1,987,385.84	-11,587.12	0.29
		Base		99.948648	1,998,972.96	99.369292	1,987,385.84	-11,587.12	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
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	2,000,000.000	99.973301	1,999,466.02	100.839926	2,016,798.52	17,332.50	0.29
		Base		99.973301	1,999,466.02	100.839926	2,016,798.52	17,332.50	0.29
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	1,000,000.000	99.660152	996,601.52	101.716793	1,017,167.93	20,566.41	0.15
		Base		99.660152	996,601.52	101.716793	1,017,167.93	20,566.41	0.15
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	3,000,000.000	99.990040	2,999,701.20	99.612127	2,988,363.81	-11,337.39	0.43
		Base		99.990040	2,999,701.20	99.612127	2,988,363.81	-11,337.39	0.43
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.736784	1,994,735.68	-5,264.32	0.29
		Base		100.000000	2,000,000.00	99.736784	1,994,735.68	-5,264.32	0.29
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	3,000,000.000	99.956942	2,998,708.27	100.816206	3,024,486.18	25,777.91	0.44
		Base		99.956942	2,998,708.27	100.816206	3,024,486.18	25,777.91	0.44
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	2,000,000.000	99.890583	1,997,811.65	101.048809	2,020,976.18	23,164.53	0.29
		Base		99.890583	1,997,811.65	101.048809	2,020,976.18	23,164.53	0.29
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	2,000,000.000	99.976815	1,999,536.29	101.905064	2,038,101.28	38,564.99	0.29
		Base		99.976815	1,999,536.29	101.905064	2,038,101.28	38,564.99	0.29
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	3,000,000.000	99.948894	2,998,466.82	101.357785	3,040,733.55	42,266.73	0.44
		Base		99.948894	2,998,466.82	101.357785	3,040,733.55	42,266.73	0.44
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.984572	2,999,537.16	98.752570	2,962,577.10	-36,960.06	0.43
		Base		99.984572	2,999,537.16	98.752570	2,962,577.10	-36,960.06	0.43
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.989782	4,999,489.09	99.582208	4,979,110.40	-20,378.69	0.72
		Base		99.989782	4,999,489.09	99.582208	4,979,110.40	-20,378.69	0.72

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64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					5.220000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.939013	4,996,950.65	-3,049.35	0.72
		Base		100.000000	5,000,000.00	99.939013	4,996,950.65	-3,049.35	0.72
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,000,000.000	100.032448	2,000,648.95	100.279985	2,005,599.70	4,950.75	0.29
		Base		100.032448	2,000,648.95	100.279985	2,005,599.70	4,950.75	0.29
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.916855	999,168.55	99.023804	990,238.04	-8,930.51	0.14
		Base		99.916855	999,168.55	99.023804	990,238.04	-8,930.51	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	2,000,000.000	99.987416	1,999,748.31	96.138371	1,922,767.42	-76,980.89	0.28
		Base		99.987416	1,999,748.31	96.138371	1,922,767.42	-76,980.89	0.28
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	2,000,000.000	99.969251	1,999,385.01	100.039533	2,000,790.66	1,405.65	0.29
		Base		99.969251	1,999,385.01	100.039533	2,000,790.66	1,405.65	0.29
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.970000	13 Feb 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.240071	2,004,801.42	4,801.42	0.29
		Base		100.000000	2,000,000.00	100.240071	2,004,801.42	4,801.42	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.998925	2,999,967.76	97.939448	2,938,183.44	-61,784.32	0.42
		Base		99.998925	2,999,967.76	97.939448	2,938,183.44	-61,784.32	0.42
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.989150	1,999,783.00	95.805655	1,916,113.10	-83,669.90	0.28
		Base		99.989150	1,999,783.00	95.805655	1,916,113.10	-83,669.90	0.28
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	3,000,000.000	99.940184	2,998,205.53	101.971054	3,059,131.62	60,926.09	0.44
		Base		99.940184	2,998,205.53	101.971054	3,059,131.62	60,926.09	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.130000	10 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.108869	3,003,266.07	3,266.07	0.43
		Base		100.000000	3,000,000.00	100.108869	3,003,266.07	3,266.07	0.43

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78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					3.722220	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.712000	2,991,360.00	-8,640.00	0.43
		Base		100.000000	3,000,000.00	99.712000	2,991,360.00	-8,640.00	0.43
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.016000	2,940,480.00	-59,520.00	0.42
		Base		100.000000	3,000,000.00	98.016000	2,940,480.00	-59,520.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.625007	4,981,250.35	-18,749.65	0.72
		Base		100.000000	5,000,000.00	99.625007	4,981,250.35	-18,749.65	0.72
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.706918	4,935,345.90	-64,654.10	0.71
		Base		100.000000	5,000,000.00	98.706918	4,935,345.90	-64,654.10	0.71
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.470000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987065	4,999,353.25	-646.75	0.72
		Base		100.000000	5,000,000.00	99.987065	4,999,353.25	-646.75	0.72
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.620000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.916593	3,027,497.79	27,497.79	0.44
		Base		100.000000	3,000,000.00	100.916593	3,027,497.79	27,497.79	0.44
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.997247	1,999,944.94	100.043296	2,000,865.92	920.98	0.29
		Base		99.997247	1,999,944.94	100.043296	2,000,865.92	920.98	0.29
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.400000	25 Jul 2032		
		Local	1,425,127.040	100.000000	1,425,127.04	99.391223	1,416,451.19	-8,675.85	0.20
Original Face:		Base	2,000,000.000	100.000000	1,425,127.04	99.391223	1,416,451.19	-8,675.85	0.20
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	2,000,000.000	99.936351	1,998,727.01	100.343506	2,006,870.12	8,143.11	0.29
		Base		99.936351	1,998,727.01	100.343506	2,006,870.12	8,143.11	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.989297	1,999,785.93	99.355030	1,987,100.60	-12,685.33	0.29
		Base		99.989297	1,999,785.93	99.355030	1,987,100.60	-12,685.33	0.29

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86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464				5.464000	13 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.761340	3,022,840.20	22,840.20	0.44
		Base	100.000000	3,000,000.00	100.761340	3,022,840.20	22,840.20	0.44
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	93.948754	2,818,462.62	-181,537.38	0.41
		Base	100.000000	3,000,000.00	93.948754	2,818,462.62	-181,537.38	0.41
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6				5.600000	14 Mar 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.452650	2,009,053.00	9,053.00	0.29
		Base	100.000000	2,000,000.00	100.452650	2,009,053.00	9,053.00	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.472491	1,989,449.82	-10,550.18	0.29
		Base	100.000000	2,000,000.00	99.472491	1,989,449.82	-10,550.18	0.29
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.590000	06 Jun 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.308803	3,009,264.09	9,264.09	0.43
		Base	100.000000	3,000,000.00	100.308803	3,009,264.09	9,264.09	0.43
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	101.375643	3,041,269.29	41,269.29	0.44
		Base	100.000000	3,000,000.00	101.375643	3,041,269.29	41,269.29	0.44
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.997286	4,999,864.30	99.409836	4,970,491.80	-29,372.50	0.72
		Base	99.997286	4,999,864.30	99.409836	4,970,491.80	-29,372.50	0.72
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	3,000,000.000	Local	99.995682	2,999,870.46	97.031631	2,910,948.93	-88,921.53	0.42
		Base	99.995682	2,999,870.46	97.031631	2,910,948.93	-88,921.53	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	3,000,000.000	Local	99.977693	2,999,330.80	99.378525	2,981,355.75	-17,975.05	0.43
		Base	99.977693	2,999,330.80	99.378525	2,981,355.75	-17,975.05	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	3,000,000.000	Local	99.960910	2,998,827.30	100.725319	3,021,759.57	22,932.27	0.44
		Base	99.960910	2,998,827.30	100.725319	3,021,759.57	22,932.27	0.44

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89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	2,000,000.000	99.997578	1,999,951.55	99.989623	1,999,792.46	-159.09	0.29
		Base		99.997578	1,999,951.55	99.989623	1,999,792.46	-159.09	0.29
89239TAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A2A					4.550000	16 Aug 2027		
		Local	4,600,000.000	99.993950	4,599,721.70	99.998710	4,599,940.66	218.96	0.66
Original Face:		Base	4,600,000.000	99.993950	4,599,721.70	99.998710	4,599,940.66	218.96	0.66
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.988837	2,999,665.12	99.054633	2,971,638.99	-28,026.13	0.43
		Base		99.988837	2,999,665.12	99.054633	2,971,638.99	-28,026.13	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.910267	3,027,308.01	27,308.01	0.44
		Base		100.000000	3,000,000.00	100.910267	3,027,308.01	27,308.01	0.44
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
		Local	764,584.530	99.998798	764,575.34	100.138270	765,641.72	1,066.38	0.11
Original Face:		Base	2,750,000.000	99.998798	764,575.34	100.138270	765,641.72	1,066.38	0.11
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.951508	1,999,030.16	99.493765	1,989,875.30	-9,154.86	0.29
		Base		99.951508	1,999,030.16	99.493765	1,989,875.30	-9,154.86	0.29
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	5,000,000.000	99.755636	4,987,781.82	101.702357	5,085,117.85	97,336.03	0.73
		Base		99.755636	4,987,781.82	101.702357	5,085,117.85	97,336.03	0.73
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.526254	4,976,312.70	-23,687.30	0.72
		Base		100.000000	5,000,000.00	99.526254	4,976,312.70	-23,687.30	0.72
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.989797	2,999,693.91	98.537368	2,956,121.04	-43,572.87	0.43
		Base		99.989797	2,999,693.91	98.537368	2,956,121.04	-43,572.87	0.43
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	3,000,000.000	98.555297	2,956,658.91	97.658203	2,929,746.09	-26,912.82	0.42
		Base		98.555297	2,956,658.91	97.658203	2,929,746.09	-26,912.82	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.868929	1,997,378.58	95.429688	1,908,593.76	-88,784.82	0.28
		Base	99.868929	1,997,378.58	95.429688	1,908,593.76	-88,784.82	0.28
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	96.677833	2,900,334.99	94.882812	2,846,484.36	-53,850.63	0.41
		Base	96.677833	2,900,334.99	94.882812	2,846,484.36	-53,850.63	0.41
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	98.983606	1,979,672.12	99.554688	1,991,093.76	11,421.64	0.29
		Base	98.983606	1,979,672.12	99.554688	1,991,093.76	11,421.64	0.29
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	2,000,000.000	Local	99.997218	1,999,944.36	100.508399	2,010,167.98	10,223.62	0.29
		Base	99.997218	1,999,944.36	100.508399	2,010,167.98	10,223.62	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				5.360000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.824877	3,024,746.31	24,746.31	0.44
		Base	100.000000	3,000,000.00	100.824877	3,024,746.31	24,746.31	0.44
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	5,000,000.000	Local	97.705485	4,885,274.24	96.296175	4,814,808.75	-70,465.49	0.69
		Base	97.705485	4,885,274.24	96.296175	4,814,808.75	-70,465.49	0.69
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A				4.890000	13 Apr 2028		
	3,000,000.000	Local	99.999671	2,999,990.13	100.083930	3,002,517.90	2,527.77	0.43
Original Face:	3,000,000.000	Base	99.999671	2,999,990.13	100.083930	3,002,517.90	2,527.77	0.43
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030		
	4,250,000.000	Local	99.982198	4,249,243.42	101.934130	4,332,200.53	82,957.11	0.62
Original Face:	4,250,000.000	Base	99.982198	4,249,243.42	101.934130	4,332,200.53	82,957.11	0.62
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A				5.210000	20 Jun 2029		
	5,000,000.000	Local	99.995616	4,999,780.80	100.937080	5,046,854.00	47,073.20	0.73
Original Face:	5,000,000.000	Base	99.995616	4,999,780.80	100.937080	5,046,854.00	47,073.20	0.73
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030		
	3,000,000.000	Local	99.977561	2,999,326.83	100.055000	3,001,650.00	2,323.17	0.43
Original Face:	3,000,000.000	Base	99.977561	2,999,326.83	100.055000	3,001,650.00	2,323.17	0.43

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.906321	4,995,316.03	101.432398	5,071,619.90	76,303.87	0.73
		Base		99.906321	4,995,316.03	101.432398	5,071,619.90	76,303.87	0.73
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.979206	1,999,584.11	99.596619	1,991,932.38	-7,651.73	0.29
		Base		99.979206	1,999,584.11	99.596619	1,991,932.38	-7,651.73	0.29
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.894547	2,996,836.40	101.148580	3,034,457.40	37,621.00	0.44
		Base		99.894547	2,996,836.40	101.148580	3,034,457.40	37,621.00	0.44
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.296000	4,914,799.99	99.000696	4,950,034.80	35,234.81	0.71
		Base		98.296000	4,914,799.99	99.000696	4,950,034.80	35,234.81	0.71
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	3,000,000.000	99.995345	2,999,860.35	101.360723	3,040,821.69	40,961.34	0.44
		Base		99.995345	2,999,860.35	101.360723	3,040,821.69	40,961.34	0.44
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.630000	07 Aug 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.924084	3,027,722.52	27,722.52	0.44
		Base		100.000000	3,000,000.00	100.924084	3,027,722.52	27,722.52	0.44
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	101.298816	3,038,964.48	38,964.48	0.44
		Base		100.000000	3,000,000.00	101.298816	3,038,964.48	38,964.48	0.44
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.786862	3,023,605.86	23,605.86	0.44
		Base		100.000000	3,000,000.00	100.786862	3,023,605.86	23,605.86	0.44
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7					4.700000	03 Sep 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	98.851292	1,977,025.84	-22,974.16	0.28
		Base		100.000000	2,000,000.00	98.851292	1,977,025.84	-22,974.16	0.28
US DOLLAR Total									
		Local	526,146,268.130		525,588,196.12		520,285,480.01	-5,302,716.11	74.99
Original Face:		Base	218,016,732.000		525,588,196.12		520,285,480.01	-5,302,716.11	74.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		526,146,268.130	Base		525,588,196.12		520,285,480.01	-5,302,716.11	74.99
	Original Face:	218,016,732.000							

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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									
		700,220,105.280	Base		699,095,209.66		693,785,353.42	-5,309,856.24	100.00
	Original Face:	218,016,732.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			14,413.680	1.000000	14,413.68	1.000000	14,413.68	0.00	0.01
		Base		1.000000	14,413.68	1.000000	14,413.68	0.00	0.01
US DOLLAR Total									
			14,413.680		14,413.68		14,413.68	0.00	0.01
		Base			14,413.68		14,413.68	0.00	0.01
CASH Total									
			14,413.680		14,413.68		14,413.68	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912797NA1	TREASURY BILL 10/25 0.00000					4.170000	30 Oct 2025		
			5,000,000.000	96.142750	4,807,137.50	96.201251	4,810,062.55	2,925.05	2.14
		Base		96.142750	4,807,137.50	96.201251	4,810,062.55	2,925.05	2.14
912797ND5	TREASURY BILL 05/25 0.00000					4.321500	01 May 2025		
			5,000,000.000	98.187371	4,909,368.54	98.196875	4,909,843.75	475.21	2.19
		Base		98.187371	4,909,368.54	98.196875	4,909,843.75	475.21	2.19
912797NM5	TREASURY BILL 05/25 0.00000					4.317500	22 May 2025		
			5,000,000.000	97.937194	4,896,859.72	97.956312	4,897,815.60	955.88	2.18
		Base		97.937194	4,896,859.72	97.956312	4,897,815.60	955.88	2.18
912797NS2	TREASURY BILL 03/25 0.00000					4.377500	25 Mar 2025		
			5,000,000.000	98.613792	4,930,689.58	98.626736	4,931,336.80	647.22	2.20
		Base		98.613792	4,930,689.58	98.626736	4,931,336.80	647.22	2.20
979QHR003	SOUTH STREET REPO					4.590000	02 Dec 2024		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	44.57
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	44.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				4.560000	02 Dec 2024		
	14,033,771.130	Local	100.000000	14,033,771.13	100.000000	14,033,771.13	0.00	6.25
		Base	100.000000	14,033,771.13	100.000000	14,033,771.13	0.00	6.25
US DOLLAR Total								
	134,033,771.130	Local		133,577,826.47		133,582,829.83	5,003.36	59.54
		Base		133,577,826.47		133,582,829.83	5,003.36	59.54
CASH EQUIVALENT Total								
	134,033,771.130	Base		133,577,826.47		133,582,829.83	5,003.36	59.54
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	167,017.900	Local	101.253566	169,111.58	98.264623	164,119.51	-4,992.07	0.07
Original Face:	5,000,000.000	Base	101.253566	169,111.58	98.264623	164,119.51	-4,992.07	0.07
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	109,804.990	Local	100.892182	110,784.65	97.766824	107,352.85	-3,431.80	0.05
Original Face:	4,372,786.000	Base	100.892182	110,784.65	97.766824	107,352.85	-3,431.80	0.05
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	155,094.850	Local	100.802232	156,339.07	97.769463	151,635.40	-4,703.67	0.07
Original Face:	5,000,000.000	Base	100.802232	156,339.07	97.769463	151,635.40	-4,703.67	0.07
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	91,273.190	Local	101.361824	92,516.17	98.399120	89,812.02	-2,704.15	0.04
Original Face:	4,169,641.000	Base	101.361824	92,516.17	98.399120	89,812.02	-2,704.15	0.04
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	146,577.560	Local	100.935525	147,948.83	88.038038	129,044.01	-18,904.82	0.06
Original Face:	2,000,000.000	Base	100.935525	147,948.83	88.038038	129,044.01	-18,904.82	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	57,710.330	Local	100.811155	58,178.45	98.510038	56,850.47	-1,327.98	0.03
Original Face:	2,910,888.000	Base	100.811155	58,178.45	98.510038	56,850.47	-1,327.98	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
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				4.625000	20 Sep 2040		
	281,790.500	Local	102.425618	288,625.66	100.554464	283,352.93	-5,272.73	0.13
Original Face:	9,450,000.000	Base	102.425618	288,625.66	100.554464	283,352.93	-5,272.73	0.13
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	69,349.060	Local	100.457843	69,666.57	97.448879	67,579.88	-2,086.69	0.03
Original Face:	2,500,000.000	Base	100.457843	69,666.57	97.448879	67,579.88	-2,086.69	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	80,711.210	Local	100.478930	81,097.76	97.262081	78,501.40	-2,596.36	0.03
Original Face:	1,500,000.000	Base	100.478930	81,097.76	97.262081	78,501.40	-2,596.36	0.03
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.529000	20 Oct 2067		
	978,588.430	Local	101.975405	997,919.51	98.393700	962,869.36	-35,050.15	0.43
Original Face:	3,000,000.000	Base	101.975405	997,919.51	98.393700	962,869.36	-35,050.15	0.43
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	255,158.010	Local	104.256845	266,019.69	95.547638	243,797.45	-22,222.24	0.11
Original Face:	5,872,458.000	Base	104.256845	266,019.69	95.547638	243,797.45	-22,222.24	0.11
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	16,029.720	Local	103.336989	16,564.63	101.386695	16,252.00	-312.63	0.01
Original Face:	1,000,000.000	Base	103.336989	16,564.63	101.386695	16,252.00	-312.63	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	36,369.600	Local	102.494721	37,276.92	101.266623	36,830.27	-446.65	0.02
Original Face:	2,000,000.000	Base	102.494721	37,276.92	101.266623	36,830.27	-446.65	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				5.671030	20 Sep 2063		
	57,042.860	Local	100.386639	57,263.41	100.118320	57,110.35	-153.06	0.03
Original Face:	1,500,000.000	Base	100.386639	57,263.41	100.118320	57,110.35	-153.06	0.03
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.621030	20 Feb 2064		
	72,329.450	Local	100.341286	72,576.30	100.063730	72,375.55	-200.75	0.03
Original Face:	1,530,000.000	Base	100.341286	72,576.30	100.063730	72,375.55	-200.75	0.03
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				6.722550	20 Jun 2067		
	388,799.710	Local	101.845418	395,974.69	101.160040	393,309.94	-2,664.75	0.18
Original Face:	1,200,000.000	Base	101.845418	395,974.69	101.160040	393,309.94	-2,664.75	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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	694,007.770	101.664071	705,556.55	94.109490	653,127.17	-52,429.38	0.29
Original Face:		Base	4,400,000.000	101.664071	705,556.55	94.109490	653,127.17	-52,429.38	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	124,135.290	100.509960	124,768.33	90.693430	112,582.55	-12,185.78	0.05
Original Face:		Base	1,000,000.000	100.509960	124,768.33	90.693430	112,582.55	-12,185.78	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	45,290.490	101.105663	45,791.25	95.858350	43,414.72	-2,376.53	0.02
Original Face:		Base	1,000,000.000	101.105663	45,791.25	95.858350	43,414.72	-2,376.53	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	177,884.900	100.625573	178,997.70	88.127430	156,765.39	-22,232.31	0.07
Original Face:		Base	1,000,000.000	100.625573	178,997.70	88.127430	156,765.39	-22,232.31	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	25,978.590	100.691685	26,158.28	97.122600	25,231.08	-927.20	0.01
Original Face:		Base	1,000,000.000	100.691685	26,158.28	97.122600	25,231.08	-927.20	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
		Local	602,075.000	100.764112	606,675.53	97.594890	587,594.43	-19,081.10	0.26
Original Face:		Base	4,000,000.000	100.764112	606,675.53	97.594890	587,594.43	-19,081.10	0.26
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	473,464.070	102.649532	486,008.65	96.447640	456,644.92	-29,363.73	0.20
Original Face:		Base	3,000,000.000	102.649532	486,008.65	96.447640	456,644.92	-29,363.73	0.20
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	212,809.270	100.319854	213,489.95	97.991429	208,534.84	-4,955.11	0.09
Original Face:		Base	2,000,000.000	100.319854	213,489.95	97.991429	208,534.84	-4,955.11	0.09
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	162,316.750	100.062329	162,417.92	98.388150	159,700.45	-2,717.47	0.07
Original Face:		Base	2,000,000.000	100.062329	162,417.92	98.388150	159,700.45	-2,717.47	0.07
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.779260	20 Apr 2071		
		Local	380,330.640	107.262486	407,952.10	98.025040	372,819.26	-35,132.84	0.17
Original Face:		Base	1,978,780.000	107.262486	407,952.10	98.025040	372,819.26	-35,132.84	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	763,289.910	101.950389	778,177.03	77.581610	592,172.60	-186,004.43	0.26
Original Face:		Base	2,000,000.000	101.950389	778,177.03	77.581610	592,172.60	-186,004.43	0.26
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	2,137,949.960	101.253757	2,164,754.66	79.026340	1,689,543.60	-475,211.06	0.75
Original Face:		Base	3,185,000.000	101.253757	2,164,754.66	79.026340	1,689,543.60	-475,211.06	0.75
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	949,626.380	102.075875	969,339.44	79.781660	757,627.69	-211,711.75	0.34
Original Face:		Base	2,000,000.000	102.075875	969,339.44	79.781660	757,627.69	-211,711.75	0.34
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.456020	20 Jun 2036		
		Local	967,997.690	103.423261	1,001,134.78	91.338280	884,152.44	-116,982.34	0.39
Original Face:		Base	2,000,000.000	103.423261	1,001,134.78	91.338280	884,152.44	-116,982.34	0.39
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,265,927.480	102.572689	2,324,222.74	87.368450	1,979,705.72	-344,517.02	0.88
Original Face:		Base	3,000,000.000	102.572689	2,324,222.74	87.368450	1,979,705.72	-344,517.02	0.88
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.561310	20 Dec 2071		
		Local	1,197,494.580	100.944313	1,208,802.68	98.858530	1,183,825.54	-24,977.14	0.53
Original Face:		Base	3,000,000.000	100.944313	1,208,802.68	98.858530	1,183,825.54	-24,977.14	0.53
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,780,706.000	103.062421	1,835,238.71	102.206230	1,819,992.47	-15,246.24	0.81
Original Face:		Base	4,000,000.000	103.062421	1,835,238.71	102.206230	1,819,992.47	-15,246.24	0.81
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,990,948.070	99.652283	1,984,025.20	100.745550	2,005,791.58	21,766.38	0.89
Original Face:		Base	2,820,818.000	99.652283	1,984,025.20	100.745550	2,005,791.58	21,766.38	0.89
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.820000	20 Jan 2027		
		Local	1,874,999.960	100.000001	1,874,999.97	100.000000	1,874,999.97	0.00	0.84
Original Face:		Base	5,000,000.000	100.000001	1,874,999.97	100.000000	1,874,999.97	0.00	0.84
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.750000	15 Sep 2026		
		Local	1,833,333.330	100.000000	1,833,333.33	100.000000	1,833,333.33	0.00	0.82
Original Face:		Base	5,500,000.000	100.000000	1,833,333.33	100.000000	1,833,333.33	0.00	0.82

& 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
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
	2,403,644.210	Local	100.000000	2,403,644.21	99.391223	2,389,011.38	-14,632.83	1.06
Original Face:	3,373,235.000	Base	100.000000	2,403,644.21	99.391223	2,389,011.38	-14,632.83	1.06
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	102.756608	3,082,698.23	102.106900	3,063,207.00	-19,491.23	1.37
		Base	102.756608	3,082,698.23	102.106900	3,063,207.00	-19,491.23	1.37
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,900,000.000	Local	102.892973	4,012,825.96	100.143962	3,905,614.52	-107,211.44	1.74
		Base	102.892973	4,012,825.96	100.143962	3,905,614.52	-107,211.44	1.74
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	103.080400	1,882,449.09	100.965708	1,843,830.69	-38,618.40	0.82
Original Face:	2,000,000.000	Base	103.080400	1,882,449.09	100.965708	1,843,830.69	-38,618.40	0.82
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	102.690196	2,875,325.49	102.136216	2,859,814.05	-15,511.44	1.27
		Base	102.690196	2,875,325.49	102.136216	2,859,814.05	-15,511.44	1.27
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	103.415674	3,102,470.22	99.225131	2,976,753.93	-125,716.29	1.33
		Base	103.415674	3,102,470.22	99.225131	2,976,753.93	-125,716.29	1.33
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	102.469238	2,561,730.94	101.889831	2,547,245.78	-14,485.16	1.14
		Base	102.469238	2,561,730.94	101.889831	2,547,245.78	-14,485.16	1.14
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	1,700,000.000	Local	110.303086	1,875,152.47	110.322621	1,875,484.56	332.09	0.84
		Base	110.303086	1,875,152.47	110.322621	1,875,484.56	332.09	0.84
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	5,000,000.000	Local	97.853243	4,892,662.16	97.874054	4,893,702.70	1,040.54	2.18
		Base	97.853243	4,892,662.16	97.874054	4,893,702.70	1,040.54	2.18
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	5,000,000.000	Local	98.551340	4,927,567.00	98.548861	4,927,443.05	-123.95	2.20
		Base	98.551340	4,927,567.00	98.548861	4,927,443.05	-123.95	2.20

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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
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
		Local	2,000,000.000	99.872348	1,997,446.96	99.771377	1,995,427.54	-2,019.42	0.89
		Base		99.872348	1,997,446.96	99.771377	1,995,427.54	-2,019.42	0.89
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.986240	1,999,724.79	98.353906	1,967,078.12	-32,646.67	0.88
		Base		99.986240	1,999,724.79	98.353906	1,967,078.12	-32,646.67	0.88
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.921244	1,998,424.88	97.969531	1,959,390.62	-39,034.26	0.87
		Base		99.921244	1,998,424.88	97.969531	1,959,390.62	-39,034.26	0.87
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	4,000,000.000	99.262489	3,970,499.55	97.658203	3,906,328.12	-64,171.43	1.74
		Base		99.262489	3,970,499.55	97.658203	3,906,328.12	-64,171.43	1.74
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.888194	1,997,763.88	96.953125	1,939,062.50	-58,701.38	0.86
		Base		99.888194	1,997,763.88	96.953125	1,939,062.50	-58,701.38	0.86
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.959029	1,999,180.58	96.651562	1,933,031.24	-66,149.34	0.86
		Base		99.959029	1,999,180.58	96.651562	1,933,031.24	-66,149.34	0.86
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.816798	1,996,335.95	96.328906	1,926,578.12	-69,757.83	0.86
		Base		99.816798	1,996,335.95	96.328906	1,926,578.12	-69,757.83	0.86
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.950889	1,999,017.78	96.135156	1,922,703.12	-76,314.66	0.86
		Base		99.950889	1,999,017.78	96.135156	1,922,703.12	-76,314.66	0.86
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.898836	1,997,976.71	95.839844	1,916,796.88	-81,179.83	0.85
		Base		99.898836	1,997,976.71	95.839844	1,916,796.88	-81,179.83	0.85
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.906688	1,998,133.76	95.531250	1,910,625.00	-87,508.76	0.85
		Base		99.906688	1,998,133.76	95.531250	1,910,625.00	-87,508.76	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.900282	1,998,005.64	95.429688	1,908,593.76	-89,411.88	0.85
		Base		99.900282	1,998,005.64	95.429688	1,908,593.76	-89,411.88	0.85
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.773694	1,995,473.88	95.460938	1,909,218.76	-86,255.12	0.85
		Base		99.773694	1,995,473.88	95.460938	1,909,218.76	-86,255.12	0.85
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	2,000,000.000	99.455045	1,989,100.90	99.388672	1,987,773.44	-1,327.46	0.89
		Base		99.455045	1,989,100.90	99.388672	1,987,773.44	-1,327.46	0.89
91282CJV4	US TREASURY N/B 01/26 4.25					4.250000	31 Jan 2026		
		Local	2,000,000.000	99.605799	1,992,115.97	99.902344	1,998,046.88	5,930.91	0.89
		Base		99.605799	1,992,115.97	99.902344	1,998,046.88	5,930.91	0.89
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	98.996949	1,979,938.98	99.554688	1,991,093.76	11,154.78	0.89
		Base		98.996949	1,979,938.98	99.554688	1,991,093.76	11,154.78	0.89
91282CKA8	US TREASURY N/B 02/27 4.125					4.125000	15 Feb 2027		
		Local	2,000,000.000	99.410042	1,988,200.83	99.890625	1,997,812.50	9,611.67	0.89
		Base		99.410042	1,988,200.83	99.890625	1,997,812.50	9,611.67	0.89
91282CKK6	US TREASURY N/B 04/26 4.875					4.875000	30 Apr 2026		
		Local	2,000,000.000	99.910401	1,998,208.02	100.800781	2,016,015.62	17,807.60	0.90
		Base		99.910401	1,998,208.02	100.800781	2,016,015.62	17,807.60	0.90
91282CLR0	US TREASURY N/B 10/29 4.125					4.125000	31 Oct 2029		
		Local	2,000,000.000	99.676823	1,993,536.45	100.148438	2,002,968.76	9,432.31	0.89
		Base		99.676823	1,993,536.45	100.148438	2,002,968.76	9,432.31	0.89
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	2,000,000.000	99.487721	1,989,754.42	100.031250	2,000,625.00	10,870.58	0.89
		Base		99.487721	1,989,754.42	100.031250	2,000,625.00	10,870.58	0.89
US DOLLAR Total									
		Local	92,754,052.690		93,445,074.39		90,779,630.54	-2,665,443.85	40.46
Original Face:	112,263,606.000	Base			93,445,074.39		90,779,630.54	-2,665,443.85	40.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		92,754,052.690	Base		93,445,074.39		90,779,630.54	-2,665,443.85	40.46
	Original Face:	112,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		226,802,237.500	Base		227,037,314.54		224,376,874.05	-2,660,440.49	100.00
	Original Face:	112,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.545491	31 Dec 2030		
		Local	7,958,102.210	100.000000	7,958,102.21	100.000000	7,958,102.21	0.00	0.24
		Base		100.000000	7,958,102.21	100.000000	7,958,102.21	0.00	0.24
US DOLLAR Total									
		Local	7,958,102.210		7,958,102.21		7,958,102.21	0.00	0.24
		Base			7,958,102.21		7,958,102.21	0.00	0.24
CASH EQUIVALENT Total									
		Base	7,958,102.210		7,958,102.21		7,958,102.21	0.00	0.24
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	32,049.000	23.459647	751,858.23	114.000000	3,653,586.00	2,901,727.77	0.11
		Base		23.459647	751,858.23	114.000000	3,653,586.00	2,901,727.77	0.11
00130H105	AES CORP COMMON STOCK USD.01								
		Local	45,827.000	19.724393	903,909.76	13.040000	597,584.08	-306,325.68	0.02
		Base		19.724393	903,909.76	13.040000	597,584.08	-306,325.68	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	459,376.000	25.455093	11,693,458.81	23.160000	10,639,148.16	-1,054,310.65	0.32
		Base		25.455093	11,693,458.81	23.160000	10,639,148.16	-1,054,310.65	0.32
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	109,478.000	39.527415	4,327,382.33	118.770000	13,002,702.06	8,675,319.73	0.39
		Base		39.527415	4,327,382.33	118.770000	13,002,702.06	8,675,319.73	0.39
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	112,670.000	53.022321	5,974,024.94	182.930000	20,610,723.10	14,636,698.16	0.62
		Base		53.022321	5,974,024.94	182.930000	20,610,723.10	14,636,698.16	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
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	28,529.000	88.650734	2,529,116.78	515.930000	14,718,966.97	12,189,850.19	0.44
		Base		88.650734	2,529,116.78	515.930000	14,718,966.97	12,189,850.19	0.44
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	103,253.000	30.576143	3,157,078.47	137.175000	14,163,730.28	11,006,651.81	0.43
		Base		30.576143	3,157,078.47	137.175000	14,163,730.28	11,006,651.81	0.43
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,486.000	41.967204	775,805.73	137.970000	2,550,513.42	1,774,707.69	0.08
		Base		41.967204	775,805.73	137.970000	2,550,513.42	1,774,707.69	0.08
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	28,271.000	133.423259	3,772,008.95	136.110000	3,847,965.81	75,956.86	0.12
		Base		133.423259	3,772,008.95	136.110000	3,847,965.81	75,956.86	0.12
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	14,159.000	101.854164	1,442,153.11	334.330000	4,733,778.47	3,291,625.36	0.14
		Base		101.854164	1,442,153.11	334.330000	4,733,778.47	3,291,625.36	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,675.000	52.257917	505,595.35	94.020000	909,643.50	404,048.15	0.03
		Base		52.257917	505,595.35	94.020000	909,643.50	404,048.15	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,448.000	102.620224	764,315.43	107.700000	802,149.60	37,834.17	0.02
		Base		102.620224	764,315.43	107.700000	802,149.60	37,834.17	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,866.000	136.270462	1,344,444.38	110.230000	1,087,529.18	-256,915.20	0.03
		Base		136.270462	1,344,444.38	110.230000	1,087,529.18	-256,915.20	0.03
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,447.000	188.499678	838,258.07	232.770000	1,035,128.19	196,870.12	0.03
		Base		188.499678	838,258.07	232.770000	1,035,128.19	196,870.12	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	16,379.000	43.015153	704,545.19	63.200000	1,035,152.80	330,607.61	0.03
		Base		43.015153	704,545.19	63.200000	1,035,152.80	330,607.61	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01							
	16,804.000	Local	50.050908	841,055.45	207.390000	3,484,981.56	2,643,926.11	0.10
		Base	50.050908	841,055.45	207.390000	3,484,981.56	2,643,926.11	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
	85,000.000	Local	24.154129	2,053,101.00	38.900000	3,306,500.00	1,253,399.00	0.10
		Base	24.154129	2,053,101.00	38.900000	3,306,500.00	1,253,399.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	307,702.000	Local	27.010134	8,311,072.36	170.490000	52,460,113.98	44,149,041.62	1.58
		Base	27.010134	8,311,072.36	170.490000	52,460,113.98	44,149,041.62	1.58
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	375,087.000	Local	27.924269	10,474,030.33	168.950000	63,370,948.65	52,896,918.32	1.91
		Base	27.924269	10,474,030.33	168.950000	63,370,948.65	52,896,918.32	1.91
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	108,623.000	Local	22.557664	2,450,281.14	57.740000	6,271,892.02	3,821,610.88	0.19
		Base	22.557664	2,450,281.14	57.740000	6,271,892.02	3,821,610.88	0.19
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	590,606.000	Local	38.531885	22,757,162.53	207.890000	122,781,081.34	100,023,918.81	3.69
		Base	38.531885	22,757,162.53	207.890000	122,781,081.34	100,023,918.81	3.69
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	17,018.000	Local	49.390343	840,524.86	94.390000	1,606,329.02	765,804.16	0.05
		Base	49.390343	840,524.86	94.390000	1,606,329.02	765,804.16	0.05
023939101	AMENTUM HOLDINGS INC COMMON STOCK							
	7,956.000	Local	14.036254	111,672.44	24.350000	193,728.60	82,056.16	0.01
		Base	14.036254	111,672.44	24.350000	193,728.60	82,056.16	0.01
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	34,049.000	Local	49.448130	1,683,659.37	99.860000	3,400,133.14	1,716,473.77	0.10
		Base	49.448130	1,683,659.37	99.860000	3,400,133.14	1,716,473.77	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	35,273.000	Local	60.186522	2,122,959.18	304.680000	10,746,977.64	8,624,018.46	0.32
		Base	60.186522	2,122,959.18	304.680000	10,746,977.64	8,624,018.46	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
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
			41,113.000	98.916803	4,066,766.53	76.880000	3,160,767.44	-905,999.09	0.10
		Base		98.916803	4,066,766.53	76.880000	3,160,767.44	-905,999.09	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01								
			29,558.000	93.904511	2,775,629.55	209.000000	6,177,622.00	3,401,992.45	0.19
		Base		93.904511	2,775,629.55	209.000000	6,177,622.00	3,401,992.45	0.19
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
			12,423.000	84.791645	1,053,366.60	136.940000	1,701,205.62	647,839.02	0.05
		Base		84.791645	1,053,366.60	136.940000	1,701,205.62	647,839.02	0.05
03073E105	CENCORA INC COMMON STOCK USD.01								
			11,157.000	63.844838	712,316.86	251.550000	2,806,543.35	2,094,226.49	0.08
		Base		63.844838	712,316.86	251.550000	2,806,543.35	2,094,226.49	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
			6,262.000	60.164216	376,748.32	573.970000	3,594,200.14	3,217,451.82	0.11
		Base		60.164216	376,748.32	573.970000	3,594,200.14	3,217,451.82	0.11
031100100	AMETEK INC COMMON STOCK USD.01								
			14,842.000	58.053958	861,636.85	194.380000	2,884,987.96	2,023,351.11	0.09
		Base		58.053958	861,636.85	194.380000	2,884,987.96	2,023,351.11	0.09
031162100	AMGEN INC COMMON STOCK USD.0001								
			34,190.000	89.493894	3,059,796.25	282.870000	9,671,325.30	6,611,529.05	0.29
		Base		89.493894	3,059,796.25	282.870000	9,671,325.30	6,611,529.05	0.29
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
			76,668.000	10.048234	770,378.03	72.650000	5,569,930.20	4,799,552.17	0.17
		Base		10.048234	770,378.03	72.650000	5,569,930.20	4,799,552.17	0.17
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
			31,332.000	71.486007	2,239,799.56	218.050000	6,831,942.60	4,592,143.04	0.21
		Base		71.486007	2,239,799.56	218.050000	6,831,942.60	4,592,143.04	0.21
03662Q105	ANSYS INC COMMON STOCK USD.01								
			5,564.000	153.674003	855,042.15	351.100000	1,953,520.40	1,098,478.25	0.06
		Base		153.674003	855,042.15	351.100000	1,953,520.40	1,098,478.25	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
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	14,769.000	106.226083	1,568,853.02	406.960000	6,010,392.24	4,441,539.22	0.18
		Base		106.226083	1,568,853.02	406.960000	6,010,392.24	4,441,539.22	0.18
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	23,977.000	56.667954	1,358,727.53	22.650000	543,079.05	-815,648.48	0.02
		Base		56.667954	1,358,727.53	22.650000	543,079.05	-815,648.48	0.02
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	970,749.000	29.140577	28,288,185.64	237.330000	230,387,860.17	202,099,674.53	6.93
		Base		29.140577	28,288,185.64	237.330000	230,387,860.17	202,099,674.53	6.93
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	52,434.000	30.934161	1,622,001.78	174.710000	9,160,744.14	7,538,742.36	0.28
		Base		30.934161	1,622,001.78	174.710000	9,160,744.14	7,538,742.36	0.28
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	30,678.000	30.412264	932,987.44	54.600000	1,675,018.80	742,031.36	0.05
		Base		30.412264	932,987.44	54.600000	1,675,018.80	742,031.36	0.05
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	16,588.000	88.583979	1,469,431.04	405.820000	6,731,742.16	5,262,311.12	0.20
		Base		88.583979	1,469,431.04	405.820000	6,731,742.16	5,262,311.12	0.20
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,294.000	76.125826	250,758.47	227.100000	748,067.40	497,308.93	0.02
		Base		76.125826	250,758.47	227.100000	748,067.40	497,308.93	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,932.000	101.443193	1,007,533.79	151.320000	1,502,910.24	495,376.45	0.05
		Base		101.443193	1,007,533.79	151.320000	1,502,910.24	495,376.45	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	13,683.000	67.303952	920,919.98	291.900000	3,994,067.70	3,073,147.72	0.12
		Base		67.303952	920,919.98	291.900000	3,994,067.70	3,073,147.72	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	25,885.000	58.870516	1,523,863.31	306.930000	7,944,883.05	6,421,019.74	0.24
		Base		58.870516	1,523,863.31	306.930000	7,944,883.05	6,421,019.74	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
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,091.000	369.762759	403,411.17	3,169.540000	3,457,968.14	3,054,556.97	0.10
		Base		369.762759	403,411.17	3,169.540000	3,457,968.14	3,054,556.97	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	9,029.000	143.782784	1,298,214.76	235.350000	2,124,975.15	826,760.39	0.06
		Base		143.782784	1,298,214.76	235.350000	2,124,975.15	826,760.39	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	5,113.000	64.359405	329,069.64	205.950000	1,053,022.35	723,952.71	0.03
		Base		64.359405	329,069.64	205.950000	1,053,022.35	723,952.71	0.03
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,607.000	221.393786	1,019,961.17	646.960000	2,980,544.72	1,960,583.55	0.09
		Base		221.393786	1,019,961.17	646.960000	2,980,544.72	1,960,583.55	0.09
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	64,012.000	35.934439	2,300,235.28	43.950000	2,813,327.40	513,092.12	0.08
		Base		35.934439	2,300,235.28	43.950000	2,813,327.40	513,092.12	0.08
058498106	BALL CORP COMMON STOCK								
		Local	19,323.000	24.094117	465,570.62	62.160000	1,201,117.68	735,547.06	0.04
		Base		24.094117	465,570.62	62.160000	1,201,117.68	735,547.06	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	430,223.000	24.897288	10,711,385.74	47.510000	20,439,894.73	9,728,508.99	0.61
		Base		24.897288	10,711,385.74	47.510000	20,439,894.73	9,728,508.99	0.61
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	46,698.000	37.228847	1,738,512.69	81.870000	3,823,165.26	2,084,652.57	0.11
		Base		37.228847	1,738,512.69	81.870000	3,823,165.26	2,084,652.57	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	32,401.000	38.871489	1,259,475.12	33.710000	1,092,237.71	-167,237.41	0.03
		Base		38.871489	1,259,475.12	33.710000	1,092,237.71	-167,237.41	0.03
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	18,341.000	150.487615	2,760,093.34	221.900000	4,069,867.90	1,309,774.56	0.12
		Base		150.487615	2,760,093.34	221.900000	4,069,867.90	1,309,774.56	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
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	19,341.000	31.790597	614,861.94	64.550000	1,248,461.55	633,599.61	0.04
		Base		31.790597	614,861.94	64.550000	1,248,461.55	633,599.61	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	116,873.000	119.998599	14,024,596.24	483.020000	56,451,996.46	42,427,400.22	1.70
		Base		119.998599	14,024,596.24	483.020000	56,451,996.46	42,427,400.22	1.70
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	12,396.000	39.689607	491,992.37	90.000000	1,115,640.00	623,647.63	0.03
		Base		39.689607	491,992.37	90.000000	1,115,640.00	623,647.63	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	9,235.000	118.402615	1,093,448.15	160.630000	1,483,418.05	389,969.90	0.04
		Base		118.402615	1,093,448.15	160.630000	1,483,418.05	389,969.90	0.04
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	9,909.000	123.889338	1,227,619.45	75.360000	746,742.24	-480,877.21	0.02
		Base		123.889338	1,227,619.45	75.360000	746,742.24	-480,877.21	0.02
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	45,941.000	111.429990	5,119,205.16	191.090000	8,778,865.69	3,659,660.53	0.26
		Base		111.429990	5,119,205.16	191.090000	8,778,865.69	3,659,660.53	0.26
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,859.000	352.098881	3,119,243.99	1,022.800000	9,060,985.20	5,941,741.21	0.27
		Base		352.098881	3,119,243.99	1,022.800000	9,060,985.20	5,941,741.21	0.27
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	38,969.000	100.848399	3,929,961.25	155.440000	6,057,341.36	2,127,380.11	0.18
		Base		100.848399	3,929,961.25	155.440000	6,057,341.36	2,127,380.11	0.18
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,131.000	579.242069	1,234,364.85	5,201.980000	11,085,419.38	9,851,054.53	0.33
		Base		579.242069	1,234,364.85	5,201.980000	11,085,419.38	9,851,054.53	0.33
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	14,415.000	32.579840	469,638.39	34.320000	494,722.80	25,084.41	0.01
		Base		32.579840	469,638.39	34.320000	494,722.80	25,084.41	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
101121101	BXP INC REIT USD.01								
		Local	9,201.000	93.504176	860,331.92	81.990000	754,389.99	-105,941.93	0.02
		Base		93.504176	860,331.92	81.990000	754,389.99	-105,941.93	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	94,152.000	22.776410	2,144,444.53	90.660000	8,535,820.32	6,391,375.79	0.26
		Base		22.776410	2,144,444.53	90.660000	8,535,820.32	6,391,375.79	0.26
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	128,603.000	48.811662	6,277,326.22	59.220000	7,615,869.66	1,338,543.44	0.23
		Base		48.811662	6,277,326.22	59.220000	7,615,869.66	1,338,543.44	0.23
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,419.000	120.010535	890,358.16	236.020000	1,751,032.38	860,674.22	0.05
		Base		120.010535	890,358.16	236.020000	1,751,032.38	860,674.22	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	295,994.000	37.251973	11,026,360.51	162.080000	47,974,707.52	36,948,347.01	1.44
		Base		37.251973	11,026,360.51	162.080000	47,974,707.52	36,948,347.01	1.44
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	15,081.000	57.954456	874,011.15	113.100000	1,705,661.10	831,649.95	0.05
		Base		57.954456	874,011.15	113.100000	1,705,661.10	831,649.95	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	11,627.000	31.224459	363,046.79	42.080000	489,264.16	126,217.37	0.01
		Base		31.224459	363,046.79	42.080000	489,264.16	126,217.37	0.01
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	7,375.000	165.028765	1,217,087.14	186.470000	1,375,216.25	158,129.11	0.04
		Base		165.028765	1,217,087.14	186.470000	1,375,216.25	158,129.11	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,684.000	88.449883	591,199.02	215.850000	1,442,741.40	851,542.38	0.04
		Base		88.449883	591,199.02	215.850000	1,442,741.40	851,542.38	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	19,193.000	33.583791	644,573.70	139.990000	2,686,828.07	2,042,254.37	0.08
		Base		33.583791	644,573.70	139.990000	2,686,828.07	2,042,254.37	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	8,582.000	126.014333	1,081,455.01	175.930000	1,509,831.26	428,376.25	0.05
		Base		126.014333	1,081,455.01	175.930000	1,509,831.26	428,376.25	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	11,575.000	31.971610	370,071.39	89.660000	1,037,814.50	667,743.11	0.03
		Base		31.971610	370,071.39	89.660000	1,037,814.50	667,743.11	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,407.000	58.765525	435,276.24	105.580000	782,031.06	346,754.82	0.02
		Base		58.765525	435,276.24	105.580000	782,031.06	346,754.82	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	16,991.000	87.876085	1,493,102.56	337.800000	5,739,559.80	4,246,457.24	0.17
		Base		87.876085	1,493,102.56	337.800000	5,739,559.80	4,246,457.24	0.17
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	22,819.000	110.486776	2,521,197.74	238.000000	5,430,922.00	2,909,724.26	0.16
		Base		110.486776	2,521,197.74	238.000000	5,430,922.00	2,909,724.26	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	19,036.000	29.277909	557,334.27	69.710000	1,326,999.56	769,665.29	0.04
		Base		29.277909	557,334.27	69.710000	1,326,999.56	769,665.29	0.04
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	122,830.000	7.802520	958,383.54	36.550000	4,489,436.50	3,531,052.96	0.14
		Base		7.802520	958,383.54	36.550000	4,489,436.50	3,531,052.96	0.14
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	78,908.000	51.516499	4,065,063.91	59.850000	4,722,643.80	657,579.89	0.14
		Base		51.516499	4,065,063.91	59.850000	4,722,643.80	657,579.89	0.14
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	47,605.000	20.410038	971,619.85	26.720000	1,272,005.60	300,385.75	0.04
		Base		20.410038	971,619.85	26.720000	1,272,005.60	300,385.75	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	17,341.000	51.568370	894,247.10	306.810000	5,320,392.21	4,426,145.11	0.16
		Base		51.568370	894,247.10	306.810000	5,320,392.21	4,426,145.11	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
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	13,706.000	84.897508	1,163,605.25	38.490000	527,543.94	-636,061.31	0.02
		Base		84.897508	1,163,605.25	38.490000	527,543.94	-636,061.31	0.02
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,750.000	163.267493	1,102,055.58	125.800000	849,150.00	-252,905.58	0.03
		Base		163.267493	1,102,055.58	125.800000	849,150.00	-252,905.58	0.03
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375								
		Local	12,553.000	39.962676	501,651.47	46.200000	579,948.60	78,297.13	0.02
		Base		39.962676	501,651.47	46.200000	579,948.60	78,297.13	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	24,263.000	63.069406	1,530,253.00	192.010000	4,658,738.63	3,128,485.63	0.14
		Base		63.069406	1,530,253.00	192.010000	4,658,738.63	3,128,485.63	0.14
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	15,605.000	44.755583	698,410.87	122.240000	1,907,555.20	1,209,144.33	0.06
		Base		44.755583	698,410.87	122.240000	1,907,555.20	1,209,144.33	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	9,891.000	32.934216	325,752.33	83.970000	830,547.27	504,794.94	0.02
		Base		32.934216	325,752.33	83.970000	830,547.27	504,794.94	0.02
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	63,942.000	24.409391	1,560,785.29	25.430000	1,626,045.06	65,259.77	0.05
		Base		24.409391	1,560,785.29	25.430000	1,626,045.06	65,259.77	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	53,758.000	15.926664	856,185.63	77.370000	4,159,256.46	3,303,070.83	0.13
		Base		15.926664	856,185.63	77.370000	4,159,256.46	3,303,070.83	0.13
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	11,561.000	86.320423	997,950.41	61.110000	706,492.71	-291,457.70	0.02
		Base		86.320423	997,950.41	61.110000	706,492.71	-291,457.70	0.02
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	30,841.000	77.836850	2,400,566.30	406.110000	12,524,838.51	10,124,272.21	0.38
		Base		77.836850	2,400,566.30	406.110000	12,524,838.51	10,124,272.21	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	6,918.000	93.671236	648,017.61	73.210000	506,466.78	-141,550.83	0.02
		Base		93.671236	648,017.61	73.210000	506,466.78	-141,550.83	0.02
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	33,477.000	53.932489	1,805,497.94	60.000000	2,008,620.00	203,122.06	0.06
		Base		53.932489	1,805,497.94	60.000000	2,008,620.00	203,122.06	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,596.000	21.789652	906,362.35	32.620000	1,356,861.52	450,499.17	0.04
		Base		21.789652	906,362.35	32.620000	1,356,861.52	450,499.17	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01								
		Local	10,095.000	104.923290	1,059,200.61	79.990000	807,499.05	-251,701.56	0.02
		Base		104.923290	1,059,200.61	79.990000	807,499.05	-251,701.56	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,265.000	354.686322	1,158,050.84	199.060000	649,930.90	-508,119.94	0.02
		Base		354.686322	1,158,050.84	199.060000	649,930.90	-508,119.94	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	6,080.000	296.788873	1,804,476.35	396.965000	2,413,547.20	609,070.85	0.07
		Base		296.788873	1,804,476.35	396.965000	2,413,547.20	609,070.85	0.07
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	109,359.000	84.417808	9,231,847.10	161.930000	17,708,502.87	8,476,655.77	0.53
		Base		84.417808	9,231,847.10	161.930000	17,708,502.87	8,476,655.77	0.53
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	87,923.000	10.275715	903,471.73	61.520000	5,409,022.96	4,505,551.23	0.16
		Base		10.275715	903,471.73	61.520000	5,409,022.96	4,505,551.23	0.16
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	15,632.000	50.579519	790,659.04	110.130000	1,721,552.16	930,893.12	0.05
		Base		50.579519	790,659.04	110.130000	1,721,552.16	930,893.12	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	9,979.000	55.031051	549,154.86	159.830000	1,594,943.57	1,045,788.71	0.05
		Base		55.031051	549,154.86	159.830000	1,594,943.57	1,045,788.71	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
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	257,146.000	30.761553	7,910,210.35	59.210000	15,225,614.66	7,315,404.31	0.46
		Base		30.761553	7,910,210.35	59.210000	15,225,614.66	7,315,404.31	0.46
172908105	CINTAS CORP COMMON STOCK								
		Local	21,758.000	24.723526	537,934.48	225.790000	4,912,738.82	4,374,804.34	0.15
		Base		24.723526	537,934.48	225.790000	4,912,738.82	4,374,804.34	0.15
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	121,251.000	77.908124	9,446,437.92	70.870000	8,593,058.37	-853,379.55	0.26
		Base		77.908124	9,446,437.92	70.870000	8,593,058.37	-853,379.55	0.26
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,260.000	24.983207	706,025.42	48.140000	1,360,436.40	654,410.98	0.04
		Base		24.983207	706,025.42	48.140000	1,360,436.40	654,410.98	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,896.000	76.951882	607,612.06	167.170000	1,319,974.32	712,362.26	0.04
		Base		76.951882	607,612.06	167.170000	1,319,974.32	712,362.26	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	246,540.000	33.479913	8,254,137.67	64.080000	15,798,283.20	7,544,145.53	0.48
		Base		33.479913	8,254,137.67	64.080000	15,798,283.20	7,544,145.53	0.48
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	31,564.000	30.206973	953,452.91	80.490000	2,540,586.36	1,587,133.45	0.08
		Base		30.206973	953,452.91	80.490000	2,540,586.36	1,587,133.45	0.08
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	52,004.000	41.067433	2,135,670.78	96.630000	5,025,146.52	2,889,475.74	0.15
		Base		41.067433	2,135,670.78	96.630000	5,025,146.52	2,889,475.74	0.15
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	241,688.000	18.755043	4,532,868.94	43.190000	10,438,504.72	5,905,635.78	0.31
		Base		18.755043	4,532,868.94	43.190000	10,438,504.72	5,905,635.78	0.31
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	30,475.000	23.712598	722,641.42	27.550000	839,586.25	116,944.83	0.03
		Base		23.712598	722,641.42	27.550000	839,586.25	116,944.83	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
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	83,854.000	52.781641	4,425,951.70	108.340000	9,084,742.36	4,658,790.66	0.27
		Base		52.781641	4,425,951.70	108.340000	9,084,742.36	4,658,790.66	0.27
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	22,113.000	58.697734	1,297,982.99	100.590000	2,224,346.67	926,363.68	0.07
		Base		58.697734	1,297,982.99	100.590000	2,224,346.67	926,363.68	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	9,916.000	71.530292	709,294.38	240.950000	2,389,260.20	1,679,965.82	0.07
		Base		71.530292	709,294.38	240.950000	2,389,260.20	1,679,965.82	0.07
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	20,187.000	40.980193	827,267.16	256.560000	5,179,176.72	4,351,909.56	0.16
		Base		40.980193	827,267.16	256.560000	5,179,176.72	4,351,909.56	0.16
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	12,693.000	53.101296	674,014.75	104.460000	1,325,910.78	651,896.03	0.04
		Base		53.101296	674,014.75	104.460000	1,325,910.78	651,896.03	0.04
217204106	COPART INC COMMON STOCK								
		Local	55,676.000	21.231667	1,182,094.27	63.390000	3,529,301.64	2,347,207.37	0.11
		Base		21.231667	1,182,094.27	63.390000	3,529,301.64	2,347,207.37	0.11
219350105	CORNING INC COMMON STOCK USD.5								
		Local	49,654.000	23.986928	1,191,046.93	48.670000	2,416,660.18	1,225,613.25	0.07
		Base		23.986928	1,191,046.93	48.670000	2,416,660.18	1,225,613.25	0.07
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	4,408.000	215.409483	949,525.00	381.180000	1,680,241.44	730,716.44	0.05
		Base		215.409483	949,525.00	381.180000	1,680,241.44	730,716.44	0.05
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	44,072.000	24.121038	1,063,062.39	62.240000	2,743,041.28	1,679,978.89	0.08
		Base		24.121038	1,063,062.39	62.240000	2,743,041.28	1,679,978.89	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	28,259.000	122.855625	3,471,777.12	971.880000	27,464,356.92	23,992,579.80	0.83
		Base		122.855625	3,471,777.12	971.880000	27,464,356.92	23,992,579.80	0.83

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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
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	25,980.000	70.716594	1,837,217.12	81.340000	2,113,213.20	275,996.08	0.06
		Base		70.716594	1,837,217.12	81.340000	2,113,213.20	275,996.08	0.06
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	14,943.000	386.175208	5,770,616.14	345.970000	5,169,829.71	-600,786.43	0.16
		Base		386.175208	5,770,616.14	345.970000	5,169,829.71	-600,786.43	0.16
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	27,584.000	85.407203	2,355,872.28	106.250000	2,930,800.00	574,927.72	0.09
		Base		85.407203	2,355,872.28	106.250000	2,930,800.00	574,927.72	0.09
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,735.000	75.514579	659,619.85	375.040000	3,275,974.40	2,616,354.55	0.10
		Base		75.514579	659,619.85	375.040000	3,275,974.40	2,616,354.55	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	18,492.000	34.139395	631,305.69	168.780000	3,121,079.76	2,489,774.07	0.09
		Base		34.139395	631,305.69	168.780000	3,121,079.76	2,489,774.07	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	13,201.000	60.272972	795,663.50	125.780000	1,660,421.78	864,758.28	0.05
		Base		60.272972	795,663.50	125.780000	1,660,421.78	864,758.28	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	40,754.000	66.587138	2,713,692.24	239.690000	9,768,326.26	7,054,634.02	0.29
		Base		66.587138	2,713,692.24	239.690000	9,768,326.26	7,054,634.02	0.29
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	7,598.000	45.836877	348,268.59	176.270000	1,339,299.46	991,030.87	0.04
		Base		45.836877	348,268.59	176.270000	1,339,299.46	991,030.87	0.04
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	2,955.000	43.135479	127,465.34	166.170000	491,032.35	363,567.01	0.01
		Base		43.135479	127,465.34	166.170000	491,032.35	363,567.01	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	9,570.000	151.679563	1,451,573.42	195.960000	1,875,337.20	423,763.78	0.06
		Base		151.679563	1,451,573.42	195.960000	1,875,337.20	423,763.78	0.06

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244199105	DEERE + CO COMMON STOCK USD1.0							
	16,355.000	Local	87.376290	1,429,039.23	465.900000	7,619,794.50	6,190,755.27	0.23
		Base	87.376290	1,429,039.23	465.900000	7,619,794.50	6,190,755.27	0.23
24703L202	DELL TECHNOLOGIES C COMMON STOCK							
	18,310.000	Local	122.400200	2,241,147.67	127.590000	2,336,172.90	95,025.23	0.07
		Base	122.400200	2,241,147.67	127.590000	2,336,172.90	95,025.23	0.07
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	40,071.000	Local	26.130873	1,047,090.20	63.820000	2,557,331.22	1,510,241.02	0.08
		Base	26.130873	1,047,090.20	63.820000	2,557,331.22	1,510,241.02	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	40,161.000	Local	38.831226	1,559,500.85	37.950000	1,524,109.95	-35,390.90	0.05
		Base	38.831226	1,559,500.85	37.950000	1,524,109.95	-35,390.90	0.05
252131107	DEXCOM INC COMMON STOCK USD.001							
	25,865.000	Local	100.331830	2,595,082.78	77.990000	2,017,211.35	-577,871.43	0.06
		Base	100.331830	2,595,082.78	77.990000	2,017,211.35	-577,871.43	0.06
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,082.000	Local	112.976227	1,364,978.78	177.590000	2,145,642.38	780,663.60	0.06
		Base	112.976227	1,364,978.78	177.590000	2,145,642.38	780,663.60	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	19,536.000	Local	112.409347	2,196,029.01	195.690000	3,822,999.84	1,626,970.83	0.11
		Base	112.409347	2,196,029.01	195.690000	3,822,999.84	1,626,970.83	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	161,990.000	Local	59.383144	9,619,475.51	117.470000	19,028,965.30	9,409,489.79	0.57
		Base	59.383144	9,619,475.51	117.470000	19,028,965.30	9,409,489.79	0.57
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	15,933.000	Local	30.815103	490,977.04	182.430000	2,906,657.19	2,415,680.15	0.09
		Base	30.815103	490,977.04	182.430000	2,906,657.19	2,415,680.15	0.09
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	14,124.000	Local	70.136643	990,609.94	77.270000	1,091,361.48	100,751.54	0.03
		Base	70.136643	990,609.94	77.270000	1,091,361.48	100,751.54	0.03

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256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	12,825.000	Local	58.301484	747,716.53	71.270000	914,037.75	166,321.22	0.03
		Base	58.301484	747,716.53	71.270000	914,037.75	166,321.22	0.03
25746U109	DOMINION ENERGY INC COMMON STOCK							
	54,191.000	Local	54.865168	2,973,198.32	58.750000	3,183,721.25	210,522.93	0.10
		Base	54.865168	2,973,198.32	58.750000	3,183,721.25	210,522.93	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,236.000	Local	379.086404	847,637.20	476.190000	1,064,760.84	217,123.64	0.03
		Base	379.086404	847,637.20	476.190000	1,064,760.84	217,123.64	0.03
260003108	DOVER CORP COMMON STOCK USD1.0							
	8,754.000	Local	46.374610	405,963.34	205.900000	1,802,448.60	1,396,485.26	0.05
		Base	46.374610	405,963.34	205.900000	1,802,448.60	1,396,485.26	0.05
260557103	DOW INC COMMON STOCK USD.01							
	44,722.000	Local	38.161124	1,706,641.78	44.210000	1,977,159.62	270,517.84	0.06
		Base	38.161124	1,706,641.78	44.210000	1,977,159.62	270,517.84	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	49,449.000	Local	63.803800	3,155,034.09	117.050000	5,788,005.45	2,632,971.36	0.17
		Base	63.803800	3,155,034.09	117.050000	5,788,005.45	2,632,971.36	0.17
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	26,704.000	Local	53.795675	1,436,559.70	83.590000	2,232,187.36	795,627.66	0.07
		Base	53.795675	1,436,559.70	83.590000	2,232,187.36	795,627.66	0.07
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	36,480.000	Local	50.729909	1,850,627.09	133.260000	4,861,324.80	3,010,697.71	0.15
		Base	50.729909	1,850,627.09	133.260000	4,861,324.80	3,010,697.71	0.15
26884L109	EQT CORP COMMON STOCK							
	37,974.000	Local	40.046611	1,520,729.99	45.440000	1,725,538.56	204,808.57	0.05
		Base	40.046611	1,520,729.99	45.440000	1,725,538.56	204,808.57	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	7,434.000	Local	42.182669	313,585.96	104.720000	778,488.48	464,902.52	0.02
		Base	42.182669	313,585.96	104.720000	778,488.48	464,902.52	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278642103	EBAY INC COMMON STOCK USD.001								
		Local	31,383.000	19.792276	621,141.01	63.290000	1,986,230.07	1,365,089.06	0.06
		Base		19.792276	621,141.01	63.290000	1,986,230.07	1,365,089.06	0.06
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	16,103.000	72.736449	1,171,275.04	248.770000	4,005,943.31	2,834,668.27	0.12
		Base		72.736449	1,171,275.04	248.770000	4,005,943.31	2,834,668.27	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	24,720.000	44.442986	1,098,630.62	87.750000	2,169,180.00	1,070,549.38	0.07
		Base		44.442986	1,098,630.62	87.750000	2,169,180.00	1,070,549.38	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	38,332.000	27.244478	1,044,335.32	71.350000	2,734,988.20	1,690,652.88	0.08
		Base		27.244478	1,044,335.32	71.350000	2,734,988.20	1,690,652.88	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	15,318.000	48.851970	748,314.48	163.670000	2,507,097.06	1,758,782.58	0.08
		Base		48.851970	748,314.48	163.670000	2,507,097.06	1,758,782.58	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	36,557.000	44.796568	1,637,628.15	132.600000	4,847,458.20	3,209,830.05	0.15
		Base		44.796568	1,637,628.15	132.600000	4,847,458.20	3,209,830.05	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	8,612.000	195.619616	1,684,676.13	71.350000	614,466.20	-1,070,209.93	0.02
		Base		195.619616	1,684,676.13	71.350000	614,466.20	-1,070,209.93	0.02
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	13,698.000	74.316956	1,017,993.66	156.170000	2,139,216.66	1,121,223.00	0.06
		Base		74.316956	1,017,993.66	156.170000	2,139,216.66	1,121,223.00	0.06
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	3,629.000	634.137677	2,301,285.63	243.920000	885,185.68	-1,416,099.95	0.03
		Base		634.137677	2,301,285.63	243.920000	885,185.68	-1,416,099.95	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,808.000	121.355479	947,543.58	261.560000	2,042,260.48	1,094,716.90	0.06
		Base		121.355479	947,543.58	261.560000	2,042,260.48	1,094,716.90	0.06

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29444U700	EQUINIX INC REIT USD.001								
		Local	6,023.000	369.995663	2,228,483.88	981.480000	5,911,454.04	3,682,970.16	0.18
		Base		369.995663	2,228,483.88	981.480000	5,911,454.04	3,682,970.16	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	21,711.000	49.755292	1,080,237.14	76.660000	1,664,365.26	584,128.12	0.05
		Base		49.755292	1,080,237.14	76.660000	1,664,365.26	584,128.12	0.05
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,578.000	543.368403	857,435.34	440.560000	695,203.68	-162,231.66	0.02
		Base		543.368403	857,435.34	440.560000	695,203.68	-162,231.66	0.02
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,054.000	195.398370	792,144.99	310.460000	1,258,604.84	466,459.85	0.04
		Base		195.398370	792,144.99	310.460000	1,258,604.84	466,459.85	0.04
30034W106	EVERGY INC COMMON STOCK								
		Local	14,708.000	55.235767	812,407.66	64.630000	950,578.04	138,170.38	0.03
		Base		55.235767	812,407.66	64.630000	950,578.04	138,170.38	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,910.000	43.633492	999,643.31	64.490000	1,477,465.90	477,822.59	0.04
		Base		43.633492	999,643.31	64.490000	1,477,465.90	477,822.59	0.04
30161N101	EXELON CORP COMMON STOCK								
		Local	63,851.000	30.712122	1,960,999.67	39.560000	2,525,945.56	564,945.89	0.08
		Base		30.712122	1,960,999.67	39.560000	2,525,945.56	564,945.89	0.08
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	8,138.000	85.758978	697,906.56	184.620000	1,502,437.56	804,531.00	0.05
		Base		85.758978	697,906.56	184.620000	1,502,437.56	804,531.00	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	8,950.000	51.133440	457,644.29	121.640000	1,088,678.00	631,033.71	0.03
		Base		51.133440	457,644.29	121.640000	1,088,678.00	631,033.71	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,371.000	108.948684	1,456,752.86	170.960000	2,285,906.16	829,153.30	0.07
		Base		108.948684	1,456,752.86	170.960000	2,285,906.16	829,153.30	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
30231G102	EXXON MOBIL CORP COMMON STOCK							
	285,101.000	Local	60.817989	17,339,269.54	117.960000	33,630,513.96	16,291,244.42	1.01
		Base	60.817989	17,339,269.54	117.960000	33,630,513.96	16,291,244.42	1.01
302491303	FMC CORP COMMON STOCK USD.1							
	7,963.000	Local	37.576786	299,223.95	59.090000	470,533.67	171,309.72	0.01
		Base	37.576786	299,223.95	59.090000	470,533.67	171,309.72	0.01
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	138,423.000	Local	117.811208	16,307,780.88	574.320000	79,499,097.36	63,191,316.48	2.39
		Base	117.811208	16,307,780.88	574.320000	79,499,097.36	63,191,316.48	2.39
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,413.000	Local	476.863523	1,150,671.68	490.670000	1,183,986.71	33,315.03	0.04
		Base	476.863523	1,150,671.68	490.670000	1,183,986.71	33,315.03	0.04
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	1,564.000	Local	687.690390	1,075,547.77	2,375.030000	3,714,546.92	2,638,999.15	0.11
		Base	687.690390	1,075,547.77	2,375.030000	3,714,546.92	2,638,999.15	0.11
311900104	FASTENAL CO COMMON STOCK USD.01							
	36,509.000	Local	20.412960	745,256.75	83.560000	3,050,692.04	2,305,435.29	0.09
		Base	20.412960	745,256.75	83.560000	3,050,692.04	2,305,435.29	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	4,766.000	Local	138.809234	661,564.81	116.650000	555,953.90	-105,610.91	0.02
		Base	138.809234	661,564.81	116.650000	555,953.90	-105,610.91	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	14,285.000	Local	100.582425	1,436,819.94	302.670000	4,323,640.95	2,886,821.01	0.13
		Base	100.582425	1,436,819.94	302.670000	4,323,640.95	2,886,821.01	0.13
315616102	F5 INC COMMON STOCK							
	3,715.000	Local	133.156296	494,675.64	250.350000	930,050.25	435,374.61	0.03
		Base	133.156296	494,675.64	250.350000	930,050.25	435,374.61	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	34,675.000	Local	86.588814	3,002,467.13	85.300000	2,957,777.50	-44,689.63	0.09
		Base	86.588814	3,002,467.13	85.300000	2,957,777.50	-44,689.63	0.09

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316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	42,801.000	25.582650	1,094,963.00	48.060000	2,057,016.06	962,053.06	0.06
		Base		25.582650	1,094,963.00	48.060000	2,057,016.06	962,053.06	0.06
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,801.000	159.380956	1,083,949.88	199.270000	1,355,235.27	271,285.39	0.04
		Base		159.380956	1,083,949.88	199.270000	1,355,235.27	271,285.39	0.04
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,680.000	58.017236	2,128,072.20	220.960000	8,104,812.80	5,976,740.60	0.24
		Base		58.017236	2,128,072.20	220.960000	8,104,812.80	5,976,740.60	0.24
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	32,921.000	43.450153	1,430,422.50	42.550000	1,400,788.55	-29,633.95	0.04
		Base		43.450153	1,430,422.50	42.550000	1,400,788.55	-29,633.95	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	249,678.000	12.130409	3,028,696.36	11.130000	2,778,916.14	-249,780.22	0.08
		Base		12.130409	3,028,696.36	11.130000	2,778,916.14	-249,780.22	0.08
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	41,267.000	21.103002	870,857.58	95.050000	3,922,428.35	3,051,570.77	0.12
		Base		21.103002	870,857.58	95.050000	3,922,428.35	3,051,570.77	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	22,405.000	30.703690	687,916.18	79.330000	1,777,388.65	1,089,472.47	0.05
		Base		30.703690	687,916.18	79.330000	1,777,388.65	1,089,472.47	0.05
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	14,283.000	40.218147	574,435.79	47.120000	673,014.96	98,579.17	0.02
		Base		40.218147	574,435.79	47.120000	673,014.96	98,579.17	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,389.000	39.898460	334,708.18	44.730000	375,239.97	40,531.79	0.01
		Base		39.898460	334,708.18	44.730000	375,239.97	40,531.79	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	19,622.000	25.640526	503,118.41	22.760000	446,596.72	-56,521.69	0.01
		Base		25.640526	503,118.41	22.760000	446,596.72	-56,521.69	0.01

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35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	92,324.000	24.683484	2,278,877.94	44.200000	4,080,720.80	1,801,842.86	0.12
		Base		24.683484	2,278,877.94	44.200000	4,080,720.80	1,801,842.86	0.12
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	29,048.000	142.199508	4,130,611.30	83.220000	2,417,374.56	-1,713,236.74	0.07
		Base		142.199508	4,130,611.30	83.220000	2,417,374.56	-1,713,236.74	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	13,959.000	76.611334	1,069,417.61	312.240000	4,358,558.16	3,289,140.55	0.13
		Base		76.611334	1,069,417.61	312.240000	4,358,558.16	3,289,140.55	0.13
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	4,914.000	127.539428	626,728.75	517.930000	2,545,108.02	1,918,379.27	0.08
		Base		127.539428	626,728.75	517.930000	2,545,108.02	1,918,379.27	0.08
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	17,712.000	139.265323	2,466,667.40	334.120000	5,917,933.44	3,451,266.04	0.18
		Base		139.265323	2,466,667.40	334.120000	5,917,933.44	3,451,266.04	0.18
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	3,868.000	295.702818	1,143,778.50	188.200000	727,957.60	-415,820.90	0.02
		Base		295.702818	1,143,778.50	188.200000	727,957.60	-415,820.90	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	16,556.000	108.127908	1,790,165.65	284.010000	4,702,069.56	2,911,903.91	0.14
		Base		108.127908	1,790,165.65	284.010000	4,702,069.56	2,911,903.91	0.14
369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	69,629.000	136.653512	9,515,047.41	182.160000	12,683,618.64	3,168,571.23	0.38
		Base		136.653512	9,515,047.41	182.160000	12,683,618.64	3,168,571.23	0.38
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	35,449.000	34.568453	1,225,417.08	66.260000	2,348,850.74	1,123,433.66	0.07
		Base		34.568453	1,225,417.08	66.260000	2,348,850.74	1,123,433.66	0.07
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	71,886.000	38.110847	2,739,636.32	55.590000	3,996,142.74	1,256,506.42	0.12
		Base		38.110847	2,739,636.32	55.590000	3,996,142.74	1,256,506.42	0.12

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372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,945.000	52.771615	472,042.10	126.730000	1,133,599.85	661,557.75	0.03
		Base		52.771615	472,042.10	126.730000	1,133,599.85	661,557.75	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	79,500.000	29.533175	2,347,887.40	92.580000	7,360,110.00	5,012,222.60	0.22
		Base		29.533175	2,347,887.40	92.580000	7,360,110.00	5,012,222.60	0.22
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	16,166.000	110.415449	1,784,976.15	118.960000	1,923,107.36	138,131.21	0.06
		Base		110.415449	1,784,976.15	118.960000	1,923,107.36	138,131.21	0.06
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	5,705.000	34.681578	197,858.40	111.240000	634,624.20	436,765.80	0.02
		Base		34.681578	197,858.40	111.240000	634,624.20	436,765.80	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	9,047.000	140.137900	1,267,827.58	197.570000	1,787,415.79	519,588.21	0.05
		Base		140.137900	1,267,827.58	197.570000	1,787,415.79	519,588.21	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	20,021.000	148.324253	2,969,599.87	608.570000	12,184,179.97	9,214,580.10	0.37
		Base		148.324253	2,969,599.87	608.570000	12,184,179.97	9,214,580.10	0.37
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,842.000	179.186626	509,248.39	1,205.340000	3,425,576.28	2,916,327.89	0.10
		Base		179.186626	509,248.39	1,205.340000	3,425,576.28	2,916,327.89	0.10
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	11,863.000	86.811973	1,029,850.43	327.220000	3,881,810.86	2,851,960.43	0.12
		Base		86.811973	1,029,850.43	327.220000	3,881,810.86	2,851,960.43	0.12
40434L105	HP INC COMMON STOCK USD.01								
		Local	62,746.000	19.008344	1,192,697.58	35.430000	2,223,090.78	1,030,393.20	0.07
		Base		19.008344	1,192,697.58	35.430000	2,223,090.78	1,030,393.20	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	56,786.000	31.064063	1,764,003.88	31.860000	1,809,201.96	45,198.08	0.05
		Base		31.064063	1,764,003.88	31.860000	1,809,201.96	45,198.08	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
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	18,688.000	46.262558	864,554.69	123.310000	2,304,417.28	1,439,862.59	0.07
		Base		46.262558	864,554.69	123.310000	2,304,417.28	1,439,862.59	0.07
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,316.000	47.471172	394,770.27	65.150000	541,787.40	147,017.13	0.02
		Base		47.471172	394,770.27	65.150000	541,787.40	147,017.13	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	45,023.000	30.098431	1,355,121.65	21.990000	990,055.77	-365,065.88	0.03
		Base		30.098431	1,355,121.65	21.990000	990,055.77	-365,065.88	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,646.000	130.837043	607,868.90	176.180000	818,532.28	210,663.38	0.02
		Base		130.837043	607,868.90	176.180000	818,532.28	210,663.38	0.02
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	9,449.000	79.448609	750,709.91	176.130000	1,664,252.37	913,542.46	0.05
		Base		79.448609	750,709.91	176.130000	1,664,252.37	913,542.46	0.05
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	17,779.000	58.216792	1,035,036.34	147.180000	2,616,713.22	1,581,676.88	0.08
		Base		58.216792	1,035,036.34	147.180000	2,616,713.22	1,581,676.88	0.08
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	82,123.000	11.374143	934,078.77	21.220000	1,742,650.06	808,571.29	0.05
		Base		11.374143	934,078.77	21.220000	1,742,650.06	808,571.29	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	15,710.000	76.347899	1,199,425.49	253.440000	3,981,542.40	2,782,116.91	0.12
		Base		76.347899	1,199,425.49	253.440000	3,981,542.40	2,782,116.91	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	14,701.000	41.538268	610,654.08	79.500000	1,168,729.50	558,075.42	0.04
		Base		41.538268	610,654.08	79.500000	1,168,729.50	558,075.42	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	63,258.000	71.695374	4,535,305.96	429.130000	27,145,905.54	22,610,599.58	0.82
		Base		71.695374	4,535,305.96	429.130000	27,145,905.54	22,610,599.58	0.82

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	41,464.000	62.396383	2,587,203.61	232.930000	9,658,209.52	7,071,005.91	0.29
		Base		62.396383	2,587,203.61	232.930000	9,658,209.52	7,071,005.91	0.29
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	18,328.000	18.616543	341,204.00	32.430000	594,377.04	253,173.04	0.02
		Base		18.616543	341,204.00	32.430000	594,377.04	253,173.04	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	44,466.000	18.352501	816,062.29	18.420000	819,063.72	3,001.43	0.02
		Base		18.352501	816,062.29	18.420000	819,063.72	3,001.43	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	26,236.000	37.567599	985,623.53	118.380000	3,105,817.68	2,120,194.15	0.09
		Base		37.567599	985,623.53	118.380000	3,105,817.68	2,120,194.15	0.09
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,442.000	284.217255	978,275.79	460.090000	1,583,629.78	605,353.99	0.05
		Base		284.217255	978,275.79	460.090000	1,583,629.78	605,353.99	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,822.000	104.650657	818,577.44	296.380000	2,318,284.36	1,499,706.92	0.07
		Base		104.650657	818,577.44	296.380000	2,318,284.36	1,499,706.92	0.07
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,086.000	92.544231	470,679.96	189.110000	961,813.46	491,133.50	0.03
		Base		92.544231	470,679.96	189.110000	961,813.46	491,133.50	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	92,732.000	11.732622	1,087,989.51	18.010000	1,670,103.32	582,113.81	0.05
		Base		11.732622	1,087,989.51	18.010000	1,670,103.32	582,113.81	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,520.000	224.549230	565,864.06	197.920000	498,758.40	-67,105.66	0.02
		Base		224.549230	565,864.06	197.920000	498,758.40	-67,105.66	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,829.000	163.589793	789,975.11	230.630000	1,113,712.27	323,737.16	0.03
		Base		163.589793	789,975.11	230.630000	1,113,712.27	323,737.16	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
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	5,209.000	158.739528	826,874.20	421.750000	2,196,895.75	1,370,021.55	0.07
		Base		158.739528	826,874.20	421.750000	2,196,895.75	1,370,021.55	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	17,167.000	64.856847	1,113,397.50	277.520000	4,764,185.84	3,650,788.34	0.14
		Base		64.856847	1,113,397.50	277.520000	4,764,185.84	3,650,788.34	0.14
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,150.000	120.834205	1,226,467.18	74.590000	757,088.50	-469,378.68	0.02
		Base		120.834205	1,226,467.18	74.590000	757,088.50	-469,378.68	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	25,821.000	24.170432	624,104.73	104.170000	2,689,773.57	2,065,668.84	0.08
		Base		24.170432	624,104.73	104.170000	2,689,773.57	2,065,668.84	0.08
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,483.000	308.195733	1,381,641.47	266.780000	1,195,974.74	-185,666.73	0.04
		Base		308.195733	1,381,641.47	266.780000	1,195,974.74	-185,666.73	0.04
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	269,921.000	31.491690	8,500,268.37	24.050000	6,491,600.05	-2,008,668.32	0.20
		Base		31.491690	8,500,268.37	24.050000	6,491,600.05	-2,008,668.32	0.20
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	36,488.000	43.446279	1,585,267.84	160.960000	5,873,108.48	4,287,840.64	0.18
		Base		43.446279	1,585,267.84	160.960000	5,873,108.48	4,287,840.64	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	58,601.000	117.167197	6,866,114.89	227.410000	13,326,453.41	6,460,338.52	0.40
		Base		117.167197	6,866,114.89	227.410000	13,326,453.41	6,460,338.52	0.40
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	16,336.000	107.721159	1,759,732.85	91.360000	1,492,456.96	-267,275.89	0.04
		Base		107.721159	1,759,732.85	91.360000	1,492,456.96	-267,275.89	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	22,230.000	33.934835	754,371.38	58.830000	1,307,790.90	553,419.52	0.04
		Base		33.934835	754,371.38	58.830000	1,307,790.90	553,419.52	0.04

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Base Currency: USD - US DOLLAR

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	23,919.000	19.304109	461,734.98	30.810000	736,944.39	275,209.41	0.02
		Base		19.304109	461,734.98	30.810000	736,944.39	275,209.41	0.02
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	17,818.000	132.852014	2,367,157.18	641.730000	11,434,345.14	9,067,187.96	0.34
		Base		132.852014	2,367,157.18	641.730000	11,434,345.14	9,067,187.96	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	22,508.000	106.677712	2,401,101.95	542.000000	12,199,336.00	9,798,234.05	0.37
		Base		106.677712	2,401,101.95	542.000000	12,199,336.00	9,798,234.05	0.37
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	36,222.000	35.684010	1,292,546.21	34.250000	1,240,603.50	-51,942.71	0.04
		Base		35.684010	1,292,546.21	34.250000	1,240,603.50	-51,942.71	0.04
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,914.000	117.305731	1,280,274.75	200.840000	2,191,967.76	911,693.01	0.07
		Base		117.305731	1,280,274.75	200.840000	2,191,967.76	911,693.01	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	18,618.000	33.164312	617,453.16	123.670000	2,302,488.06	1,685,034.90	0.07
		Base		33.164312	617,453.16	123.670000	2,302,488.06	1,685,034.90	0.07
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	180,583.000	73.868885	13,339,464.94	249.720000	45,095,186.76	31,755,721.82	1.36
		Base		73.868885	13,339,464.94	249.720000	45,095,186.76	31,755,721.82	1.36
466313103	JABIL INC COMMON STOCK USD.001								
		Local	7,220.000	131.103129	946,564.59	135.830000	980,692.60	34,128.01	0.03
		Base		131.103129	946,564.59	135.830000	980,692.60	34,128.01	0.03
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,997.000	68.281471	546,046.92	141.230000	1,129,416.31	583,369.39	0.03
		Base		68.281471	546,046.92	141.230000	1,129,416.31	583,369.39	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	152,457.000	76.253144	11,625,325.65	155.010000	23,632,359.57	12,007,033.92	0.71
		Base		76.253144	11,625,325.65	155.010000	23,632,359.57	12,007,033.92	0.71

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	21,002.000	21.890519	459,744.68	35.920000	754,391.84	294,647.16	0.02
		Base		21.890519	459,744.68	35.920000	754,391.84	294,647.16	0.02
482480100	KLA CORP COMMON STOCK USD.001								
		Local	8,562.000	78.927147	675,774.23	647.030000	5,539,870.86	4,864,096.63	0.17
		Base		78.927147	675,774.23	647.030000	5,539,870.86	4,864,096.63	0.17
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	43,191.000	105.981751	4,577,457.81	162.870000	7,034,518.17	2,457,060.36	0.21
		Base		105.981751	4,577,457.81	162.870000	7,034,518.17	2,457,060.36	0.21
487836108	KELLANOVA COMMON STOCK USD.25								
		Local	17,117.000	47.001146	804,518.62	81.290000	1,391,440.93	586,922.31	0.04
		Base		47.001146	804,518.62	81.290000	1,391,440.93	586,922.31	0.04
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	129,735.000	22.699872	2,944,967.94	24.080000	3,124,018.80	179,050.86	0.09
		Base		22.699872	2,944,967.94	24.080000	3,124,018.80	179,050.86	0.09
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	67,735.000	34.981028	2,369,439.93	32.650000	2,211,547.75	-157,892.18	0.07
		Base		34.981028	2,369,439.93	32.650000	2,211,547.75	-157,892.18	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	58,911.000	14.010991	825,401.50	19.480000	1,147,586.28	322,184.78	0.03
		Base		14.010991	825,401.50	19.480000	1,147,586.28	322,184.78	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	11,088.000	68.879944	763,740.82	170.840000	1,894,273.92	1,130,533.10	0.06
		Base		68.879944	763,740.82	170.840000	1,894,273.92	1,130,533.10	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	21,491.000	72.954742	1,567,870.37	139.350000	2,994,770.85	1,426,900.48	0.09
		Base		72.954742	1,567,870.37	139.350000	2,994,770.85	1,426,900.48	0.09
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,697.000	22.345579	954,089.19	25.570000	1,091,762.29	137,673.10	0.03
		Base		22.345579	954,089.19	25.570000	1,091,762.29	137,673.10	0.03

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49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	123,103.000	31.921802	3,929,669.65	28.270000	3,480,121.81	-449,547.84	0.10
		Base		31.921802	3,929,669.65	28.270000	3,480,121.81	-449,547.84	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,706.000	33.663923	1,908,946.39	31.970000	1,812,890.82	-96,055.57	0.05
		Base		33.663923	1,908,946.39	31.970000	1,812,890.82	-96,055.57	0.05
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	42,474.000	18.325812	778,370.52	61.080000	2,594,311.92	1,815,941.40	0.08
		Base		18.325812	778,370.52	61.080000	2,594,311.92	1,815,941.40	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	16,758.000	33.653157	563,959.60	39.290000	658,421.82	94,462.22	0.02
		Base		33.653157	563,959.60	39.290000	658,421.82	94,462.22	0.02
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	12,160.000	81.157252	986,872.18	246.250000	2,994,400.00	2,007,527.82	0.09
		Base		81.157252	986,872.18	246.250000	2,994,400.00	2,007,527.82	0.09
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	5,363.000	138.033226	740,272.19	241.160000	1,293,341.08	553,068.89	0.04
		Base		138.033226	740,272.19	241.160000	1,293,341.08	553,068.89	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	82,615.000	8.899574	735,238.31	73.880000	6,103,596.20	5,368,357.89	0.18
		Base		8.899574	735,238.31	73.880000	6,103,596.20	5,368,357.89	0.18
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	9,164.000	76.314124	699,342.63	77.240000	707,827.36	8,484.73	0.02
		Base		76.314124	699,342.63	77.240000	707,827.36	8,484.73	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	22,273.000	52.683574	1,173,421.25	53.060000	1,181,805.38	8,384.13	0.04
		Base		52.683574	1,173,421.25	53.060000	1,181,805.38	8,384.13	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,888.000	74.490050	1,109,007.87	72.120000	1,073,722.56	-35,285.31	0.03
		Base		74.490050	1,109,007.87	72.120000	1,073,722.56	-35,285.31	0.03

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525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	8,611.000	86.740681	746,924.00	165.400000	1,424,259.40	677,335.40	0.04
		Base		86.740681	746,924.00	165.400000	1,424,259.40	677,335.40	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	15,246.000	56.334372	858,873.84	174.390000	2,658,749.94	1,799,876.10	0.08
		Base		56.334372	858,873.84	174.390000	2,658,749.94	1,799,876.10	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	49,983.000	93.870288	4,691,918.61	795.350000	39,753,979.05	35,062,060.44	1.20
		Base		93.870288	4,691,918.61	795.350000	39,753,979.05	35,062,060.44	1.20
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	10,035.000	76.947324	772,166.40	138.250000	1,387,338.75	615,172.35	0.04
		Base		76.947324	772,166.40	138.250000	1,387,338.75	615,172.35	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	13,616.000	119.527460	1,627,485.89	529.410000	7,208,446.56	5,580,960.67	0.22
		Base		119.527460	1,627,485.89	529.410000	7,208,446.56	5,580,960.67	0.22
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	11,635.000	33.325636	387,743.77	86.730000	1,009,103.55	621,359.78	0.03
		Base		33.325636	387,743.77	86.730000	1,009,103.55	621,359.78	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	36,452.000	40.469749	1,475,203.29	272.430000	9,930,618.36	8,455,415.07	0.30
		Base		40.469749	1,475,203.29	272.430000	9,930,618.36	8,455,415.07	0.30
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	7,426.000	399.484775	2,966,573.94	320.660000	2,381,221.16	-585,352.78	0.07
		Base		399.484775	2,966,573.94	320.660000	2,381,221.16	-585,352.78	0.07
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	10,577.000	115.865378	1,225,508.10	219.990000	2,326,834.23	1,101,326.13	0.07
		Base		115.865378	1,225,508.10	219.990000	2,326,834.23	1,101,326.13	0.07
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	14,677.000	32.437226	476,081.16	38.340000	562,716.18	86,635.02	0.02
		Base		32.437226	476,081.16	38.340000	562,716.18	86,635.02	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	4,975.000	191.865721	954,531.96	609.630000	3,032,909.25	2,078,377.29	0.09
		Base		191.865721	954,531.96	609.630000	3,032,909.25	2,078,377.29	0.09
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	41,815.000	35.582980	1,487,902.30	156.150000	6,529,412.25	5,041,509.95	0.20
		Base		35.582980	1,487,902.30	156.150000	6,529,412.25	5,041,509.95	0.20
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,402.000	326.298272	783,768.45	258.690000	621,373.38	-162,395.07	0.02
		Base		326.298272	783,768.45	258.690000	621,373.38	-162,395.07	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	31,192.000	52.096801	1,625,003.42	233.230000	7,274,910.16	5,649,906.74	0.22
		Base		52.096801	1,625,003.42	233.230000	7,274,910.16	5,649,906.74	0.22
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	14,915.000	55.418904	826,572.95	289.090000	4,311,777.35	3,485,204.40	0.13
		Base		55.418904	826,572.95	289.090000	4,311,777.35	3,485,204.40	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	3,891.000	160.799617	625,671.31	600.000000	2,334,600.00	1,708,928.69	0.07
		Base		160.799617	625,671.31	600.000000	2,334,600.00	1,708,928.69	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	13,906.000	23.486770	326,607.03	80.560000	1,120,267.36	793,660.33	0.03
		Base		23.486770	326,607.03	80.560000	1,120,267.36	793,660.33	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	52,638.000	71.695425	3,773,903.77	532.940000	28,052,895.72	24,278,991.95	0.84
		Base		71.695425	3,773,903.77	532.940000	28,052,895.72	24,278,991.95	0.84
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	16,523.000	144.576700	2,388,840.81	32.740000	540,963.02	-1,847,877.79	0.02
		Base		144.576700	2,388,840.81	32.740000	540,963.02	-1,847,877.79	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	15,943.000	32.386568	516,339.06	78.410000	1,250,090.63	733,751.57	0.04
		Base		32.386568	516,339.06	78.410000	1,250,090.63	733,751.57	0.04

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	45,733.000	74.064043	3,387,170.90	296.010000	13,537,425.33	10,150,254.43	0.41
		Base		74.064043	3,387,170.90	296.010000	13,537,425.33	10,150,254.43	0.41
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	8,291.000	83.122287	689,166.88	628.500000	5,210,893.50	4,521,726.62	0.16
		Base		83.122287	689,166.88	628.500000	5,210,893.50	4,521,726.62	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	160,928.000	51.669589	8,315,083.59	101.640000	16,356,721.92	8,041,638.33	0.49
		Base		51.669589	8,315,083.59	101.640000	16,356,721.92	8,041,638.33	0.49
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	37,508.000	37.922121	1,422,382.90	88.230000	3,309,330.84	1,886,947.94	0.10
		Base		37.922121	1,422,382.90	88.230000	3,309,330.84	1,886,947.94	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,343.000	481.855153	647,131.47	1,251.200000	1,680,361.60	1,033,230.13	0.05
		Base		481.855153	647,131.47	1,251.200000	1,680,361.60	1,033,230.13	0.05
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	472,433.000	64.898040	30,659,975.94	423.460000	200,056,478.18	169,396,502.24	6.02
		Base		64.898040	30,659,975.94	423.460000	200,056,478.18	169,396,502.24	6.02
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	33,859.000	30.574114	1,035,208.91	68.170000	2,308,168.03	1,272,959.12	0.07
		Base		30.574114	1,035,208.91	68.170000	2,308,168.03	1,272,959.12	0.07
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	70,259.000	27.665563	1,943,754.77	97.950000	6,881,869.05	4,938,114.28	0.21
		Base		27.665563	1,943,754.77	97.950000	6,881,869.05	4,938,114.28	0.21
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,410.000	100.119435	741,885.01	164.160000	1,216,425.60	474,540.59	0.04
		Base		100.119435	741,885.01	164.160000	1,216,425.60	474,540.59	0.04
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,776.000	293.944184	6,400,928.55	43.060000	937,674.56	-5,463,253.99	0.03
		Base		293.944184	6,400,928.55	43.060000	937,674.56	-5,463,253.99	0.03

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,382.000	87.770719	296,840.57	138.830000	469,523.06	172,682.49	0.01
		Base		87.770719	296,840.57	138.830000	469,523.06	172,682.49	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	3,717.000	312.110565	1,160,114.97	297.900000	1,107,294.30	-52,820.67	0.03
		Base		312.110565	1,160,114.97	297.900000	1,107,294.30	-52,820.67	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	11,242.000	51.942602	583,938.73	62.060000	697,678.52	113,739.79	0.02
		Base		51.942602	583,938.73	62.060000	697,678.52	113,739.79	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	85,301.000	22.751668	1,940,740.02	64.950000	5,540,299.95	3,599,559.93	0.17
		Base		22.751668	1,940,740.02	64.950000	5,540,299.95	3,599,559.93	0.17
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,046.000	383.235259	1,167,334.60	567.640000	1,729,031.44	561,696.84	0.05
		Base		383.235259	1,167,334.60	567.640000	1,729,031.44	561,696.84	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	45,312.000	18.977395	859,903.71	55.130000	2,498,050.56	1,638,146.85	0.08
		Base		18.977395	859,903.71	55.130000	2,498,050.56	1,638,146.85	0.08
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,949.000	73.892588	735,157.36	499.980000	4,974,301.02	4,239,143.66	0.15
		Base		73.892588	735,157.36	499.980000	4,974,301.02	4,239,143.66	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	78,217.000	40.594211	3,175,157.43	131.610000	10,294,139.37	7,118,981.94	0.31
		Base		40.594211	3,175,157.43	131.610000	10,294,139.37	7,118,981.94	0.31
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	20,385.000	46.223057	942,257.01	26.460000	539,387.10	-402,869.91	0.02
		Base		46.223057	942,257.01	26.460000	539,387.10	-402,869.91	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,703.000	97.484678	1,043,378.51	499.700000	5,348,289.10	4,304,910.59	0.16
		Base		97.484678	1,043,378.51	499.700000	5,348,289.10	4,304,910.59	0.16

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629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	13,253.000	26.269285	348,146.84	101.610000	1,346,637.33	998,490.49	0.04
		Base		26.269285	348,146.84	101.610000	1,346,637.33	998,490.49	0.04
62944T105	NVR INC COMMON STOCK USD.01								
		Local	194.000	3,896.213299	755,865.38	9,235.580000	1,791,702.52	1,035,837.14	0.05
		Base		3,896.213299	755,865.38	9,235.580000	1,791,702.52	1,035,837.14	0.05
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	26,149.000	25.332775	662,426.73	82.990000	2,170,105.51	1,507,678.78	0.07
		Base		25.332775	662,426.73	82.990000	2,170,105.51	1,507,678.78	0.07
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	13,091.000	39.268280	514,061.06	122.640000	1,605,480.24	1,091,419.18	0.05
		Base		39.268280	514,061.06	122.640000	1,605,480.24	1,091,419.18	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	27,208.000	142.160879	3,867,913.19	886.810000	24,128,326.48	20,260,413.29	0.73
		Base		142.160879	3,867,913.19	886.810000	24,128,326.48	20,260,413.29	0.73
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	73,999.000	38.492504	2,848,406.78	41.940000	3,103,518.06	255,111.28	0.09
		Base		38.492504	2,848,406.78	41.940000	3,103,518.06	255,111.28	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	24,290.000	12.986525	315,442.69	29.350000	712,911.50	397,468.81	0.02
		Base		12.986525	315,442.69	29.350000	712,911.50	397,468.81	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,214.000	14.071906	101,514.73	32.090000	231,497.26	129,982.53	0.01
		Base		14.071906	101,514.73	32.090000	231,497.26	129,982.53	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	131,896.000	26.460251	3,490,001.29	78.670000	10,376,258.32	6,886,257.03	0.31
		Base		26.460251	3,490,001.29	78.670000	10,376,258.32	6,886,257.03	0.31
654106103	NIKE INC CL B COMMON STOCK								
		Local	76,529.000	30.556075	2,338,425.85	78.770000	6,028,189.33	3,689,763.48	0.18
		Base		30.556075	2,338,425.85	78.770000	6,028,189.33	3,689,763.48	0.18

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65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	28,649.000	16.072147	460,450.94	38.090000	1,091,240.41	630,789.47	0.03
		Base		16.072147	460,450.94	38.090000	1,091,240.41	630,789.47	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,464.000	232.710892	806,110.53	260.990000	904,069.36	97,958.83	0.03
		Base		232.710892	806,110.53	260.990000	904,069.36	97,958.83	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	14,317.000	64.911430	929,336.94	275.850000	3,949,344.45	3,020,007.51	0.12
		Base		64.911430	929,336.94	275.850000	3,949,344.45	3,020,007.51	0.12
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	12,821.000	65.431978	838,903.39	111.160000	1,425,182.36	586,278.97	0.04
		Base		65.431978	838,903.39	111.160000	1,425,182.36	586,278.97	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,761.000	96.867295	848,654.37	489.650000	4,289,823.65	3,441,169.28	0.13
		Base		96.867295	848,654.37	489.650000	4,289,823.65	3,441,169.28	0.13
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	34,459.000	26.922647	927,727.49	30.850000	1,063,060.15	135,332.66	0.03
		Base		26.922647	927,727.49	30.850000	1,063,060.15	135,332.66	0.03
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	15,089.000	42.295719	638,200.10	154.690000	2,334,117.41	1,695,917.31	0.07
		Base		42.295719	638,200.10	154.690000	2,334,117.41	1,695,917.31	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,602,226.000	4.229780	6,777,063.43	138.250000	221,507,744.50	214,730,681.07	6.66
		Base		4.229780	6,777,063.43	138.250000	221,507,744.50	214,730,681.07	6.66
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	3,716.000	118.872616	441,730.64	1,243.220000	4,619,805.52	4,178,074.88	0.14
		Base		118.872616	441,730.64	1,243.220000	4,619,805.52	4,178,074.88	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	43,335.000	44.233436	1,916,855.96	50.580000	2,191,884.30	275,028.34	0.07
		Base		44.233436	1,916,855.96	50.580000	2,191,884.30	275,028.34	0.07

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674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	28.620000	262,617.12	217,195.92	0.01
		Base		4.950000	45,421.20	28.620000	262,617.12	217,195.92	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,865.000	74.723350	886,592.55	225.140000	2,671,286.10	1,784,693.55	0.08
		Base		74.723350	886,592.55	225.140000	2,671,286.10	1,784,693.55	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	12,429.000	46.936803	583,377.52	104.820000	1,302,807.78	719,430.26	0.04
		Base		46.936803	583,377.52	104.820000	1,302,807.78	719,430.26	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	27,131.000	51.709060	1,402,918.52	71.120000	1,929,556.72	526,638.20	0.06
		Base		51.709060	1,402,918.52	71.120000	1,929,556.72	526,638.20	0.06
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,665.000	46.775509	1,761,799.56	113.600000	4,278,744.00	2,516,944.44	0.13
		Base		46.775509	1,761,799.56	113.600000	4,278,744.00	2,516,944.44	0.13
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	101,745.000	31.414900	3,196,309.05	184.840000	18,806,545.80	15,610,236.75	0.57
		Base		31.414900	3,196,309.05	184.840000	18,806,545.80	15,610,236.75	0.57
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	25,593.000	39.602997	1,013,559.50	102.980000	2,635,567.14	1,622,007.64	0.08
		Base		39.602997	1,013,559.50	102.980000	2,635,567.14	1,622,007.64	0.08
69331C108	P G + E CORP COMMON STOCK								
		Local	138,152.000	15.536528	2,146,402.39	21.630000	2,988,227.76	841,825.37	0.09
		Base		15.536528	2,146,402.39	21.630000	2,988,227.76	841,825.37	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	25,095.000	89.434330	2,244,354.52	214.720000	5,388,398.40	3,144,043.88	0.16
		Base		89.434330	2,244,354.52	214.720000	5,388,398.40	3,144,043.88	0.16
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	14,859.000	49.625226	737,381.24	124.370000	1,848,013.83	1,110,632.59	0.06
		Base		49.625226	737,381.24	124.370000	1,848,013.83	1,110,632.59	0.06

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69351T106	PPL CORP COMMON STOCK USD.01								
		Local	47,503.000	26.859893	1,275,925.48	34.930000	1,659,279.79	383,354.31	0.05
		Base		26.859893	1,275,925.48	34.930000	1,659,279.79	383,354.31	0.05
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,673.000	131.542500	1,009,325.60	200.060000	1,535,060.38	525,734.78	0.05
		Base		131.542500	1,009,325.60	200.060000	1,535,060.38	525,734.78	0.05
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	33,495.000	26.896270	900,890.57	117.000000	3,918,915.00	3,018,024.43	0.12
		Base		26.896270	900,890.57	117.000000	3,918,915.00	3,018,024.43	0.12
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,676.000	112.597666	639,104.35	248.850000	1,412,472.60	773,368.25	0.04
		Base		112.597666	639,104.35	248.850000	1,412,472.60	773,368.25	0.04
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	129,385.000	36.988400	4,785,744.13	67.080000	8,679,145.80	3,893,401.67	0.26
		Base		36.988400	4,785,744.13	67.080000	8,679,145.80	3,893,401.67	0.26
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	21,047.000	247.625182	5,211,767.21	387.820000	8,162,447.54	2,950,680.33	0.25
		Base		247.625182	5,211,767.21	387.820000	8,162,447.54	2,950,680.33	0.25
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	8,208.000	86.830318	712,703.25	702.900000	5,769,403.20	5,056,699.95	0.17
		Base		86.830318	712,703.25	702.900000	5,769,403.20	5,056,699.95	0.17
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	20,483.000	44.340363	908,223.65	146.270000	2,996,048.41	2,087,824.76	0.09
		Base		44.340363	908,223.65	146.270000	2,996,048.41	2,087,824.76	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,145.000	313.064903	984,589.12	231.920000	729,388.40	-255,200.72	0.02
		Base		313.064903	984,589.12	231.920000	729,388.40	-255,200.72	0.02
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	64,883.000	38.586105	2,503,582.27	86.770000	5,629,897.91	3,126,315.64	0.17
		Base		38.586105	2,503,582.27	86.770000	5,629,897.91	3,126,315.64	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
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	88,481.000	69.508456	6,150,177.66	163.450000	14,462,219.45	8,312,041.79	0.44
		Base		69.508456	6,150,177.66	163.450000	14,462,219.45	8,312,041.79	0.44
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	7,838.000	62.123174	486,921.44	116.140000	910,305.32	423,383.88	0.03
		Base		62.123174	486,921.44	116.140000	910,305.32	423,383.88	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	359,455.000	29.330401	10,542,959.12	26.210000	9,421,315.55	-1,121,643.57	0.28
		Base		29.330401	10,542,959.12	26.210000	9,421,315.55	-1,121,643.57	0.28
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	99,071.000	48.919572	4,846,510.88	133.060000	13,182,387.26	8,335,876.38	0.40
		Base		48.919572	4,846,510.88	133.060000	13,182,387.26	8,335,876.38	0.40
718546104	PHILLIPS 66 COMMON STOCK								
		Local	26,715.000	46.057197	1,230,418.01	133.980000	3,579,275.70	2,348,857.69	0.11
		Base		46.057197	1,230,418.01	133.980000	3,579,275.70	2,348,857.69	0.11
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,232.000	49.918760	361,012.47	93.700000	677,638.40	316,625.93	0.02
		Base		49.918760	361,012.47	93.700000	677,638.40	316,625.93	0.02
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,435.000	346.248037	843,113.97	377.090000	918,214.15	75,100.18	0.03
		Base		346.248037	843,113.97	377.090000	918,214.15	75,100.18	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	14,064.000	55.877928	785,867.18	123.840000	1,741,685.76	955,818.58	0.05
		Base		55.877928	785,867.18	123.840000	1,741,685.76	955,818.58	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	13,555.000	35.983601	487,757.71	87.090000	1,180,504.95	692,747.24	0.04
		Base		35.983601	487,757.71	87.090000	1,180,504.95	692,747.24	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	149,129.000	67.220174	10,024,477.28	179.260000	26,732,864.54	16,708,387.26	0.80
		Base		67.220174	10,024,477.28	179.260000	26,732,864.54	16,708,387.26	0.80

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	37,420.000	32.910963	1,231,528.22	268.880000	10,061,489.60	8,829,961.38	0.30
		Base		32.910963	1,231,528.22	268.880000	10,061,489.60	8,829,961.38	0.30
74340W103	PROLOGIS INC REIT USD.01								
		Local	57,765.000	62.968895	3,637,398.23	116.780000	6,745,796.70	3,108,398.47	0.20
		Base		62.968895	3,637,398.23	116.780000	6,745,796.70	3,108,398.47	0.20
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	22,676.000	54.647370	1,239,183.77	129.410000	2,934,501.16	1,695,317.39	0.09
		Base		54.647370	1,239,183.77	129.410000	2,934,501.16	1,695,317.39	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	32,043.000	34.681414	1,111,296.54	94.300000	3,021,654.90	1,910,358.36	0.09
		Base		34.681414	1,111,296.54	94.300000	3,021,654.90	1,910,358.36	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,945.000	138.281022	1,375,204.76	348.050000	3,461,357.25	2,086,152.49	0.10
		Base		138.281022	1,375,204.76	348.050000	3,461,357.25	2,086,152.49	0.10
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	13,191.000	22.617328	298,345.18	135.270000	1,784,346.57	1,486,001.39	0.05
		Base		22.617328	298,345.18	135.270000	1,784,346.57	1,486,001.39	0.05
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	5,977.000	83.829324	501,047.87	69.050000	412,711.85	-88,336.02	0.01
		Base		83.829324	501,047.87	69.050000	412,711.85	-88,336.02	0.01
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	70,437.000	57.594015	4,056,749.62	158.530000	11,166,377.61	7,109,627.99	0.34
		Base		57.594015	4,056,749.62	158.530000	11,166,377.61	7,109,627.99	0.34
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,451.000	41.419619	391,456.82	344.520000	3,256,058.52	2,864,601.70	0.10
		Base		41.419619	391,456.82	344.520000	3,256,058.52	2,864,601.70	0.10
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	7,071.000	58.089963	410,754.13	162.660000	1,150,168.86	739,414.73	0.03
		Base		58.089963	410,754.13	162.660000	1,150,168.86	739,414.73	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
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,556.000	98.781886	252,486.50	231.400000	591,458.40	338,971.90	0.02
		Base		98.781886	252,486.50	231.400000	591,458.40	338,971.90	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,748.000	57.766063	678,635.71	169.280000	1,988,701.44	1,310,065.73	0.06
		Base		57.766063	678,635.71	169.280000	1,988,701.44	1,310,065.73	0.06
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	85,118.000	37.873216	3,223,692.39	121.830000	10,369,925.94	7,146,233.55	0.31
		Base		37.873216	3,223,692.39	121.830000	10,369,925.94	7,146,233.55	0.31
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	55,368.000	59.768222	3,309,246.90	57.890000	3,205,253.52	-103,993.38	0.10
		Base		59.768222	3,309,246.90	57.890000	3,205,253.52	-103,993.38	0.10
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	10,362.000	65.871593	682,561.45	75.590000	783,263.58	100,702.13	0.02
		Base		65.871593	682,561.45	75.590000	783,263.58	100,702.13	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,745.000	391.623305	2,641,499.19	750.220000	5,060,233.90	2,418,734.71	0.15
		Base		391.623305	2,641,499.19	750.220000	5,060,233.90	2,418,734.71	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	58,389.000	13.447850	785,206.51	27.260000	1,591,684.14	806,477.63	0.05
		Base		13.447850	785,206.51	27.260000	1,591,684.14	806,477.63	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	13,016.000	36.707506	477,784.90	218.300000	2,841,392.80	2,363,607.90	0.09
		Base		36.707506	477,784.90	218.300000	2,841,392.80	2,363,607.90	0.09
761152107	RESMED INC COMMON STOCK USD.004								
		Local	9,433.000	98.615808	930,242.92	249.020000	2,349,005.66	1,418,762.74	0.07
		Base		98.615808	930,242.92	249.020000	2,349,005.66	1,418,762.74	0.07
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	7,231.000	70.549679	510,144.73	295.140000	2,134,157.34	1,624,012.61	0.06
		Base		70.549679	510,144.73	295.140000	2,134,157.34	1,624,012.61	0.06

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775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,976.000	29.808997	535,846.53	50.330000	904,732.08	368,885.55	0.03
		Base		29.808997	535,846.53	50.330000	904,732.08	368,885.55	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,818.000	137.015239	934,169.90	566.440000	3,861,987.92	2,927,818.02	0.12
		Base		137.015239	934,169.90	566.440000	3,861,987.92	2,927,818.02	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,126.000	25.260337	533,649.87	154.870000	3,271,783.62	2,738,133.75	0.10
		Base		25.260337	533,649.87	154.870000	3,271,783.62	2,738,133.75	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	20,260.000	124.701924	2,526,460.99	522.510000	10,586,052.60	8,059,591.61	0.32
		Base		124.701924	2,526,460.99	522.510000	10,586,052.60	8,059,591.61	0.32
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,831.000	171.887561	1,174,163.93	226.250000	1,545,513.75	371,349.82	0.05
		Base		171.887561	1,174,163.93	226.250000	1,545,513.75	371,349.82	0.05
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	64,357.000	485.236047	31,228,336.25	602.550000	38,778,310.35	7,549,974.10	1.17
		Base		485.236047	31,228,336.25	602.550000	38,778,310.35	7,549,974.10	1.17
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	61,744.000	95.556799	5,900,058.99	329.990000	20,374,902.56	14,474,843.57	0.61
		Base		95.556799	5,900,058.99	329.990000	20,374,902.56	14,474,843.57	0.61
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,058.000	56.376521	454,282.01	77.050000	620,868.90	166,586.89	0.02
		Base		56.376521	454,282.01	77.050000	620,868.90	166,586.89	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	92,201.000	74.978505	6,913,093.16	43.940000	4,051,311.94	-2,861,781.22	0.12
		Base		74.978505	6,913,093.16	43.940000	4,051,311.94	-2,861,781.22	0.12
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	94,422.000	31.877449	3,009,932.50	82.760000	7,814,364.72	4,804,432.22	0.24
		Base		31.877449	3,009,932.50	82.760000	7,814,364.72	4,804,432.22	0.24

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816851109	SEMPRA COMMON STOCK								
		Local	40,115.000	40.648601	1,630,618.61	93.670000	3,757,572.05	2,126,953.44	0.11
		Base		40.648601	1,630,618.61	93.670000	3,757,572.05	2,126,953.44	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	12,953.000	333.308125	4,317,340.14	1,049.440000	13,593,396.32	9,276,056.18	0.41
		Base		333.308125	4,317,340.14	1,049.440000	13,593,396.32	9,276,056.18	0.41
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	14,774.000	56.401532	833,276.24	397.400000	5,871,187.60	5,037,911.36	0.18
		Base		56.401532	833,276.24	397.400000	5,871,187.60	5,037,911.36	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,443.000	88.720243	1,724,987.69	183.600000	3,569,734.80	1,844,747.11	0.11
		Base		88.720243	1,724,987.69	183.600000	3,569,734.80	1,844,747.11	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	10,103.000	94.638144	956,129.17	87.590000	884,921.77	-71,207.40	0.03
		Base		94.638144	956,129.17	87.590000	884,921.77	-71,207.40	0.03
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	7,722.000	54.277853	419,133.58	74.490000	575,211.78	156,078.20	0.02
		Base		54.277853	419,133.58	74.490000	575,211.78	156,078.20	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,757.000	74.648322	504,398.71	117.790000	795,907.03	291,508.32	0.02
		Base		74.648322	504,398.71	117.790000	795,907.03	291,508.32	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,370.000	67.349798	226,968.82	369.690000	1,245,855.30	1,018,886.48	0.04
		Base		67.349798	226,968.82	369.690000	1,245,855.30	1,018,886.48	0.04
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,743.000	54.355948	475,234.05	71.510000	625,211.93	149,977.88	0.02
		Base		54.355948	475,234.05	71.510000	625,211.93	149,977.88	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	70,087.000	40.758263	2,856,624.38	89.130000	6,246,854.31	3,390,229.93	0.19
		Base		40.758263	2,856,624.38	89.130000	6,246,854.31	3,390,229.93	0.19

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	37,476.000	21.000160	787,002.00	32.360000	1,212,723.36	425,721.36	0.04
		Base		21.000160	787,002.00	32.360000	1,212,723.36	425,721.36	0.04
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,803.000	71.488536	700,802.12	89.450000	876,878.35	176,076.23	0.03
		Base		71.488536	700,802.12	89.450000	876,878.35	176,076.23	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	72,572.000	25.431284	1,845,599.12	102.460000	7,435,727.12	5,590,128.00	0.22
		Base		25.431284	1,845,599.12	102.460000	7,435,727.12	5,590,128.00	0.22
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	18,889.000	57.204463	1,080,535.10	98.510000	1,860,755.39	780,220.29	0.06
		Base		57.204463	1,080,535.10	98.510000	1,860,755.39	780,220.29	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	9,084.000	102.113796	927,601.72	145.270000	1,319,632.68	392,030.96	0.04
		Base		102.113796	927,601.72	145.270000	1,319,632.68	392,030.96	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	21,786.000	95.000604	2,069,683.15	392.150000	8,543,379.90	6,473,696.75	0.26
		Base		95.000604	2,069,683.15	392.150000	8,543,379.90	6,473,696.75	0.26
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	32,383.000	60.054595	1,944,747.96	32.640000	1,056,981.12	-887,766.84	0.03
		Base		60.054595	1,944,747.96	32.640000	1,056,981.12	-887,766.84	0.03
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	9,734.000	101.857139	991,477.39	558.490000	5,436,341.66	4,444,864.27	0.16
		Base		101.857139	991,477.39	558.490000	5,436,341.66	4,444,864.27	0.16
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	25,105.000	32.795522	823,331.58	67.520000	1,695,089.60	871,758.02	0.05
		Base		32.795522	823,331.58	67.520000	1,695,089.60	871,758.02	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	31,397.000	38.463686	1,207,644.34	77.110000	2,421,022.67	1,213,378.33	0.07
		Base		38.463686	1,207,644.34	77.110000	2,421,022.67	1,213,378.33	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	70,981.000	16.631705	1,180,535.08	125.690000	8,921,601.89	7,741,066.81	0.27
		Base		16.631705	1,180,535.08	125.690000	8,921,601.89	7,741,066.81	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	31,304.000	96.162844	3,010,281.66	246.940000	7,730,209.76	4,719,928.10	0.23
		Base		96.162844	3,010,281.66	246.940000	7,730,209.76	4,719,928.10	0.23
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,376.000	115.980369	1,203,412.31	188.380000	1,954,630.88	751,218.57	0.06
		Base		115.980369	1,203,412.31	188.380000	1,954,630.88	751,218.57	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	14,722.000	32.432134	477,465.87	62.280000	916,886.16	439,420.29	0.03
		Base		32.432134	477,465.87	62.280000	916,886.16	439,420.29	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	29,014.000	59.328365	1,721,353.19	132.310000	3,838,842.34	2,117,489.15	0.12
		Base		59.328365	1,721,353.19	132.310000	3,838,842.34	2,117,489.15	0.12
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	14,115.000	68.827849	971,505.09	204.300000	2,883,694.50	1,912,189.41	0.09
		Base		68.827849	971,505.09	204.300000	2,883,694.50	1,912,189.41	0.09
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,982.000	345.709343	1,030,905.26	485.260000	1,447,045.32	416,140.06	0.04
		Base		345.709343	1,030,905.26	485.260000	1,447,045.32	416,140.06	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	2,994.000	275.122124	823,715.64	192.850000	577,392.90	-246,322.74	0.02
		Base		275.122124	823,715.64	192.850000	577,392.90	-246,322.74	0.02
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	10,362.000	85.931771	890,425.01	110.000000	1,139,820.00	249,394.99	0.03
		Base		85.931771	890,425.01	110.000000	1,139,820.00	249,394.99	0.03
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	175,563.000	229.560373	40,302,307.76	345.160000	60,597,325.08	20,295,017.32	1.82
		Base		229.560373	40,302,307.76	345.160000	60,597,325.08	20,295,017.32	1.82

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882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	58,051.000	53.991710	3,134,272.73	201.030000	11,669,992.53	8,535,719.80	0.35
		Base		53.991710	3,134,272.73	201.030000	11,669,992.53	8,535,719.80	0.35
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	12,041.000	35.119808	422,877.61	85.630000	1,031,070.83	608,193.22	0.03
		Base		35.119808	422,877.61	85.630000	1,031,070.83	608,193.22	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	24,239.000	137.204312	3,325,695.32	529.630000	12,837,701.57	9,512,006.25	0.39
		Base		137.204312	3,325,695.32	529.630000	12,837,701.57	9,512,006.25	0.39
88579Y101	3M CO COMMON STOCK USD.01								
		Local	35,085.000	71.649991	2,513,839.95	133.530000	4,684,900.05	2,171,060.10	0.14
		Base		71.649991	2,513,839.95	133.530000	4,684,900.05	2,171,060.10	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	6,882.000	82.452770	567,439.96	283.670000	1,952,216.94	1,384,776.98	0.06
		Base		82.452770	567,439.96	283.670000	1,952,216.94	1,384,776.98	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,590.000	377.602983	1,355,594.71	1,252.970000	4,498,162.30	3,142,567.59	0.14
		Base		377.602983	1,355,594.71	1,252.970000	4,498,162.30	3,142,567.59	0.14
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	14,434.000	58.269954	841,068.51	266.040000	3,840,021.36	2,998,952.85	0.12
		Base		58.269954	841,068.51	266.040000	3,840,021.36	2,998,952.85	0.12
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	15,559.000	67.968068	1,057,515.17	72.970000	1,135,340.23	77,825.06	0.03
		Base		67.968068	1,057,515.17	72.970000	1,135,340.23	77,825.06	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	84,269.000	34.674601	2,921,993.96	47.680000	4,017,945.92	1,095,951.96	0.12
		Base		34.674601	2,921,993.96	47.680000	4,017,945.92	1,095,951.96	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,721.000	344.032216	936,111.66	629.170000	1,711,971.57	775,859.91	0.05
		Base		344.032216	936,111.66	629.170000	1,711,971.57	775,859.91	0.05

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	18,221.000	30.836122	561,864.97	64.500000	1,175,254.50	613,389.53	0.04
		Base		30.836122	561,864.97	64.500000	1,175,254.50	613,389.53	0.04
902653104	UDR INC REIT USD.01								
		Local	18,975.000	39.323897	746,170.94	45.860000	870,193.50	124,022.56	0.03
		Base		39.323897	746,170.94	45.860000	870,193.50	124,022.56	0.03
902973304	US BANCORP COMMON STOCK USD.01								
		Local	98,612.000	29.779901	2,936,655.60	53.290000	5,255,033.48	2,318,377.88	0.16
		Base		29.779901	2,936,655.60	53.290000	5,255,033.48	2,318,377.88	0.16
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	136,047.000	62.206665	8,463,030.09	71.960000	9,789,942.12	1,326,912.03	0.29
		Base		62.206665	8,463,030.09	71.960000	9,789,942.12	1,326,912.03	0.29
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	3,109.000	223.209035	693,956.89	386.640000	1,202,063.76	508,106.87	0.04
		Base		223.209035	693,956.89	386.640000	1,202,063.76	508,106.87	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	38,417.000	49.185081	1,889,543.27	244.660000	9,399,103.22	7,509,559.95	0.28
		Base		49.185081	1,889,543.27	244.660000	9,399,103.22	7,509,559.95	0.28
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,814.000	51.086260	1,063,309.42	96.830000	2,015,419.62	952,110.20	0.06
		Base		51.086260	1,063,309.42	96.830000	2,015,419.62	952,110.20	0.06
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	45,909.000	87.727865	4,027,498.55	135.720000	6,230,769.48	2,203,270.93	0.19
		Base		87.727865	4,027,498.55	135.720000	6,230,769.48	2,203,270.93	0.19
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	4,235.000	131.974942	558,913.88	866.000000	3,667,510.00	3,108,596.12	0.11
		Base		131.974942	558,913.88	866.000000	3,667,510.00	3,108,596.12	0.11
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	59,337.000	96.004496	5,696,618.79	610.200000	36,207,437.40	30,510,818.61	1.09
		Base		96.004496	5,696,618.79	610.200000	36,207,437.40	30,510,818.61	1.09

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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
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,797.000	115.275144	437,699.72	205.000000	778,385.00	340,685.28	0.02
		Base		115.275144	437,699.72	205.000000	778,385.00	340,685.28	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	20,373.000	39.069885	795,970.77	139.080000	2,833,476.84	2,037,506.07	0.09
		Base		39.069885	795,970.77	139.080000	2,833,476.84	2,037,506.07	0.09
92276F100	VENTAS INC REIT USD.25								
		Local	26,272.000	45.913677	1,206,244.11	64.070000	1,683,247.04	477,002.93	0.05
		Base		45.913677	1,206,244.11	64.070000	1,683,247.04	477,002.93	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	28,000.000	399.445775	11,184,481.70	553.450000	15,496,600.00	4,312,118.30	0.47
		Base		399.445775	11,184,481.70	553.450000	15,496,600.00	4,312,118.30	0.47
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	15,771.000	34.170020	538,895.39	108.190000	1,706,264.49	1,167,369.10	0.05
		Base		34.170020	538,895.39	108.190000	1,706,264.49	1,167,369.10	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	5,345.000	74.124782	396,196.96	187.180000	1,000,477.10	604,280.14	0.03
		Base		74.124782	396,196.96	187.180000	1,000,477.10	604,280.14	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	269,623.000	44.168852	11,908,938.36	44.340000	11,955,083.82	46,145.46	0.36
		Base		44.168852	11,908,938.36	44.340000	11,955,083.82	46,145.46	0.36
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	9,128.000	95.956882	875,894.42	294.210000	2,685,548.88	1,809,654.46	0.08
		Base		95.956882	875,894.42	294.210000	2,685,548.88	1,809,654.46	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	16,481.000	120.674257	1,988,832.43	468.130000	7,715,250.53	5,726,418.10	0.23
		Base		120.674257	1,988,832.43	468.130000	7,715,250.53	5,726,418.10	0.23
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	37,872.000	40.662264	1,539,961.25	10.850000	410,911.20	-1,129,050.05	0.01
		Base		40.662264	1,539,961.25	10.850000	410,911.20	-1,129,050.05	0.01

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92556V106	VIATRIS INC COMMON STOCK								
		Local	114,846.000	14.836769	1,703,943.59	13.090000	1,503,334.14	-200,609.45	0.05
		Base		14.836769	1,703,943.59	13.090000	1,503,334.14	-200,609.45	0.05
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	66,693.000	30.065707	2,005,172.19	32.610000	2,174,858.73	169,686.54	0.07
		Base		30.065707	2,005,172.19	32.610000	2,174,858.73	169,686.54	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	105,951.000	61.523975	6,518,526.66	315.080000	33,383,041.08	26,864,514.42	1.00
		Base		61.523975	6,518,526.66	315.080000	33,383,041.08	26,864,514.42	1.00
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	22,091.000	93.718320	2,070,331.40	159.840000	3,531,025.44	1,460,694.04	0.11
		Base		93.718320	2,070,331.40	159.840000	3,531,025.44	1,460,694.04	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	8,403.000	74.454922	625,644.71	288.130000	2,421,156.39	1,795,511.68	0.07
		Base		74.454922	625,644.71	288.130000	2,421,156.39	1,795,511.68	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	20,242.000	45.589880	922,830.36	101.050000	2,045,454.10	1,122,623.74	0.06
		Base		45.589880	922,830.36	101.050000	2,045,454.10	1,122,623.74	0.06
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	11,227.000	74.837494	840,200.55	200.620000	2,252,360.74	1,412,160.19	0.07
		Base		74.837494	840,200.55	200.620000	2,252,360.74	1,412,160.19	0.07
931142103	WALMART INC COMMON STOCK USD.1								
		Local	276,725.000	24.127816	6,676,769.80	92.500000	25,597,062.50	18,920,292.70	0.77
		Base		24.127816	6,676,769.80	92.500000	25,597,062.50	18,920,292.70	0.77
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	44,594.000	41.391100	1,845,794.72	9.020000	402,237.88	-1,443,556.84	0.01
		Base		41.391100	1,845,794.72	9.020000	402,237.88	-1,443,556.84	0.01
934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
		Local	140,815.000	29.362688	4,134,706.91	10.480000	1,475,741.20	-2,658,965.71	0.04
		Base		29.362688	4,134,706.91	10.480000	1,475,741.20	-2,658,965.71	0.04

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94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	23,299.000	45.120652	1,051,266.07	228.220000	5,317,297.78	4,266,031.71	0.16
		Base		45.120652	1,051,266.07	228.220000	5,317,297.78	4,266,031.71	0.16
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	3,758.000	81.933797	307,907.21	384.720000	1,445,777.76	1,137,870.55	0.04
		Base		81.933797	307,907.21	384.720000	1,445,777.76	1,137,870.55	0.04
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	216,635.000	37.820319	8,193,204.78	76.170000	16,501,087.95	8,307,883.17	0.50
		Base		37.820319	8,193,204.78	76.170000	16,501,087.95	8,307,883.17	0.50
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,889.000	67.676321	2,496,511.81	138.180000	5,097,322.02	2,600,810.21	0.15
		Base		67.676321	2,496,511.81	138.180000	5,097,322.02	2,600,810.21	0.15
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	4,592.000	220.359935	1,011,892.82	325.680000	1,495,522.56	483,629.74	0.04
		Base		220.359935	1,011,892.82	325.680000	1,495,522.56	483,629.74	0.04
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	20,607.000	43.079961	887,748.76	72.990000	1,504,104.93	616,356.17	0.05
		Base		43.079961	887,748.76	72.990000	1,504,104.93	616,356.17	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	45,971.000	28.319829	1,301,890.88	32.260000	1,483,024.46	181,133.58	0.04
		Base		28.319829	1,301,890.88	32.260000	1,483,024.46	181,133.58	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	78,278.000	28.408235	2,223,739.79	58.520000	4,580,828.56	2,357,088.77	0.14
		Base		28.408235	2,223,739.79	58.520000	4,580,828.56	2,357,088.77	0.14
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,917.000	90.482445	535,384.63	94.380000	558,446.46	23,061.83	0.02
		Base		90.482445	535,384.63	94.380000	558,446.46	23,061.83	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	35,504.000	33.268299	1,181,157.69	72.560000	2,576,170.24	1,395,012.55	0.08
		Base		33.268299	1,181,157.69	72.560000	2,576,170.24	1,395,012.55	0.08

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98419M100	XYLEM INC COMMON STOCK								
		Local	15,483.000	53.329771	825,704.84	126.750000	1,962,470.25	1,136,765.41	0.06
		Base		53.329771	825,704.84	126.750000	1,962,470.25	1,136,765.41	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	17,906.000	34.898481	624,892.20	138.940000	2,487,859.64	1,862,967.44	0.07
		Base		34.898481	624,892.20	138.940000	2,487,859.64	1,862,967.44	0.07
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,271.000	260.319694	851,505.72	407.000000	1,331,297.00	479,791.28	0.04
		Base		260.319694	851,505.72	407.000000	1,331,297.00	479,791.28	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	12,907.000	78.305236	1,010,685.68	112.100000	1,446,874.70	436,189.02	0.04
		Base		78.305236	1,010,685.68	112.100000	1,446,874.70	436,189.02	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	28,609.000	51.538591	1,474,467.56	175.250000	5,013,727.25	3,539,259.69	0.15
		Base		51.538591	1,474,467.56	175.250000	5,013,727.25	3,539,259.69	0.15
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,578.000	41.260350	230,150.23	140.840000	785,605.52	555,455.29	0.02
		Base		41.260350	230,150.23	140.840000	785,605.52	555,455.29	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	91,932.000	11.078002	1,018,422.92	10.640000	978,156.48	-40,266.44	0.03
		Base		11.078002	1,018,422.92	10.640000	978,156.48	-40,266.44	0.03
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	13,893.000	83.052023	1,153,841.76	391.540000	5,439,665.22	4,285,823.46	0.16
		Base		83.052023	1,153,841.76	391.540000	5,439,665.22	4,285,823.46	0.16
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	24,086.000	57.788478	1,391,893.28	100.720000	2,425,941.92	1,034,048.64	0.07
		Base		57.788478	1,391,893.28	100.720000	2,425,941.92	1,034,048.64	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	39,844.000	97.696759	3,892,629.67	362.370000	14,438,270.28	10,545,640.61	0.43
		Base		97.696759	3,892,629.67	362.370000	14,438,270.28	10,545,640.61	0.43

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	25,418.000	51.296609	1,303,857.22	375.420000	9,542,425.56	8,238,568.34	0.29
		Base		51.296609	1,303,857.22	375.420000	9,542,425.56	8,238,568.34	0.29
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,778.000	265.512192	737,592.87	387.560000	1,076,641.68	339,048.81	0.03
		Base		265.512192	737,592.87	387.560000	1,076,641.68	339,048.81	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	28,573.000	20.665412	590,472.83	18.090000	516,885.57	-73,587.26	0.02
		Base		20.665412	590,472.83	18.090000	516,885.57	-73,587.26	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	29,398.000	38.824336	1,141,357.83	83.860000	2,465,316.28	1,323,958.45	0.07
		Base		38.824336	1,141,357.83	83.860000	2,465,316.28	1,323,958.45	0.07
G54950103	LINDE PLC COMMON STOCK								
		Local	30,573.000	173.200159	5,295,248.45	460.990000	14,093,847.27	8,798,598.82	0.42
		Base		173.200159	5,295,248.45	460.990000	14,093,847.27	8,798,598.82	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	81,161.000	78.601876	6,379,406.84	86.540000	7,023,672.94	644,266.10	0.21
		Base		78.601876	6,379,406.84	86.540000	7,023,672.94	644,266.10	0.21
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	16,987.000	48.392598	822,045.06	55.530000	943,288.11	121,243.05	0.03
		Base		48.392598	822,045.06	55.530000	943,288.11	121,243.05	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,771.000	36.487714	1,013,300.31	26.890000	746,762.19	-266,538.12	0.02
		Base		36.487714	1,013,300.31	26.890000	746,762.19	-266,538.12	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,342.000	41.801139	557,710.80	101.330000	1,351,944.86	794,234.06	0.04
		Base		41.801139	557,710.80	101.330000	1,351,944.86	794,234.06	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	10,600.000	30.544375	323,770.38	108.990000	1,155,294.00	831,523.62	0.03
		Base		30.544375	323,770.38	108.990000	1,155,294.00	831,523.62	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
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,465.000	46.188154	1,453,310.26	55.020000	1,731,204.30	277,894.04	0.05
		Base		46.188154	1,453,310.26	55.020000	1,731,204.30	277,894.04	0.05
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,285.000	163.122153	1,025,222.73	219.060000	1,376,792.10	351,569.37	0.04
		Base		163.122153	1,025,222.73	219.060000	1,376,792.10	351,569.37	0.04
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	19,303.000	46.009373	888,118.92	151.120000	2,917,069.36	2,028,950.44	0.09
		Base		46.009373	888,118.92	151.120000	2,917,069.36	2,028,950.44	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	14,401.000	42.863068	617,271.04	416.220000	5,993,984.22	5,376,713.18	0.18
		Base		42.863068	617,271.04	416.220000	5,993,984.22	5,376,713.18	0.18
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	6,477.000	137.185592	888,551.08	322.000000	2,085,594.00	1,197,042.92	0.06
		Base		137.185592	888,551.08	322.000000	2,085,594.00	1,197,042.92	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	9,018.000	100.227324	903,850.01	89.740000	809,275.32	-94,574.69	0.02
		Base		100.227324	903,850.01	89.740000	809,275.32	-94,574.69	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	23,961.000	91.268998	2,186,896.46	288.730000	6,918,259.53	4,731,363.07	0.21
		Base		91.268998	2,186,896.46	288.730000	6,918,259.53	4,731,363.07	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,801.000	61.733140	605,046.51	212.600000	2,083,692.60	1,478,646.09	0.06
		Base		61.733140	605,046.51	212.600000	2,083,692.60	1,478,646.09	0.06
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	16,579.000	60.849907	1,008,830.61	83.340000	1,381,693.86	372,863.25	0.04
		Base		60.849907	1,008,830.61	83.340000	1,381,693.86	372,863.25	0.04
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2								
		Local	16,105.000	194.602794	3,134,078.00	229.370000	3,694,003.85	559,925.85	0.11
		Base		194.602794	3,134,078.00	229.370000	3,694,003.85	559,925.85	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
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
			15,111.000	80.954818	1,223,308.25	244.060000	3,687,990.66	2,464,682.41	0.11
		Base		80.954818	1,223,308.25	244.060000	3,687,990.66	2,464,682.41	0.11
US DOLLAR Total									
			22,915,470.000		1,122,475,899.92		3,316,576,335.04	2,194,100,435.12	99.76
		Base			1,122,475,899.92		3,316,576,335.04	2,194,100,435.12	99.76
EQUITY Total									
			22,915,470.000	Base	1,122,475,899.92		3,316,576,335.04	2,194,100,435.12	99.76

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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
FUND Total									
		30,873,572.210	Base		1,130,434,002.13		3,324,534,437.25	2,194,100,435.12	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			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	
912797KS5	TREASURY BILL 04/25 0.00000						4.927000	17 Apr 2025		
			90,000,000.000	Local	98.125700	88,313,130.41	98.370644	88,533,579.60	220,449.19	3.36
				Base	98.125700	88,313,130.41	98.370644	88,533,579.60	220,449.19	3.36
912797LB1	TREASURY BILL 05/25 0.00000						4.863000	15 May 2025		
			25,000,000.000	Local	97.771125	24,442,781.25	98.039972	24,509,993.00	67,211.75	0.93
				Base	97.771125	24,442,781.25	98.039972	24,509,993.00	67,211.75	0.93
912797LQ8	TREASURY BILL 12/24 0.00000						4.610200	19 Dec 2024		
			40,000,000.000	Local	99.769490	39,907,796.00	99.769490	39,907,796.00	0.00	1.51
				Base	99.769490	39,907,796.00	99.769490	39,907,796.00	0.00	1.51
912797LR6	TREASURY BILL 01/25 0.00000						4.465000	02 Jan 2025		
			40,000,000.000	Local	99.603111	39,841,244.44	99.603111	39,841,244.40	-0.04	1.51
				Base	99.603111	39,841,244.44	99.603111	39,841,244.40	-0.04	1.51
912797LW5	TREASURY BILL 07/25 0.00000						4.490000	10 Jul 2025		
			35,000,000.000	Local	97.243639	34,035,273.61	97.440667	34,104,233.45	68,959.84	1.29
				Base	97.243639	34,035,273.61	97.440667	34,104,233.45	68,959.84	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797LY1	TREASURY BILL 01/25 0.00000					4.990900	16 Jan 2025		
		Local	25,000,000.000	99.362274	24,840,568.47	99.362274	24,840,568.50	0.03	0.94
		Base		99.362274	24,840,568.47	99.362274	24,840,568.50	0.03	0.94
912797MP9	TREASURY BILL 12/24 0.00000					4.500000	17 Dec 2024		
		Local	65,000,000.000	99.800547	64,870,355.55	99.800547	64,870,355.60	0.05	2.46
		Base		99.800547	64,870,355.55	99.800547	64,870,355.60	0.05	2.46
912797MU8	TREASURY BILL 03/25 0.00000					4.250300	27 Mar 2025		
		Local	35,000,000.000	98.630459	34,520,660.61	98.611694	34,514,092.90	-6,567.71	1.31
		Base		98.630459	34,520,660.61	98.611694	34,514,092.90	-6,567.71	1.31
912797MW4	TREASURY BILL 01/25 0.00000					4.426000	07 Jan 2025		
		Local	40,000,000.000	99.545106	39,818,042.22	99.545106	39,818,042.40	0.18	1.51
		Base		99.545106	39,818,042.22	99.545106	39,818,042.40	0.18	1.51
912797NF0	TREASURY BILL 02/25 0.00000					4.449300	04 Feb 2025		
		Local	25,000,000.000	99.196654	24,799,163.54	99.209956	24,802,489.00	3,325.46	0.94
		Base		99.196654	24,799,163.54	99.209956	24,802,489.00	3,325.46	0.94
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.540000	02 Dec 2024		
		Local	31,866,472.670	100.000000	31,866,472.67	100.000000	31,866,472.67	0.00	1.21
		Base		100.000000	31,866,472.67	100.000000	31,866,472.67	0.00	1.21
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.690000	02 Dec 2024		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.69
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.69
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.570000	12 Dec 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.79
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.79
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.530000	02 Dec 2024		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	11.38
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	11.38
978UHK000	DAIWA CAPITAL MARKETS REPO					4.520000	02 Dec 2024		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	15.17
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	15.17

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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
985FHY004	MITSUBISHI UFJ REPO				4.600000	19 Dec 2024		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.79
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.79
US DOLLAR Total								
	1,501,866,472.670	Local		1,497,255,488.77		1,497,608,867.52	353,378.75	56.80
		Base		1,497,255,488.77		1,497,608,867.52	353,378.75	56.80
CASH EQUIVALENT Total								
	1,501,866,472.670	Base		1,497,255,488.77		1,497,608,867.52	353,378.75	56.80
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	133,564,703.650	Local	1.000000	133,564,703.65	1.000000	133,564,703.65	0.00	5.07
		Base	1.000000	133,564,703.65	1.000000	133,564,703.65	0.00	5.07
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT							
	111,121,495.320	Local	1.000000	111,121,495.32	1.000000	111,121,495.32	0.00	4.21
		Base	1.000000	111,121,495.32	1.000000	111,121,495.32	0.00	4.21
US DOLLAR Total								
	244,686,198.970	Local		244,686,198.97		244,686,198.97	0.00	9.28
		Base		244,686,198.97		244,686,198.97	0.00	9.28
EQUITY Total								
	244,686,198.970	Base		244,686,198.97		244,686,198.97	0.00	9.28
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				4.875000	20 Apr 2042		
	344,442.450	Local	102.150815	351,850.77	100.409894	345,854.30	-5,996.47	0.01
Original Face:	15,000,000.000	Base	102.150815	351,850.77	100.409894	345,854.30	-5,996.47	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
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					4.625000	20 Jul 2047		
		Local	341,397.550	100.308204	342,449.75	100.903181	344,480.99	2,031.24	0.01
	Original Face:	Base	5,000,000.000	100.308204	342,449.75	100.903181	344,480.99	2,031.24	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	988,277.300	99.926570	987,551.61	98.170942	970,201.13	-17,350.48	0.04
	Original Face:	Base	10,000,000.000	99.926570	987,551.61	98.170942	970,201.13	-17,350.48	0.04
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	188,521.520	104.017748	196,095.84	98.071900	184,886.64	-11,209.20	0.01
	Original Face:	Base	17,600,000.000	104.017748	196,095.84	98.071900	184,886.64	-11,209.20	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	780,227.470	103.972858	811,224.80	97.340360	759,476.23	-51,748.57	0.03
	Original Face:	Base	50,000,000.000	103.972858	811,224.80	97.340360	759,476.23	-51,748.57	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					5.120650	20 Jun 2042		
		Local	383,440.420	100.041469	383,599.43	98.704420	378,472.64	-5,126.79	0.01
	Original Face:	Base	10,000,000.000	100.041469	383,599.43	98.704420	378,472.64	-5,126.79	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	3,329,262.320	101.813926	3,389,652.68	93.150950	3,101,239.48	-288,413.20	0.12
	Original Face:	Base	41,570,000.000	101.813926	3,389,652.68	93.150950	3,101,239.48	-288,413.20	0.12
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					5.024960	16 Jun 2037		
		Local	625,614.400	100.128682	626,419.45	99.451030	622,179.96	-4,239.49	0.02
	Original Face:	Base	32,313,742.000	100.128682	626,419.45	99.451030	622,179.96	-4,239.49	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	18,508.940	99.823113	18,476.20	94.811240	17,548.56	-927.64	0.00
	Original Face:	Base	8,021,011.000	99.823113	18,476.20	94.811240	17,548.56	-927.64	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	7,654.670	99.721085	7,633.32	94.805040	7,257.01	-376.31	0.00
	Original Face:	Base	2,750,000.000	99.721085	7,633.32	94.805040	7,257.01	-376.31	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	303,725.780	104.688555	317,966.13	99.323490	301,671.04	-16,295.09	0.01
	Original Face:	Base	10,300,000.000	104.688555	317,966.13	99.323490	301,671.04	-16,295.09	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	169,347.780	Local	104.046755	176,200.87	97.363700	164,883.26	-11,317.61	0.01
Original Face:	7,350,000.000	Base	104.046755	176,200.87	97.363700	164,883.26	-11,317.61	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	3,873.670	Local	100.391618	3,888.84	99.591820	3,857.86	-30.98	0.00
Original Face:	5,000,000.000	Base	100.391618	3,888.84	99.591820	3,857.86	-30.98	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	288,745.100	Local	99.865719	288,357.37	96.681470	279,163.01	-9,194.36	0.01
Original Face:	10,815,142.000	Base	99.865719	288,357.37	96.681470	279,163.01	-9,194.36	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	156,288.060	Local	101.736819	159,002.50	97.654450	152,622.25	-6,380.25	0.01
Original Face:	5,648,629.000	Base	101.736819	159,002.50	97.654450	152,622.25	-6,380.25	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				5.020650	20 Nov 2042		
	4,201,234.900	Local	100.000000	4,201,234.90	97.963720	4,115,685.99	-85,548.91	0.16
Original Face:	25,333,333.000	Base	100.000000	4,201,234.90	97.963720	4,115,685.99	-85,548.91	0.16
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				5.074960	16 Nov 2041		
	1,079,881.100	Local	100.108619	1,081,054.06	98.568230	1,064,419.69	-16,634.37	0.04
Original Face:	10,000,000.000	Base	100.108619	1,081,054.06	98.568230	1,064,419.69	-16,634.37	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	276,482.260	Local	103.389114	285,852.56	97.502110	269,576.04	-16,276.52	0.01
Original Face:	10,359,452.000	Base	103.389114	285,852.56	97.502110	269,576.04	-16,276.52	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				5.074960	16 Dec 2041		
	2,148,889.480	Local	100.108843	2,151,228.39	98.447470	2,115,527.33	-35,701.06	0.08
Original Face:	12,911,372.000	Base	100.108843	2,151,228.39	98.447470	2,115,527.33	-35,701.06	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	886,629.800	Local	96.092008	851,980.38	91.664600	812,725.66	-39,254.72	0.03
Original Face:	10,000,000.000	Base	96.092008	851,980.38	91.664600	812,725.66	-39,254.72	0.03
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	940,553.300	Local	100.133108	941,805.25	92.277230	867,916.53	-73,888.72	0.03
Original Face:	10,000,000.000	Base	100.133108	941,805.25	92.277230	867,916.53	-73,888.72	0.03

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	940,553.300	100.637518	946,549.50	92.860650	873,403.91	-73,145.59	0.03
Original Face:		Base	10,000,000.000	100.637518	946,549.50	92.860650	873,403.91	-73,145.59	0.03
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
		Local	868,442.450	101.378604	880,414.83	92.427860	802,682.77	-77,732.06	0.03
Original Face:		Base	18,249,312.000	101.378604	880,414.83	92.427860	802,682.77	-77,732.06	0.03
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	1,063,435.820	99.999998	1,063,435.80	86.497200	919,842.21	-143,593.59	0.03
Original Face:		Base	10,000,000.000	99.999998	1,063,435.80	86.497200	919,842.21	-143,593.59	0.03
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	1,063,435.820	101.250676	1,076,735.96	88.167810	937,608.07	-139,127.89	0.04
Original Face:		Base	10,000,000.000	101.250676	1,076,735.96	88.167810	937,608.07	-139,127.89	0.04
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	1,020,519.300	101.364045	1,034,439.64	91.513490	933,912.83	-100,526.81	0.04
Original Face:		Base	10,000,000.000	101.364045	1,034,439.64	91.513490	933,912.83	-100,526.81	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,542,132.900	95.224134	2,420,724.04	83.272110	2,116,887.70	-303,836.34	0.08
Original Face:		Base	10,000,000.000	95.224134	2,420,724.04	83.272110	2,116,887.70	-303,836.34	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	2,889,351.450	99.471888	2,874,092.44	88.672820	2,562,069.41	-312,023.03	0.10
Original Face:		Base	15,000,000.000	99.471888	2,874,092.44	88.672820	2,562,069.41	-312,023.03	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	45,290.490	101.105663	45,791.25	95.858350	43,414.72	-2,376.53	0.00
Original Face:		Base	1,000,000.000	101.105663	45,791.25	95.858350	43,414.72	-2,376.53	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	355,769.800	100.625559	357,995.35	88.127430	313,530.78	-44,464.57	0.01
Original Face:		Base	2,000,000.000	100.625559	357,995.35	88.127430	313,530.78	-44,464.57	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	25,978.590	100.691685	26,158.28	97.122600	25,231.08	-927.20	0.00
Original Face:		Base	1,000,000.000	100.691685	26,158.28	97.122600	25,231.08	-927.20	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
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	164,287.050	100.876198	165,726.53	88.376460	145,191.08	-20,535.45	0.01
	Original Face:	Base	5,000,000.000	100.876198	165,726.53	88.376460	145,191.08	-20,535.45	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	492,310.900	98.017854	482,552.58	91.002080	448,013.16	-34,539.42	0.02
	Original Face:	Base	5,000,000.000	98.017854	482,552.58	91.002080	448,013.16	-34,539.42	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	966,438.070	100.674820	972,959.79	86.048160	831,602.18	-141,357.61	0.03
	Original Face:	Base	20,000,000.000	100.674820	972,959.79	86.048160	831,602.18	-141,357.61	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	452,093.220	100.186161	452,934.84	85.224390	385,293.69	-67,641.15	0.01
	Original Face:	Base	10,000,000.000	100.186161	452,934.84	85.224390	385,293.69	-67,641.15	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,372,953.120	96.380166	1,323,254.50	84.498470	1,160,124.38	-163,130.12	0.04
	Original Face:	Base	4,000,000.000	96.380166	1,323,254.50	84.498470	1,160,124.38	-163,130.12	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,891,844.500	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.06
	Original Face:	Base	5,000,000.000	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	65,856.320	99.917715	65,802.13	98.779880	65,052.79	-749.34	0.00
	Original Face:	Base	10,000,000.000	99.917715	65,802.13	98.779880	65,052.79	-749.34	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	405,791.870	100.076172	406,100.97	98.388150	399,251.11	-6,849.86	0.02
	Original Face:	Base	5,000,000.000	100.076172	406,100.97	98.388150	399,251.11	-6,849.86	0.02
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE					4.500000	16 Dec 2049		
		Local	6,971,488.050	99.302181	6,922,839.68	98.087060	6,838,127.67	-84,712.01	0.26
	Original Face:	Base	6,982,274.000	99.302181	6,922,839.68	98.087060	6,838,127.67	-84,712.01	0.26
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	260,978.720	100.000000	260,978.72	94.495270	246,612.55	-14,366.17	0.01
	Original Face:	Base	10,000,000.000	100.000000	260,978.72	94.495270	246,612.55	-14,366.17	0.01

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38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.456020	20 Jun 2036		
		Local	3,871,990.760	103.423261	4,004,539.11	91.338280	3,536,609.76	-467,929.35	0.13
Original Face:		Base	8,000,000.000	103.423261	4,004,539.11	91.338280	3,536,609.76	-467,929.35	0.13
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					4.750000	15 Mar 2030		
		Local	13,750,000.000	100.000000	13,750,000.00	100.000000	13,750,000.00	0.00	0.52
Original Face:		Base	25,000,000.000	100.000000	13,750,000.00	100.000000	13,750,000.00	0.00	0.52
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.820000	20 Jan 2027		
		Local	5,625,000.000	100.000000	5,625,000.01	100.000000	5,625,000.01	0.00	0.21
Original Face:		Base	15,000,000.000	100.000000	5,625,000.01	100.000000	5,625,000.01	0.00	0.21
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.750000	15 Sep 2026		
		Local	666,666.670	100.000000	666,666.67	100.000000	666,666.67	0.00	0.03
Original Face:		Base	2,000,000.000	100.000000	666,666.67	100.000000	666,666.67	0.00	0.03
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	332,629.240	102.356807	340,468.67	98.979360	329,234.29	-11,234.38	0.01
Original Face:		Base	28,600,000.000	102.356807	340,468.67	98.979360	329,234.29	-11,234.38	0.01
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					9.075000	25 Jan 2025		
		Local	1,427.540	99.518753	1,420.67	99.035408	1,413.77	-6.90	0.00
Original Face:		Base	10,243,765.000	99.518753	1,420.67	99.035408	1,413.77	-6.90	0.00
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.457000	25 Jan 2029		
		Local	412,260.310	104.709857	431,677.18	101.477001	418,349.40	-13,327.78	0.02
Original Face:		Base	5,000,000.000	104.709857	431,677.18	101.477001	418,349.40	-13,327.78	0.02
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	4,000,000.000	98.075913	3,923,036.53	98.297899	3,931,915.96	8,879.43	0.15
		Base		98.075913	3,923,036.53	98.297899	3,931,915.96	8,879.43	0.15
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	102.756608	2,774,428.41	102.106900	2,756,886.30	-17,542.11	0.10
		Base		102.756608	2,774,428.41	102.106900	2,756,886.30	-17,542.11	0.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,000,000.000	102.893060	3,086,791.81	100.143962	3,004,318.86	-82,472.95	0.11
		Base		102.893060	3,086,791.81	100.143962	3,004,318.86	-82,472.95	0.11

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90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	103.080434	3,200,164.52	100.965708	3,134,512.18	-65,652.34	0.12
Original Face:	3,400,000.000	Base	103.080434	3,200,164.52	100.965708	3,134,512.18	-65,652.34	0.12
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	103.415674	7,239,097.19	99.225131	6,945,759.17	-293,338.02	0.26
		Base	103.415674	7,239,097.19	99.225131	6,945,759.17	-293,338.02	0.26
9128286A3	US TREASURY N/B 01/26 2.625				2.625000	31 Jan 2026		
	20,000,000.000	Local	98.317258	19,663,451.53	98.093750	19,618,750.00	-44,701.53	0.74
		Base	98.317258	19,663,451.53	98.093750	19,618,750.00	-44,701.53	0.74
9128286L9	US TREASURY N/B 03/26 2.25				2.250000	31 Mar 2026		
	20,000,000.000	Local	98.158147	19,631,629.31	97.398438	19,479,687.60	-151,941.71	0.74
		Base	98.158147	19,631,629.31	97.398438	19,479,687.60	-151,941.71	0.74
912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
	25,000,000.000	Local	99.299705	24,824,926.16	99.192383	24,798,095.75	-26,830.41	0.94
		Base	99.299705	24,824,926.16	99.192383	24,798,095.75	-26,830.41	0.94
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	99.625026	19,925,005.18	97.969531	19,593,906.20	-331,098.98	0.74
		Base	99.625026	19,925,005.18	97.969531	19,593,906.20	-331,098.98	0.74
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	98.189100	14,728,365.02	97.300781	14,595,117.15	-133,247.87	0.55
		Base	98.189100	14,728,365.02	97.300781	14,595,117.15	-133,247.87	0.55
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	99.441160	9,944,115.99	96.953125	9,695,312.50	-248,803.49	0.37
		Base	99.441160	9,944,115.99	96.953125	9,695,312.50	-248,803.49	0.37
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.590069	19,918,013.89	95.429688	19,085,937.60	-832,076.29	0.72
		Base	99.590069	19,918,013.89	95.429688	19,085,937.60	-832,076.29	0.72
91282CDS7	US TREASURY N/B 01/25 1.125				1.125000	15 Jan 2025		
	25,000,000.000	Local	99.623305	24,905,826.31	99.585156	24,896,289.00	-9,537.31	0.94
		Base	99.623305	24,905,826.31	99.585156	24,896,289.00	-9,537.31	0.94

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91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.974577	19,994,915.34	99.388672	19,877,734.40	-117,180.94	0.75
		Base	99.974577	19,994,915.34	99.388672	19,877,734.40	-117,180.94	0.75
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.927528	9,992,752.82	99.232812	9,923,281.20	-69,471.62	0.38
		Base	99.927528	9,992,752.82	99.232812	9,923,281.20	-69,471.62	0.38
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.439929	24,859,982.31	99.354687	24,838,671.75	-21,310.56	0.94
		Base	99.439929	24,859,982.31	99.354687	24,838,671.75	-21,310.56	0.94
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025		
	90,000,000.000	Local	100.038904	90,035,013.52	99.251953	89,326,757.70	-708,255.82	3.39
		Base	100.038904	90,035,013.52	99.251953	89,326,757.70	-708,255.82	3.39
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.694874	24,923,718.59	99.214062	24,803,515.50	-120,203.09	0.94
		Base	99.694874	24,923,718.59	99.214062	24,803,515.50	-120,203.09	0.94
91282CFX4	UNITED STATES TREAS NTS 11/24 4.5				4.500000	30 Nov 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.95
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.95
91282CGG0	US TREASURY N/B 01/25 4.125				4.125000	31 Jan 2025		
	25,000,000.000	Local	99.991606	24,997,901.55	99.924479	24,981,119.75	-16,781.80	0.95
		Base	99.991606	24,997,901.55	99.924479	24,981,119.75	-16,781.80	0.95
91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025		
	25,000,000.000	Local	100.145081	25,036,270.25	100.017578	25,004,394.50	-31,875.75	0.95
		Base	100.145081	25,036,270.25	100.017578	25,004,394.50	-31,875.75	0.95
91282CGU9	US TREASURY N/B 03/25 3.875				3.875000	31 Mar 2025		
	25,000,000.000	Local	99.945073	24,986,268.21	99.803711	24,950,927.75	-35,340.46	0.95
		Base	99.945073	24,986,268.21	99.803711	24,950,927.75	-35,340.46	0.95
91282CGX3	US TREASURY N/B 04/25 3.875				3.875000	30 Apr 2025		
	20,000,000.000	Local	99.911186	19,982,237.15	99.772656	19,954,531.20	-27,705.95	0.76
		Base	99.911186	19,982,237.15	99.772656	19,954,531.20	-27,705.95	0.76

& 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
91282CHL8	US TREASURY N/B 06/25 4.625					4.625000	30 Jun 2025		
		Local	25,000,000.000	99.736844	24,934,211.00	100.111328	25,027,832.00	93,621.00	0.95
		Base		99.736844	24,934,211.00	100.111328	25,027,832.00	93,621.00	0.95
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
		Local	25,000,000.000	99.820393	24,955,098.29	100.184375	25,046,093.75	90,995.46	0.95
		Base		99.820393	24,955,098.29	100.184375	25,046,093.75	90,995.46	0.95
91282CHV6	US TREASURY N/B 08/25 5					5.000000	31 Aug 2025		
		Local	50,000,000.000	99.923500	49,961,749.97	100.384766	50,192,383.00	230,633.03	1.90
		Base		99.923500	49,961,749.97	100.384766	50,192,383.00	230,633.03	1.90
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
		Local	60,000,000.000	99.900555	59,940,332.95	100.456250	60,273,750.00	333,417.05	2.29
		Base		99.900555	59,940,332.95	100.456250	60,273,750.00	333,417.05	2.29
91282CJC6	US TREASURY N/B 10/26 4.625					4.625000	15 Oct 2026		
		Local	20,000,000.000	99.302625	19,860,524.97	100.738281	20,147,656.20	287,131.23	0.76
		Base		99.302625	19,860,524.97	100.738281	20,147,656.20	287,131.23	0.76
91282CJS1	US TREASURY N/B 12/25 4.25					4.250000	31 Dec 2025		
		Local	25,000,000.000	99.917345	24,979,336.22	99.886719	24,971,679.75	-7,656.47	0.95
		Base		99.917345	24,979,336.22	99.886719	24,971,679.75	-7,656.47	0.95
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	50,000,000.000	100.217308	50,108,654.18	100.562500	50,281,250.00	172,595.82	1.91
		Base		100.217308	50,108,654.18	100.562500	50,281,250.00	172,595.82	1.91
91282CLB5	US TREASURY N/B 07/26 4.375					4.375000	31 Jul 2026		
		Local	70,000,000.000	100.551019	70,385,713.49	100.210938	70,147,656.60	-238,056.89	2.66
		Base		100.551019	70,385,713.49	100.210938	70,147,656.60	-238,056.89	2.66
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	45,000,000.000	99.671751	44,852,288.13	100.031250	45,014,062.50	161,774.37	1.71
		Base		99.671751	44,852,288.13	100.031250	45,014,062.50	161,774.37	1.71
US DOLLAR Total									
		Local	900,786,456.000		899,556,813.29		894,173,914.63	-5,382,898.66	33.91
Original Face:		Base	575,448,032.000		899,556,813.29		894,173,914.63	-5,382,898.66	33.91

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		900,786,456.000	Base		899,556,813.29		894,173,914.63	-5,382,898.66	33.91
	Original Face:	575,448,032.000							

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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									
		2,647,389,127.640	Base		2,641,548,501.03		2,636,518,981.12	-5,029,519.91	100.00
	Original Face:	575,448,032.000							

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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								
			-530,450.000	1.000000	-530,450.00	1.000000	-530,450.00	0.00	0.01
		Base		1.000000	-530,450.00	1.000000	-530,450.00	0.00	0.01
US DOLLAR Total									
			-530,450.000		-530,450.00		-530,450.00	0.00	0.01
		Base			-530,450.00		-530,450.00	0.00	0.01
CASH Total									
			-530,450.000	Base	-530,450.00		-530,450.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2M58	AT+T INC					4.680000	05 Dec 2024		
			25,000,000.000	99.948000	24,987,000.00	99.948000	24,987,000.00	0.00	0.48
		Base		99.948000	24,987,000.00	99.948000	24,987,000.00	0.00	0.48
02665JNG1	AMERICAN HONDA FINAN					4.710000	16 Jan 2025		
			25,000,000.000	99.398167	24,849,541.67	99.398167	24,849,541.75	0.08	0.48
		Base		99.398167	24,849,541.67	99.398167	24,849,541.75	0.08	0.48
03040LM48	AMERICAN WATER CAPIT 12/24 ZCP					4.640000	04 Dec 2024		
			25,000,000.000	99.961333	24,990,333.33	99.961333	24,990,333.25	-0.08	0.48
		Base		99.961333	24,990,333.33	99.961333	24,990,333.25	-0.08	0.48
03785DMK9	APPLE INC					4.530000	19 Dec 2024		
			25,000,000.000	99.773500	24,943,375.00	99.773500	24,943,375.00	0.00	0.48
		Base		99.773500	24,943,375.00	99.773500	24,943,375.00	0.00	0.48
06051XFW7	BANK AMER NA 01/25 FIXED 5.05					5.050000	31 Jan 2025		
			20,000,000.000	100.000000	20,000,000.00	100.082236	20,016,447.20	16,447.20	0.38
		Base		100.000000	20,000,000.00	100.082236	20,016,447.20	16,447.20	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06369LQ65	BANK MONTREAL DISC COML PAPER					5.220000	06 Mar 2025		
		Local	25,000,000.000	98.622500	24,655,625.00	98.771585	24,692,896.25	37,271.25	0.47
		Base		98.622500	24,655,625.00	98.771585	24,692,896.25	37,271.25	0.47
138994009	CANTOR FITZGERALD REPO REPO					4.590000	02 Dec 2024		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.67
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.67
138994009	CANTOR FITZGERALD REPO REPO					4.650000	19 Dec 2024		
		Local	113,000,000.000	100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.17
		Base		100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.17
16677JNM4	CHEVRON CORP					4.540000	21 Jan 2025		
		Local	25,000,000.000	99.356833	24,839,208.33	99.356833	24,839,208.25	-0.08	0.48
		Base		99.356833	24,839,208.33	99.356833	24,839,208.25	-0.08	0.48
19121AM65	COCA COLA COMPANY					5.240000	06 Dec 2024		
		Local	25,000,000.000	99.927222	24,981,805.55	99.927222	24,981,805.50	-0.05	0.48
		Base		99.927222	24,981,805.55	99.927222	24,981,805.50	-0.05	0.48
19121AP39	COCA COLA COMPANY					4.500000	03 Feb 2025		
		Local	12,000,000.000	99.200000	11,904,000.00	99.181233	11,901,747.96	-2,252.04	0.23
		Base		99.200000	11,904,000.00	99.181233	11,901,747.96	-2,252.04	0.23
22599G006	CREDIT AGRICOLE REPO REPO					4.580000	02 Dec 2024		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	5.75
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	5.75
26244HN66	DUKE ENERGY CORP					4.660000	06 Jan 2025		
		Local	13,000,000.000	99.534000	12,939,420.00	99.534000	12,939,420.00	0.00	0.25
		Base		99.534000	12,939,420.00	99.534000	12,939,420.00	0.00	0.25
3703E0M64	GENERAL MILLS INC.					4.690000	06 Dec 2024		
		Local	25,000,000.000	99.934861	24,983,715.28	99.934861	24,983,715.25	-0.03	0.48
		Base		99.934861	24,983,715.28	99.934861	24,983,715.25	-0.03	0.48
41282JM99	HARLEY DAVIDSON FND CP					5.010000	09 Dec 2024		
		Local	10,000,000.000	99.888667	9,988,866.67	99.888667	9,988,866.70	0.03	0.19
		Base		99.888667	9,988,866.67	99.888667	9,988,866.70	0.03	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
43851TNP7	HONEYWELL INTERNATN					4.440000	23 Jan 2025		
		Local	25,000,000.000	99.346333	24,836,583.33	99.346333	24,836,583.25	-0.08	0.48
		Base		99.346333	24,836,583.33	99.346333	24,836,583.25	-0.08	0.48
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
47816FM24	JOHNSON + JOHNSON					5.050000	02 Dec 2024		
		Local	25,000,000.000	99.985972	24,996,493.05	99.985972	24,996,493.00	-0.05	0.48
		Base		99.985972	24,996,493.05	99.985972	24,996,493.00	-0.05	0.48
47816FNX5	JOHNSON + JOHNSON					4.540000	31 Jan 2025		
		Local	25,000,000.000	99.230722	24,807,680.55	99.218275	24,804,568.75	-3,111.80	0.48
		Base		99.230722	24,807,680.55	99.218275	24,804,568.75	-3,111.80	0.48
53245PMJ4	ELI LILLY + COMPANY					4.560000	18 Dec 2024		
		Local	25,000,000.000	99.784667	24,946,166.67	99.784667	24,946,166.75	0.08	0.48
		Base		99.784667	24,946,166.67	99.784667	24,946,166.75	0.08	0.48
53245PML9	ELI LILLY + COMPANY					4.570000	20 Dec 2024		
		Local	20,000,000.000	99.758806	19,951,761.11	99.758806	19,951,761.20	0.09	0.38
		Base		99.758806	19,951,761.11	99.758806	19,951,761.20	0.09	0.38
57163TMT3	MARRIOTT INTERNATION					4.700000	27 Dec 2024		
		Local	24,000,000.000	99.660556	23,918,533.33	99.660556	23,918,533.44	0.11	0.46
		Base		99.660556	23,918,533.33	99.660556	23,918,533.44	0.11	0.46
65339MML7	NEXTERA ENERGY CAP HLDGS INC					4.730000	20 Dec 2024		
		Local	25,000,000.000	99.750361	24,937,590.28	99.750361	24,937,590.25	-0.03	0.48
		Base		99.750361	24,937,590.28	99.750361	24,937,590.25	-0.03	0.48
71344TM66	PEPSICO INC					5.290000	06 Dec 2024		
		Local	14,300,000.000	99.926528	14,289,493.47	99.926528	14,289,493.50	0.03	0.27
		Base		99.926528	14,289,493.47	99.926528	14,289,493.50	0.03	0.27
71344TQL9	PEPSICO INC					4.330000	20 Mar 2025		
		Local	25,000,000.000	98.688972	24,672,243.05	98.618050	24,654,512.50	-17,730.55	0.47
		Base		98.688972	24,672,243.05	98.618050	24,654,512.50	-17,730.55	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76076FMG7	REPUBLIC SVCS INC 12/24 ZCP					4.640000	16 Dec 2024		
		Local	25,000,000.000	99.806667	24,951,666.66	99.806667	24,951,666.75	0.09	0.48
		Base		99.806667	24,951,666.66	99.806667	24,951,666.75	0.09	0.48
86562KNP5	SUMITOMO MTSU BKG CORP					5.010000	23 Jan 2025		
		Local	25,000,000.000	99.262417	24,815,604.17	99.262417	24,815,604.25	0.08	0.48
		Base		99.262417	24,815,604.17	99.262417	24,815,604.25	0.08	0.48
87183AM59	SYSCO CORPORATION					4.640000	05 Dec 2024		
		Local	25,200,000.000	99.948444	25,187,008.00	99.948444	25,187,007.89	-0.11	0.48
		Base		99.948444	25,187,008.00	99.948444	25,187,007.89	-0.11	0.48
89233GN36	TOYOTA MOTOR CREDIT					4.910000	03 Jan 2025		
		Local	20,000,000.000	99.549917	19,909,983.33	99.549917	19,909,983.40	0.07	0.38
		Base		99.549917	19,909,983.33	99.549917	19,909,983.40	0.07	0.38
912797JR9	TREASURY BILL 01/25 0.00000					4.957800	23 Jan 2025		
		Local	65,000,000.000	99.270102	64,525,566.09	99.270102	64,525,566.30	0.21	1.24
		Base		99.270102	64,525,566.09	99.270102	64,525,566.30	0.21	1.24
912797KJ5	TREASURY BILL 03/25 0.00000					4.325000	20 Mar 2025		
		Local	40,000,000.000	98.690486	39,476,194.44	98.698675	39,479,470.00	3,275.56	0.76
		Base		98.690486	39,476,194.44	98.698675	39,479,470.00	3,275.56	0.76
912797LW5	TREASURY BILL 07/25 0.00000					4.505000	10 Jul 2025		
		Local	80,000,000.000	97.200145	77,760,115.89	97.440667	77,952,533.60	192,417.71	1.49
		Base		97.200145	77,760,115.89	97.440667	77,952,533.60	192,417.71	1.49
912797LZ8	TREASURY BILL 01/25 0.00000					4.897000	30 Jan 2025		
		Local	40,000,000.000	99.183833	39,673,533.33	99.270490	39,708,196.00	34,662.67	0.76
		Base		99.183833	39,673,533.33	99.270490	39,708,196.00	34,662.67	0.76
912797MP9	TREASURY BILL 12/24 0.00000					4.486500	17 Dec 2024		
		Local	25,000,000.000	99.800600	24,950,150.00	99.800600	24,950,150.00	0.00	0.48
		Base		99.800600	24,950,150.00	99.800600	24,950,150.00	0.00	0.48
912797MS3	TREASURY BILL 10/25 0.00000					4.035000	02 Oct 2025		
		Local	25,000,000.000	96.581458	24,145,364.58	96.504528	24,126,132.00	-19,232.58	0.46
		Base		96.581458	24,145,364.58	96.504528	24,126,132.00	-19,232.58	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92344LMC6	VERIZON COMMNTN INC				4.650000	12 Dec 2024		
	25,000,000.000	Local	99.857917	24,964,479.16	99.857917	24,964,479.25	0.09	0.48
		Base	99.857917	24,964,479.16	99.857917	24,964,479.25	0.09	0.48
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.730000	02 Dec 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.38
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.38
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.630000	19 Dec 2024		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.38
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.38
979QHR003	SOUTH STREET REPO				4.570000	02 Dec 2024		
	195,721,682.890	Local	100.000000	195,721,682.89	100.000000	195,721,682.89	0.00	3.75
		Base	100.000000	195,721,682.89	100.000000	195,721,682.89	0.00	3.75
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				4.810000	01 Dec 2024		
	22,509,898.980	Local	100.000000	22,509,898.98	100.000000	22,509,898.98	0.00	0.43
		Base	100.000000	22,509,898.98	100.000000	22,509,898.98	0.00	0.43
985FHY004	MITSUBISHI UFJ REPO				4.600000	19 Dec 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.96
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.96
US DOLLAR Total								
	1,981,231,581.870	Local		1,974,510,683.19		1,974,752,431.06	241,747.87	37.85
		Base		1,974,510,683.19		1,974,752,431.06	241,747.87	37.85
CASH EQUIVALENT Total								
	1,981,231,581.870	Base		1,974,510,683.19		1,974,752,431.06	241,747.87	37.85

EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	78,292,673.990	Local	1.000000	78,292,673.99	1.000000	78,292,673.99	0.00	1.50
		Base	1.000000	78,292,673.99	1.000000	78,292,673.99	0.00	1.50

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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
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	94,984,961.360	Local	1.000000	94,984,961.36	1.000000	94,984,961.36	0.00	1.82
		Base	1.000000	94,984,961.36	1.000000	94,984,961.36	0.00	1.82
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	57,101,196.930	Local	1.000000	57,101,196.93	1.000000	57,101,196.93	0.00	1.09
		Base	1.000000	57,101,196.93	1.000000	57,101,196.93	0.00	1.09
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	82,912,273.550	Local	1.000000	82,912,273.55	1.000000	82,912,273.55	0.00	1.59
		Base	1.000000	82,912,273.55	1.000000	82,912,273.55	0.00	1.59
US DOLLAR Total								
	313,291,105.830	Local		313,291,105.83		313,291,105.83	0.00	6.00
		Base		313,291,105.83		313,291,105.83	0.00	6.00
EQUITY Total								
	313,291,105.830	Base		313,291,105.83		313,291,105.83	0.00	6.00
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	99.973708	6,998,159.57	102.673695	7,187,158.65	188,999.08	0.14
		Base	99.973708	6,998,159.57	102.673695	7,187,158.65	188,999.08	0.14
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.956240	6,996,936.80	96.231481	6,736,203.67	-260,733.13	0.13
		Base	99.956240	6,996,936.80	96.231481	6,736,203.67	-260,733.13	0.13
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.960399	3,998,415.97	101.115738	4,044,629.52	46,213.55	0.08
		Base	99.960399	3,998,415.97	101.115738	4,044,629.52	46,213.55	0.08
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.898317	6,992,882.21	97.720196	6,840,413.72	-152,468.49	0.13
		Base	99.898317	6,992,882.21	97.720196	6,840,413.72	-152,468.49	0.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	20,000,000.000	99.997910	19,999,582.04	100.231027	20,046,205.40	46,623.36	0.38
		Base		99.997910	19,999,582.04	100.231027	20,046,205.40	46,623.36	0.38
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.957175	2,998,715.24	96.623537	2,898,706.11	-100,009.13	0.06
		Base		99.957175	2,998,715.24	96.623537	2,898,706.11	-100,009.13	0.06
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.500000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.104485	2,002,089.70	2,089.70	0.04
		Base		100.000000	2,000,000.00	100.104485	2,002,089.70	2,089.70	0.04
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	20,000,000.000	99.782214	19,956,442.77	99.528859	19,905,771.80	-50,670.97	0.38
		Base		99.782214	19,956,442.77	99.528859	19,905,771.80	-50,670.97	0.38
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	101.056066	20,211,213.20	211,213.20	0.39
		Base		100.000000	20,000,000.00	101.056066	20,211,213.20	211,213.20	0.39
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	100.718351	3,021,550.53	21,550.53	0.06
		Base		100.000000	3,000,000.00	100.718351	3,021,550.53	21,550.53	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	101.142463	10,114,246.30	114,246.30	0.19
		Base		100.000000	10,000,000.00	101.142463	10,114,246.30	114,246.30	0.19
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	6,000,000.000	99.998455	5,999,907.30	100.315960	6,018,957.60	19,050.30	0.12
Original Face:		Base	6,000,000.000	99.998455	5,999,907.30	100.315960	6,018,957.60	19,050.30	0.12
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.996863	14,999,529.42	99.599958	14,939,993.70	-59,535.72	0.29
		Base		99.996863	14,999,529.42	99.599958	14,939,993.70	-59,535.72	0.29
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.500000	12 Jan 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.503000	15,075,450.00	75,450.00	0.29
		Base		100.000000	15,000,000.00	100.503000	15,075,450.00	75,450.00	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
	15,000,000.000	Local	99.959749	14,993,962.32	101.003998	15,150,599.70	156,637.38	0.29
		Base	99.959749	14,993,962.32	101.003998	15,150,599.70	156,637.38	0.29
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.808667	2,994,260.02	94.358287	2,830,748.61	-163,511.41	0.05
		Base	99.808667	2,994,260.02	94.358287	2,830,748.61	-163,511.41	0.05
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.789262	9,978,926.18	101.489235	10,148,923.50	169,997.32	0.19
		Base	99.789262	9,978,926.18	101.489235	10,148,923.50	169,997.32	0.19
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
	9,046,000.000	Local	99.595800	9,009,436.06	99.620432	9,011,664.28	2,228.22	0.17
		Base	99.595800	9,009,436.06	99.620432	9,011,664.28	2,228.22	0.17
031162CV0	AMGEN INC SR UNSECURED 02/25 1.9				1.900000	21 Feb 2025		
	1,830,000.000	Local	99.383643	1,818,720.66	99.345603	1,818,024.53	-696.13	0.03
		Base	99.383643	1,818,720.66	99.345603	1,818,024.53	-696.13	0.03
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026		
	13,000,000.000	Local	100.000000	13,000,000.00	100.001099	13,000,142.87	142.87	0.25
		Base	100.000000	13,000,000.00	100.001099	13,000,142.87	142.87	0.25
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.881907	2,996,457.20	101.500704	3,045,021.12	48,563.92	0.06
		Base	99.881907	2,996,457.20	101.500704	3,045,021.12	48,563.92	0.06
037833DF4	APPLE INC SR UNSECURED 01/25 2.75				2.750000	13 Jan 2025		
	45,000,000.000	Local	99.751553	44,888,198.73	99.778784	44,900,452.80	12,254.07	0.86
		Base	99.751553	44,888,198.73	99.778784	44,900,452.80	12,254.07	0.86
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
	10,000,000.000	Local	99.966138	9,996,613.79	97.212841	9,721,284.10	-275,329.69	0.19
		Base	99.966138	9,996,613.79	97.212841	9,721,284.10	-275,329.69	0.19
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.946522	4,997,326.11	95.778266	4,788,913.30	-208,412.81	0.09
		Base	99.946522	4,997,326.11	95.778266	4,788,913.30	-208,412.81	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.897577	11,987,709.24	-12,290.76	0.23
		Base	100.000000	12,000,000.00	99.897577	11,987,709.24	-12,290.76	0.23
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025		
	5,000,000.000	Local	100.485924	5,024,296.20	99.264851	4,963,242.55	-61,053.65	0.10
		Base	100.485924	5,024,296.20	99.264851	4,963,242.55	-61,053.65	0.10
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	12,000,000.000	Local	99.935564	11,992,267.68	99.625984	11,955,118.08	-37,149.60	0.23
		Base	99.935564	11,992,267.68	99.625984	11,955,118.08	-37,149.60	0.23
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026		
	7,000,000.000	Local	99.931453	6,995,201.68	100.715029	7,050,052.03	54,850.35	0.14
		Base	99.931453	6,995,201.68	100.715029	7,050,052.03	54,850.35	0.14
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25				6.250000	01 Nov 2028		
	5,000,000.000	Local	99.923432	4,996,171.61	105.521114	5,276,055.70	279,884.09	0.10
		Base	99.923432	4,996,171.61	105.521114	5,276,055.70	279,884.09	0.10
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1				5.100000	15 Jul 2029		
	5,000,000.000	Local	99.899165	4,994,958.26	101.477113	5,073,855.65	78,897.39	0.10
		Base	99.899165	4,994,958.26	101.477113	5,073,855.65	78,897.39	0.10
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.850000	23 Dec 2025		
	5,000,000.000	Local	99.935678	4,996,783.92	95.805667	4,790,283.35	-206,500.57	0.09
		Base	99.935678	4,996,783.92	95.805667	4,790,283.35	-206,500.57	0.09
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026		
	5,371,000.000	Local	99.137500	5,324,675.12	95.084968	5,107,013.63	-217,661.49	0.10
		Base	99.137500	5,324,675.12	95.084968	5,107,013.63	-217,661.49	0.10
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025		
	25,000,000.000	Local	99.956701	24,989,175.33	98.668966	24,667,241.50	-321,933.83	0.47
		Base	99.956701	24,989,175.33	98.668966	24,667,241.50	-321,933.83	0.47
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027		
	20,000,000.000	Local	99.918648	19,983,729.57	99.543406	19,908,681.20	-75,048.37	0.38
		Base	99.918648	19,983,729.57	99.543406	19,908,681.20	-75,048.37	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR					5.000000	01 Sep 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	99.841409	19,968,281.80	-31,718.20	0.38
		Base		100.000000	20,000,000.00	99.841409	19,968,281.80	-31,718.20	0.38
06051GFP9	BANK OF AMERICA CORP SUBORDINATED 04/25 3.95					3.950000	21 Apr 2025		
		Local	10,000,000.000	99.322092	9,932,209.15	99.592159	9,959,215.90	27,006.75	0.19
		Base		99.322092	9,932,209.15	99.592159	9,959,215.90	27,006.75	0.19
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	99.993677	19,998,735.40	-1,264.60	0.38
		Base		100.000000	20,000,000.00	99.993677	19,998,735.40	-1,264.60	0.38
06055JDV8	BANK OF AMERICA CORP SR UNSECURED 03/27 5.5					5.500000	25 Mar 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.034390	14,855,158.50	-144,841.50	0.28
		Base		100.000000	15,000,000.00	99.034390	14,855,158.50	-144,841.50	0.28
06055JEQ8	BANK OF AMERICA CORP SR UNSECURED 12/25 5.55					5.550000	03 Dec 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998863	9,999,886.30	-113.70	0.19
		Base		100.000000	10,000,000.00	99.998863	9,999,886.30	-113.70	0.19
06055JGH6	BANK OF AMERICA CORP SR UNSECURED 10/25 VAR					5.300000	24 Oct 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.969885	9,996,988.50	-3,011.50	0.19
		Base		100.000000	10,000,000.00	99.969885	9,996,988.50	-3,011.50	0.19
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	0.16
		Base		100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.16
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.970000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.09
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.09
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.500000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.244904	9,724,490.40	-275,509.60	0.19
		Base		100.000000	10,000,000.00	97.244904	9,724,490.40	-275,509.60	0.19
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	93.562762	18,712,552.40	-1,287,447.60	0.36
		Base		100.000000	20,000,000.00	93.562762	18,712,552.40	-1,287,447.60	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
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027		
	16,000,000.000	Local	100.000000	16,000,000.00	95.400267	15,264,042.72	-735,957.28	0.29
		Base	100.000000	16,000,000.00	95.400267	15,264,042.72	-735,957.28	0.29
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.974253	13,996,395.44	100.292083	14,040,891.62	44,496.18	0.27
		Base	99.974253	13,996,395.44	100.292083	14,040,891.62	44,496.18	0.27
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.997374	9,999,737.41	101.644744	10,164,474.40	164,736.99	0.19
		Base	99.997374	9,999,737.41	101.644744	10,164,474.40	164,736.99	0.19
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5				5.000000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	98.588572	19,717,714.40	-282,285.60	0.38
		Base	100.000000	20,000,000.00	98.588572	19,717,714.40	-282,285.60	0.38
06374VC38	BANK OF MONTREAL SR UNSECURED 11/27 6				6.000000	30 Nov 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.38
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.38
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR				5.148000	22 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.165386	12,019,846.32	19,846.32	0.23
		Base	100.000000	12,000,000.00	100.165386	12,019,846.32	19,846.32	0.23
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75				0.750000	28 Jan 2026		
	7,000,000.000	Local	99.950194	6,996,513.60	95.842822	6,708,997.54	-287,516.06	0.13
		Base	99.950194	6,996,513.60	95.842822	6,708,997.54	-287,516.06	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.190000	25 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.106000	10,010,600.00	10,600.00	0.19
		Base	100.000000	10,000,000.00	100.106000	10,010,600.00	10,600.00	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.030000	10 Jan 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.024557	15,003,683.55	3,683.55	0.29
		Base	100.000000	15,000,000.00	100.024557	15,003,683.55	3,683.55	0.29
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	5,000,000.000	Local	99.997527	4,999,876.34	99.631516	4,981,575.80	-18,300.54	0.10
		Base	99.997527	4,999,876.34	99.631516	4,981,575.80	-18,300.54	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75				4.750000	02 Feb 2026		
	10,000,000.000	Local	99.964194	9,996,419.38	100.152273	10,015,227.30	18,807.92	0.19
		Base	99.964194	9,996,419.38	100.152273	10,015,227.30	18,807.92	0.19
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.399329	14,909,899.35	-90,100.65	0.29
		Base	100.000000	15,000,000.00	99.399329	14,909,899.35	-90,100.65	0.29
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	2,000,000.000	Local	99.999535	1,999,990.69	99.969029	1,999,380.58	-610.11	0.04
		Base	99.999535	1,999,990.69	99.969029	1,999,380.58	-610.11	0.04
097023DA0	BOEING CO SR UNSECURED 02/26 2.75				2.750000	01 Feb 2026		
	10,000,000.000	Local	96.234312	9,623,431.15	97.273280	9,727,328.00	103,896.85	0.19
		Base	96.234312	9,623,431.15	97.273280	9,727,328.00	103,896.85	0.19
097023DJ1	BOEING CO/THE SR UNSECURED 144A 05/29 6.298				6.298000	01 May 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	104.157233	3,124,716.99	124,716.99	0.06
		Base	100.000000	3,000,000.00	104.157233	3,124,716.99	124,716.99	0.06
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95				4.950000	20 Feb 2026		
	7,000,000.000	Local	99.967626	6,997,733.83	100.621712	7,043,519.84	45,786.01	0.13
		Base	99.967626	6,997,733.83	100.621712	7,043,519.84	45,786.01	0.13
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5				5.000000	20 Feb 2026		
	12,000,000.000	Local	99.855527	11,982,663.19	100.117529	12,014,103.48	31,440.29	0.23
		Base	99.855527	11,982,663.19	100.117529	12,014,103.48	31,440.29	0.23
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027		
	6,439,919.200	Local	99.998888	6,439,847.59	100.387510	6,464,874.53	25,026.94	0.12
Original Face:	15,000,000.000	Base	99.998888	6,439,847.59	100.387510	6,464,874.53	25,026.94	0.12
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.19
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.19
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.09
		Base	100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	96.481132	14,472,169.80	-527,830.20	0.28
		Base	100.000000	15,000,000.00	96.481132	14,472,169.80	-527,830.20	0.28
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9				0.900000	25 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	95.561989	9,556,198.90	-443,801.10	0.18
		Base	100.000000	10,000,000.00	95.561989	9,556,198.90	-443,801.10	0.18
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				2.000000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.089426	9,908,942.60	-91,057.40	0.19
		Base	100.000000	10,000,000.00	99.089426	9,908,942.60	-91,057.40	0.19
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	93.845019	9,384,501.90	-615,498.10	0.18
		Base	100.000000	10,000,000.00	93.845019	9,384,501.90	-615,498.10	0.18
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.023000	09 May 2025		
	40,000,000.000	Local	100.000000	40,000,000.00	99.640397	39,856,158.80	-143,841.20	0.76
		Base	100.000000	40,000,000.00	99.640397	39,856,158.80	-143,841.20	0.76
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35				4.350000	28 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.769070	19,953,814.00	-46,186.00	0.38
		Base	100.000000	20,000,000.00	99.769070	19,953,814.00	-46,186.00	0.38
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR				4.234000	06 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.725134	10,072,513.40	72,513.40	0.19
		Base	100.000000	10,000,000.00	100.725134	10,072,513.40	72,513.40	0.19
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5				3.500000	22 Apr 2025		
	2,000,000.000	Local	99.962086	1,999,241.72	99.519719	1,990,394.38	-8,847.34	0.04
		Base	99.962086	1,999,241.72	99.519719	1,990,394.38	-8,847.34	0.04
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875				4.875000	10 Oct 2025		
	3,000,000.000	Local	99.973555	2,999,206.64	100.184327	3,005,529.81	6,323.17	0.06
		Base	99.973555	2,999,206.64	100.184327	3,005,529.81	6,323.17	0.06
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026		
	8,000,000.000	Local	99.898336	7,991,866.87	100.050142	8,004,011.36	12,144.49	0.15
		Base	99.898336	7,991,866.87	100.050142	8,004,011.36	12,144.49	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.980115	9,998,011.49	99.483885	9,948,388.50	-49,622.99	0.19
		Base		99.980115	9,998,011.49	99.483885	9,948,388.50	-49,622.99	0.19
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	10,000,000.000	99.990444	9,999,044.35	100.375472	10,037,547.20	38,502.85	0.19
		Base		99.990444	9,999,044.35	100.375472	10,037,547.20	38,502.85	0.19
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					5.130000	15 Nov 2027		
		Local	7,000,000.000	100.000000	7,000,000.00	100.111800	7,007,826.00	7,826.00	0.13
		Base		100.000000	7,000,000.00	100.111800	7,007,826.00	7,826.00	0.13
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A					3.970000	15 Sep 2027		
		Local	7,500,000.000	99.995359	7,499,651.93	99.548390	7,466,129.25	-33,522.68	0.14
Original Face:		Base	7,500,000.000	99.995359	7,499,651.93	99.548390	7,466,129.25	-33,522.68	0.14
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					3.500000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	96.753608	9,675,360.80	-324,639.20	0.19
		Base		100.000000	10,000,000.00	96.753608	9,675,360.80	-324,639.20	0.19
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.750000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.804085	9,980,408.50	-19,591.50	0.19
		Base		100.000000	10,000,000.00	99.804085	9,980,408.50	-19,591.50	0.19
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.008018	4,900,400.90	-99,599.10	0.09
		Base		100.000000	5,000,000.00	98.008018	4,900,400.90	-99,599.10	0.09
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					2.300000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.207964	9,820,796.40	-179,203.60	0.19
		Base		100.000000	10,000,000.00	98.207964	9,820,796.40	-179,203.60	0.19
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.300000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	95.571467	14,335,720.05	-664,279.95	0.27
		Base		100.000000	15,000,000.00	95.571467	14,335,720.05	-664,279.95	0.27
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	94.713481	4,735,674.05	-264,325.95	0.09
		Base		100.000000	5,000,000.00	94.713481	4,735,674.05	-264,325.95	0.09

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.500000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.507602	14,626,140.30	-373,859.70	0.28
		Base		100.000000	15,000,000.00	97.507602	14,626,140.30	-373,859.70	0.28
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.061000	21 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.867793	19,973,558.60	-26,441.40	0.38
		Base		100.000000	20,000,000.00	99.867793	19,973,558.60	-26,441.40	0.38
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	3,000,000.000	99.994213	2,999,826.39	100.533940	3,016,018.20	16,191.81	0.06
Original Face:		Base	3,000,000.000	99.994213	2,999,826.39	100.533940	3,016,018.20	16,191.81	0.06
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.977700	4,998,885.01	99.049274	4,952,463.70	-46,421.31	0.09
		Base		99.977700	4,998,885.01	99.049274	4,952,463.70	-46,421.31	0.09
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	4,000,000.000	99.930257	3,997,210.29	99.957384	3,998,295.36	1,085.07	0.08
		Base		99.930257	3,997,210.29	99.957384	3,998,295.36	1,085.07	0.08
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8					4.800000	15 Jan 2029		
		Local	10,000,000.000	99.906824	9,990,682.42	100.233049	10,023,304.90	32,622.48	0.19
		Base		99.906824	9,990,682.42	100.233049	10,023,304.90	32,622.48	0.19
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
		Local	15,000,000.000	99.999092	14,999,863.85	100.017848	15,002,677.20	2,813.35	0.29
		Base		99.999092	14,999,863.85	100.017848	15,002,677.20	2,813.35	0.29
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	2,000,000.000	99.838441	1,996,768.81	101.459828	2,029,196.56	32,427.75	0.04
		Base		99.838441	1,996,768.81	101.459828	2,029,196.56	32,427.75	0.04
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.998273	9,999,827.31	99.601796	9,960,179.60	-39,647.71	0.19
		Base		99.998273	9,999,827.31	99.601796	9,960,179.60	-39,647.71	0.19
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95					4.950000	06 Jun 2025		
		Local	7,000,000.000	99.985056	6,998,953.93	100.193183	7,013,522.81	14,568.88	0.13
		Base		99.985056	6,998,953.93	100.193183	7,013,522.81	14,568.88	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EXC8	JOHN DEERE CAPITAL CORP SR UNSECURED 09/25 5.3				5.300000	08 Sep 2025		
	10,000,000.000	Local	100.892307	10,089,230.71	100.527382	10,052,738.20	-36,492.51	0.19
		Base	100.892307	10,089,230.71	100.527382	10,052,738.20	-36,492.51	0.19
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
	10,000,000.000	Local	99.920660	9,992,065.99	100.412677	10,041,267.70	49,201.71	0.19
		Base	99.920660	9,992,065.99	100.412677	10,041,267.70	49,201.71	0.19
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35				3.350000	24 Mar 2025		
	7,000,000.000	Local	100.728949	7,051,026.40	99.526765	6,966,873.55	-84,152.85	0.13
		Base	100.728949	7,051,026.40	99.526765	6,966,873.55	-84,152.85	0.13
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027		
	7,000,000.000	Local	99.992156	6,999,450.94	100.580247	7,040,617.29	41,166.35	0.13
		Base	99.992156	6,999,450.94	100.580247	7,040,617.29	41,166.35	0.13
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	100.145185	2,002,903.70	99.166678	1,983,333.56	-19,570.14	0.04
		Base	100.145185	2,002,903.70	99.166678	1,983,333.56	-19,570.14	0.04
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	5,000,000.000	Local	99.962623	4,998,131.16	95.437363	4,771,868.15	-226,263.01	0.09
		Base	99.962623	4,998,131.16	95.437363	4,771,868.15	-226,263.01	0.09
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	94.907541	9,490,754.10	-509,245.90	0.18
		Base	100.000000	10,000,000.00	94.907541	9,490,754.10	-509,245.90	0.18
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	94.314352	6,602,004.64	-397,995.36	0.13
		Base	100.000000	7,000,000.00	94.314352	6,602,004.64	-397,995.36	0.13
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1				1.000000	28 Apr 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.555116	9,855,511.60	-144,488.40	0.19
		Base	100.000000	10,000,000.00	98.555116	9,855,511.60	-144,488.40	0.19
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1				1.000000	28 May 2025		
	7,500,000.000	Local	100.000000	7,500,000.00	98.345249	7,375,893.68	-124,106.32	0.14
		Base	100.000000	7,500,000.00	98.345249	7,375,893.68	-124,106.32	0.14

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15				2.150000	10 Mar 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	99.316209	993,162.09	-6,837.91	0.02
		Base	100.000000	1,000,000.00	99.316209	993,162.09	-6,837.91	0.02
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	5,000,000.000	Local	100.008080	5,000,404.02	99.998886	4,999,944.30	-459.72	0.10
		Base	100.008080	5,000,404.02	99.998886	4,999,944.30	-459.72	0.10
3130B1K71	FEDERAL HOME LOAN BANK BONDS 05/27 5.5				5.500000	24 May 2027		
	2,125,000.000	Local	100.000000	2,125,000.00	100.036307	2,125,771.52	771.52	0.04
		Base	100.000000	2,125,000.00	100.036307	2,125,771.52	771.52	0.04
3130B2FS9	FEDERAL HOME LOAN BANK BONDS 08/29 5.1				5.100000	28 Aug 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	100.008967	5,000,448.35	448.35	0.10
		Base	100.000000	5,000,000.00	100.008967	5,000,448.35	448.35	0.10
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	99.975192	14,996,278.74	96.915764	14,537,364.60	-458,914.14	0.28
		Base	99.975192	14,996,278.74	96.915764	14,537,364.60	-458,914.14	0.28
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.260925	4,813,046.25	-186,953.75	0.09
		Base	100.000000	5,000,000.00	96.260925	4,813,046.25	-186,953.75	0.09
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.995168	4,999,758.39	98.544905	4,927,245.25	-72,513.14	0.09
		Base	99.995168	4,999,758.39	98.544905	4,927,245.25	-72,513.14	0.09
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	95.935631	9,593,563.10	-406,436.90	0.18
		Base	100.000000	10,000,000.00	95.935631	9,593,563.10	-406,436.90	0.18
3133ERGD7	FEDERAL FARM CREDIT BANK BONDS 06/26 5.32				5.320000	04 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.212395	10,021,239.50	21,239.50	0.19
		Base	100.000000	10,000,000.00	100.212395	10,021,239.50	21,239.50	0.19
3133ERJP7	FEDERAL FARM CREDIT BANK BONDS 07/26 5.125				5.125000	01 Jul 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.167824	10,016,782.40	16,782.40	0.19
		Base	100.000000	10,000,000.00	100.167824	10,016,782.40	16,782.40	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ERMH1	FEDERAL FARM CREDIT BANK BONDS 07/27 5					5.000000	29 Jul 2027		
		Local	20,000,000.000	99.977583	19,995,516.66	100.054402	20,010,880.40	15,363.74	0.38
		Base		99.977583	19,995,516.66	100.054402	20,010,880.40	15,363.74	0.38
3133ERMV0	FEDERAL FARM CREDIT BANK BONDS 04/27 5.18					5.180000	30 Apr 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.947398	4,997,369.90	-2,630.10	0.10
		Base		100.000000	5,000,000.00	99.947398	4,997,369.90	-2,630.10	0.10
3133ERTY7	FEDERAL FARM CREDIT BANK BONDS 09/28 4.32					4.320000	19 Sep 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.706435	9,970,643.50	-29,356.50	0.19
		Base		100.000000	10,000,000.00	99.706435	9,970,643.50	-29,356.50	0.19
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	6,036,530.600	101.773849	6,143,609.54	87.736536	5,296,242.84	-847,366.70	0.10
Original Face:		Base	10,000,000.000	101.773849	6,143,609.54	87.736536	5,296,242.84	-847,366.70	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.137739	9,813,773.90	-186,226.10	0.19
		Base		100.000000	10,000,000.00	98.137739	9,813,773.90	-186,226.10	0.19
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.142452	4,857,122.60	-142,877.40	0.09
		Base		100.000000	5,000,000.00	97.142452	4,857,122.60	-142,877.40	0.09
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.700501	4,835,025.05	-164,974.95	0.09
		Base		100.000000	5,000,000.00	96.700501	4,835,025.05	-164,974.95	0.09
3134GXG24	FREDDIE MAC NOTES 07/25 4.05					4.050000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.832025	9,983,202.50	-16,797.50	0.19
		Base		100.000000	10,000,000.00	99.832025	9,983,202.50	-16,797.50	0.19
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.615107	14,942,266.05	-57,733.95	0.29
		Base		100.000000	15,000,000.00	99.615107	14,942,266.05	-57,733.95	0.29
3134GXS88	FREDDIE MAC NOTES 02/25 4					4.000000	28 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.865657	19,973,131.40	-26,868.60	0.38
		Base		100.000000	20,000,000.00	99.865657	19,973,131.40	-26,868.60	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134HADH3	FREDDIE MAC NOTES 08/29 5					5.000000	03 Aug 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.809076	9,980,907.60	-19,092.40	0.19
		Base		100.000000	10,000,000.00	99.809076	9,980,907.60	-19,092.40	0.19
3134HAH89	FREDDIE MAC NOTES 11/27 5.05					5.050000	26 Nov 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	99.998857	19,999,771.40	-228.60	0.38
		Base		100.000000	20,000,000.00	99.998857	19,999,771.40	-228.60	0.38
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	265,770.290	101.178830	268,903.27	92.101010	244,777.12	-24,126.15	0.00
Original Face:		Base	5,677,376.000	101.178830	268,903.27	92.101010	244,777.12	-24,126.15	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	364,983.400	101.087071	368,951.03	89.750150	327,573.15	-41,377.88	0.01
Original Face:		Base	5,677,376.000	101.087071	368,951.03	89.750150	327,573.15	-41,377.88	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	354,132.180	100.626458	356,350.67	94.336910	334,077.36	-22,273.31	0.01
Original Face:		Base	6,713,909.000	100.626458	356,350.67	94.336910	334,077.36	-22,273.31	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	281,730.590	99.896287	281,438.40	95.612670	269,370.14	-12,068.26	0.01
Original Face:		Base	5,677,376.000	99.896287	281,438.40	95.612670	269,370.14	-12,068.26	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	607,106.930	101.198102	614,380.69	93.922490	570,209.95	-44,170.74	0.01
Original Face:		Base	6,995,663.000	101.198102	614,380.69	93.922490	570,209.95	-44,170.74	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	281,730.590	100.100365	282,013.35	95.927740	270,257.79	-11,755.56	0.01
Original Face:		Base	5,677,376.000	100.100365	282,013.35	95.927740	270,257.79	-11,755.56	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	604,265.780	100.547822	607,576.08	88.650920	535,687.17	-71,888.91	0.01
Original Face:		Base	11,354,753.000	100.547822	607,576.08	88.650920	535,687.17	-71,888.91	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	181,398.620	98.901612	179,406.16	95.236940	172,758.49	-6,647.67	0.00
Original Face:		Base	2,000,000.000	98.901612	179,406.16	95.236940	172,758.49	-6,647.67	0.00

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	668,359.260	101.233204	676,601.49	89.750150	599,853.44	-76,748.05	0.01
Original Face:		Base	8,516,065.000	101.233204	676,601.49	89.750150	599,853.44	-76,748.05	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	171,115.030	99.948280	171,026.53	96.787820	165,618.51	-5,408.02	0.00
Original Face:		Base	5,677,376.000	99.948280	171,026.53	96.787820	165,618.51	-5,408.02	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	492,167.230	99.237255	488,413.25	94.906070	467,096.58	-21,316.67	0.01
Original Face:		Base	6,060,416.000	99.237255	488,413.25	94.906070	467,096.58	-21,316.67	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	4,025,324.520	99.774835	4,016,260.90	74.824440	3,011,926.53	-1,004,334.37	0.06
Original Face:		Base	7,000,000.000	99.774835	4,016,260.90	74.824440	3,011,926.53	-1,004,334.37	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.570292	9,757,029.20	-242,970.80	0.19
		Base		100.000000	10,000,000.00	97.570292	9,757,029.20	-242,970.80	0.19
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.995575	9,999,557.51	97.341458	9,734,145.80	-265,411.71	0.19
		Base		99.995575	9,999,557.51	97.341458	9,734,145.80	-265,411.71	0.19
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	34,261.750	98.662999	33,803.67	98.055250	33,595.44	-208.23	0.00
Original Face:		Base	2,838,688.000	98.662999	33,803.67	98.055250	33,595.44	-208.23	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	6,792.480	100.689733	6,839.33	99.218900	6,739.42	-99.91	0.00
Original Face:		Base	500,000.000	100.689733	6,839.33	99.218900	6,739.42	-99.91	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	73,412.280	99.982428	73,399.38	97.537150	71,604.25	-1,795.13	0.00
Original Face:		Base	2,838,688.000	99.982428	73,399.38	97.537150	71,604.25	-1,795.13	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	66,669.410	99.965111	66,646.15	97.745620	65,166.43	-1,479.72	0.00
Original Face:		Base	3,247,459.000	99.965111	66,646.15	97.745620	65,166.43	-1,479.72	0.00

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3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	136,000.970	100.066889	136,091.94	98.259300	133,633.60	-2,458.34	0.00
	Original Face:	Base	5,677,376.000	100.066889	136,091.94	98.259300	133,633.60	-2,458.34	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	363,521.320	100.026543	363,617.81	96.052480	349,171.24	-14,446.57	0.01
	Original Face:	Base	7,380,589.000	100.026543	363,617.81	96.052480	349,171.24	-14,446.57	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	972,580.440	101.012138	982,424.30	90.186110	877,132.47	-105,291.83	0.02
	Original Face:	Base	5,677,376.000	101.012138	982,424.30	90.186110	877,132.47	-105,291.83	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	553,710.670	100.019026	553,816.02	91.860040	508,638.84	-45,177.18	0.01
	Original Face:	Base	5,677,376.000	100.019026	553,816.02	91.860040	508,638.84	-45,177.18	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,384,276.780	100.589902	1,392,442.65	92.595060	1,281,771.92	-110,670.73	0.02
	Original Face:	Base	14,193,441.000	100.589902	1,392,442.65	92.595060	1,281,771.92	-110,670.73	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	346,158.840	99.915397	345,865.98	93.230590	322,725.93	-23,140.05	0.01
	Original Face:	Base	3,250,000.000	99.915397	345,865.98	93.230590	322,725.93	-23,140.05	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	942,812.200	99.924399	942,099.42	90.557980	853,791.68	-88,307.74	0.02
	Original Face:	Base	8,516,065.000	99.924399	942,099.42	90.557980	853,791.68	-88,307.74	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	145,706.290	98.634527	143,716.71	95.284030	138,834.83	-4,881.88	0.00
	Original Face:	Base	2,500,000.000	98.634527	143,716.71	95.284030	138,834.83	-4,881.88	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,701,746.150	100.157489	3,707,576.00	84.168500	3,115,704.21	-591,871.79	0.06
	Original Face:	Base	5,000,000.000	100.157489	3,707,576.00	84.168500	3,115,704.21	-591,871.79	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	205,745.870	100.766295	207,322.49	97.127340	199,835.49	-7,487.00	0.00
	Original Face:	Base	44,567,405.000	100.766295	207,322.49	97.127340	199,835.49	-7,487.00	0.00

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31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	4,364.780	102.632664	4,479.69	100.069660	4,367.82	-111.87	0.00
Original Face:		Base	1,000,000.000	102.632664	4,479.69	100.069660	4,367.82	-111.87	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	314,238.100	104.901745	329,641.25	97.974870	307,874.37	-21,766.88	0.01
Original Face:		Base	24,898,134.000	104.901745	329,641.25	97.974870	307,874.37	-21,766.88	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	91,137.900	103.848783	94,645.60	99.503880	90,685.75	-3,959.85	0.00
Original Face:		Base	8,516,065.000	103.848783	94,645.60	99.503880	90,685.75	-3,959.85	0.00
31424WFZ0	FARMER MAC NOTES 03/26 5.1					5.100000	04 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	97.112919	4,855,645.95	95.678120	4,783,906.00	-71,739.95	0.09
Original Face:		Base	5,000,000.000	97.112919	4,855,645.95	95.678120	4,783,906.00	-71,739.95	0.09
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	5,521,978.290	100.000000	5,521,978.29	100.025370	5,523,379.22	1,400.93	0.11
Original Face:		Base	8,000,000.000	100.000000	5,521,978.29	100.025370	5,523,379.22	1,400.93	0.11
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	96.070306	19,214,061.20	-785,938.80	0.37
		Base		100.000000	20,000,000.00	96.070306	19,214,061.20	-785,938.80	0.37
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.250000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.980664	9,498,066.40	-501,933.60	0.18
		Base		100.000000	10,000,000.00	94.980664	9,498,066.40	-501,933.60	0.18
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.446403	9,544,640.30	-455,359.70	0.18
		Base		100.000000	10,000,000.00	95.446403	9,544,640.30	-455,359.70	0.18
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.869288	9,486,928.80	-513,071.20	0.18
		Base		100.000000	10,000,000.00	94.869288	9,486,928.80	-513,071.20	0.18

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38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	28,040.220	104.103962	29,190.98	97.024760	27,205.96	-1,985.02	0.00
Original Face:		Base	877,500.000	104.103962	29,190.98	97.024760	27,205.96	-1,985.02	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	505,972.530	99.077110	501,302.96	86.362190	436,968.96	-64,334.00	0.01
Original Face:		Base	3,000,000.000	99.077110	501,302.96	86.362190	436,968.96	-64,334.00	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	886,629.800	96.092008	851,980.38	91.664600	812,725.66	-39,254.72	0.02
Original Face:		Base	10,000,000.000	96.092008	851,980.38	91.664600	812,725.66	-39,254.72	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	986,969.140	101.627933	1,003,036.34	92.860650	916,505.96	-86,530.38	0.02
Original Face:		Base	10,493,495.000	101.627933	1,003,036.34	92.860650	916,505.96	-86,530.38	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,891,844.500	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.03
Original Face:		Base	5,000,000.000	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	32,928.160	99.917700	32,901.06	98.779880	32,526.40	-374.66	0.00
Original Face:		Base	5,000,000.000	99.917700	32,901.06	98.779880	32,526.40	-374.66	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	275,863.710	100.582023	277,469.30	87.802570	242,215.43	-35,253.87	0.00
Original Face:		Base	5,000,000.000	100.582023	277,469.30	87.802570	242,215.43	-35,253.87	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,374,065.940	102.031465	2,422,294.26	79.781660	1,894,069.22	-528,225.04	0.04
Original Face:		Base	5,000,000.000	102.031465	2,422,294.26	79.781660	1,894,069.22	-528,225.04	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.957441	6,250,338.76	99.055452	6,193,937.41	-56,401.35	0.12
		Base		99.957441	6,250,338.76	99.055452	6,193,937.41	-56,401.35	0.12
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.981560	1,999,631.20	98.158636	1,963,172.72	-36,458.48	0.04
		Base		99.981560	1,999,631.20	98.158636	1,963,172.72	-36,458.48	0.04

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427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028		
	5,000,000.000	Local	99.898829	4,994,941.47	99.935739	4,996,786.95	1,845.48	0.10
		Base	99.898829	4,994,941.47	99.935739	4,996,786.95	1,845.48	0.10
437076BK7	HOME DEPOT INC SR UNSECURED 09/25 3.35				3.350000	15 Sep 2025		
	20,000,000.000	Local	99.454417	19,890,883.41	99.050491	19,810,098.20	-80,785.21	0.38
		Base	99.454417	19,890,883.41	99.050491	19,810,098.20	-80,785.21	0.38
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	5,000,000.000	Local	99.990113	4,999,505.63	99.604806	4,980,240.30	-19,265.33	0.10
		Base	99.990113	4,999,505.63	99.604806	4,980,240.30	-19,265.33	0.10
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025		
	8,000,000.000	Local	99.980421	7,998,433.68	100.171908	8,013,752.64	15,318.96	0.15
		Base	99.980421	7,998,433.68	100.171908	8,013,752.64	15,318.96	0.15
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	5,000,000.000	Local	99.714025	4,985,701.24	101.221996	5,061,099.80	75,398.56	0.10
		Base	99.714025	4,985,701.24	101.221996	5,061,099.80	75,398.56	0.10
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	3,000,000.000	Local	99.999011	2,999,970.32	98.342695	2,950,280.85	-49,689.47	0.06
		Base	99.999011	2,999,970.32	98.342695	2,950,280.85	-49,689.47	0.06
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7				4.700000	05 Feb 2026		
	25,000,000.000	Local	99.925554	24,981,388.49	100.130766	25,032,691.50	51,303.01	0.48
		Base	99.925554	24,981,388.49	100.130766	25,032,691.50	51,303.01	0.48
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.883143	9,988,314.34	100.377994	10,037,799.40	49,485.06	0.19
		Base	99.883143	9,988,314.34	100.377994	10,037,799.40	49,485.06	0.19
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.993680	1,999,873.59	95.222550	1,904,451.00	-95,422.59	0.04
		Base	99.993680	1,999,873.59	95.222550	1,904,451.00	-95,422.59	0.04
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.553531	19,910,706.20	-89,293.80	0.38
		Base	100.000000	20,000,000.00	99.553531	19,910,706.20	-89,293.80	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.919262	19,983,852.47	99.903993	19,980,798.60	-3,053.87	0.38
		Base	99.919262	19,983,852.47	99.903993	19,980,798.60	-3,053.87	0.38
46514AL72	ISRAEL ST 12/25 5.36				5.360000	01 Dec 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.074500	5,003,725.00	3,725.00	0.10
		Base	100.000000	5,000,000.00	100.074500	5,003,725.00	3,725.00	0.10
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15				5.150000	05 Feb 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	100.420631	5,021,031.55	21,031.55	0.10
		Base	100.000000	5,000,000.00	100.420631	5,021,031.55	21,031.55	0.10
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8				4.800000	29 Jul 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.344740	10,034,474.00	34,474.00	0.19
		Base	100.000000	10,000,000.00	100.344740	10,034,474.00	34,474.00	0.19
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.595000	24 Feb 2026		
	5,850,000.000	Local	98.744069	5,776,528.01	99.472190	5,819,123.12	42,595.11	0.11
		Base	98.744069	5,776,528.01	99.472190	5,819,123.12	42,595.11	0.11
46647PDM5	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.546000	15 Dec 2025		
	32,407,000.000	Local	100.006152	32,408,993.80	100.009742	32,410,157.09	1,163.29	0.62
		Base	100.006152	32,408,993.80	100.009742	32,410,157.09	1,163.29	0.62
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR				5.040000	23 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	100.596077	5,029,803.85	29,803.85	0.10
		Base	100.000000	5,000,000.00	100.596077	5,029,803.85	29,803.85	0.10
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR				4.979000	22 Jul 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.649219	10,064,921.90	64,921.90	0.19
		Base	100.000000	10,000,000.00	100.649219	10,064,921.90	64,921.90	0.19
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A				5.420000	17 May 2027		
	3,500,000.000	Local	99.995069	3,499,827.41	100.610770	3,521,376.95	21,549.54	0.07
Original Face:	3,500,000.000	Base	99.995069	3,499,827.41	100.610770	3,521,376.95	21,549.54	0.07
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2				5.760000	17 Aug 2026		
	7,329,408.130	Local	99.995978	7,329,113.34	100.269530	7,349,163.08	20,049.74	0.14
Original Face:	17,000,000.000	Base	99.995978	7,329,113.34	100.269530	7,349,163.08	20,049.74	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	998,041.860	99.990973	997,951.77	99.035610	988,416.84	-9,534.93	0.02
	Original Face:	Base	3,000,000.000	99.990973	997,951.77	99.035610	988,416.84	-9,534.93	0.02
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,289,120.100	99.996846	1,289,079.44	100.135700	1,290,869.44	1,790.00	0.02
	Original Face:	Base	4,000,000.000	99.996846	1,289,079.44	100.135700	1,290,869.44	1,790.00	0.02
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.983706	4,999,185.31	97.086215	4,854,310.75	-144,874.56	0.09
		Base		99.983706	4,999,185.31	97.086215	4,854,310.75	-144,874.56	0.09
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	101.179211	10,117,921.10	117,921.10	0.19
		Base		100.000000	10,000,000.00	101.179211	10,117,921.10	117,921.10	0.19
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.590741	4,829,537.05	-170,462.95	0.09
		Base		100.000000	5,000,000.00	96.590741	4,829,537.05	-170,462.95	0.09
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	3,000,000.000	99.966773	2,999,003.20	99.796742	2,993,902.26	-5,100.94	0.06
		Base		99.966773	2,999,003.20	99.796742	2,993,902.26	-5,100.94	0.06
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1					5.100000	01 Aug 2029		
		Local	3,000,000.000	99.852335	2,995,570.05	101.239938	3,037,198.14	41,628.09	0.06
		Base		99.852335	2,995,570.05	101.239938	3,037,198.14	41,628.09	0.06
501044DR9	KROGER CO SR UNSECURED 08/26 4.7					4.700000	15 Aug 2026		
		Local	5,000,000.000	99.996512	4,999,825.62	100.296088	5,014,804.40	14,978.78	0.10
		Base		99.996512	4,999,825.62	100.296088	5,014,804.40	14,978.78	0.10
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	10,000,000.000	99.928925	9,992,892.46	100.010394	10,001,039.40	8,146.94	0.19
		Base		99.928925	9,992,892.46	100.010394	10,001,039.40	8,146.94	0.19
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	2,000,000.000	99.912280	1,998,245.60	100.364823	2,007,296.46	9,050.86	0.04
		Base		99.912280	1,998,245.60	100.364823	2,007,296.46	9,050.86	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
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.993298	4,999,664.90	99.777009	4,988,850.45	-10,814.45	0.10
		Base	99.993298	4,999,664.90	99.777009	4,988,850.45	-10,814.45	0.10
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.991926	1,999,838.52	100.273731	2,005,474.62	5,636.10	0.04
		Base	99.991926	1,999,838.52	100.273731	2,005,474.62	5,636.10	0.04
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.930198	19,986,039.61	99.835819	19,967,163.80	-18,875.81	0.38
		Base	99.930198	19,986,039.61	99.835819	19,967,163.80	-18,875.81	0.38
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	7,000,000.000	Local	99.948648	6,996,405.36	99.369292	6,955,850.44	-40,554.92	0.13
		Base	99.948648	6,996,405.36	99.369292	6,955,850.44	-40,554.92	0.13
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.936380	4,996,819.01	95.617470	4,780,873.50	-215,945.51	0.09
		Base	99.936380	4,996,819.01	95.617470	4,780,873.50	-215,945.51	0.09
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.990446	9,999,044.57	99.173949	9,917,394.90	-81,649.67	0.19
		Base	99.990446	9,999,044.57	99.173949	9,917,394.90	-81,649.67	0.19
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.973301	17,995,194.20	100.839926	18,151,186.68	155,992.48	0.35
		Base	99.973301	17,995,194.20	100.839926	18,151,186.68	155,992.48	0.35
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.660152	5,979,609.10	101.716793	6,103,007.58	123,398.48	0.12
		Base	99.660152	5,979,609.10	101.716793	6,103,007.58	123,398.48	0.12
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.980234	4,249,159.94	93.898001	3,990,665.04	-258,494.90	0.08
		Base	99.980234	4,249,159.94	93.898001	3,990,665.04	-258,494.90	0.08
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025		
	4,750,000.000	Local	98.695043	4,688,014.56	98.557313	4,681,472.37	-6,542.19	0.09
		Base	98.695043	4,688,014.56	98.557313	4,681,472.37	-6,542.19	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
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25					4.250000	15 Sep 2025		
		Local	5,000,000.000	99.912944	4,995,647.18	99.607131	4,980,356.55	-15,290.63	0.10
		Base		99.912944	4,995,647.18	99.607131	4,980,356.55	-15,290.63	0.10
63305LK36	NATIONAL BANK OF CANADA SR UNSECURED 07/27 5.15					5.150000	22 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.187280	9,918,728.00	-81,272.00	0.19
		Base		100.000000	10,000,000.00	99.187280	9,918,728.00	-81,272.00	0.19
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05					5.050000	15 Sep 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	99.141711	19,828,342.20	-171,657.80	0.38
		Base		100.000000	20,000,000.00	99.141711	19,828,342.20	-171,657.80	0.38
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.736784	19,947,356.80	-52,643.20	0.38
		Base		100.000000	20,000,000.00	99.736784	19,947,356.80	-52,643.20	0.38
63305LSR5	NATIONAL BANK OF CANADA SR UNSECURED 06/26 6					6.000000	29 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.001818	10,000,181.80	181.80	0.19
		Base		100.000000	10,000,000.00	100.001818	10,000,181.80	181.80	0.19
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.925567	14,988,835.03	94.894452	14,234,167.80	-754,667.23	0.27
		Base		99.925567	14,988,835.03	94.894452	14,234,167.80	-754,667.23	0.27
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.994557	4,999,727.85	99.278173	4,963,908.65	-35,819.20	0.10
		Base		99.994557	4,999,727.85	99.278173	4,963,908.65	-35,819.20	0.10
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	7,000,000.000	99.956942	6,996,985.94	100.816206	7,057,134.42	60,148.48	0.14
		Base		99.956942	6,996,985.94	100.816206	7,057,134.42	60,148.48	0.14
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	10,000,000.000	99.890582	9,989,058.22	101.048809	10,104,880.90	115,822.68	0.19
		Base		99.890582	9,989,058.22	101.048809	10,104,880.90	115,822.68	0.19
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45					4.450000	13 Mar 2026		
		Local	5,000,000.000	99.969389	4,998,469.47	99.765394	4,988,269.70	-10,199.77	0.10
		Base		99.969389	4,998,469.47	99.765394	4,988,269.70	-10,199.77	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	8,000,000.000	99.976814	7,998,145.13	101.905064	8,152,405.12	154,259.99	0.16
		Base		99.976814	7,998,145.13	101.905064	8,152,405.12	154,259.99	0.16
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	8,000,000.000	99.948894	7,995,911.51	101.357785	8,108,622.80	112,711.29	0.16
		Base		99.948894	7,995,911.51	101.357785	8,108,622.80	112,711.29	0.16
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	10,000,000.000	99.869587	9,986,958.70	100.598870	10,059,887.00	72,928.30	0.19
		Base		99.869587	9,986,958.70	100.598870	10,059,887.00	72,928.30	0.19
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	7,000,000.000	99.985276	6,998,969.32	100.993351	7,069,534.57	70,565.25	0.14
		Base		99.985276	6,998,969.32	100.993351	7,069,534.57	70,565.25	0.14
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	3,000,000.000	100.032448	3,000,973.44	100.279985	3,008,399.55	7,426.11	0.06
		Base		100.032448	3,000,973.44	100.279985	3,008,399.55	7,426.11	0.06
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.995137	4,999,756.87	99.772193	4,988,609.65	-11,147.22	0.10
		Base		99.995137	4,999,756.87	99.772193	4,988,609.65	-11,147.22	0.10
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95					4.950000	29 Jan 2026		
		Local	15,000,000.000	99.973315	14,995,997.24	100.356722	15,053,508.30	57,511.06	0.29
		Base		99.973315	14,995,997.24	100.356722	15,053,508.30	57,511.06	0.29
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
		Local	5,000,000.000	99.881665	4,994,083.23	101.773827	5,088,691.35	94,608.12	0.10
		Base		99.881665	4,994,083.23	101.773827	5,088,691.35	94,608.12	0.10
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	102.910708	4,584,672.06	99.437380	4,429,935.28	-154,736.78	0.08
		Base		102.910708	4,584,672.06	99.437380	4,429,935.28	-154,736.78	0.08
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.916852	4,995,842.58	99.023804	4,951,190.20	-44,652.38	0.09
		Base		99.916852	4,995,842.58	99.023804	4,951,190.20	-44,652.38	0.09

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	8,000,000.000	Local	99.987415	7,998,993.23	96.138371	7,691,069.68	-307,923.55	0.15
		Base	99.987415	7,998,993.23	96.138371	7,691,069.68	-307,923.55	0.15
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8				5.800000	10 Nov 2025		
	5,000,000.000	Local	99.956473	4,997,823.63	100.959778	5,047,988.90	50,165.27	0.10
		Base	99.956473	4,997,823.63	100.959778	5,047,988.90	50,165.27	0.10
693475BY0	PNC FINANCIAL SERVICES SR UNSECURED 07/27 VAR				5.102000	23 Jul 2027		
	7,000,000.000	Local	100.000000	7,000,000.00	100.559256	7,039,147.92	39,147.92	0.13
		Base	100.000000	7,000,000.00	100.559256	7,039,147.92	39,147.92	0.13
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45				4.450000	30 Mar 2026		
	12,000,000.000	Local	99.969251	11,996,310.14	100.039533	12,004,743.96	8,433.82	0.23
		Base	99.969251	11,996,310.14	100.039533	12,004,743.96	8,433.82	0.23
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6				3.600000	18 Feb 2028		
	5,000,000.000	Local	98.486329	4,924,316.46	97.974226	4,898,711.30	-25,605.16	0.09
		Base	98.486329	4,924,316.46	97.974226	4,898,711.30	-25,605.16	0.09
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR				4.970000	13 Feb 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.240071	15,036,010.65	36,010.65	0.29
		Base	100.000000	15,000,000.00	100.240071	15,036,010.65	36,010.65	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	12,000,000.000	Local	99.998925	11,999,871.04	97.939448	11,752,733.76	-247,137.28	0.23
		Base	99.998925	11,999,871.04	97.939448	11,752,733.76	-247,137.28	0.23
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025		
	15,000,000.000	Local	99.970545	14,995,581.81	96.606554	14,490,983.10	-504,598.71	0.28
		Base	99.970545	14,995,581.81	96.606554	14,490,983.10	-504,598.71	0.28
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	5,500,000.000	Local	99.989150	5,499,403.24	95.805655	5,269,311.03	-230,092.21	0.10
		Base	99.989150	5,499,403.24	95.805655	5,269,311.03	-230,092.21	0.10
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028		
	4,000,000.000	Local	99.932747	3,997,309.87	99.546081	3,981,843.24	-15,466.63	0.08
		Base	99.932747	3,997,309.87	99.546081	3,981,843.24	-15,466.63	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
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	5,000,000.000	99.940184	4,997,009.19	101.971054	5,098,552.70	101,543.51	0.10
		Base		99.940184	4,997,009.19	101.971054	5,098,552.70	101,543.51	0.10
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.130000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.108869	15,016,330.35	16,330.35	0.29
		Base		100.000000	15,000,000.00	100.108869	15,016,330.35	16,330.35	0.29
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					3.722220	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.712000	9,971,200.00	-28,800.00	0.19
		Base		100.000000	10,000,000.00	99.712000	9,971,200.00	-28,800.00	0.19
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.990673	4,699,533.65	-300,466.35	0.09
		Base		100.000000	5,000,000.00	93.990673	4,699,533.65	-300,466.35	0.09
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.625007	9,962,500.70	-37,499.30	0.19
		Base		100.000000	10,000,000.00	99.625007	9,962,500.70	-37,499.30	0.19
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	98.706918	19,741,383.60	-258,616.40	0.38
		Base		100.000000	20,000,000.00	98.706918	19,741,383.60	-258,616.40	0.38
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.470000	17 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.987065	9,998,706.50	-1,293.50	0.19
		Base		100.000000	10,000,000.00	99.987065	9,998,706.50	-1,293.50	0.19
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.548510	25 Jan 2029		
		Local	461,530.390	100.000000	461,530.39	97.506740	450,023.24	-11,507.15	0.01
Original Face:		Base	2,838,688.000	100.000000	461,530.39	97.506740	450,023.24	-11,507.15	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.949679	4,997,483.93	95.582932	4,779,146.60	-218,337.33	0.09
		Base		99.949679	4,997,483.93	95.582932	4,779,146.60	-218,337.33	0.09
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.620000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.916593	10,091,659.30	91,659.30	0.19
		Base		100.000000	10,000,000.00	100.916593	10,091,659.30	91,659.30	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	12,224,000.000	99.986202	12,222,313.32	99.626791	12,178,378.93	-43,934.39	0.23
		Base		99.986202	12,222,313.32	99.626791	12,178,378.93	-43,934.39	0.23
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.997247	4,999,862.35	100.043296	5,002,164.80	2,302.45	0.10
		Base		99.997247	4,999,862.35	100.043296	5,002,164.80	2,302.45	0.10
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.936350	7,994,908.01	100.343506	8,027,480.48	32,572.47	0.15
		Base		99.936350	7,994,908.01	100.343506	8,027,480.48	32,572.47	0.15
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.915665	4,995,783.24	102.506110	5,125,305.50	129,522.26	0.10
		Base		99.915665	4,995,783.24	102.506110	5,125,305.50	129,522.26	0.10
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.989296	7,999,143.69	99.355030	7,948,402.40	-50,741.29	0.15
		Base		99.989296	7,999,143.69	99.355030	7,948,402.40	-50,741.29	0.15
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
		Local	7,000,000.000	99.949275	6,996,449.26	100.264357	7,018,504.99	22,055.73	0.13
		Base		99.949275	6,996,449.26	100.264357	7,018,504.99	22,055.73	0.13
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.975033	4,998,751.66	98.136886	4,906,844.30	-91,907.36	0.09
		Base		99.975033	4,998,751.66	98.136886	4,906,844.30	-91,907.36	0.09
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.761340	10,076,134.00	76,134.00	0.19
		Base		100.000000	10,000,000.00	100.761340	10,076,134.00	76,134.00	0.19
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.011378	10,001,137.84	99.122030	9,912,203.00	-88,934.84	0.19
		Base		100.011378	10,001,137.84	99.122030	9,912,203.00	-88,934.84	0.19
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.443438	11,933,212.51	99.028215	11,883,385.80	-49,826.71	0.23
		Base		99.443438	11,933,212.51	99.028215	11,883,385.80	-49,826.71	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.975089	3,999,003.54	101.102993	4,044,119.72	45,116.18	0.08
		Base		99.975089	3,999,003.54	101.102993	4,044,119.72	45,116.18	0.08
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.469984	9,546,998.40	-453,001.60	0.18
		Base		100.000000	10,000,000.00	95.469984	9,546,998.40	-453,001.60	0.18
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	97.325998	16,545,419.66	-454,580.34	0.32
		Base		100.000000	17,000,000.00	97.325998	16,545,419.66	-454,580.34	0.32
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6					5.600000	28 Feb 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	99.779339	14,966,900.85	-33,099.15	0.29
		Base		100.000000	15,000,000.00	99.779339	14,966,900.85	-33,099.15	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	26,000,000.000	100.000000	26,000,000.00	99.472491	25,862,847.66	-137,152.34	0.50
		Base		100.000000	26,000,000.00	99.472491	25,862,847.66	-137,152.34	0.50
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.590000	06 Jun 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	100.308803	25,077,200.75	77,200.75	0.48
		Base		100.000000	25,000,000.00	100.308803	25,077,200.75	77,200.75	0.48
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.390971	20,078,194.20	78,194.20	0.38
		Base		100.000000	20,000,000.00	100.390971	20,078,194.20	78,194.20	0.38
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	101.375643	20,275,128.60	275,128.60	0.39
		Base		100.000000	20,000,000.00	101.375643	20,275,128.60	275,128.60	0.39
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.997286	9,999,728.62	99.409836	9,940,983.60	-58,745.02	0.19
		Base		99.997286	9,999,728.62	99.409836	9,940,983.60	-58,745.02	0.19
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	96.421604	4,821,080.20	-178,919.80	0.09
		Base		100.000000	5,000,000.00	96.421604	4,821,080.20	-178,919.80	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
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65				0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.122223	4,806,111.15	-193,888.85	0.09
		Base	100.000000	5,000,000.00	96.122223	4,806,111.15	-193,888.85	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.995682	9,999,568.17	97.031631	9,703,163.10	-296,405.07	0.19
		Base	99.995682	9,999,568.17	97.031631	9,703,163.10	-296,405.07	0.19
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.977693	9,997,769.32	99.378525	9,937,852.50	-59,916.82	0.19
		Base	99.977693	9,997,769.32	99.378525	9,937,852.50	-59,916.82	0.19
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.960910	19,992,181.98	100.725319	20,145,063.80	152,881.82	0.39
		Base	99.960910	19,992,181.98	100.725319	20,145,063.80	152,881.82	0.39
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8				4.800000	10 Jan 2025		
	15,000,000.000	Local	99.997577	14,999,636.59	99.989623	14,998,443.45	-1,193.14	0.29
		Base	99.997577	14,999,636.59	99.989623	14,998,443.45	-1,193.14	0.29
89236TMU6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35				4.350000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.287413	4,964,370.65	-35,629.35	0.10
		Base	100.000000	5,000,000.00	99.287413	4,964,370.65	-35,629.35	0.10
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.988837	1,999,776.74	99.054633	1,981,092.66	-18,684.08	0.04
		Base	99.988837	1,999,776.74	99.054633	1,981,092.66	-18,684.08	0.04
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	99.683300	6,977,831.00	-22,169.00	0.13
		Base	100.000000	7,000,000.00	99.683300	6,977,831.00	-22,169.00	0.13
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.910267	12,109,232.04	109,232.04	0.23
		Base	100.000000	12,000,000.00	100.910267	12,109,232.04	109,232.04	0.23
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026		
	1,390,153.690	Local	99.998799	1,390,137.00	100.138270	1,392,075.86	1,938.86	0.03
Original Face:	5,000,000.000	Base	99.998799	1,390,137.00	100.138270	1,392,075.86	1,938.86	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
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.951508	10,994,665.86	99.493765	10,944,314.15	-50,351.71	0.21
		Base	99.951508	10,994,665.86	99.493765	10,944,314.15	-50,351.71	0.21
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.755636	9,975,563.64	101.702357	10,170,235.70	194,672.06	0.19
		Base	99.755636	9,975,563.64	101.702357	10,170,235.70	194,672.06	0.19
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.526254	9,952,625.40	-47,374.60	0.19
		Base	100.000000	10,000,000.00	99.526254	9,952,625.40	-47,374.60	0.19
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.972001	2,999,160.02	100.255497	3,007,664.91	8,504.89	0.06
		Base	99.972001	2,999,160.02	100.255497	3,007,664.91	8,504.89	0.06
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.634662	19,926,932.46	95.429688	19,085,937.60	-840,994.86	0.37
		Base	99.634662	19,926,932.46	95.429688	19,085,937.60	-840,994.86	0.37
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.910410	24,977,602.52	99.354687	24,838,671.75	-138,930.77	0.48
		Base	99.910410	24,977,602.52	99.354687	24,838,671.75	-138,930.77	0.48
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	25,000,000.000	Local	100.565547	25,141,386.70	100.210938	25,052,734.50	-88,652.20	0.48
		Base	100.565547	25,141,386.70	100.210938	25,052,734.50	-88,652.20	0.48
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.600842	30,180,252.65	99.035156	29,710,546.80	-469,705.85	0.57
		Base	100.600842	30,180,252.65	99.035156	29,710,546.80	-469,705.85	0.57
91282CLH2	US TREASURY N/B 08/26 3.75				3.750000	31 Aug 2026		
	25,000,000.000	Local	100.311724	25,077,931.07	99.191406	24,797,851.50	-280,079.57	0.48
		Base	100.311724	25,077,931.07	99.191406	24,797,851.50	-280,079.57	0.48
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	25,000,000.000	Local	99.680311	24,920,077.74	100.031250	25,007,812.50	87,734.76	0.48
		Base	99.680311	24,920,077.74	100.031250	25,007,812.50	87,734.76	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	100.311176	10,031,117.57	99.548950	9,954,895.00	-76,222.57	0.19
		Base		100.311176	10,031,117.57	99.548950	9,954,895.00	-76,222.57	0.19
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.972173	6,998,052.08	98.389712	6,887,279.84	-110,772.24	0.13
		Base		99.972173	6,998,052.08	98.389712	6,887,279.84	-110,772.24	0.13
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	5,000,000.000	99.997218	4,999,860.90	100.508399	5,025,419.95	25,559.05	0.10
		Base		99.997218	4,999,860.90	100.508399	5,025,419.95	25,559.05	0.10
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	3,000,000.000	99.860803	2,995,824.09	100.584376	3,017,531.28	21,707.19	0.06
		Base		99.860803	2,995,824.09	100.584376	3,017,531.28	21,707.19	0.06
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.360000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.824877	12,098,985.24	98,985.24	0.23
		Base		100.000000	12,000,000.00	100.824877	12,098,985.24	98,985.24	0.23
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.131871	8,010,549.67	96.296175	7,703,694.00	-306,855.67	0.15
		Base		100.131871	8,010,549.67	96.296175	7,703,694.00	-306,855.67	0.15
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	15,000,000.000	99.999671	14,999,950.65	100.083930	15,012,589.50	12,638.85	0.29
Original Face:		Base	15,000,000.000	99.999671	14,999,950.65	100.083930	15,012,589.50	12,638.85	0.29
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A					5.160000	20 Jun 2029		
		Local	19,000,000.000	99.994058	18,998,871.02	100.976970	19,185,624.30	186,753.28	0.37
Original Face:		Base	19,000,000.000	99.994058	18,998,871.02	100.976970	19,185,624.30	186,753.28	0.37
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	8,000,000.000	99.977561	7,998,204.88	100.055000	8,004,400.00	6,195.12	0.15
Original Face:		Base	8,000,000.000	99.977561	7,998,204.88	100.055000	8,004,400.00	6,195.12	0.15
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	98.592075	6,640,176.28	97.024064	6,534,570.71	-105,605.57	0.13
		Base		98.592075	6,640,176.28	97.024064	6,534,570.71	-105,605.57	0.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
		Local	8,630,000.000	99.854501	8,617,443.43	99.491785	8,586,141.05	-31,302.38	0.16
		Base		99.854501	8,617,443.43	99.491785	8,586,141.05	-31,302.38	0.16
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	15,000,000.000	99.906321	14,985,948.11	101.432398	15,214,859.70	228,911.59	0.29
		Base		99.906321	14,985,948.11	101.432398	15,214,859.70	228,911.59	0.29
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		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
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.931059	4,996,552.97	94.429942	4,721,497.10	-275,055.87	0.09
		Base		99.931059	4,996,552.97	94.429942	4,721,497.10	-275,055.87	0.09
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	6,000,000.000	99.979201	5,998,752.07	99.596619	5,975,797.14	-22,954.93	0.11
		Base		99.979201	5,998,752.07	99.596619	5,975,797.14	-22,954.93	0.11
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.967281	4,998,364.06	96.430031	4,821,501.55	-176,862.51	0.09
		Base		99.967281	4,998,364.06	96.430031	4,821,501.55	-176,862.51	0.09
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875					4.875000	15 Feb 2029		
		Local	8,362,000.000	103.509522	8,655,466.25	101.443549	8,482,709.57	-172,756.68	0.16
		Base		103.509522	8,655,466.25	101.443549	8,482,709.57	-172,756.68	0.16
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	5,000,000.000	99.894547	4,994,727.33	101.148580	5,057,429.00	62,701.67	0.10
		Base		99.894547	4,994,727.33	101.148580	5,057,429.00	62,701.67	0.10
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	10,000,000.000	98.296000	9,829,599.98	99.000696	9,900,069.60	70,469.62	0.19
		Base		98.296000	9,829,599.98	99.000696	9,900,069.60	70,469.62	0.19
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	20,000,000.000	99.446717	19,889,343.39	99.596236	19,919,247.20	29,903.81	0.38
		Base		99.446717	19,889,343.39	99.596236	19,919,247.20	29,903.81	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.842303	9,984,230.32	99.162229	9,916,222.90	-68,007.42	0.19
		Base		99.842303	9,984,230.32	99.162229	9,916,222.90	-68,007.42	0.19
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55					5.550000	01 Aug 2025		
		Local	5,000,000.000	100.377235	5,018,861.77	100.537378	5,026,868.90	8,007.13	0.10
		Base		100.377235	5,018,861.77	100.537378	5,026,868.90	8,007.13	0.10
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	10,000,000.000	99.995345	9,999,534.53	101.360723	10,136,072.30	136,537.77	0.19
		Base		99.995345	9,999,534.53	101.360723	10,136,072.30	136,537.77	0.19
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.630000	07 Aug 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.924084	15,138,612.60	138,612.60	0.29
		Base		100.000000	15,000,000.00	100.924084	15,138,612.60	138,612.60	0.29
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	101.298816	12,155,857.92	155,857.92	0.23
		Base		100.000000	12,000,000.00	101.298816	12,155,857.92	155,857.92	0.23
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					3.908000	25 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.612349	9,961,234.90	-38,765.10	0.19
		Base		100.000000	10,000,000.00	99.612349	9,961,234.90	-38,765.10	0.19
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR					4.250000	17 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.402287	9,940,228.70	-59,771.30	0.19
		Base		100.000000	10,000,000.00	99.402287	9,940,228.70	-59,771.30	0.19
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4					4.400000	14 Jun 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.465965	19,893,193.00	-106,807.00	0.38
		Base		100.000000	20,000,000.00	99.465965	19,893,193.00	-106,807.00	0.38
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1					4.100000	15 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.259673	9,925,967.30	-74,032.70	0.19
		Base		100.000000	10,000,000.00	99.259673	9,925,967.30	-74,032.70	0.19
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR					4.650000	15 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.522870	9,952,287.00	-47,713.00	0.19
		Base		100.000000	10,000,000.00	99.522870	9,952,287.00	-47,713.00	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.786862	5,039,343.10	39,343.10	0.10
		Base		100.000000	5,000,000.00	100.786862	5,039,343.10	39,343.10	0.10
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	18,000,000.000	100.000000	18,000,000.00	100.853076	18,153,553.68	153,553.68	0.35
		Base		100.000000	18,000,000.00	100.853076	18,153,553.68	153,553.68	0.35
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35					5.350000	07 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	98.516538	19,703,307.60	-296,692.40	0.38
		Base		100.000000	20,000,000.00	98.516538	19,703,307.60	-296,692.40	0.38
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7					4.700000	03 Sep 2027		
		Local	13,000,000.000	100.000000	13,000,000.00	98.851292	12,850,667.96	-149,332.04	0.25
		Base		100.000000	13,000,000.00	98.851292	12,850,667.96	-149,332.04	0.25
96949LAB1	WILLIAMS COMPANIES INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	3,792,000.000	99.680363	3,779,879.35	99.359523	3,767,713.11	-12,166.24	0.07
		Base		99.680363	3,779,879.35	99.359523	3,767,713.11	-12,166.24	0.07
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35					5.350000	10 Nov 2025		
		Local	5,000,000.000	99.992718	4,999,635.89	100.648145	5,032,407.25	32,771.36	0.10
		Base		99.992718	4,999,635.89	100.648145	5,032,407.25	32,771.36	0.10
US DOLLAR Total									
		Local	2,956,170,216.910		2,955,030,672.47		2,929,221,582.67	-25,809,089.80	56.14
Original Face:		Base	399,516,031.000		2,955,030,672.47		2,929,221,582.67	-25,809,089.80	56.14
FIXED INCOME Total									
		Base	2,956,170,216.910		2,955,030,672.47		2,929,221,582.67	-25,809,089.80	56.14
Original Face:			399,516,031.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 2024*

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,250,162,454.610	Base		5,242,302,011.49		5,216,734,669.56	-25,567,341.93	100.00
	Original Face:	399,516,031.000							

& 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					4.549251	31 Dec 2030		
		Local	1,903,592.050	100.000000	1,903,592.05	100.000000	1,903,592.05	0.00	1.55
		Base		100.000000	1,903,592.05	100.000000	1,903,592.05	0.00	1.55
US DOLLAR Total									
		Local	1,903,592.050		1,903,592.05		1,903,592.05	0.00	1.55
		Base			1,903,592.05		1,903,592.05	0.00	1.55
CASH EQUIVALENT Total									
		Base	1,903,592.050		1,903,592.05		1,903,592.05	0.00	1.55
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	1,200,000.000	99.682191	1,196,186.29	99.720382	1,196,644.58	458.29	0.97
		Base		99.682191	1,196,186.29	99.720382	1,196,644.58	458.29	0.97
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		Local	955,000.000	99.892418	953,972.59	100.739781	962,064.91	8,092.32	0.78
		Base		99.892418	953,972.59	100.739781	962,064.91	8,092.32	0.78
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		Local	687,000.000	96.507648	663,007.54	95.516206	656,196.34	-6,811.20	0.53
		Base		96.507648	663,007.54	95.516206	656,196.34	-6,811.20	0.53
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	465,000.000	99.960400	464,815.86	101.115738	470,188.18	5,372.32	0.38
		Base		99.960400	464,815.86	101.115738	470,188.18	5,372.32	0.38
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	600,000.000	99.997905	599,987.43	100.231027	601,386.16	1,398.73	0.49
		Base		99.997905	599,987.43	100.231027	601,386.16	1,398.73	0.49

& 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
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
		Local	1,200,000.000	99.028458	1,188,341.49	99.528859	1,194,346.31	6,004.82	0.97
		Base		99.028458	1,188,341.49	99.528859	1,194,346.31	6,004.82	0.97
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR					5.645000	23 Apr 2027		
		Local	757,000.000	101.160403	765,784.25	101.142463	765,648.44	-135.81	0.62
		Base		101.160403	765,784.25	101.142463	765,648.44	-135.81	0.62
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
		Local	775,000.000	99.977880	774,828.57	99.439850	770,658.84	-4,169.73	0.63
Original Face:		Base	775,000.000	99.977880	774,828.57	99.439850	770,658.84	-4,169.73	0.63
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75					4.750000	30 Mar 2026		
		Local	465,000.000	99.842568	464,267.94	100.067563	465,314.17	1,046.23	0.38
		Base		99.842568	464,267.94	100.067563	465,314.17	1,046.23	0.38
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	101.068260	1,212,819.12	101.101895	1,213,222.74	403.62	0.99
		Base		101.068260	1,212,819.12	101.101895	1,213,222.74	403.62	0.99
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	99.897577	1,498,463.66	-1,536.34	1.22
		Base		100.000000	1,500,000.00	99.897577	1,498,463.66	-1,536.34	1.22
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
		Local	66,877.480	99.999492	66,877.14	100.161320	66,985.37	108.23	0.05
Original Face:		Base	300,000.000	99.999492	66,877.14	100.161320	66,985.37	108.23	0.05
05592XAC4	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B					5.164030	27 Apr 2026		
		Local	222,925.160	100.016508	222,961.96	100.022780	222,975.94	13.98	0.18
Original Face:		Base	1,000,000.000	100.016508	222,961.96	100.022780	222,975.94	13.98	0.18
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
		Local	316,766.520	99.343469	314,686.85	99.443660	315,004.22	317.37	0.26
Original Face:		Base	850,000.000	99.343469	314,686.85	99.443660	315,004.22	317.37	0.26
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.954489	999,544.89	-455.11	0.81
		Base		100.000000	1,000,000.00	99.954489	999,544.89	-455.11	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					5.900000	02 Apr 2026		
		Local	550,000.000	100.064387	550,354.13	100.341468	551,878.07	1,523.94	0.45
		Base		100.064387	550,354.13	100.341468	551,878.07	1,523.94	0.45
06405LAE1	BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR					5.020000	13 Mar 2026		
		Local	1,200,000.000	100.030726	1,200,368.71	100.030991	1,200,371.89	3.18	0.98
		Base		100.030726	1,200,368.71	100.030991	1,200,371.89	3.18	0.98
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	600,000.000	100.000000	600,000.00	100.659940	603,959.64	3,959.64	0.49
		Base		100.000000	600,000.00	100.659940	603,959.64	3,959.64	0.49
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65					5.650000	18 Aug 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	100.667946	1,107,347.41	7,347.41	0.90
		Base		100.000000	1,100,000.00	100.667946	1,107,347.41	7,347.41	0.90
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	1,640,000.000	100.234010	1,643,837.76	100.380640	1,646,242.50	2,404.74	1.34
Original Face:		Base	1,640,000.000	100.234010	1,643,837.76	100.380640	1,646,242.50	2,404.74	1.34
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	96.798551	774,388.41	97.587471	780,699.77	6,311.36	0.64
		Base		96.798551	774,388.41	97.587471	780,699.77	6,311.36	0.64
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9					4.900000	22 Feb 2027		
		Local	415,000.000	99.918434	414,661.50	101.124294	419,665.82	5,004.32	0.34
		Base		99.918434	414,661.50	101.124294	419,665.82	5,004.32	0.34
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	16 Aug 2027		
		Local	785,813.360	98.461994	773,727.50	99.364220	780,817.32	7,089.82	0.64
Original Face:		Base	1,000,000.000	98.461994	773,727.50	99.364220	780,817.32	7,089.82	0.64
12664JAB6	CNH EQUIPMENT TRUST CNH 2022 C A2					5.420000	15 Jul 2026		
		Local	2,303.780	100.000000	2,303.78	100.018000	2,304.19	0.41	0.00
Original Face:		Base	425,000.000	100.000000	2,303.78	100.018000	2,304.19	0.41	0.00
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
		Local	316,188.030	99.998763	316,184.12	100.102080	316,510.79	326.67	0.26
Original Face:		Base	1,000,000.000	99.998763	316,184.12	100.102080	316,510.79	326.67	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
		Local	1,000,000.000	99.995112	999,951.12	100.352200	1,003,522.00	3,570.88	0.82
Original Face:		Base	1,000,000.000	99.995112	999,951.12	100.352200	1,003,522.00	3,570.88	0.82
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	1,600,000.000	99.734253	1,595,748.05	100.288900	1,604,622.40	8,874.35	1.31
Original Face:		Base	1,600,000.000	99.734253	1,595,748.05	100.288900	1,604,622.40	8,874.35	1.31
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
		Local	750,000.000	99.997013	749,977.60	100.196913	751,476.85	1,499.25	0.61
		Base		99.997013	749,977.60	100.196913	751,476.85	1,499.25	0.61
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.922804	1,199,073.65	100.326414	1,203,916.97	4,843.32	0.98
		Base		99.922804	1,199,073.65	100.326414	1,203,916.97	4,843.32	0.98
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	16 Jan 2029		
		Local	650,000.000	99.988928	649,928.03	100.414040	652,691.26	2,763.23	0.53
Original Face:		Base	650,000.000	99.988928	649,928.03	100.414040	652,691.26	2,763.23	0.53
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	99.709692	1,326,138.90	99.421331	1,322,303.70	-3,835.20	1.08
		Base		99.709692	1,326,138.90	99.421331	1,322,303.70	-3,835.20	1.08
17275RAW2	CISCO SYSTEMS INC SR UNSECURED 06/25 3.5					3.500000	15 Jun 2025		
		Local	1,200,000.000	99.071179	1,188,854.15	99.538314	1,194,459.77	5,605.62	0.97
		Base		99.071179	1,188,854.15	99.538314	1,194,459.77	5,605.62	0.97
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9					4.900000	26 Feb 2026		
		Local	390,000.000	99.976105	389,906.81	100.599955	392,339.82	2,433.01	0.32
		Base		99.976105	389,906.81	100.599955	392,339.82	2,433.01	0.32
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.901401	874,137.26	100.937768	883,205.47	9,068.21	0.72
		Base		99.901401	874,137.26	100.937768	883,205.47	9,068.21	0.72
17325FBH0	CITIBANK NA SR UNSECURED 08/26 VAR					5.278000	06 Aug 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.353900	1,204,246.80	4,246.80	0.98
		Base		100.000000	1,200,000.00	100.353900	1,204,246.80	4,246.80	0.98

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17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR				5.264000	25 Jan 2026		
	1,100,000.000	Local	100.000000	1,100,000.00	100.050900	1,100,559.90	559.90	0.90
		Base	100.000000	1,100,000.00	100.050900	1,100,559.90	559.90	0.90
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2				5.190000	15 Jul 2027		
	559,204.080	Local	99.994571	559,173.72	100.184410	560,235.31	1,061.59	0.46
Original Face:	790,000.000	Base	99.994571	559,173.72	100.184410	560,235.31	1,061.59	0.46
18978GAB0	CNH EQUIPMENT TRUST CNH 2024 C A2A				4.300000	18 Feb 2028		
	385,000.000	Local	99.994857	384,980.20	99.745430	384,019.91	-960.29	0.31
Original Face:	385,000.000	Base	99.994857	384,980.20	99.745430	384,019.91	-960.29	0.31
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3				3.300000	01 Feb 2027		
	1,200,000.000	Local	97.316373	1,167,796.48	97.573470	1,170,881.64	3,085.16	0.95
		Base	97.316373	1,167,796.48	97.573470	1,170,881.64	3,085.16	0.95
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
	750,000.000	Local	98.828119	741,210.89	99.535357	746,515.18	5,304.29	0.61
		Base	98.828119	741,210.89	99.535357	746,515.18	5,304.29	0.61
233874AB2	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2				5.600000	15 Apr 2026		
	302,315.370	Local	99.998730	302,311.53	100.279370	303,159.95	848.42	0.25
Original Face:	375,000.000	Base	99.998730	302,311.53	100.279370	303,159.95	848.42	0.25
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
	425,000.000	Local	99.998278	424,992.68	99.601796	423,307.63	-1,685.05	0.34
		Base	99.998278	424,992.68	99.601796	423,307.63	-1,685.05	0.34
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8				4.800000	09 Jan 2026		
	700,000.000	Local	99.981903	699,873.32	100.308604	702,160.23	2,286.91	0.57
		Base	99.981903	699,873.32	100.308604	702,160.23	2,286.91	0.57
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A				3.320000	15 May 2027		
	465,000.000	Local	99.998630	464,993.63	99.392670	462,175.92	-2,817.71	0.38
Original Face:	465,000.000	Base	99.998630	464,993.63	99.392670	462,175.92	-2,817.71	0.38
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A				5.030000	15 Oct 2027		
	325,000.000	Local	99.995895	324,986.66	100.393850	326,280.01	1,293.35	0.27
Original Face:	325,000.000	Base	99.995895	324,986.66	100.393850	326,280.01	1,293.35	0.27

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254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
		Local	700,000.000	99.992803	699,949.62	100.699220	704,894.54	4,944.92	0.57
	Original Face:	Base	700,000.000	99.992803	699,949.62	100.699220	704,894.54	4,944.92	0.57
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3					3.000000	13 Feb 2026		
		Local	1,150,000.000	97.101552	1,116,667.85	98.206632	1,129,376.27	12,708.42	0.92
		Base		97.101552	1,116,667.85	98.206632	1,129,376.27	12,708.42	0.92
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95					2.950000	15 Jun 2027		
		Local	1,200,000.000	96.899553	1,162,794.64	96.509089	1,158,109.07	-4,685.57	0.94
		Base		96.899553	1,162,794.64	96.509089	1,158,109.07	-4,685.57	0.94
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	363,994.340	100.881409	367,202.62	97.022448	353,156.22	-14,046.40	0.29
	Original Face:	Base	3,600,000.000	100.881409	367,202.62	97.022448	353,156.22	-14,046.40	0.29
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	99.950330	499,751.65	95.804346	479,021.73	-20,729.92	0.39
		Base		99.950330	499,751.65	95.804346	479,021.73	-20,729.92	0.39
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
		Local	1,200,000.000	99.598453	1,195,181.43	100.670955	1,208,051.46	12,870.03	0.98
		Base		99.598453	1,195,181.43	100.670955	1,208,051.46	12,870.03	0.98
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.992518	1,004,924.81	99.660519	1,001,588.22	-3,336.59	0.82
		Base		99.992518	1,004,924.81	99.660519	1,001,588.22	-3,336.59	0.82
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	1,100,000.000	99.627544	1,095,902.98	99.615107	1,095,766.18	-136.80	0.89
		Base		99.627544	1,095,902.98	99.615107	1,095,766.18	-136.80	0.89
3134HATM5	FREDDIE MAC NOTES 10/27 4.75					4.750000	21 Oct 2027		
		Local	1,200,000.000	99.971012	1,199,652.14	99.768096	1,197,217.15	-2,434.99	0.97
		Base		99.971012	1,199,652.14	99.768096	1,197,217.15	-2,434.99	0.97
3134HAZL0	FREDDIE MAC NOTES 11/26 4.8					4.800000	19 Nov 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.034639	1,200,415.67	415.67	0.98
		Base		100.000000	1,200,000.00	100.034639	1,200,415.67	415.67	0.98

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3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.294979	972,949.79	-27,050.21	0.79
		Base		100.000000	1,000,000.00	97.294979	972,949.79	-27,050.21	0.79
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.329000	25 May 2025		
		Local	1,076,490.990	99.470715	1,070,793.29	99.256520	1,068,487.49	-2,305.80	0.87
Original Face:		Base	1,100,000.000	99.470715	1,070,793.29	99.256520	1,068,487.49	-2,305.80	0.87
3137BM7C4	FHLMC MULTIFAMILY STRUCTURED P FHMS K051 A2					3.308000	25 Sep 2025		
		Local	1,162,978.960	98.580941	1,146,475.60	98.899560	1,150,181.07	3,705.47	0.94
Original Face:		Base	1,200,000.000	98.580941	1,146,475.60	98.899560	1,150,181.07	3,705.47	0.94
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A					5.800000	16 Nov 2026		
		Local	232,862.240	99.999459	232,860.98	100.200850	233,329.94	468.96	0.19
Original Face:		Base	670,000.000	99.999459	232,860.98	100.200850	233,329.94	468.96	0.19
344928AB2	FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A					5.140000	15 Mar 2026		
		Local	82,851.300	99.988003	82,841.36	100.012910	82,862.00	20.64	0.07
Original Face:		Base	1,090,000.000	99.988003	82,841.36	100.012910	82,862.00	20.64	0.07
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A					5.680000	15 Sep 2026		
		Local	242,833.930	99.996397	242,825.18	100.310570	243,588.10	762.92	0.20
Original Face:		Base	445,000.000	99.996397	242,825.18	100.310570	243,588.10	762.92	0.20
34532UAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A					4.320000	15 Aug 2027		
		Local	465,000.000	99.996447	464,983.48	99.792860	464,036.80	-946.68	0.38
Original Face:		Base	465,000.000	99.996447	464,983.48	99.792860	464,036.80	-946.68	0.38
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3					4.480000	15 Dec 2026		
		Local	373,419.500	99.560318	371,777.64	99.913890	373,097.95	1,320.31	0.30
Original Face:		Base	680,000.000	99.560318	371,777.64	99.913890	373,097.95	1,320.31	0.30
34535EAB8	FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A					5.320000	15 Jan 2027		
		Local	699,376.250	99.938988	698,949.55	100.292650	701,422.97	2,473.42	0.57
Original Face:		Base	810,000.000	99.938988	698,949.55	100.292650	701,422.97	2,473.42	0.57
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3					0.680000	16 Sep 2026		
		Local	147,731.230	99.136439	146,455.48	98.875540	146,070.05	-385.43	0.12
Original Face:		Base	600,000.000	99.136439	146,455.48	98.875540	146,070.05	-385.43	0.12

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362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A					5.100000	18 May 2026		
		Local	29,874.490	99.998192	29,873.95	100.030760	29,883.68	9.73	0.02
	Original Face:	Base	240,000.000	99.998192	29,873.95	100.030760	29,883.68	9.73	0.02
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	970,159.750	99.990610	970,068.65	100.045060	970,596.90	528.25	0.79
	Original Face:	Base	1,200,000.000	99.990610	970,068.65	100.045060	970,596.90	528.25	0.79
370334CS1	GENERAL MILLS INC SR UNSECURED 11/25 5.241					5.241000	18 Nov 2025		
		Local	250,000.000	100.000000	250,000.00	100.014859	250,037.15	37.15	0.20
		Base		100.000000	250,000.00	100.014859	250,037.15	37.15	0.20
379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
		Local	266,952.200	100.178485	267,428.67	100.357520	267,906.61	477.94	0.22
	Original Face:	Base	550,000.000	100.178485	267,428.67	100.357520	267,906.61	477.94	0.22
38013KAB6	GM FINANCIAL SECURITIZED TERM GMCAR 2024 3 A2A					5.350000	16 Jun 2027		
		Local	250,000.000	99.999784	249,999.46	100.465110	251,162.78	1,163.32	0.20
	Original Face:	Base	250,000.000	99.999784	249,999.46	100.465110	251,162.78	1,163.32	0.20
38014AAB7	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A2A					4.530000	18 Oct 2027		
		Local	215,000.000	99.996116	214,991.65	99.983420	214,964.35	-27.30	0.18
	Original Face:	Base	215,000.000	99.996116	214,991.65	99.983420	214,964.35	-27.30	0.18
38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.414000	21 May 2027		
		Local	600,000.000	100.000000	600,000.00	100.829387	604,976.32	4,976.32	0.49
		Base		100.000000	600,000.00	100.829387	604,976.32	4,976.32	0.49
38151LAH3	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.320000	21 May 2027		
		Local	1,200,000.000	100.178071	1,202,136.85	100.175275	1,202,103.30	-33.55	0.98
		Base		100.178071	1,202,136.85	100.175275	1,202,103.30	-33.55	0.98
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,100,000.000	97.859667	1,076,456.34	98.158636	1,079,745.00	3,288.66	0.88
		Base		97.859667	1,076,456.34	98.158636	1,079,745.00	3,288.66	0.88
437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4					4.000000	15 Sep 2025		
		Local	160,000.000	99.990106	159,984.17	99.604806	159,367.69	-616.48	0.13
		Base		99.990106	159,984.17	99.604806	159,367.69	-616.48	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
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95				4.950000	30 Sep 2026		
	1,500,000.000	Local	99.854725	1,497,820.87	100.942985	1,514,144.78	16,323.91	1.23
		Base	99.854725	1,497,820.87	100.942985	1,514,144.78	16,323.91	1.23
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	1,000,000.000	Local	99.714025	997,140.25	101.221996	1,012,219.96	15,079.71	0.82
		Base	99.714025	997,140.25	101.221996	1,012,219.96	15,079.71	0.82
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2				5.410000	15 Apr 2026		
	499,966.320	Local	99.975276	499,842.71	100.147140	500,701.97	859.26	0.41
Original Face:	1,625,000.000	Base	99.975276	499,842.71	100.147140	500,701.97	859.26	0.41
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2				5.870000	22 Jun 2026		
	385,629.960	Local	99.997233	385,619.29	100.390590	387,136.19	1,516.90	0.32
Original Face:	665,000.000	Base	99.997233	385,619.29	100.390590	387,136.19	1,516.90	0.32
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3				0.270000	21 Apr 2025		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3				4.570000	21 Mar 2029		
	705,000.000	Local	99.985623	704,898.64	100.158980	706,120.81	1,222.17	0.57
Original Face:	705,000.000	Base	99.985623	704,898.64	100.158980	706,120.81	1,222.17	0.57
43815EAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3				0.410000	18 Nov 2025		
	34,814.530	Local	98.570080	34,316.71	99.602040	34,675.98	359.27	0.03
Original Face:	565,000.000	Base	98.570080	34,316.71	99.602040	34,675.98	359.27	0.03
43815JAB9	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2				5.220000	21 Oct 2025		
	5,127.650	Local	100.000000	5,127.65	100.019030	5,128.63	0.98	0.00
Original Face:	275,000.000	Base	100.000000	5,127.65	100.019030	5,128.63	0.98	0.00
43815JAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3				5.040000	21 Apr 2027		
	580,000.000	Local	100.535055	583,103.32	100.263220	581,526.68	-1,576.64	0.47
Original Face:	580,000.000	Base	100.535055	583,103.32	100.263220	581,526.68	-1,576.64	0.47
438516CX2	HONEYWELL INTERNATIONAL SR UNSECURED 07/27 4.65				4.650000	30 Jul 2027		
	980,000.000	Local	99.997286	979,973.40	100.717938	987,035.79	7,062.39	0.80
		Base	99.997286	979,973.40	100.717938	987,035.79	7,062.39	0.80

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.924973	444,666.13	100.822214	448,658.85	3,992.72	0.37
		Base		99.924973	444,666.13	100.822214	448,658.85	3,992.72	0.37
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
		Local	550,000.000	99.918313	549,550.72	99.567243	547,619.84	-1,930.88	0.45
		Base		99.918313	549,550.72	99.567243	547,619.84	-1,930.88	0.45
448973AB3	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A					5.290000	15 Apr 2027		
		Local	382,647.200	99.999059	382,643.60	100.296650	383,782.32	1,138.72	0.31
Original Face:		Base	450,000.000	99.999059	382,643.60	100.296650	383,782.32	1,138.72	0.31
448976AB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A					4.530000	15 Sep 2027		
		Local	290,000.000	99.994179	289,983.12	99.973200	289,922.28	-60.84	0.24
Original Face:		Base	290,000.000	99.994179	289,983.12	99.973200	289,922.28	-60.84	0.24
448979AB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A					5.190000	15 Dec 2025		
		Local	3,946.900	99.997720	3,946.81	100.020240	3,947.70	0.89	0.00
Original Face:		Base	345,000.000	99.997720	3,946.81	100.020240	3,947.70	0.89	0.00
44918CAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A					5.800000	15 Jan 2027		
		Local	288,609.750	100.088448	288,865.02	100.420130	289,822.29	957.27	0.24
Original Face:		Base	500,000.000	100.088448	288,865.02	100.420130	289,822.29	957.27	0.24
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
		Local	901,335.910	99.999813	901,334.22	100.467980	905,553.98	4,219.76	0.74
Original Face:		Base	1,070,000.000	99.999813	901,334.22	100.467980	905,553.98	4,219.76	0.74
44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
		Local	88,153.880	99.569605	87,774.47	99.398750	87,623.85	-150.62	0.07
Original Face:		Base	600,000.000	99.569605	87,774.47	99.398750	87,623.85	-150.62	0.07
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.906161	879,174.22	99.485000	875,468.00	-3,706.22	0.71
		Base		99.906161	879,174.22	99.485000	875,468.00	-3,706.22	0.71
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	98.864649	1,186,375.79	98.673240	1,184,078.88	-2,296.91	0.96
		Base		98.864649	1,186,375.79	98.673240	1,184,078.88	-2,296.91	0.96

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459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	99.553531	1,095,088.84	-4,911.16	0.89
		Base		100.000000	1,100,000.00	99.553531	1,095,088.84	-4,911.16	0.89
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	1,100,000.000	99.919263	1,099,111.89	99.903993	1,098,943.92	-167.97	0.89
		Base		99.919263	1,099,111.89	99.903993	1,098,943.92	-167.97	0.89
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.944740	1,454,195.97	101.235791	1,472,980.76	18,784.79	1.20
		Base		99.944740	1,454,195.97	101.235791	1,472,980.76	18,784.79	1.20
46647PCF1	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR					5.455000	22 Apr 2027		
		Local	600,000.000	100.485493	602,912.96	100.551230	603,307.38	394.42	0.49
		Base		100.485493	602,912.96	100.551230	603,307.38	394.42	0.49
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.490000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	100.169000	500,845.00	845.00	0.41
		Base		100.000000	500,000.00	100.169000	500,845.00	845.00	0.41
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	500,000.000	101.188912	505,944.56	101.230340	506,151.70	207.14	0.41
Original Face:		Base	500,000.000	101.188912	505,944.56	101.230340	506,151.70	207.14	0.41
477911AB7	JOHN DEERE OWNER TRUST JDOT 2024 C A2A					4.360000	16 Aug 2027		
		Local	485,000.000	99.990390	484,953.39	99.839930	484,223.66	-729.73	0.39
Original Face:		Base	485,000.000	99.990390	484,953.39	99.839930	484,223.66	-729.73	0.39
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	161,140.010	99.996847	161,134.93	100.135700	161,358.68	223.75	0.13
Original Face:		Base	500,000.000	99.996847	161,134.93	100.135700	161,358.68	223.75	0.13
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	101.179211	1,214,150.53	14,150.53	0.99
		Base		100.000000	1,200,000.00	101.179211	1,214,150.53	14,150.53	0.99
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7					4.700000	26 Jan 2026		
		Local	265,000.000	99.966777	264,911.96	99.796742	264,461.37	-450.59	0.22
		Base		99.966777	264,911.96	99.796742	264,461.37	-450.59	0.22

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532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	515,000.000	99.928932	514,634.00	100.010394	515,053.53	419.53	0.42
		Base		99.928932	514,634.00	100.010394	515,053.53	419.53	0.42
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	745,000.000	99.954874	744,663.81	99.670032	742,541.74	-2,122.07	0.60
		Base		99.954874	744,663.81	99.670032	742,541.74	-2,122.07	0.60
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95					4.950000	15 Oct 2025		
		Local	195,000.000	99.912297	194,828.98	100.364823	195,711.40	882.42	0.16
		Base		99.912297	194,828.98	100.364823	195,711.40	882.42	0.16
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4					4.400000	08 Sep 2025		
		Local	1,100,000.000	99.338525	1,092,723.78	99.777009	1,097,547.10	4,823.32	0.89
		Base		99.338525	1,092,723.78	99.777009	1,097,547.10	4,823.32	0.89
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	1,200,000.000	100.434111	1,205,209.33	100.273731	1,203,284.77	-1,924.56	0.98
		Base		100.434111	1,205,209.33	100.273731	1,203,284.77	-1,924.56	0.98
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4					5.400000	21 Nov 2025		
		Local	1,000,000.000	99.979492	999,794.92	100.503754	1,005,037.54	5,242.62	0.82
		Base		99.979492	999,794.92	100.503754	1,005,037.54	5,242.62	0.82
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65					4.650000	27 Jan 2026		
		Local	650,000.000	99.989977	649,934.85	99.835819	648,932.82	-1,002.03	0.53
		Base		99.989977	649,934.85	99.835819	648,932.82	-1,002.03	0.53
571748BZ4	MARSH + MCLENNAN COS INC SR UNSECURED 11/27 VAR					5.270000	08 Nov 2027		
		Local	265,000.000	100.000000	265,000.00	100.595200	266,577.28	1,577.28	0.22
		Base		100.000000	265,000.00	100.595200	266,577.28	1,577.28	0.22
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.948648	1,199,383.78	99.369292	1,192,431.50	-6,952.28	0.97
		Base		99.948648	1,199,383.78	99.369292	1,192,431.50	-6,952.28	0.97
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	1,300,000.000	99.334619	1,291,350.05	99.173949	1,289,261.34	-2,088.71	1.05
		Base		99.334619	1,291,350.05	99.173949	1,289,261.34	-2,088.71	1.05

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58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
		Local	472,949.010	99.997074	472,935.17	100.368230	474,690.55	1,755.38	0.39
	Original Face:	Base	1,000,000.000	99.997074	472,935.17	100.368230	474,690.55	1,755.38	0.39
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		Local	1,304,973.620	99.898222	1,303,645.45	99.890010	1,303,538.28	-107.17	1.06
	Original Face:	Base	1,500,000.000	99.898222	1,303,645.45	99.890010	1,303,538.28	-107.17	1.06
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	115,206.420	99.403853	114,519.62	99.162940	114,242.07	-277.55	0.09
	Original Face:	Base	815,000.000	99.403853	114,519.62	99.162940	114,242.07	-277.55	0.09
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.000000	23 Jul 2025		
		Local	1,200,000.000	99.134151	1,189,609.81	99.546073	1,194,552.88	4,943.07	0.97
		Base		99.134151	1,189,609.81	99.546073	1,194,552.88	4,943.07	0.97
61747YEB7	MORGAN STANLEY SR UNSECURED 01/25 VAR					5.079000	22 Jan 2025		
		Local	1,200,000.000	100.010708	1,200,128.49	100.015271	1,200,183.25	54.76	0.98
		Base		100.010708	1,200,128.49	100.015271	1,200,183.25	54.76	0.98
65479UAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A					5.470000	15 Dec 2026		
		Local	695,000.000	99.999294	694,995.09	100.366140	697,544.67	2,549.58	0.57
	Original Face:	Base	695,000.000	99.999294	694,995.09	100.366140	697,544.67	2,549.58	0.57
65479WAB0	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A2A					4.510000	15 Jun 2027		
		Local	505,000.000	99.992564	504,962.45	99.939170	504,692.81	-269.64	0.41
	Original Face:	Base	505,000.000	99.992564	504,962.45	99.939170	504,692.81	-269.64	0.41
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
		Local	761,168.910	99.999535	761,165.37	100.356390	763,881.64	2,716.27	0.62
	Original Face:	Base	1,355,000.000	99.999535	761,165.37	100.356390	763,881.64	2,716.27	0.62
65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
		Local	60,355.950	100.000000	60,355.95	100.048980	60,385.51	29.56	0.05
	Original Face:	Base	370,000.000	100.000000	60,355.95	100.048980	60,385.51	29.56	0.05
69353REQ7	PNC BANK NA SR UNSECURED 06/25 3.25					3.250000	01 Jun 2025		
		Local	1,100,000.000	98.890318	1,087,793.50	99.263713	1,091,900.84	4,107.34	0.89
		Base		98.890318	1,087,793.50	99.263713	1,091,900.84	4,107.34	0.89

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69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	96.333878	1,156,006.54	96.114440	1,153,373.28	-2,633.26	0.94
		Base		96.333878	1,156,006.54	96.114440	1,153,373.28	-2,633.26	0.94
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.996862	499,984.31	99.356975	496,784.88	-3,199.43	0.40
		Base		99.996862	499,984.31	99.356975	496,784.88	-3,199.43	0.40
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.936278	499,681.39	101.572011	507,860.06	8,178.67	0.41
		Base		99.936278	499,681.39	101.572011	507,860.06	8,178.67	0.41
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
		Local	1,165,000.000	99.975818	1,164,718.28	100.169963	1,166,980.07	2,261.79	0.95
		Base		99.975818	1,164,718.28	100.169963	1,166,980.07	2,261.79	0.95
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
		Local	710,000.000	99.982061	709,872.63	101.391971	719,882.99	10,010.36	0.59
		Base		99.982061	709,872.63	101.391971	719,882.99	10,010.36	0.59
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
		Local	835,000.000	99.986225	834,884.98	99.944335	834,535.20	-349.78	0.68
		Base		99.986225	834,884.98	99.944335	834,535.20	-349.78	0.68
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
		Local	575,000.000	98.629063	567,117.11	99.904763	574,452.39	7,335.28	0.47
		Base		98.629063	567,117.11	99.904763	574,452.39	7,335.28	0.47
740189AM7	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25					3.250000	15 Jun 2025		
		Local	900,000.000	98.912596	890,213.36	99.194942	892,754.48	2,541.12	0.73
		Base		98.912596	890,213.36	99.194942	892,754.48	2,541.12	0.73
74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR					5.170000	25 Jul 2025		
		Local	1,015,000.000	100.183658	1,016,864.13	100.186744	1,016,895.45	31.32	0.83
		Base		100.183658	1,016,864.13	100.186744	1,016,895.45	31.32	0.83
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					5.270000	16 Apr 2027		
		Local	1,200,000.000	100.272463	1,203,269.56	100.460428	1,205,525.14	2,255.58	0.98
		Base		100.272463	1,203,269.56	100.460428	1,205,525.14	2,255.58	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747525AF0	QUALCOMM INC SR UNSECURED 05/25 3.45					3.450000	20 May 2025		
		Local	1,000,000.000	99.506203	995,062.03	99.405339	994,053.39	-1,008.64	0.81
		Base		99.506203	995,062.03	99.405339	994,053.39	-1,008.64	0.81
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.989307	609,934.77	99.355030	606,065.68	-3,869.09	0.49
		Base		99.989307	609,934.77	99.355030	606,065.68	-3,869.09	0.49
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8					3.800000	15 Aug 2025		
		Local	1,100,000.000	99.574654	1,095,321.19	99.367701	1,093,044.71	-2,276.48	0.89
		Base		99.574654	1,095,321.19	99.367701	1,093,044.71	-2,276.48	0.89
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85					4.850000	08 Feb 2027		
		Local	1,110,000.000	99.969546	1,109,661.96	100.830478	1,119,218.31	9,556.35	0.91
		Base		99.969546	1,109,661.96	100.830478	1,119,218.31	9,556.35	0.91
857477AT0	STATE STREET CORP SR UNSECURED 08/25 3.55					3.550000	18 Aug 2025		
		Local	792,000.000	99.225597	785,866.73	99.284606	786,334.08	467.35	0.64
		Base		99.225597	785,866.73	99.284606	786,334.08	467.35	0.64
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR					5.415000	03 Aug 2026		
		Local	600,000.000	100.675690	604,054.14	100.610692	603,664.15	-389.99	0.49
		Base		100.675690	604,054.14	100.610692	603,664.15	-389.99	0.49
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993					4.993000	18 Mar 2027		
		Local	1,100,000.000	99.757353	1,097,330.88	101.082425	1,111,906.68	14,575.80	0.91
		Base		99.757353	1,097,330.88	101.082425	1,111,906.68	14,575.80	0.91
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	1,200,000.000	98.912552	1,186,950.62	99.122030	1,189,464.36	2,513.74	0.97
		Base		98.912552	1,186,950.62	99.122030	1,189,464.36	2,513.74	0.97
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6					4.600000	08 Feb 2027		
		Local	1,200,000.000	99.952504	1,199,430.05	100.552674	1,206,632.09	7,202.04	0.98
		Base		99.952504	1,199,430.05	100.552674	1,206,632.09	7,202.04	0.98
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
		Local	880,000.000	100.000000	880,000.00	100.790683	886,958.01	6,958.01	0.72
		Base		100.000000	880,000.00	100.790683	886,958.01	6,958.01	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
891940AB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2					5.050000	15 Jan 2026		
		Local	1,218.340	100.000000	1,218.34	100.010050	1,218.46	0.12	0.00
	Original Face:	Base	145,000.000	100.000000	1,218.34	100.010050	1,218.46	0.12	0.00
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
		Local	82,912.260	99.999783	82,912.08	100.068590	82,969.13	57.05	0.07
	Original Face:	Base	335,000.000	99.999783	82,912.08	100.068590	82,969.13	57.05	0.07
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A					5.600000	17 Aug 2026		
		Local	103,795.800	99.998487	103,794.23	100.233900	104,038.58	244.35	0.08
	Original Face:	Base	270,000.000	99.998487	103,794.23	100.233900	104,038.58	244.35	0.08
89237QAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A2A					5.160000	17 May 2027		
		Local	1,200,000.000	99.999160	1,199,989.92	100.378320	1,204,539.84	4,549.92	0.98
	Original Face:	Base	1,200,000.000	99.999160	1,199,989.92	100.378320	1,204,539.84	4,549.92	0.98
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A					5.130000	15 Dec 2026		
		Local	219,049.310	99.996928	219,042.58	100.132150	219,338.78	296.20	0.18
	Original Face:	Base	330,000.000	99.996928	219,042.58	100.132150	219,338.78	296.20	0.18
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
		Local	227,388.300	99.338251	225,883.56	99.072780	225,279.91	-603.65	0.18
	Original Face:	Base	1,100,000.000	99.338251	225,883.56	99.072780	225,279.91	-603.65	0.18
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A					5.800000	16 Nov 2026		
		Local	381,362.790	99.998996	381,358.96	100.367040	382,762.54	1,403.58	0.31
	Original Face:	Base	655,000.000	99.998996	381,358.96	100.367040	382,762.54	1,403.58	0.31
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	1,200,000.000	99.651815	1,195,821.78	99.458390	1,193,500.68	-2,321.10	0.97
		Base		99.651815	1,195,821.78	99.458390	1,193,500.68	-2,321.10	0.97
907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	310,000.000	99.971994	309,913.18	100.255497	310,792.04	878.86	0.25
		Base		99.971994	309,913.18	100.255497	310,792.04	878.86	0.25
911312BX3	UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9					3.900000	01 Apr 2025		
		Local	1,200,000.000	99.656175	1,195,874.10	99.715322	1,196,583.86	709.76	0.97
		Base		99.656175	1,195,874.10	99.715322	1,196,583.86	709.76	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	550,000.000	Local	99.908142	549,494.78	99.214062	545,677.34	-3,817.44	0.44
		Base	99.908142	549,494.78	99.214062	545,677.34	-3,817.44	0.44
91282CHU8	US TREASURY N/B 08/26 4.375				4.375000	15 Aug 2026		
	1,200,000.000	Local	99.779255	1,197,351.06	100.242188	1,202,906.26	5,555.20	0.98
		Base	99.779255	1,197,351.06	100.242188	1,202,906.26	5,555.20	0.98
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1				3.100000	15 Mar 2026		
	1,000,000.000	Local	97.759976	977,599.76	98.461298	984,612.98	7,013.22	0.80
		Base	97.759976	977,599.76	98.461298	984,612.98	7,013.22	0.80
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	700,000.000	Local	99.681066	697,767.46	98.389712	688,727.98	-9,039.48	0.56
		Base	99.681066	697,767.46	98.389712	688,727.98	-9,039.48	0.56
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	600,000.000	Local	99.997220	599,983.32	100.508399	603,050.39	3,067.07	0.49
		Base	99.997220	599,983.32	100.508399	603,050.39	3,067.07	0.49
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75				4.750000	15 Jul 2026		
	190,000.000	Local	99.860805	189,735.53	100.584376	191,110.31	1,374.78	0.16
		Base	99.860805	189,735.53	100.584376	191,110.31	1,374.78	0.16
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A				5.500000	21 Dec 2026		
	175,711.730	Local	99.997109	175,706.65	100.236850	176,127.90	421.25	0.14
Original Face:	535,000.000	Base	99.997109	175,706.65	100.236850	176,127.90	421.25	0.14
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A				5.720000	22 Mar 2027		
	572,591.670	Local	99.997225	572,575.78	100.509150	575,507.02	2,931.24	0.47
Original Face:	915,000.000	Base	99.997225	572,575.78	100.509150	575,507.02	2,931.24	0.47
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3				1.020000	22 Jun 2026		
	400,936.120	Local	99.557984	399,163.92	99.246880	397,916.59	-1,247.33	0.32
Original Face:	2,500,000.000	Base	99.557984	399,163.92	99.246880	397,916.59	-1,247.33	0.32
92868RAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A				4.650000	22 Nov 2027		
	735,000.000	Local	99.998407	734,988.29	100.037470	735,275.40	287.11	0.60
Original Face:	735,000.000	Base	99.998407	734,988.29	100.037470	735,275.40	287.11	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.981251	434,918.44	99.607632	433,293.20	-1,625.24	0.35
		Base		99.981251	434,918.44	99.607632	433,293.20	-1,625.24	0.35
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	180,000.000	99.979189	179,962.54	99.596619	179,273.91	-688.63	0.15
		Base		99.979189	179,962.54	99.596619	179,273.91	-688.63	0.15
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	100.409595	1,104,505.54	99.596236	1,095,558.60	-8,946.94	0.89
		Base		100.409595	1,104,505.54	99.596236	1,095,558.60	-8,946.94	0.89
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.890000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.387029	1,104,257.32	4,257.32	0.90
		Base		100.000000	1,100,000.00	100.387029	1,104,257.32	4,257.32	0.90
US DOLLAR Total									
		Local	121,098,911.300		120,688,071.14		120,904,265.88	216,194.74	98.45
Original Face:		Base	50,510,000.000		120,688,071.14		120,904,265.88	216,194.74	98.45
FIXED INCOME Total									
		Base	121,098,911.300		120,688,071.14		120,904,265.88	216,194.74	98.45
Original Face:			50,510,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		123,002,503.350	Base		122,591,663.19		122,807,857.93	216,194.74	100.00
	Original Face:	50,510,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
				Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
US DOLLAR Total										
			50,000.000	Local		50,000.00		50,000.00	0.00	0.00
				Base		50,000.00		50,000.00	0.00	0.00
CASH Total										
			50,000.000	Base		50,000.00		50,000.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						4.590000	02 Dec 2024		
			300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	21.30
				Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	21.30
138994009	CANTOR FITZGERALD REPO REPO						4.650000	19 Dec 2024		
			85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.03
				Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.03
912797KA4	TREASURY BILL 02/25 0.00000						4.744700	20 Feb 2025		
			40,000,000.000	Local	98.932443	39,572,977.00	99.023944	39,609,577.60	36,600.60	2.81
				Base	98.932443	39,572,977.00	99.023944	39,609,577.60	36,600.60	2.81
912797MH7	TREASURY BILL 09/25 0.00000						3.780000	04 Sep 2025		
			60,000,000.000	Local	97.059921	58,235,952.43	96.793033	58,075,819.80	-160,132.63	4.12
				Base	97.059921	58,235,952.43	96.793033	58,075,819.80	-160,132.63	4.12
912797MJ3	TREASURY BILL 02/25 0.00000						4.671000	06 Feb 2025		
			25,000,000.000	Local	99.130675	24,782,668.75	99.193333	24,798,333.25	15,664.50	1.76
				Base	99.130675	24,782,668.75	99.193333	24,798,333.25	15,664.50	1.76

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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
912797MS3	TREASURY BILL 10/25 0.00000					4.030000	02 Oct 2025		
		Local	25,000,000.000	96.585694	24,146,423.61	96.504528	24,126,132.00	-20,291.61	1.71
		Base		96.585694	24,146,423.61	96.504528	24,126,132.00	-20,291.61	1.71
912797NM5	TREASURY BILL 05/25 0.00000					4.315500	22 May 2025		
		Local	25,000,000.000	97.938150	24,484,537.50	97.956312	24,489,078.00	4,540.50	1.74
		Base		97.938150	24,484,537.50	97.956312	24,489,078.00	4,540.50	1.74
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.570000	02 Dec 2024		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.75
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.75
979QHR003	SOUTH STREET REPO					4.570000	02 Dec 2024		
		Local	68,470,913.280	100.000000	68,470,913.28	100.000000	68,470,913.28	0.00	4.86
		Base		100.000000	68,470,913.28	100.000000	68,470,913.28	0.00	4.86
US DOLLAR Total									
		Local	878,470,913.280		874,693,472.57		874,569,853.93	-123,618.64	62.09
		Base			874,693,472.57		874,569,853.93	-123,618.64	62.09
CASH EQUIVALENT Total									
		Base	878,470,913.280		874,693,472.57		874,569,853.93	-123,618.64	62.09
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	55,656,352.590	1.000000	55,656,352.59	1.000000	55,656,352.59	0.00	3.95
		Base		1.000000	55,656,352.59	1.000000	55,656,352.59	0.00	3.95
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	30,266,260.020	1.000000	30,266,260.02	1.000000	30,266,260.02	0.00	2.15
		Base		1.000000	30,266,260.02	1.000000	30,266,260.02	0.00	2.15
US DOLLAR Total									
		Local	85,922,612.610		85,922,612.61		85,922,612.61	0.00	6.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			85,922,612.61		85,922,612.61	0.00	6.10
EQUITY Total									
			85,922,612.610		85,922,612.61		85,922,612.61	0.00	6.10
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,212,999.150	100.481879	1,218,844.34	97.101989	1,177,846.30	-40,998.04	0.08
Original Face:		Base	20,540,000.000	100.481879	1,218,844.34	97.101989	1,177,846.30	-40,998.04	0.08
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	95.657658	14,348,648.70	-651,351.30	1.02
		Base		100.000000	15,000,000.00	95.657658	14,348,648.70	-651,351.30	1.02
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	95.195741	19,039,148.20	-960,851.80	1.35
		Base		100.000000	20,000,000.00	95.195741	19,039,148.20	-960,851.80	1.35
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	96.410400	6,748,728.00	-251,272.00	0.48
		Base		100.000000	7,000,000.00	96.410400	6,748,728.00	-251,272.00	0.48
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.314352	2,829,430.56	-170,569.44	0.20
		Base		100.000000	3,000,000.00	94.314352	2,829,430.56	-170,569.44	0.20
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.791770	14,968,765.50	-31,234.50	1.06
		Base		100.000000	15,000,000.00	99.791770	14,968,765.50	-31,234.50	1.06
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.145377	4,907,268.85	-92,731.15	0.35
		Base		100.000000	5,000,000.00	98.145377	4,907,268.85	-92,731.15	0.35
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	95.871048	4,793,552.40	-206,447.60	0.34

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	5,000,000.00	95.871048	4,793,552.40	-206,447.60	0.34
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05				2.050000	26 Nov 2025		
	2,500,000.000	Local	100.000000	2,500,000.00	97.929652	2,448,241.30	-51,758.70	0.17
		Base	100.000000	2,500,000.00	97.929652	2,448,241.30	-51,758.70	0.17
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15				3.150000	12 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.393606	9,939,360.60	-60,639.40	0.71
		Base	100.000000	10,000,000.00	99.393606	9,939,360.60	-60,639.40	0.71
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35				3.350000	19 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.459253	9,945,925.30	-54,074.70	0.71
		Base	100.000000	10,000,000.00	99.459253	9,945,925.30	-54,074.70	0.71
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.451081	4,922,554.05	-77,445.95	0.35
		Base	100.000000	5,000,000.00	98.451081	4,922,554.05	-77,445.95	0.35
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4				4.000000	28 Aug 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	99.570581	24,892,645.25	-107,354.75	1.77
		Base	100.000000	25,000,000.00	99.570581	24,892,645.25	-107,354.75	1.77
3130AT4R5	FEDERAL HOME LOAN BANK BONDS 12/24 3.75				3.750000	13 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.972896	9,997,289.60	-2,710.40	0.71
		Base	100.000000	10,000,000.00	99.972896	9,997,289.60	-2,710.40	0.71
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625				4.625000	13 Dec 2024		
	10,000,000.000	Local	100.008080	10,000,808.02	99.998886	9,999,888.60	-919.42	0.71
		Base	100.008080	10,000,808.02	99.998886	9,999,888.60	-919.42	0.71
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,225,122.070	Local	103.699798	4,381,443.05	93.409678	3,946,672.92	-434,770.13	0.28
Original Face:	24,487,993.000	Base	103.699798	4,381,443.05	93.409678	3,946,672.92	-434,770.13	0.28
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	971,033.100	Local	103.639897	1,006,377.70	93.408565	907,028.08	-99,349.62	0.06
Original Face:	10,000,000.000	Base	103.639897	1,006,377.70	93.408565	907,028.08	-99,349.62	0.06
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78				0.780000	16 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.037383	9,803,738.30	-196,261.70	0.70

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		Base	100.000000	10,000,000.00	98.037383	9,803,738.30	-196,261.70	0.70
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58				0.580000	29 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.502142	4,875,107.10	-124,892.90	0.35
		Base	100.000000	5,000,000.00	97.502142	4,875,107.10	-124,892.90	0.35
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	95.327629	4,766,381.45	-233,618.55	0.34
		Base	100.000000	5,000,000.00	95.327629	4,766,381.45	-233,618.55	0.34
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	96.457198	4,822,859.90	94.137068	4,706,853.40	-116,006.50	0.33
		Base	96.457198	4,822,859.90	94.137068	4,706,853.40	-116,006.50	0.33
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.684853	9,868,485.30	-131,514.70	0.70
		Base	100.000000	10,000,000.00	98.684853	9,868,485.30	-131,514.70	0.70
3133ERE98	FEDERAL FARM CREDIT BANK BONDS 11/29 5.11				5.110000	27 Nov 2029		
	5,000,000.000	Local	99.875246	4,993,762.29	99.995474	4,999,773.70	6,011.41	0.35
		Base	99.875246	4,993,762.29	99.995474	4,999,773.70	6,011.41	0.35
3133ERWL1	FEDERAL FARM CREDIT BANK BONDS 04/28 4.44				4.440000	07 Apr 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.545646	14,931,846.90	-68,153.10	1.06
		Base	100.000000	15,000,000.00	99.545646	14,931,846.90	-68,153.10	1.06
3134GXG57	FREDDIE MAC NOTES 01/25 3.5				3.500000	28 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.801508	4,990,075.40	-9,924.60	0.35
		Base	100.000000	5,000,000.00	99.801508	4,990,075.40	-9,924.60	0.35
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2				2.200000	25 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.195354	4,959,767.70	-40,232.30	0.35
		Base	100.000000	5,000,000.00	99.195354	4,959,767.70	-40,232.30	0.35
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.615107	4,980,755.35	-19,244.65	0.35
		Base	100.000000	5,000,000.00	99.615107	4,980,755.35	-19,244.65	0.35
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5				3.500000	23 May 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.586999	4,979,349.95	-20,650.05	0.35

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		Base	100.000000	5,000,000.00	99.586999	4,979,349.95	-20,650.05	0.35
3134GYD58	FREDDIE MAC NOTES 10/25 5				5.000000	30 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.547066	5,027,353.30	27,353.30	0.36
		Base	100.000000	5,000,000.00	100.547066	5,027,353.30	27,353.30	0.36
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	1,122,594.310	Local	99.816668	1,120,536.23	91.596780	1,028,260.24	-92,275.99	0.07
Original Face:	11,452,445.000	Base	99.816668	1,120,536.23	91.596780	1,028,260.24	-92,275.99	0.07
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,463,483.430	Local	100.226900	1,466,804.08	88.674410	1,297,735.30	-169,068.78	0.09
Original Face:	11,058,708.000	Base	100.226900	1,466,804.08	88.674410	1,297,735.30	-169,068.78	0.09
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.733486	4,886,674.30	-113,325.70	0.35
		Base	100.000000	5,000,000.00	97.733486	4,886,674.30	-113,325.70	0.35
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	258,613.400	Local	99.982464	258,568.05	97.537150	252,244.14	-6,323.91	0.02
Original Face:	10,000,000.000	Base	99.982464	258,568.05	97.537150	252,244.14	-6,323.91	0.02
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	366,057.030	Local	100.575236	368,162.72	95.930610	351,160.74	-17,001.98	0.02
Original Face:	12,022,600.000	Base	100.575236	368,162.72	95.930610	351,160.74	-17,001.98	0.02
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	742,230.240	Local	100.484268	745,824.62	97.232320	721,687.68	-24,136.94	0.05
Original Face:	24,000,000.000	Base	100.484268	745,824.62	97.232320	721,687.68	-24,136.94	0.05
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	348,564.310	Local	101.295313	353,079.31	91.243420	318,042.00	-35,037.31	0.02
Original Face:	9,815,000.000	Base	101.295313	353,079.31	91.243420	318,042.00	-35,037.31	0.02
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	190,995.900	Local	100.940905	192,792.99	95.946640	183,254.15	-9,538.84	0.01
Original Face:	10,000,000.000	Base	100.940905	192,792.99	95.946640	183,254.15	-9,538.84	0.01
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	333,148.780	Local	105.366206	351,026.23	102.650830	341,979.99	-9,046.24	0.02

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Original Face:		Base	12,777,000.000	105.366206	351,026.23	102.650830	341,979.99	-9,046.24	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	126,209.500	104.901755	132,395.98	97.974870	123,653.59	-8,742.39	0.01
Original Face:		Base	10,000,000.000	104.901755	132,395.98	97.974870	123,653.59	-8,742.39	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	118,713.600	103.264773	122,589.33	97.122750	115,297.91	-7,291.42	0.01
Original Face:		Base	5,000,000.000	103.264773	122,589.33	97.122750	115,297.91	-7,291.42	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	53,509.400	103.848838	55,568.89	99.503880	53,243.93	-2,324.96	0.00
Original Face:		Base	5,000,000.000	103.848838	55,568.89	99.503880	53,243.93	-2,324.96	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.160003	9,516,000.30	-483,999.70	0.68
		Base		100.000000	10,000,000.00	95.160003	9,516,000.30	-483,999.70	0.68
31424WHE5	FARMER MAC NOTES 06/25 5.15					5.150000	12 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.388580	10,038,858.00	38,858.00	0.71
		Base		100.000000	10,000,000.00	100.388580	10,038,858.00	38,858.00	0.71
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					4.875000	20 Apr 2042		
		Local	226,776.890	102.150788	231,654.38	100.409894	227,706.43	-3,947.95	0.02
Original Face:		Base	9,875,825.000	102.150788	231,654.38	100.409894	227,706.43	-3,947.95	0.02
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	113,075.950	99.962645	113,033.71	95.483810	107,969.23	-5,064.48	0.01
Original Face:		Base	5,000,000.000	99.962645	113,033.71	95.483810	107,969.23	-5,064.48	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	610,744.390	100.774199	615,472.77	94.665450	578,163.93	-37,308.84	0.04
Original Face:		Base	10,000,000.000	100.774199	615,472.77	94.665450	578,163.93	-37,308.84	0.04
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	5,567.030	99.720677	5,551.48	94.805040	5,277.83	-273.65	0.00
Original Face:		Base	2,000,000.000	99.720677	5,551.48	94.805040	5,277.83	-273.65	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	886,629.800	96.092008	851,980.38	91.664600	812,725.66	-39,254.72	0.06

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Original Face:		Base	10,000,000.000	96.092008	851,980.38	91.664600	812,725.66	-39,254.72	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,542,132.900	95.224134	2,420,724.04	83.272110	2,116,887.70	-303,836.34	0.15
Original Face:		Base	10,000,000.000	95.224134	2,420,724.04	83.272110	2,116,887.70	-303,836.34	0.15
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	492,310.900	98.017854	482,552.58	91.002080	448,013.16	-34,539.42	0.03
Original Face:		Base	5,000,000.000	98.017854	482,552.58	91.002080	448,013.16	-34,539.42	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	483,219.030	100.674814	486,479.86	86.048160	415,801.08	-70,678.78	0.03
Original Face:		Base	10,000,000.000	100.674814	486,479.86	86.048160	415,801.08	-70,678.78	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	452,093.220	100.186161	452,934.84	85.224390	385,293.69	-67,641.15	0.03
Original Face:		Base	10,000,000.000	100.186161	452,934.84	85.224390	385,293.69	-67,641.15	0.03
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,372,953.120	96.380166	1,323,254.50	84.498470	1,160,124.38	-163,130.12	0.08
Original Face:		Base	4,000,000.000	96.380166	1,323,254.50	84.498470	1,160,124.38	-163,130.12	0.08
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,891,844.500	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.11
Original Face:		Base	5,000,000.000	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.11
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	65,856.320	99.917715	65,802.13	98.779880	65,052.79	-749.34	0.00
Original Face:		Base	10,000,000.000	99.917715	65,802.13	98.779880	65,052.79	-749.34	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	405,791.870	100.062328	406,044.79	98.388150	399,251.11	-6,793.68	0.03
Original Face:		Base	5,000,000.000	100.062328	406,044.79	98.388150	399,251.11	-6,793.68	0.03
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,644,876.360	99.683906	1,639,677.00	95.151280	1,565,120.91	-74,556.09	0.11
Original Face:		Base	5,000,000.000	99.683906	1,639,677.00	95.151280	1,565,120.91	-74,556.09	0.11
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,820,155.850	93.068250	4,486,034.71	93.311620	4,497,765.51	11,730.80	0.32

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Original Face:	5,000,000.000	Base	93.068250	4,486,034.71	93.311620	4,497,765.51	11,730.80	0.32
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	365,194.290	Local	108.823517	397,417.27	91.601260	334,522.57	-62,894.70	0.02
Original Face:	10,000,000.000	Base	108.823517	397,417.27	91.601260	334,522.57	-62,894.70	0.02
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	30,000,000.000	Local	99.336552	29,800,965.70	98.297899	29,489,369.70	-311,596.00	2.09
		Base	99.336552	29,800,965.70	98.297899	29,489,369.70	-311,596.00	2.09
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	99.644922	9,964,492.22	95.429688	9,542,968.80	-421,523.42	0.68
		Base	99.644922	9,964,492.22	95.429688	9,542,968.80	-421,523.42	0.68
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.865406	24,966,351.49	99.214062	24,803,515.50	-162,835.99	1.76
		Base	99.865406	24,966,351.49	99.214062	24,803,515.50	-162,835.99	1.76
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.817800	24,954,450.07	100.184375	25,046,093.75	91,643.68	1.78
		Base	99.817800	24,954,450.07	100.184375	25,046,093.75	91,643.68	1.78
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	40,000,000.000	Local	99.965378	39,986,151.18	100.384766	40,153,906.40	167,755.22	2.85
		Base	99.965378	39,986,151.18	100.384766	40,153,906.40	167,755.22	2.85
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	50,000,000.000	Local	99.949950	49,974,974.96	100.800781	50,400,390.50	425,415.54	3.58
		Base	99.949950	49,974,974.96	100.800781	50,400,390.50	425,415.54	3.58
US DOLLAR Total								
	455,412,496.640	Local		454,549,652.05		448,105,852.18	-6,443,799.87	31.81
Original Face:	292,029,571.000	Base		454,549,652.05		448,105,852.18	-6,443,799.87	31.81
FIXED INCOME Total								
	455,412,496.640	Base		454,549,652.05		448,105,852.18	-6,443,799.87	31.81
Original Face:	292,029,571.000							

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

Holdings

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

As of: *November 30, 2024*

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

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

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,419,856,022.530	Base		1,415,215,737.23		1,408,648,318.72	-6,567,418.51	100.00
	Original Face:	292,029,571.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			50,000.020	Local	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	Local		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	
0347M2MK9	ANGLESEA FDG PLC + ANG						4.750000	19 Dec 2024		
			25,000,000.000	Local	99.762500	24,940,625.00	99.762500	24,940,625.00	0.00	0.62
				Base	99.762500	24,940,625.00	99.762500	24,940,625.00	0.00	0.62
0347M2PM2	ANGLESEA FDG PLC + ANG						4.620000	21 Feb 2025		
			25,000,000.000	Local	98.947667	24,736,916.66	98.920133	24,730,033.25	-6,883.41	0.62
				Base	98.947667	24,736,916.66	98.920133	24,730,033.25	-6,883.41	0.62
03785DM52	APPLE INC						4.750000	05 Dec 2024		
			25,000,000.000	Local	99.947222	24,986,805.56	99.947222	24,986,805.50	-0.06	0.63
				Base	99.947222	24,986,805.56	99.947222	24,986,805.50	-0.06	0.63
03785DMD5	APPLE INC						4.700000	13 Dec 2024		
			25,000,000.000	Local	99.843333	24,960,833.33	99.843333	24,960,833.25	-0.08	0.63
				Base	99.843333	24,960,833.33	99.843333	24,960,833.25	-0.08	0.63
03785DMG8	APPLE INC						4.560000	16 Dec 2024		
			25,000,000.000	Local	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	0.62
				Base	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03948GM34	ARCHER DANIELS MIDLA				4.790000	03 Dec 2024		
	25,000,000.000	Local	99.973389	24,993,347.22	99.973389	24,993,347.25	0.03	0.63
		Base	99.973389	24,993,347.22	99.973389	24,993,347.25	0.03	0.63
04821TNW1	ATLANTIC ASSET SECUR				4.550000	30 Jan 2025		
	25,000,000.000	Local	99.241667	24,810,416.67	99.196067	24,799,016.75	-11,399.92	0.62
		Base	99.241667	24,810,416.67	99.196067	24,799,016.75	-11,399.92	0.62
04821TPL3	ATLANTIC ASSET SECUR				4.600000	20 Feb 2025		
	25,000,000.000	Local	98.965000	24,741,250.00	98.928608	24,732,152.00	-9,098.00	0.62
		Base	98.965000	24,741,250.00	98.928608	24,732,152.00	-9,098.00	0.62
06741FN78	BARCLAYS BK PLC / BARCLAYS US 01/25 ZCP				4.730000	07 Jan 2025		
	25,000,000.000	Local	99.513861	24,878,465.28	99.513861	24,878,465.25	-0.03	0.62
		Base	99.513861	24,878,465.28	99.513861	24,878,465.25	-0.03	0.62
06741FQE0	BARCLAYS BK PLC / BARCLAYS US 03/25 ZCP				4.580000	14 Mar 2025		
	25,000,000.000	Local	98.689611	24,672,402.78	98.663292	24,665,823.00	-6,579.78	0.62
		Base	98.689611	24,672,402.78	98.663292	24,665,823.00	-6,579.78	0.62
07644ANT7	BEDFORD ROW FDG CORP				4.660000	27 Jan 2025		
	25,000,000.000	Local	99.262167	24,815,541.67	99.262167	24,815,541.75	0.08	0.62
		Base	99.262167	24,815,541.67	99.262167	24,815,541.75	0.08	0.62
07644APS7	BEDFORD ROW FDG CORP				4.600000	26 Feb 2025		
	25,000,000.000	Local	98.888333	24,722,083.34	98.862695	24,715,673.75	-6,409.59	0.62
		Base	98.888333	24,722,083.34	98.862695	24,715,673.75	-6,409.59	0.62
07644AQ31	BEDFORD ROW FDG CORP				4.430000	03 Mar 2025		
	25,000,000.000	Local	98.867889	24,716,972.22	98.799933	24,699,983.25	-16,988.97	0.62
		Base	98.867889	24,716,972.22	98.799933	24,699,983.25	-16,988.97	0.62
13738JM31	CAN AST + CAN LTD JT				5.180000	03 Dec 2024		
	25,000,000.000	Local	99.971222	24,992,805.56	99.971222	24,992,805.50	-0.06	0.63
		Base	99.971222	24,992,805.56	99.971222	24,992,805.50	-0.06	0.63
14912DM22	CATERPLR FIN SRV CO.				4.590000	02 Dec 2024		
	25,000,000.000	Local	99.987250	24,996,812.50	99.987250	24,996,812.50	0.00	0.63
		Base	99.987250	24,996,812.50	99.987250	24,996,812.50	0.00	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15963TM97	CHARIOT FNDG LLC					4.750000	09 Dec 2024		
		Local	25,000,000.000	99.894444	24,973,611.11	99.894444	24,973,611.00	-0.11	0.63
		Base		99.894444	24,973,611.11	99.894444	24,973,611.00	-0.11	0.63
15963TP45	CHARIOT FNDG LLC					4.680000	04 Feb 2025		
		Local	20,000,000.000	99.155000	19,831,000.00	99.136320	19,827,264.00	-3,736.00	0.50
		Base		99.155000	19,831,000.00	99.136320	19,827,264.00	-3,736.00	0.50
16677JMJ2	CHEVRON CORP					4.590000	18 Dec 2024		
		Local	25,000,000.000	99.783250	24,945,812.50	99.783250	24,945,812.50	0.00	0.62
		Base		99.783250	24,945,812.50	99.783250	24,945,812.50	0.00	0.62
16677JNT9	CHEVRON CORP					4.490000	27 Jan 2025		
		Local	25,000,000.000	99.289083	24,822,270.83	99.289083	24,822,270.75	-0.08	0.62
		Base		99.289083	24,822,270.83	99.289083	24,822,270.75	-0.08	0.62
16677JPQ3	CHEVRON CORP					4.420000	24 Feb 2025		
		Local	25,000,000.000	98.956389	24,739,097.22	98.903075	24,725,768.75	-13,328.47	0.62
		Base		98.956389	24,739,097.22	98.903075	24,725,768.75	-13,328.47	0.62
17277APC5	CISCO SYSTEMS INC					4.550000	12 Feb 2025		
		Local	25,000,000.000	99.077361	24,769,340.28	99.050000	24,762,500.00	-6,840.28	0.62
		Base		99.077361	24,769,340.28	99.050000	24,762,500.00	-6,840.28	0.62
17277AQ34	CISCO SYSTEMS INC					4.550000	03 Mar 2025		
		Local	25,000,000.000	98.837222	24,709,305.55	98.805678	24,701,419.50	-7,886.05	0.62
		Base		98.837222	24,709,305.55	98.805678	24,701,419.50	-7,886.05	0.62
17277AR17	CISCO SYSTEMS INC					4.600000	01 Apr 2025		
		Local	25,000,000.000	98.453889	24,613,472.22	98.460450	24,615,112.50	1,640.28	0.62
		Base		98.453889	24,613,472.22	98.460450	24,615,112.50	1,640.28	0.62
19121AM65	COCA COLA COMPANY					5.240000	06 Dec 2024		
		Local	25,000,000.000	99.927222	24,981,805.55	99.927222	24,981,805.50	-0.05	0.63
		Base		99.927222	24,981,805.55	99.927222	24,981,805.50	-0.05	0.63
19121ANH0	COCA COLA COMPANY					5.120000	17 Jan 2025		
		Local	25,000,000.000	99.331556	24,832,888.89	99.331556	24,832,889.00	0.11	0.62
		Base		99.331556	24,832,888.89	99.331556	24,832,889.00	0.11	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23102UN32	CUMMINS INC					4.600000	03 Jan 2025		
		Local	22,500,000.000	99.578333	22,405,125.00	99.578333	22,405,124.93	-0.07	0.56
		Base		99.578333	22,405,125.00	99.578333	22,405,124.93	-0.07	0.56
23102UNA6	CUMMINS INC					4.620000	10 Jan 2025		
		Local	22,500,000.000	99.486667	22,384,500.00	99.486667	22,384,500.08	0.08	0.56
		Base		99.486667	22,384,500.00	99.486667	22,384,500.08	0.08	0.56
24422LMA8	JOHN DEERE CAPITAL C					4.550000	10 Dec 2024		
		Local	25,000,000.000	99.886250	24,971,562.50	99.886250	24,971,562.50	0.00	0.63
		Base		99.886250	24,971,562.50	99.886250	24,971,562.50	0.00	0.63
24422LMB6	JOHN DEERE CAPITAL C					4.550000	11 Dec 2024		
		Local	25,000,000.000	99.873611	24,968,402.78	99.873611	24,968,402.75	-0.03	0.63
		Base		99.873611	24,968,402.78	99.873611	24,968,402.75	-0.03	0.63
30601VMH1	FAIRWAY FINANCE CORP					5.100000	17 Dec 2024		
		Local	25,000,000.000	99.773333	24,943,333.33	99.773333	24,943,333.25	-0.08	0.62
		Base		99.773333	24,943,333.33	99.773333	24,943,333.25	-0.08	0.62
30601VQJ3	FAIRWAY FINANCE CORP					4.580000	18 Mar 2025		
		Local	25,000,000.000	98.638722	24,659,680.56	98.606919	24,651,729.75	-7,950.81	0.62
		Base		98.638722	24,659,680.56	98.606919	24,651,729.75	-7,950.81	0.62
36955DMJ6	GEN DYNAMICS CORP					4.580000	18 Dec 2024		
		Local	25,000,000.000	99.783722	24,945,930.56	99.783722	24,945,930.50	-0.06	0.62
		Base		99.783722	24,945,930.56	99.783722	24,945,930.50	-0.06	0.62
36955DMK3	GEN DYNAMICS CORP					4.560000	19 Dec 2024		
		Local	25,000,000.000	99.772000	24,943,000.00	99.772000	24,943,000.00	0.00	0.62
		Base		99.772000	24,943,000.00	99.772000	24,943,000.00	0.00	0.62
38346LN36	GOTHAM FDG CORP					4.710000	03 Jan 2025		
		Local	25,000,000.000	99.568250	24,892,062.50	99.568250	24,892,062.50	0.00	0.62
		Base		99.568250	24,892,062.50	99.568250	24,892,062.50	0.00	0.62
38346LN93	GOTHAM FDG CORP					4.710000	09 Jan 2025		
		Local	25,000,000.000	99.489750	24,872,437.50	99.489750	24,872,437.50	0.00	0.62
		Base		99.489750	24,872,437.50	99.489750	24,872,437.50	0.00	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060WNQ1	GTA FDG LLC DISC					4.620000	24 Jan 2025		
		Local	25,000,000.000	99.307000	24,826,750.00	99.307000	24,826,750.00	0.00	0.62
		Base		99.307000	24,826,750.00	99.307000	24,826,750.00	0.00	0.62
40060WPU0	GTA FDG LLC DISC					4.660000	28 Feb 2025		
		Local	25,000,000.000	98.847944	24,711,986.11	98.832419	24,708,104.75	-3,881.36	0.62
		Base		98.847944	24,711,986.11	98.832419	24,708,104.75	-3,881.36	0.62
40060WQM7	GTA FDG LLC DISC					4.560000	21 Mar 2025		
		Local	25,000,000.000	98.606667	24,651,666.66	98.568059	24,642,014.75	-9,651.91	0.62
		Base		98.606667	24,651,666.66	98.568059	24,642,014.75	-9,651.91	0.62
40588LML0	HALKIN FINANCE LLC USC					4.760000	20 Dec 2024		
		Local	25,000,000.000	99.748778	24,937,194.44	99.748778	24,937,194.50	0.06	0.62
		Base		99.748778	24,937,194.44	99.748778	24,937,194.50	0.06	0.62
40588LMQ9	HALKIN FINANCE LLC USC					4.680000	24 Dec 2024		
		Local	25,000,000.000	99.701000	24,925,250.00	99.701000	24,925,250.00	0.00	0.62
		Base		99.701000	24,925,250.00	99.701000	24,925,250.00	0.00	0.62
43851TNQ5	HONEYWELL INTERNATN					4.490000	24 Jan 2025		
		Local	25,000,000.000	99.326500	24,831,625.00	99.326500	24,831,625.00	0.00	0.62
		Base		99.326500	24,831,625.00	99.326500	24,831,625.00	0.00	0.62
43851TPS9	HONEYWELL INTERNATN					4.480000	26 Feb 2025		
		Local	25,000,000.000	98.917333	24,729,333.33	98.875221	24,718,805.25	-10,528.08	0.62
		Base		98.917333	24,729,333.33	98.875221	24,718,805.25	-10,528.08	0.62
4523ELMH5	ILLINOIS TOOL WORKS INC					4.600000	17 Dec 2024		
		Local	25,000,000.000	99.795556	24,948,888.89	99.795556	24,948,889.00	0.11	0.62
		Base		99.795556	24,948,888.89	99.795556	24,948,889.00	0.11	0.62
47816FNQ0	JOHNSON + JOHNSON					4.560000	24 Jan 2025		
		Local	25,000,000.000	99.316000	24,829,000.00	99.316000	24,829,000.00	0.00	0.62
		Base		99.316000	24,829,000.00	99.316000	24,829,000.00	0.00	0.62
47816FPU9	JOHNSON + JOHNSON					4.400000	28 Feb 2025		
		Local	25,000,000.000	98.912222	24,728,055.56	98.878004	24,719,501.00	-8,554.56	0.62
		Base		98.912222	24,728,055.56	98.878004	24,719,501.00	-8,554.56	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816FQX2	JOHNSON + JOHNSON					4.400000	31 Mar 2025		
		Local	25,000,000.000	98.533333	24,633,333.33	98.502789	24,625,697.25	-7,636.08	0.62
		Base		98.533333	24,633,333.33	98.502789	24,625,697.25	-7,636.08	0.62
4820P2NP6	JUPITER SECT CO LLC					4.700000	23 Jan 2025		
		Local	25,000,000.000	99.308056	24,827,013.89	99.308056	24,827,014.00	0.11	0.62
		Base		99.308056	24,827,013.89	99.308056	24,827,014.00	0.11	0.62
4820P2P66	JUPITER SECT CO LLC					4.680000	06 Feb 2025		
		Local	25,000,000.000	99.129000	24,782,250.00	99.115075	24,778,768.75	-3,481.25	0.62
		Base		99.129000	24,782,250.00	99.115075	24,778,768.75	-3,481.25	0.62
53127TNP4	LIBERTY FUNDING LLC					4.590000	23 Jan 2025		
		Local	25,000,000.000	99.324250	24,831,062.50	99.324250	24,831,062.50	0.00	0.62
		Base		99.324250	24,831,062.50	99.324250	24,831,062.50	0.00	0.62
53127TP31	LIBERTY FUNDING LLC					4.650000	03 Feb 2025		
		Local	25,000,000.000	99.173333	24,793,333.33	99.154833	24,788,708.25	-4,625.08	0.62
		Base		99.173333	24,793,333.33	99.154833	24,788,708.25	-4,625.08	0.62
53245PMJ4	ELI LILLY + COMPANY					4.570000	18 Dec 2024		
		Local	25,000,000.000	99.784194	24,946,048.61	99.784194	24,946,048.50	-0.11	0.62
		Base		99.784194	24,946,048.61	99.784194	24,946,048.50	-0.11	0.62
56274LNV2	MANHATTAN ASSET FDG.					4.640000	29 Jan 2025		
		Local	25,000,000.000	99.239556	24,809,888.89	99.212196	24,803,049.00	-6,839.89	0.62
		Base		99.239556	24,809,888.89	99.212196	24,803,049.00	-6,839.89	0.62
56274LP57	MANHATTAN ASSET FDG.					4.640000	05 Feb 2025		
		Local	25,000,000.000	99.149333	24,787,333.33	99.122674	24,780,668.50	-6,664.83	0.62
		Base		99.149333	24,787,333.33	99.122674	24,780,668.50	-6,664.83	0.62
57576JMD1	MASSACHUSETTS MUT LIFE INS CO					4.580000	13 Dec 2024		
		Local	25,000,000.000	99.847333	24,961,833.33	99.847333	24,961,833.25	-0.08	0.63
		Base		99.847333	24,961,833.33	99.847333	24,961,833.25	-0.08	0.63
57576JMG4	MASSACHUSETTS MUT LIFE INS CO					4.580000	16 Dec 2024		
		Local	25,000,000.000	99.809167	24,952,291.67	99.809167	24,952,291.75	0.08	0.62
		Base		99.809167	24,952,291.67	99.809167	24,952,291.75	0.08	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63763PPS2	NATIONAL SECS CLEARING					5.010000	26 Feb 2025		
		Local	25,000,000.000	98.789250	24,697,312.50	98.875304	24,718,826.00	21,513.50	0.62
		Base		98.789250	24,697,312.50	98.875304	24,718,826.00	21,513.50	0.62
64106GMH3	NESTLE FIN FRANCE S.					4.630000	17 Dec 2024		
		Local	25,000,000.000	99.794222	24,948,555.55	99.794222	24,948,555.50	-0.05	0.62
		Base		99.794222	24,948,555.55	99.794222	24,948,555.50	-0.05	0.62
64106GNG4	NESTLE FIN FRANCE S.					4.600000	16 Jan 2025		
		Local	15,400,000.000	99.412222	15,309,482.22	99.412222	15,309,482.19	-0.03	0.38
		Base		99.412222	15,309,482.22	99.412222	15,309,482.19	-0.03	0.38
64106GRN5	NESTLE FIN FRANCE S.					4.480000	22 Apr 2025		
		Local	25,000,000.000	98.232889	24,558,222.22	98.228800	24,557,200.00	-1,022.22	0.62
		Base		98.232889	24,558,222.22	98.228800	24,557,200.00	-1,022.22	0.62
64951WMK7	NEW YORK LFE CAP COR					4.730000	19 Dec 2024		
		Local	9,513,000.000	99.763500	9,490,501.75	99.763500	9,490,501.75	0.00	0.24
		Base		99.763500	9,490,501.75	99.763500	9,490,501.75	0.00	0.24
64951WNQ3	NEW YORK LFE CAP COR					4.620000	24 Jan 2025		
		Local	15,227,000.000	99.307000	15,121,476.89	99.307000	15,121,476.89	0.00	0.38
		Base		99.307000	15,121,476.89	99.307000	15,121,476.89	0.00	0.38
64951WPQ1	NEW YORK LFE CAP COR					4.450000	24 Feb 2025		
		Local	15,000,000.000	98.949306	14,842,395.83	98.900900	14,835,135.00	-7,260.83	0.37
		Base		98.949306	14,842,395.83	98.900900	14,835,135.00	-7,260.83	0.37
64952UPK7	NEW YORK LIFE SHORT TERM FDG L 02/25 ZCP					4.550000	19 Feb 2025		
		Local	15,000,000.000	98.988889	14,848,333.34	98.962548	14,844,382.20	-3,951.14	0.37
		Base		98.988889	14,848,333.34	98.962548	14,844,382.20	-3,951.14	0.37
6698M4M90	NOVARTIS FNC CRP					4.580000	09 Dec 2024		
		Local	25,000,000.000	99.898222	24,974,555.56	99.898222	24,974,555.50	-0.06	0.63
		Base		99.898222	24,974,555.56	99.898222	24,974,555.50	-0.06	0.63
6698M4MA7	NOVARTIS FNC CRP					4.570000	10 Dec 2024		
		Local	25,000,000.000	99.885750	24,971,437.50	99.885750	24,971,437.50	0.00	0.63
		Base		99.885750	24,971,437.50	99.885750	24,971,437.50	0.00	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6698M4MA7	NOVARTIS FNC CRP				4.720000	10 Dec 2024		
	25,000,000.000	Local	99.882000	24,970,500.00	99.882000	24,970,500.00	0.00	0.63
		Base	99.882000	24,970,500.00	99.882000	24,970,500.00	0.00	0.63
67983TP59	OLD LINE FUNDING LLC				4.610000	05 Feb 2025		
	25,000,000.000	Local	99.154833	24,788,708.34	99.125570	24,781,392.50	-7,315.84	0.62
		Base	99.154833	24,788,708.34	99.125570	24,781,392.50	-7,315.84	0.62
67983TRA6	OLD LINE FUNDING LLC				4.530000	10 Apr 2025		
	25,000,000.000	Local	98.364167	24,591,041.67	98.339000	24,584,750.00	-6,291.67	0.62
		Base	98.364167	24,591,041.67	98.339000	24,584,750.00	-6,291.67	0.62
69372ANE8	PACCAR FINANCIAL COR				4.580000	14 Jan 2025		
	25,000,000.000	Local	99.440222	24,860,055.56	99.440222	24,860,055.50	-0.06	0.62
		Base	99.440222	24,860,055.56	99.440222	24,860,055.50	-0.06	0.62
69372ANQ1	PACCAR FINANCIAL COR				4.580000	24 Jan 2025		
	25,000,000.000	Local	99.313000	24,828,250.00	99.313000	24,828,250.00	0.00	0.62
		Base	99.313000	24,828,250.00	99.313000	24,828,250.00	0.00	0.62
71344TPE6	PEPSICO INC				4.840000	14 Feb 2025		
	25,000,000.000	Local	98.991667	24,747,916.67	99.036003	24,759,000.75	11,084.08	0.62
		Base	98.991667	24,747,916.67	99.036003	24,759,000.75	11,084.08	0.62
71344TPU0	PEPSICO INC				4.390000	28 Feb 2025		
	25,000,000.000	Local	98.914694	24,728,673.61	98.857950	24,714,487.50	-14,186.11	0.62
		Base	98.914694	24,728,673.61	98.857950	24,714,487.50	-14,186.11	0.62
71708ENW1	PFIZER INC				4.530000	30 Jan 2025		
	25,000,000.000	Local	99.245000	24,811,250.00	99.216274	24,804,068.50	-7,181.50	0.62
		Base	99.245000	24,811,250.00	99.216274	24,804,068.50	-7,181.50	0.62
71708EQ32	PFIZER INC				4.450000	03 Mar 2025		
	25,000,000.000	Local	98.862778	24,715,694.45	98.810726	24,702,681.50	-13,012.95	0.62
		Base	98.862778	24,715,694.45	98.810726	24,702,681.50	-13,012.95	0.62
8010M2MP4	SANOFI				4.650000	23 Dec 2024		
	25,000,000.000	Local	99.715833	24,928,958.33	99.715833	24,928,958.25	-0.08	0.62
		Base	99.715833	24,928,958.33	99.715833	24,928,958.25	-0.08	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8010M2MW9	SANOFI					4.690000	30 Dec 2024		
		Local	25,000,000.000	99.622194	24,905,548.61	99.622194	24,905,548.50	-0.11	0.62
		Base		99.622194	24,905,548.61	99.622194	24,905,548.50	-0.11	0.62
82124LM58	SHEFFIELD RECEIVABLE					5.070000	05 Dec 2024		
		Local	25,000,000.000	99.943667	24,985,916.67	99.943667	24,985,916.75	0.08	0.63
		Base		99.943667	24,985,916.67	99.943667	24,985,916.75	0.08	0.63
82124LPK2	SHEFFIELD RECEIVABLE					4.600000	19 Feb 2025		
		Local	25,000,000.000	98.977778	24,744,444.44	98.946452	24,736,613.00	-7,831.44	0.62
		Base		98.977778	24,744,444.44	98.946452	24,736,613.00	-7,831.44	0.62
88602TMC4	THUNDER BAY FNDNG LLC					5.060000	12 Dec 2024		
		Local	25,000,000.000	99.845389	24,961,347.22	99.845389	24,961,347.25	0.03	0.63
		Base		99.845389	24,961,347.22	99.845389	24,961,347.25	0.03	0.63
88602TNG4	THUNDER BAY FNDNG LLC					4.900000	16 Jan 2025		
		Local	25,000,000.000	99.373889	24,843,472.22	99.373889	24,843,472.25	0.03	0.62
		Base		99.373889	24,843,472.22	99.373889	24,843,472.25	0.03	0.62
89233GN36	TOYOTA MOTOR CREDIT					5.110000	03 Jan 2025		
		Local	25,000,000.000	99.531583	24,882,895.83	99.531583	24,882,895.75	-0.08	0.62
		Base		99.531583	24,882,895.83	99.531583	24,882,895.75	-0.08	0.62
89233GQ41	TOYOTA MOTOR CREDIT					4.710000	04 Mar 2025		
		Local	25,000,000.000	98.783250	24,695,812.50	98.789806	24,697,451.50	1,639.00	0.62
		Base		98.783250	24,695,812.50	98.789806	24,697,451.50	1,639.00	0.62
9113A2M29	UNITED PARCEL SERVIC					4.580000	02 Dec 2024		
		Local	25,000,000.000	99.987278	24,996,819.44	99.987278	24,996,819.50	0.06	0.63
		Base		99.987278	24,996,819.44	99.987278	24,996,819.50	0.06	0.63
912797JR9	TREASURY BILL 01/25 0.00000					4.390000	23 Jan 2025		
		Local	20,000,000.000	99.353694	19,870,738.89	99.353694	19,870,738.80	-0.09	0.50
		Base		99.353694	19,870,738.89	99.353694	19,870,738.80	-0.09	0.50
912797KA4	TREASURY BILL 02/25 0.00000					4.692000	20 Feb 2025		
		Local	20,000,000.000	98.944300	19,788,860.00	99.023944	19,804,788.80	15,928.80	0.50
		Base		98.944300	19,788,860.00	99.023944	19,804,788.80	15,928.80	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
912797LB1	TREASURY BILL 05/25 0.00000					4.281200	15 May 2025		
		Local	10,000,000.000	98.037783	9,803,778.34	98.039972	9,803,997.20	218.86	0.25
		Base		98.037783	9,803,778.34	98.039972	9,803,997.20	218.86	0.25
912797LY1	TREASURY BILL 01/25 0.00000					4.411600	16 Jan 2025		
		Local	20,000,000.000	99.436296	19,887,259.11	99.436296	19,887,259.20	0.09	0.50
		Base		99.436296	19,887,259.11	99.436296	19,887,259.20	0.09	0.50
912797MH7	TREASURY BILL 09/25 0.00000					4.167500	04 Sep 2025		
		Local	10,000,000.000	96.793340	9,679,334.03	96.793033	9,679,303.30	-30.73	0.24
		Base		96.793340	9,679,334.03	96.793033	9,679,303.30	-30.73	0.24
912797MK0	TREASURY BILL 02/25 0.00000					4.402000	13 Feb 2025		
		Local	20,000,000.000	99.095144	19,819,028.89	99.106764	19,821,352.80	2,323.91	0.50
		Base		99.095144	19,819,028.89	99.106764	19,821,352.80	2,323.91	0.50
912797ML8	TREASURY BILL 02/25 0.00000					4.675000	27 Feb 2025		
		Local	20,000,000.000	98.857222	19,771,444.45	98.940896	19,788,179.20	16,734.75	0.50
		Base		98.857222	19,771,444.45	98.940896	19,788,179.20	16,734.75	0.50
912797MN4	TREASURY BILL 12/24 0.00000					4.502000	10 Dec 2024		
		Local	40,000,000.000	99.887450	39,954,980.00	99.887450	39,954,980.00	0.00	1.00
		Base		99.887450	39,954,980.00	99.887450	39,954,980.00	0.00	1.00
912797MQ7	TREASURY BILL 12/24 0.00000					4.926000	24 Dec 2024		
		Local	20,000,000.000	99.685283	19,937,056.67	99.685283	19,937,056.60	-0.07	0.50
		Base		99.685283	19,937,056.67	99.685283	19,937,056.60	-0.07	0.50
912797MR5	TREASURY BILL 12/24 0.00000					4.531200	31 Dec 2024		
		Local	30,000,000.000	99.622400	29,886,720.00	99.622400	29,886,720.00	0.00	0.75
		Base		99.622400	29,886,720.00	99.622400	29,886,720.00	0.00	0.75
912797MY0	TREASURY BILL 01/25 0.00000					4.521800	21 Jan 2025		
		Local	20,000,000.000	99.359412	19,871,882.33	99.359412	19,871,882.40	0.07	0.50
		Base		99.359412	19,871,882.33	99.359412	19,871,882.40	0.07	0.50
912797MZ7	TREASURY BILL 01/25 0.00000					4.432000	28 Jan 2025		
		Local	20,000,000.000	99.285956	19,857,191.11	99.285956	19,857,191.20	0.09	0.50
		Base		99.285956	19,857,191.11	99.285956	19,857,191.20	0.09	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
912797NF0	TREASURY BILL 02/25 0.00000				4.405500	04 Feb 2025		
	20,000,000.000	Local	99.204563	19,840,912.50	99.209956	19,841,991.20	1,078.70	0.50
		Base	99.204563	19,840,912.50	99.209956	19,841,991.20	1,078.70	0.50
912797NK9	TREASURY BILL 03/25 0.00000				4.393000	04 Mar 2025		
	20,000,000.000	Local	98.865142	19,773,028.33	98.878516	19,775,703.20	2,674.87	0.50
		Base	98.865142	19,773,028.33	98.878516	19,775,703.20	2,674.87	0.50
912797NQ6	TREASURY BILL 03/25 0.00000				4.373000	11 Mar 2025		
	20,000,000.000	Local	98.785278	19,757,055.56	98.793919	19,758,783.80	1,728.24	0.49
		Base	98.785278	19,757,055.56	98.793919	19,758,783.80	1,728.24	0.49
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.550000	02 Dec 2024		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	6.26
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	6.26
92646KP48	VICTORY RECEIVABLES				4.550000	04 Feb 2025		
	25,000,000.000	Local	99.178472	24,794,618.05	99.140601	24,785,150.25	-9,467.80	0.62
		Base	99.178472	24,794,618.05	99.140601	24,785,150.25	-9,467.80	0.62
92646KP71	VICTORY RECEIVABLES				4.680000	07 Feb 2025		
	25,000,000.000	Local	99.116000	24,779,000.00	99.102315	24,775,578.75	-3,421.25	0.62
		Base	99.116000	24,779,000.00	99.102315	24,775,578.75	-3,421.25	0.62
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.530000	02 Dec 2024		
	174,218,443.730	Local	100.000000	174,218,443.73	100.000000	174,218,443.73	0.00	4.36
		Base	100.000000	174,218,443.73	100.000000	174,218,443.73	0.00	4.36
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.570000	12 Dec 2024		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.530000	02 Dec 2024		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.01
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.01
979QRC005	BANK OF AMERICA REPO				4.500000	02 Dec 2024		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.76
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
980UKM008	US BANK REPO					4.560000	02 Dec 2024		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	7.51
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	7.51
985FHY004	MITSUBISHI UFJ REPO					4.600000	19 Dec 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.50
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.50
US DOLLAR Total									
		Local	3,569,358,443.730		3,553,607,466.45		3,553,444,093.22	-163,373.23	89.00
		Base			3,553,607,466.45		3,553,444,093.22	-163,373.23	89.00
CASH EQUIVALENT Total									
		Base	3,569,358,443.730		3,553,607,466.45		3,553,444,093.22	-163,373.23	89.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	13,554,592.600	1.000000	13,554,592.60	1.000000	13,554,592.60	0.00	0.34
		Base		1.000000	13,554,592.60	1.000000	13,554,592.60	0.00	0.34
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	46,426,550.230	1.000000	46,426,550.23	1.000000	46,426,550.23	0.00	1.16
		Base		1.000000	46,426,550.23	1.000000	46,426,550.23	0.00	1.16
US DOLLAR Total									
		Local	59,981,142.830		59,981,142.83		59,981,142.83	0.00	1.50
		Base			59,981,142.83		59,981,142.83	0.00	1.50
EQUITY Total									
		Base	59,981,142.830		59,981,142.83		59,981,142.83	0.00	1.50
FIXED INCOME									

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Base Currency: 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							Exchange Rate: 1.000000	
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1				4.737000	16 Oct 2025		
	3,451,236.430	Local	100.000000	3,451,236.43	100.025370	3,452,112.01	875.58	0.09
Original Face:	5,000,000.000	Base	100.000000	3,451,236.43	100.025370	3,452,112.01	875.58	0.09
89239TAA0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A1				4.791000	15 Oct 2025		
	8,538,978.900	Local	100.000000	8,538,978.90	100.031380	8,541,658.43	2,679.53	0.21
Original Face:	13,550,000.000	Base	100.000000	8,538,978.90	100.031380	8,541,658.43	2,679.53	0.21
912797KA4	TREASURY BILL 02/25 0.00000					20 Feb 2025		
	20,000,000.000	Local	99.009775	19,801,955.00	99.023944	19,804,788.80	2,833.80	0.50
		Base	99.009775	19,801,955.00	99.023944	19,804,788.80	2,833.80	0.50
912797LF2	TREASURY BILL 12/24 0.00000					05 Dec 2024		
	30,000,000.000	Local	99.945100	29,983,530.00	99.962958	29,988,887.40	5,357.40	0.75
		Base	99.945100	29,983,530.00	99.962958	29,988,887.40	5,357.40	0.75
912797LR6	TREASURY BILL 01/25 0.00000					02 Jan 2025		
	20,000,000.000	Local	99.598933	19,919,786.69	99.612931	19,922,586.20	2,799.51	0.50
		Base	99.598933	19,919,786.69	99.612931	19,922,586.20	2,799.51	0.50
912797ME4	TREASURY BILL 12/24 0.00000					03 Dec 2024		
	30,000,000.000	Local	99.974472	29,992,341.66	99.987556	29,996,266.80	3,925.14	0.75
		Base	99.974472	29,992,341.66	99.987556	29,996,266.80	3,925.14	0.75
912797ML8	TREASURY BILL 02/25 0.00000					27 Feb 2025		
	20,000,000.000	Local	98.920167	19,784,033.33	98.940896	19,788,179.20	4,145.87	0.50
		Base	98.920167	19,784,033.33	98.940896	19,788,179.20	4,145.87	0.50
912797MM6	TREASURY BILL 03/25 0.00000				0.010000	06 Mar 2025		
	20,000,000.000	Local	98.772917	19,754,583.37	98.853396	19,770,679.20	16,095.83	0.50
		Base	98.772917	19,754,583.37	98.853396	19,770,679.20	16,095.83	0.50
912797MP9	TREASURY BILL 12/24 0.00000					17 Dec 2024		
	40,000,000.000	Local	99.799911	39,919,964.34	99.810792	39,924,316.80	4,352.46	1.00
		Base	99.799911	39,919,964.34	99.810792	39,924,316.80	4,352.46	1.00
912797MV6	TREASURY BILL 04/25 0.00000				0.010000	03 Apr 2025		
	20,000,000.000	Local	98.552700	19,710,540.04	98.530069	19,706,013.80	-4,526.24	0.49

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	98.552700	19,710,540.04	98.530069	19,706,013.80	-4,526.24	0.49
912797MX2	TREASURY BILL 01/25 0.00000					14 Jan 2025		
	40,000,000.000	Local	99.454889	39,781,955.49	99.466233	39,786,493.20	4,537.71	1.00
		Base	99.454889	39,781,955.49	99.466233	39,786,493.20	4,537.71	1.00
912797MY0	TREASURY BILL 01/25 0.00000					21 Jan 2025		
	20,000,000.000	Local	99.374159	19,874,831.79	99.380903	19,876,180.60	1,348.81	0.50
		Base	99.374159	19,874,831.79	99.380903	19,876,180.60	1,348.81	0.50
912797MZ7	TREASURY BILL 01/25 0.00000					28 Jan 2025		
	20,000,000.000	Local	99.302022	19,860,404.40	99.291854	19,858,370.80	-2,033.60	0.50
		Base	99.302022	19,860,404.40	99.291854	19,858,370.80	-2,033.60	0.50
912797NB9	TREASURY BILL 04/25 0.00000				0.010000	10 Apr 2025		
	20,000,000.000	Local	98.461125	19,692,225.00	98.448417	19,689,683.40	-2,541.60	0.49
		Base	98.461125	19,692,225.00	98.448417	19,689,683.40	-2,541.60	0.49
912797NM5	TREASURY BILL 05/25 0.00000				0.010000	22 May 2025		
	10,000,000.000	Local	97.940778	9,794,077.82	97.956312	9,795,631.20	1,553.38	0.25
		Base	97.940778	9,794,077.82	97.956312	9,795,631.20	1,553.38	0.25
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	10,000,000.000	Local	97.853243	9,785,324.31	97.874054	9,787,405.40	2,081.09	0.25
		Base	97.853243	9,785,324.31	97.874054	9,787,405.40	2,081.09	0.25
912797NR4	TREASURY BILL 03/25 0.00000				0.010000	18 Mar 2025		
	20,000,000.000	Local	98.699652	19,739,930.48	98.713278	19,742,655.60	2,725.12	0.49
		Base	98.699652	19,739,930.48	98.713278	19,742,655.60	2,725.12	0.49
912797NS2	TREASURY BILL 03/25 0.00000				0.010000	25 Mar 2025		
	10,000,000.000	Local	98.613792	9,861,379.16	98.626736	9,862,673.60	1,294.44	0.25
		Base	98.613792	9,861,379.16	98.626736	9,862,673.60	1,294.44	0.25
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	20,000,000.000	Local	98.551340	19,710,268.00	98.548861	19,709,772.20	-495.80	0.49
		Base	98.551340	19,710,268.00	98.548861	19,709,772.20	-495.80	0.49

Base Currency: 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										
			381,990,215.330	Local		378,957,346.21		379,004,354.64	47,008.43	9.49
	Original Face:		18,550,000.000	Base		378,957,346.21		379,004,354.64	47,008.43	9.49
FIXED INCOME Total										
			381,990,215.330	Base		378,957,346.21		379,004,354.64	47,008.43	9.49
	Original Face:		18,550,000.000							

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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									
		4,011,379,801.910	Base		3,992,595,955.51		3,992,479,590.71	-116,364.80	100.00
	Original Face:	18,550,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.030	1.000000	50,000.03	1.000000	50,000.03	0.00	0.00
		Base		1.000000	50,000.03	1.000000	50,000.03	0.00	0.00
US DOLLAR Total									
			50,000.030		50,000.03		50,000.03	0.00	0.00
		Base			50,000.03		50,000.03	0.00	0.00
CASH Total									
			50,000.030	Base	50,000.03		50,000.03	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					4.600000	19 Dec 2024		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
912797JR9	TREASURY BILL 01/25 0.00000					4.935900	23 Jan 2025		
			20,000,000.000	99.273326	19,854,665.17	99.273326	19,854,665.20	0.03	0.65
		Base		99.273326	19,854,665.17	99.273326	19,854,665.20	0.03	0.65
912797LB1	TREASURY BILL 05/25 0.00000					4.288000	15 May 2025		
			20,000,000.000	98.034667	19,606,933.34	98.039972	19,607,994.40	1,061.06	0.64
		Base		98.034667	19,606,933.34	98.039972	19,607,994.40	1,061.06	0.64
912797LF2	TREASURY BILL 12/24 0.00000					4.887000	05 Dec 2024		
			40,000,000.000	99.945700	39,978,280.00	99.945700	39,978,280.00	0.00	1.30
		Base		99.945700	39,978,280.00	99.945700	39,978,280.00	0.00	1.30
912797LQ8	TREASURY BILL 12/24 0.00000					4.556000	19 Dec 2024		
			40,000,000.000	99.772200	39,908,880.00	99.772200	39,908,880.00	0.00	1.30
		Base		99.772200	39,908,880.00	99.772200	39,908,880.00	0.00	1.30

& 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
912797MH7	TREASURY BILL 09/25 0.00000				4.167500	04 Sep 2025		
	10,000,000.000	Local	96.793340	9,679,334.03	96.793033	9,679,303.30	-30.73	0.31
		Base	96.793340	9,679,334.03	96.793033	9,679,303.30	-30.73	0.31
912797MJ3	TREASURY BILL 02/25 0.00000				4.795000	06 Feb 2025		
	20,000,000.000	Local	99.107597	19,821,519.44	99.193333	19,838,666.60	17,147.16	0.65
		Base	99.107597	19,821,519.44	99.193333	19,838,666.60	17,147.16	0.65
912797MK0	TREASURY BILL 02/25 0.00000				4.407000	13 Feb 2025		
	40,000,000.000	Local	99.094117	39,637,646.66	99.106764	39,642,705.60	5,058.94	1.29
		Base	99.094117	39,637,646.66	99.106764	39,642,705.60	5,058.94	1.29
912797MN4	TREASURY BILL 12/24 0.00000				4.502000	10 Dec 2024		
	40,000,000.000	Local	99.887450	39,954,980.00	99.887450	39,954,980.00	0.00	1.30
		Base	99.887450	39,954,980.00	99.887450	39,954,980.00	0.00	1.30
912797MQ7	TREASURY BILL 12/24 0.00000				4.926000	24 Dec 2024		
	20,000,000.000	Local	99.685283	19,937,056.67	99.685283	19,937,056.60	-0.07	0.65
		Base	99.685283	19,937,056.67	99.685283	19,937,056.60	-0.07	0.65
912797MW4	TREASURY BILL 01/25 0.00000				4.481000	07 Jan 2025		
	60,000,000.000	Local	99.528504	59,717,102.11	99.528504	59,717,102.20	0.09	1.94
		Base	99.528504	59,717,102.11	99.528504	59,717,102.20	0.09	1.94
912797MY0	TREASURY BILL 01/25 0.00000				4.526000	21 Jan 2025		
	40,000,000.000	Local	99.358817	39,743,526.67	99.358817	39,743,526.80	0.13	1.29
		Base	99.358817	39,743,526.67	99.358817	39,743,526.80	0.13	1.29
912797MZ7	TREASURY BILL 01/25 0.00000				4.432000	28 Jan 2025		
	20,000,000.000	Local	99.285956	19,857,191.11	99.285956	19,857,191.20	0.09	0.65
		Base	99.285956	19,857,191.11	99.285956	19,857,191.20	0.09	0.65
912797NF0	TREASURY BILL 02/25 0.00000				4.450200	04 Feb 2025		
	40,000,000.000	Local	99.200527	39,680,210.83	99.209956	39,683,982.40	3,771.57	1.29
		Base	99.200527	39,680,210.83	99.209956	39,683,982.40	3,771.57	1.29
912797NG8	TREASURY BILL 02/25 0.00000				4.447500	11 Feb 2025		
	20,000,000.000	Local	99.110500	19,822,100.00	99.134194	19,826,838.80	4,738.80	0.64
		Base	99.110500	19,822,100.00	99.134194	19,826,838.80	4,738.80	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NK9	TREASURY BILL 03/25 0.00000					4.393000	04 Mar 2025		
		Local	40,000,000.000	98.860233	39,544,093.33	98.878516	39,551,406.40	7,313.07	1.29
		Base		98.860233	39,544,093.33	98.878516	39,551,406.40	7,313.07	1.29
912797NQ6	TREASURY BILL 03/25 0.00000					4.381000	11 Mar 2025		
		Local	40,000,000.000	98.783056	39,513,222.22	98.793919	39,517,567.60	4,345.38	1.29
		Base		98.783056	39,513,222.22	98.793919	39,517,567.60	4,345.38	1.29
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					4.690000	02 Dec 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.720000	02 Dec 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.620000	19 Dec 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.530000	02 Dec 2024		
		Local	325,781,556.260	100.000000	325,781,556.26	100.000000	325,781,556.26	0.00	10.59
		Base		100.000000	325,781,556.26	100.000000	325,781,556.26	0.00	10.59
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.570000	12 Dec 2024		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.44
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.44
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					4.710000	01 Dec 2024		
		Local	80,533,045.370	100.000000	80,533,045.37	100.000000	80,533,045.37	0.00	2.62
		Base		100.000000	80,533,045.37	100.000000	80,533,045.37	0.00	2.62
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3					5.450000	20 Feb 2025		
		Local	8,652,130.280	100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.28
		Base		100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.28
985FHY004	MITSUBISHI UFJ REPO					4.470000	02 Dec 2024		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.50
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.50

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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
985FHY004	MITSUBISHI UFJ REPO					4.560000	02 Dec 2024		
		Local	181,526,425.120	100.000000	181,526,425.12	100.000000	181,526,425.12	0.00	5.90
		Base		100.000000	181,526,425.12	100.000000	181,526,425.12	0.00	5.90
985FHY004	MITSUBISHI UFJ REPO					4.600000	19 Dec 2024		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.25
US DOLLAR Total									
		Local	1,881,493,157.030		1,877,749,898.61		1,877,793,304.13	43,405.52	61.06
		Base			1,877,749,898.61		1,877,793,304.13	43,405.52	61.06
CASH EQUIVALENT Total									
		Base	1,881,493,157.030		1,877,749,898.61		1,877,793,304.13	43,405.52	61.06
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	35,636,292.580	1.000000	35,636,292.58	1.000000	35,636,292.58	0.00	1.16
		Base		1.000000	35,636,292.58	1.000000	35,636,292.58	0.00	1.16
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	29,427,876.770	1.000000	29,427,876.77	1.000000	29,427,876.77	0.00	0.96
		Base		1.000000	29,427,876.77	1.000000	29,427,876.77	0.00	0.96
US DOLLAR Total									
		Local	65,064,169.350		65,064,169.35		65,064,169.35	0.00	2.12
		Base			65,064,169.35		65,064,169.35	0.00	2.12
EQUITY Total									
		Base	65,064,169.350		65,064,169.35		65,064,169.35	0.00	2.12
FIXED INCOME									

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Base Currency: 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							Exchange Rate: 1.000000	
912796ZV4	TREASURY BILL 12/24 0.00000					26 Dec 2024		
	40,000,000.000	Local	99.683681	39,873,472.20	99.697000	39,878,800.00	5,327.80	1.30
		Base	99.683681	39,873,472.20	99.697000	39,878,800.00	5,327.80	1.30
912797JR9	TREASURY BILL 01/25 0.00000					23 Jan 2025		
	40,000,000.000	Local	99.336470	39,734,587.88	99.360319	39,744,127.60	9,539.72	1.29
		Base	99.336470	39,734,587.88	99.360319	39,744,127.60	9,539.72	1.29
912797KA4	TREASURY BILL 02/25 0.00000					20 Feb 2025		
	80,000,000.000	Local	98.987697	79,190,157.55	99.023944	79,219,155.20	28,997.65	2.58
		Base	98.987697	79,190,157.55	99.023944	79,219,155.20	28,997.65	2.58
912797KS5	TREASURY BILL 04/25 0.00000					17 Apr 2025		
	20,000,000.000	Local	98.374647	19,674,929.41	98.370644	19,674,128.80	-800.61	0.64
		Base	98.374647	19,674,929.41	98.370644	19,674,128.80	-800.61	0.64
912797LF2	TREASURY BILL 12/24 0.00000					05 Dec 2024		
	40,000,000.000	Local	99.945111	39,978,044.45	99.962958	39,985,183.20	7,138.75	1.30
		Base	99.945111	39,978,044.45	99.962958	39,985,183.20	7,138.75	1.30
912797LP0	TREASURY BILL 12/24 0.00000					12 Dec 2024		
	40,000,000.000	Local	99.850644	39,940,257.77	99.873833	39,949,533.20	9,275.43	1.30
		Base	99.850644	39,940,257.77	99.873833	39,949,533.20	9,275.43	1.30
912797LR6	TREASURY BILL 01/25 0.00000					02 Jan 2025		
	60,000,000.000	Local	99.598904	59,759,342.21	99.612931	59,767,758.60	8,416.39	1.94
		Base	99.598904	59,759,342.21	99.612931	59,767,758.60	8,416.39	1.94
912797LX3	TREASURY BILL 01/25 0.00000				0.010000	09 Jan 2025		
	80,000,000.000	Local	99.511254	79,609,003.49	99.525880	79,620,704.00	11,700.51	2.59
		Base	99.511254	79,609,003.49	99.525880	79,620,704.00	11,700.51	2.59
912797LY1	TREASURY BILL 01/25 0.00000					16 Jan 2025		
	40,000,000.000	Local	99.422381	39,768,952.21	99.439219	39,775,687.60	6,735.39	1.29
		Base	99.422381	39,768,952.21	99.439219	39,775,687.60	6,735.39	1.29
912797LZ8	TREASURY BILL 01/25 0.00000				0.010000	30 Jan 2025		
	20,000,000.000	Local	99.178750	19,835,750.00	99.270490	19,854,098.00	18,348.00	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
		Base		99.178750	19,835,750.00	99.270490	19,854,098.00	18,348.00	0.65
912797ME4	TREASURY BILL 12/24 0.00000					0.010000	03 Dec 2024		
		Local	80,000,000.000	99.974358	79,979,486.66	99.987556	79,990,044.80	10,558.14	2.60
		Base		99.974358	79,979,486.66	99.987556	79,990,044.80	10,558.14	2.60
912797MK0	TREASURY BILL 02/25 0.00000					0.010000	13 Feb 2025		
		Local	20,000,000.000	99.017403	19,803,480.64	99.106764	19,821,352.80	17,872.16	0.64
		Base		99.017403	19,803,480.64	99.106764	19,821,352.80	17,872.16	0.64
912797ML8	TREASURY BILL 02/25 0.00000					0.010000	27 Feb 2025		
		Local	80,000,000.000	98.903911	79,123,128.89	98.940896	79,152,716.80	29,587.91	2.57
		Base		98.903911	79,123,128.89	98.940896	79,152,716.80	29,587.91	2.57
912797MM6	TREASURY BILL 03/25 0.00000					0.010000	06 Mar 2025		
		Local	20,000,000.000	98.772917	19,754,583.37	98.853396	19,770,679.20	16,095.83	0.64
		Base		98.772917	19,754,583.37	98.853396	19,770,679.20	16,095.83	0.64
912797MP9	TREASURY BILL 12/24 0.00000					0.010000	17 Dec 2024		
		Local	80,000,000.000	99.796978	79,837,582.17	99.810792	79,848,633.60	11,051.43	2.60
		Base		99.796978	79,837,582.17	99.810792	79,848,633.60	11,051.43	2.60
912797MQ7	TREASURY BILL 12/24 0.00000						24 Dec 2024		
		Local	40,000,000.000	99.706111	39,882,444.37	99.721863	39,888,745.20	6,300.83	1.30
		Base		99.706111	39,882,444.37	99.721863	39,888,745.20	6,300.83	1.30
912797MR5	TREASURY BILL 12/24 0.00000					0.010000	31 Dec 2024		
		Local	60,000,000.000	99.611167	59,766,699.97	99.633875	59,780,325.00	13,625.03	1.94
		Base		99.611167	59,766,699.97	99.633875	59,780,325.00	13,625.03	1.94
912797MV6	TREASURY BILL 04/25 0.00000					0.010000	03 Apr 2025		
		Local	20,000,000.000	98.552700	19,710,540.04	98.530069	19,706,013.80	-4,526.24	0.64
		Base		98.552700	19,710,540.04	98.530069	19,706,013.80	-4,526.24	0.64
912797MX2	TREASURY BILL 01/25 0.00000						14 Jan 2025		
		Local	40,000,000.000	99.454889	39,781,955.49	99.466233	39,786,493.20	4,537.71	1.29
		Base		99.454889	39,781,955.49	99.466233	39,786,493.20	4,537.71	1.29
912797MY0	TREASURY BILL 01/25 0.00000						21 Jan 2025		
		Local	40,000,000.000	99.374513	39,749,805.29	99.380903	39,752,361.20	2,555.91	1.29

& 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
		Base	99.374513	39,749,805.29	99.380903	39,752,361.20	2,555.91	1.29
912797MZ7	TREASURY BILL 01/25 0.00000					28 Jan 2025		
	40,000,000.000	Local	99.302131	39,720,852.40	99.291854	39,716,741.60	-4,110.80	1.29
		Base	99.302131	39,720,852.40	99.291854	39,716,741.60	-4,110.80	1.29
912797NB9	TREASURY BILL 04/25 0.00000				0.010000	10 Apr 2025		
	20,000,000.000	Local	98.461306	19,692,261.14	98.448417	19,689,683.40	-2,577.74	0.64
		Base	98.461306	19,692,261.14	98.448417	19,689,683.40	-2,577.74	0.64
912797NJ2	TREASURY BILL 02/25 0.00000				0.010000	25 Feb 2025		
	20,000,000.000	Local	98.938139	19,787,627.84	98.965204	19,793,040.80	5,412.96	0.64
		Base	98.938139	19,787,627.84	98.965204	19,793,040.80	5,412.96	0.64
912797NM5	TREASURY BILL 05/25 0.00000				0.010000	22 May 2025		
	20,000,000.000	Local	97.941016	19,588,203.27	97.956312	19,591,262.40	3,059.13	0.64
		Base	97.941016	19,588,203.27	97.956312	19,591,262.40	3,059.13	0.64
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	20,000,000.000	Local	97.853243	19,570,648.62	97.874054	19,574,810.80	4,162.18	0.64
		Base	97.853243	19,570,648.62	97.874054	19,574,810.80	4,162.18	0.64
912797NR4	TREASURY BILL 03/25 0.00000				0.010000	18 Mar 2025		
	40,000,000.000	Local	98.700842	39,480,336.79	98.713278	39,485,311.20	4,974.41	1.28
		Base	98.700842	39,480,336.79	98.713278	39,485,311.20	4,974.41	1.28
912797NS2	TREASURY BILL 03/25 0.00000				0.010000	25 Mar 2025		
	20,000,000.000	Local	98.613792	19,722,758.32	98.626736	19,725,347.20	2,588.88	0.64
		Base	98.613792	19,722,758.32	98.626736	19,725,347.20	2,588.88	0.64
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	20,000,000.000	Local	98.551340	19,710,268.00	98.548861	19,709,772.20	-495.80	0.64
		Base	98.551340	19,710,268.00	98.548861	19,709,772.20	-495.80	0.64
US DOLLAR Total								
	1,140,000,000.000	Local		1,132,027,160.44		1,132,252,511.40	225,350.96	36.82
		Base		1,132,027,160.44		1,132,252,511.40	225,350.96	36.82

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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
FIXED INCOME Total									
		1,140,000,000.000	Base		1,132,027,160.44		1,132,252,511.40	225,350.96	36.82

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Holdings

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

As of: *November 30, 2024*

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,086,607,326.410	Base		3,074,891,228.43		3,075,159,984.91	268,756.48	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					2.736186	31 Dec 2049		
		Local	476,569.310	100.010001	476,616.97	100.010000	476,616.97	0.00	0.12
		Base		100.010001	476,616.97	100.010000	476,616.97	0.00	0.12
US DOLLAR Total									
		Local	476,569.310		476,616.97		476,616.97	0.00	0.12
		Base			476,616.97		476,616.97	0.00	0.12
CASH EQUIVALENT Total									
		Base	476,569.310		476,616.97		476,616.97	0.00	0.12
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5					5.000000	01 Aug 2025		
		Local	7,500,000.000	101.791822	7,634,386.68	101.331260	7,599,844.50	-34,542.18	1.91
		Base		101.791822	7,634,386.68	101.331260	7,599,844.50	-34,542.18	1.91
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	104.704208	2,471,019.30	104.416200	2,464,222.32	-6,796.98	0.62
		Base		104.704208	2,471,019.30	104.416200	2,464,222.32	-6,796.98	0.62
100853H94	BOSTON MA BOS 11/25 FIXED 5					5.000000	01 Nov 2025		
		Local	1,965,000.000	102.223661	2,008,694.93	102.022080	2,004,733.87	-3,961.06	0.50
		Base		102.223661	2,008,694.93	102.022080	2,004,733.87	-3,961.06	0.50
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	104.803162	18,901,250.24	104.562730	18,857,888.36	-43,361.88	4.74
		Base		104.803162	18,901,250.24	104.562730	18,857,888.36	-43,361.88	4.74
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5					5.000000	01 Dec 2025		
		Local	13,460,000.000	102.450939	13,789,896.35	102.250840	13,762,963.06	-26,933.29	3.46
		Base		102.450939	13,789,896.35	102.250840	13,762,963.06	-26,933.29	3.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5					5.000000	15 Dec 2024		
		Local	6,595,000.000	100.130764	6,603,623.88	100.066850	6,599,408.76	-4,215.12	1.66
		Base		100.130764	6,603,623.88	100.066850	6,599,408.76	-4,215.12	1.66
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	102.723320	5,392,974.29	104.937910	5,509,240.28	116,265.99	1.38
		Base		102.723320	5,392,974.29	104.937910	5,509,240.28	116,265.99	1.38
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	105.628525	4,864,193.56	105.738350	4,869,251.02	5,057.46	1.22
		Base		105.628525	4,864,193.56	105.738350	4,869,251.02	5,057.46	1.22
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					2.850000	01 Nov 2045		
		Local	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.64
Original Face:		Base	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.64
358776F72	FRISCO TX FSC 02/26 FIXED 4					4.000000	15 Feb 2026		
		Local	3,175,000.000	101.670923	3,228,051.82	101.396600	3,219,342.05	-8,709.77	0.81
		Base		101.670923	3,228,051.82	101.396600	3,219,342.05	-8,709.77	0.81
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5					5.000000	01 May 2025		
		Local	5,000,000.000	101.401401	5,070,070.04	100.826280	5,041,314.00	-28,756.04	1.27
		Base		101.401401	5,070,070.04	100.826280	5,041,314.00	-28,756.04	1.27
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
		Local	2,810,000.000	100.853596	2,833,986.04	100.476760	2,823,396.96	-10,589.08	0.71
		Base		100.853596	2,833,986.04	100.476760	2,823,396.96	-10,589.08	0.71
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	2,365,000.000	104.998861	2,483,223.06	104.937910	2,481,781.57	-1,441.49	0.62
		Base		104.998861	2,483,223.06	104.937910	2,481,781.57	-1,441.49	0.62
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	6,625,000.000	107.077668	7,093,895.50	107.217800	7,103,179.25	9,283.75	1.79
		Base		107.077668	7,093,895.50	107.217800	7,103,179.25	9,283.75	1.79
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR					2.800000	01 Nov 2038		
		Local	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.74
Original Face:		Base	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.74

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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
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026		
	6,410,000.000	Local	100.000000	6,410,000.00	100.021920	6,411,405.07	1,405.07	1.61
		Base	100.000000	6,410,000.00	100.021920	6,411,405.07	1,405.07	1.61
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				3.080000	15 May 2034		
	20,070,000.000	Local	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	5.04
Original Face:	20,070,000.000	Base	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	5.04
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				2.800000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	5.03
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	5.03
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
	1,710,000.000	Local	103.903198	1,776,744.69	103.770340	1,774,472.81	-2,271.88	0.45
		Base	103.903198	1,776,744.69	103.770340	1,774,472.81	-2,271.88	0.45
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				2.800000	01 Oct 2039		
	15,735,000.000	Local	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.95
Original Face:	8,850,000.000	Base	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.95
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026		
	4,195,000.000	Local	103.156921	4,327,432.82	102.824120	4,313,471.83	-13,960.99	1.08
		Base	103.156921	4,327,432.82	102.824120	4,313,471.83	-13,960.99	1.08
574193TV0	MARYLAND ST MDS 03/26 FIXED 5				5.000000	01 Mar 2026		
	12,425,000.000	Local	101.689044	12,634,863.76	102.730710	12,764,290.72	129,426.96	3.21
		Base	101.689044	12,634,863.76	102.730710	12,764,290.72	129,426.96	3.21
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5				5.000000	01 Aug 2027		
	13,495,000.000	Local	106.328610	14,349,045.86	106.195350	14,331,062.48	-17,983.38	3.60
		Base	106.328610	14,349,045.86	106.195350	14,331,062.48	-17,983.38	3.60
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				2.850000	01 Dec 2030		
	17,300,000.000	Local	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.35
		Base	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.35
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026		
	13,390,000.000	Local	102.584803	13,736,105.11	104.174740	13,948,997.69	212,892.58	3.51
		Base	102.584803	13,736,105.11	104.174740	13,948,997.69	212,892.58	3.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR					2.860000	01 Jul 2035		
		Local	8,655,000.000	100.000000	8,655,000.00	100.000000	8,655,000.00	0.00	2.18
		Base		100.000000	8,655,000.00	100.000000	8,655,000.00	0.00	2.18
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5					5.000000	01 Mar 2026		
		Local	9,410,000.000	103.551020	9,744,150.99	102.730710	9,666,959.81	-77,191.18	2.43
		Base		103.551020	9,744,150.99	102.730710	9,666,959.81	-77,191.18	2.43
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5					5.000000	01 Feb 2025		
		Local	3,020,000.000	100.465687	3,034,063.76	100.314830	3,029,507.87	-4,555.89	0.76
		Base		100.465687	3,034,063.76	100.314830	3,029,507.87	-4,555.89	0.76
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR					2.800000	01 Dec 2050		
		Local	10,295,000.000	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.59
Original Face:		Base	10,295,000.000	100.000000	10,295,000.00	100.000000	10,295,000.00	0.00	2.59
727177C47	PLANO TX PNO 09/26 FIXED 5					5.000000	01 Sep 2026		
		Local	6,925,000.000	104.071074	7,206,921.84	103.741150	7,184,074.64	-22,847.20	1.81
		Base		104.071074	7,206,921.84	103.741150	7,184,074.64	-22,847.20	1.81
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					2.850000	01 Dec 2044		
		Local	20,250,000.000	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	5.09
		Base		100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	5.09
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5					5.000000	01 Jul 2026		
		Local	7,500,000.000	103.289212	7,746,690.87	103.544700	7,765,852.50	19,161.63	1.95
		Base		103.289212	7,746,690.87	103.544700	7,765,852.50	19,161.63	1.95
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR					2.900000	01 Dec 2043		
		Local	5,960,000.000	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.50
Original Face:		Base	6,168,326.930	100.000000	5,960,000.00	100.000000	5,960,000.00	0.00	1.50
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	9,365,000.000	104.932833	9,826,959.81	104.937910	9,827,435.27	475.46	2.47
		Base		104.932833	9,826,959.81	104.937910	9,827,435.27	475.46	2.47
917542XB3	UTAH ST UTS 07/27 FIXED 5					5.000000	01 Jul 2027		
		Local	15,000,000.000	105.828799	15,874,319.79	106.020090	15,903,013.50	28,693.71	4.00
		Base		105.828799	15,874,319.79	106.020090	15,903,013.50	28,693.71	4.00

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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
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	103.755816	17,130,085.24	103.190640	17,036,774.66	-93,310.58	4.28
		Base	103.755816	17,130,085.24	103.190640	17,036,774.66	-93,310.58	4.28
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5				5.000000	01 Jul 2027		
	7,000,000.000	Local	105.264798	7,368,535.83	105.917240	7,414,206.80	45,670.97	1.86
		Base	105.264798	7,368,535.83	105.917240	7,414,206.80	45,670.97	1.86
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5				5.000000	01 Jul 2028		
	5,000,000.000	Local	107.095686	5,354,784.29	108.015430	5,400,771.50	45,987.21	1.36
		Base	107.095686	5,354,784.29	108.015430	5,400,771.50	45,987.21	1.36
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
	5,910,000.000	Local	102.008159	6,028,682.17	103.340670	6,107,433.60	78,751.43	1.53
		Base	102.008159	6,028,682.17	103.340670	6,107,433.60	78,751.43	1.53
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				2.860000	01 Jun 2034		
	15,955,000.000	Local	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	4.01
Original Face:	15,955,000.000	Base	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	4.01
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
	20,025,000.000	Local	102.872034	20,600,124.75	102.630270	20,551,711.57	-48,413.18	5.17
		Base	102.872034	20,600,124.75	102.630270	20,551,711.57	-48,413.18	5.17
US DOLLAR Total								
	388,690,000.000	Local		397,179,777.27		397,423,008.32	243,231.05	99.88
Original Face:	98,773,326.930	Base		397,179,777.27		397,423,008.32	243,231.05	99.88
FIXED INCOME Total								
	388,690,000.000	Base		397,179,777.27		397,423,008.32	243,231.05	99.88
Original Face:	98,773,326.930							

& 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									
		389,166,569.310	Base		397,656,394.24		397,899,625.29	243,231.05	100.00
	Original Face:	98,773,326.930							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			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		50,000.00		50,000.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
00287BMC0	ABBVIE INC					4.710000	12 Dec 2024		
			5,000,000.000	99.856083	4,992,804.17	99.856083	4,992,804.15	-0.02	0.82
		Base		99.856083	4,992,804.17	99.856083	4,992,804.15	-0.02	0.82
0347M2M37	ANGLESEA FDG PLC + ANG					4.860000	03 Dec 2024		
			5,000,000.000	99.973000	4,998,650.00	99.973000	4,998,650.00	0.00	0.82
		Base		99.973000	4,998,650.00	99.973000	4,998,650.00	0.00	0.82
26055AMA1	DOW CHEMICAL COMPANY					4.700000	10 Dec 2024		
			10,000,000.000	99.882500	9,988,250.00	99.882500	9,988,250.00	0.00	1.63
		Base		99.882500	9,988,250.00	99.882500	9,988,250.00	0.00	1.63
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
			5,000,000.000	99.296500	4,964,825.00	99.296500	4,964,825.00	0.00	0.81
		Base		99.296500	4,964,825.00	99.296500	4,964,825.00	0.00	0.81
40060WM66	GTA FDG LLC DISC					4.700000	06 Dec 2024		
			4,000,000.000	99.934722	3,997,388.89	99.934722	3,997,388.89	0.00	0.65
		Base		99.934722	3,997,388.89	99.934722	3,997,388.89	0.00	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LMG1	HALKIN FINANCE LLC USC				4.870000	16 Dec 2024		
	5,000,000.000	Local	99.797083	4,989,854.17	99.797083	4,989,854.15	-0.02	0.81
		Base	99.797083	4,989,854.17	99.797083	4,989,854.15	-0.02	0.81
52953AM69	LEXINGTN PKR CAP CO LL				4.670000	06 Dec 2024		
	5,000,000.000	Local	99.935139	4,996,756.94	99.935139	4,996,756.94	0.00	0.82
		Base	99.935139	4,996,756.94	99.935139	4,996,756.94	0.00	0.82
57978CMD0	MCCORMICK + COMPANY				4.640000	13 Dec 2024		
	10,000,000.000	Local	99.845333	9,984,533.33	99.845333	9,984,533.30	-0.03	1.63
		Base	99.845333	9,984,533.33	99.845333	9,984,533.30	-0.03	1.63
64952UM46	NEW YORK LIFE SHORT TERM FDG L				4.730000	04 Dec 2024		
	5,000,000.000	Local	99.960583	4,998,029.17	99.960583	4,998,029.15	-0.02	0.82
		Base	99.960583	4,998,029.17	99.960583	4,998,029.15	-0.02	0.82
70109LMT0	PARKER HANNIFIN CORP				4.750000	27 Dec 2024		
	5,000,000.000	Local	99.656944	4,982,847.22	99.656944	4,982,847.20	-0.02	0.81
		Base	99.656944	4,982,847.22	99.656944	4,982,847.20	-0.02	0.81
76076FM51	REPUBLIC SVCS INC 12/24 ZCP				4.650000	05 Dec 2024		
	10,000,000.000	Local	99.948333	9,994,833.33	99.948333	9,994,833.30	-0.03	1.63
		Base	99.948333	9,994,833.33	99.948333	9,994,833.30	-0.03	1.63
82124LM25	SHEFFIELD RECEIVABLE 12/24 ZCP				4.750000	02 Dec 2024		
	5,000,000.000	Local	99.986806	4,999,340.28	99.986806	4,999,340.30	0.02	0.82
		Base	99.986806	4,999,340.28	99.986806	4,999,340.30	0.02	0.82
82124LQ54	SHEFFIELD RECEIVABLE				4.600000	05 Mar 2025		
	5,000,000.000	Local	98.811667	4,940,583.33	98.769600	4,938,480.00	-2,103.33	0.81
		Base	98.811667	4,940,583.33	98.769600	4,938,480.00	-2,103.33	0.81
912797MP9	TREASURY BILL 12/24 0.00000				4.632000	17 Dec 2024		
	5,000,000.000	Local	99.794133	4,989,706.67	99.794133	4,989,706.65	-0.02	0.81
		Base	99.794133	4,989,706.67	99.794133	4,989,706.65	-0.02	0.81
979QHR003	SOUTH STREET REPO				4.570000	02 Dec 2024		
	64,377,615.640	Local	100.000000	64,377,615.64	100.000000	64,377,615.64	0.00	10.51
		Base	100.000000	64,377,615.64	100.000000	64,377,615.64	0.00	10.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	148,377,615.640		148,196,018.14		148,193,914.67	-2,103.47	24.19
		Base			148,196,018.14		148,193,914.67	-2,103.47	24.19
CASH EQUIVALENT Total									
		Base	148,377,615.640		148,196,018.14		148,193,914.67	-2,103.47	24.19
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.975181	4,998,759.05	95.779430	4,788,971.50	-209,787.55	0.78
		Base		99.975181	4,998,759.05	95.779430	4,788,971.50	-209,787.55	0.78
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.737406	4,986,870.28	83.989011	4,199,450.55	-787,419.73	0.69
		Base		99.737406	4,986,870.28	83.989011	4,199,450.55	-787,419.73	0.69
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.996922	4,999,846.10	96.116467	4,805,823.35	-194,022.75	0.78
		Base		99.996922	4,999,846.10	96.116467	4,805,823.35	-194,022.75	0.78
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.869220	7,490,191.53	91.507806	6,863,085.45	-627,106.08	1.12
		Base		99.869220	7,490,191.53	91.507806	6,863,085.45	-627,106.08	1.12
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.220000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	100.146721	6,008,803.26	8,803.26	0.98
		Base		100.000000	6,000,000.00	100.146721	6,008,803.26	8,803.26	0.98
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.500000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.104485	5,005,224.25	5,224.25	0.82
		Base		100.000000	5,000,000.00	100.104485	5,005,224.25	5,224.25	0.82
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	99.083061	5,260,319.71	91.635975	4,864,953.91	-395,365.80	0.79
		Base		99.083061	5,260,319.71	91.635975	4,864,953.91	-395,365.80	0.79

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035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.886370	4,994,318.50	95.132805	4,756,640.25	-237,678.25	0.78
		Base	99.886370	4,994,318.50	95.132805	4,756,640.25	-237,678.25	0.78
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.744211	3,491,047.37	87.894163	3,076,295.71	-414,751.66	0.50
		Base	99.744211	3,491,047.37	87.894163	3,076,295.71	-414,751.66	0.50
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	94.942663	2,373,566.58	-126,433.42	0.39
		Base	100.000000	2,500,000.00	94.942663	2,373,566.58	-126,433.42	0.39
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.843371	9,984,337.12	98.330406	9,833,040.60	-151,296.52	1.61
		Base	99.843371	9,984,337.12	98.330406	9,833,040.60	-151,296.52	1.61
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	103.038811	2,575,970.28	98.518683	2,462,967.08	-113,003.20	0.40
		Base	103.038811	2,575,970.28	98.518683	2,462,967.08	-113,003.20	0.40
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4				5.400000	31 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.995365	4,999,768.25	-231.75	0.82
		Base	100.000000	5,000,000.00	99.995365	4,999,768.25	-231.75	0.82
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.990626	4,999,531.32	99.737276	4,986,863.80	-12,667.52	0.81
		Base	99.990626	4,999,531.32	99.737276	4,986,863.80	-12,667.52	0.81
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.957800	2,498,945.00	89.679808	2,241,995.20	-256,949.80	0.37
		Base	99.957800	2,498,945.00	89.679808	2,241,995.20	-256,949.80	0.37
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.942445	4,997,122.25	89.496250	4,474,812.50	-522,309.75	0.73
		Base	99.942445	4,997,122.25	89.496250	4,474,812.50	-522,309.75	0.73
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,977,515.660	Local	91.440032	4,551,441.91	95.177000	4,737,450.08	186,008.17	0.77
Original Face:	5,000,000.000	Base	91.440032	4,551,441.91	95.177000	4,737,450.08	186,008.17	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,472,778.940	95.806107	3,327,134.31	90.137110	3,130,262.57	-196,871.74	0.51
Original Face:		Base	5,000,000.000	95.806107	3,327,134.31	90.137110	3,130,262.57	-196,871.74	0.51
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,461,339.460	93.239907	8,821,744.13	93.364070	8,833,491.60	11,747.47	1.44
Original Face:		Base	12,250,000.000	93.239907	8,821,744.13	93.364070	8,833,491.60	11,747.47	1.44
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,045,925.010	95.545115	3,865,683.70	90.863340	3,676,262.60	-189,421.10	0.60
Original Face:		Base	5,000,000.000	95.545115	3,865,683.70	90.863340	3,676,262.60	-189,421.10	0.60
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	5,000,000.000	99.990720	4,999,536.00	101.654860	5,082,743.00	83,207.00	0.83
Original Face:		Base	5,000,000.000	99.990720	4,999,536.00	101.654860	5,082,743.00	83,207.00	0.83
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.80
		Base		100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.80
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.710390	4,985,519.51	90.996602	4,549,830.10	-435,689.41	0.74
		Base		99.710390	4,985,519.51	90.996602	4,549,830.10	-435,689.41	0.74
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.954378	4,997,718.88	100.136311	5,006,815.55	9,096.67	0.82
		Base		99.954378	4,997,718.88	100.136311	5,006,815.55	9,096.67	0.82
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	103.050074	1,277,820.92	101.157092	1,254,347.94	-23,472.98	0.20
		Base		103.050074	1,277,820.92	101.157092	1,254,347.94	-23,472.98	0.20
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.210000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	97.810654	4,890,532.70	-109,467.30	0.80
		Base		100.000000	5,000,000.00	97.810654	4,890,532.70	-109,467.30	0.80
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15					5.150000	30 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.182293	4,909,114.65	-90,885.35	0.80
		Base		100.000000	5,000,000.00	98.182293	4,909,114.65	-90,885.35	0.80

Base Currency: USD - US DOLLAR

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		
		Local	2,500,000.000	99.515173	2,487,879.32	86.124870	2,153,121.75	-334,757.57	0.35
		Base		99.515173	2,487,879.32	86.124870	2,153,121.75	-334,757.57	0.35
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
		Local	3,500,000.000	99.988177	3,499,586.19	98.674220	3,453,597.70	-45,988.49	0.56
Original Face:		Base	3,500,000.000	99.988177	3,499,586.19	98.674220	3,453,597.70	-45,988.49	0.56
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	100.000000	2,999,999.99	100.000000	2,999,999.99	0.00	0.49
		Base		100.000000	2,999,999.99	100.000000	2,999,999.99	0.00	0.49
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	96.622764	2,415,569.10	-84,430.90	0.39
		Base		100.000000	2,500,000.00	96.622764	2,415,569.10	-84,430.90	0.39
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	550,670.100	101.006684	556,213.61	89.735245	494,145.16	-62,068.45	0.08
Original Face:		Base	5,000,000.000	101.006684	556,213.61	89.735245	494,145.16	-62,068.45	0.08
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	615,923.350	101.868176	627,429.88	98.037929	603,838.50	-23,591.38	0.10
Original Face:		Base	5,000,000.000	101.868176	627,429.88	98.037929	603,838.50	-23,591.38	0.10
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	95.726852	2,393,171.30	-106,828.70	0.39
		Base		100.000000	2,500,000.00	95.726852	2,393,171.30	-106,828.70	0.39
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.255164	4,962,758.20	-37,241.80	0.81
		Base		100.000000	5,000,000.00	99.255164	4,962,758.20	-37,241.80	0.81
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	118.355631	7,101,337.87	91.384055	5,483,043.30	-1,618,294.57	0.90
		Base		118.355631	7,101,337.87	91.384055	5,483,043.30	-1,618,294.57	0.90
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	114.297712	4,571,908.47	95.172285	3,806,891.40	-765,017.07	0.62
		Base		114.297712	4,571,908.47	95.172285	3,806,891.40	-765,017.07	0.62

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	120.278866	2,489,772.53	93.521957	1,935,904.51	-553,868.02	0.32
		Base	120.278866	2,489,772.53	93.521957	1,935,904.51	-553,868.02	0.32
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.941736	2,498,543.40	91.111795	2,277,794.88	-220,748.52	0.37
		Base	99.941736	2,498,543.40	91.111795	2,277,794.88	-220,748.52	0.37
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.932961	3,997,318.44	96.464311	3,858,572.44	-138,746.00	0.63
		Base	99.932961	3,997,318.44	96.464311	3,858,572.44	-138,746.00	0.63
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	532,839.230	Local	102.042096	543,720.32	93.530260	498,365.92	-45,354.40	0.08
Original Face:	5,100,000.000	Base	102.042096	543,720.32	93.530260	498,365.92	-45,354.40	0.08
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	287,732.190	Local	98.924020	284,636.25	87.330520	251,278.02	-33,358.23	0.04
Original Face:	2,025,000.000	Base	98.924020	284,636.25	87.330520	251,278.02	-33,358.23	0.04
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	775,750.950	Local	98.925017	767,411.76	92.306710	716,070.18	-51,341.58	0.12
Original Face:	5,000,000.000	Base	98.925017	767,411.76	92.306710	716,070.18	-51,341.58	0.12
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	503,176.290	Local	101.092546	508,673.72	91.599430	460,906.61	-47,767.11	0.08
Original Face:	3,000,000.000	Base	101.092546	508,673.72	91.599430	460,906.61	-47,767.11	0.08
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	503,176.290	Local	99.886185	502,603.60	91.599430	460,906.61	-41,696.99	0.08
Original Face:	3,000,000.000	Base	99.886185	502,603.60	91.599430	460,906.61	-41,696.99	0.08
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	2,678,605.580	Local	103.183956	2,763,891.19	90.648220	2,428,108.28	-335,782.91	0.40
Original Face:	4,036,000.000	Base	103.183956	2,763,891.19	90.648220	2,428,108.28	-335,782.91	0.40
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	3,317,534.950	Local	103.417471	3,430,910.73	90.868320	3,014,588.27	-416,322.46	0.49
Original Face:	5,000,000.000	Base	103.417471	3,430,910.73	90.868320	3,014,588.27	-416,322.46	0.49

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	1,564,356.570	100.382181	1,570,335.24	72.675510	1,136,904.12	-433,431.12	0.19
Original Face:		Base	3,015,000.000	100.382181	1,570,335.24	72.675510	1,136,904.12	-433,431.12	0.19
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,557,239.600	99.040517	2,532,703.32	92.943530	2,376,788.75	-155,914.57	0.39
Original Face:		Base	3,250,145.000	99.040517	2,532,703.32	92.943530	2,376,788.75	-155,914.57	0.39
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,170,104.150	100.543423	1,176,462.76	93.000910	1,088,207.51	-88,255.25	0.18
Original Face:		Base	1,500,000.000	100.543423	1,176,462.76	93.000910	1,088,207.51	-88,255.25	0.18
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.942535	4,997,126.77	83.972364	4,198,618.20	-798,508.57	0.69
		Base		99.942535	4,997,126.77	83.972364	4,198,618.20	-798,508.57	0.69
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	60,347.850	98.663051	59,541.03	98.055250	59,174.24	-366.79	0.01
Original Face:		Base	5,000,000.000	98.663051	59,541.03	98.055250	59,174.24	-366.79	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	27,169.820	100.375674	27,271.89	99.218900	26,957.60	-314.29	0.00
Original Face:		Base	2,000,000.000	100.375674	27,271.89	99.218900	26,957.60	-314.29	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	192,550.120	100.913882	194,309.80	98.800950	190,241.35	-4,068.45	0.03
Original Face:		Base	2,000,000.000	100.913882	194,309.80	98.800950	190,241.35	-4,068.45	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	47,909.800	100.066917	47,941.86	98.259300	47,075.83	-866.03	0.01
Original Face:		Base	2,000,000.000	100.066917	47,941.86	98.259300	47,075.83	-866.03	0.01
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2					2.670000	25 Dec 2024		
		Local	242,800.740	99.948711	242,676.21	99.667500	241,993.43	-682.78	0.04
Original Face:		Base	3,000,000.000	99.948711	242,676.21	99.667500	241,993.43	-682.78	0.04
3137F2HJ8	FREDDIE MAC FHR 4702 VA					3.000000	15 Dec 2028		
		Local	473,887.180	98.589382	467,202.44	99.755500	472,728.53	5,526.09	0.08
Original Face:		Base	11,779,000.000	98.589382	467,202.44	99.755500	472,728.53	5,526.09	0.08

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3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					5.049460	25 Oct 2026		
		Local	2,422,323.900	99.767283	2,416,686.74	99.504260	2,410,315.47	-6,371.27	0.39
Original Face:		Base	5,000,000.000	99.767283	2,416,686.74	99.504260	2,410,315.47	-6,371.27	0.39
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,212,702.450	97.832266	1,186,414.29	97.382970	1,180,965.66	-5,448.63	0.19
Original Face:		Base	1,466,009.000	97.832266	1,186,414.29	97.382970	1,180,965.66	-5,448.63	0.19
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	4,804,253.250	99.820660	4,795,637.29	99.605810	4,785,315.36	-10,321.93	0.78
Original Face:		Base	5,000,000.000	99.820660	4,795,637.29	99.605810	4,785,315.36	-10,321.93	0.78
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	2,006,132.750	99.894718	2,004,020.66	99.929570	2,004,719.83	699.17	0.33
Original Face:		Base	2,331,768.000	99.894718	2,004,020.66	99.929570	2,004,719.83	699.17	0.33
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	3,014,416.760	99.194520	2,990,136.23	101.249970	3,052,096.07	61,959.84	0.50
Original Face:		Base	3,643,671.000	99.194520	2,990,136.23	101.249970	3,052,096.07	61,959.84	0.50
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,510,952.360	99.392022	4,483,526.75	98.999610	4,465,825.24	-17,701.51	0.73
Original Face:		Base	5,000,000.000	99.392022	4,483,526.75	98.999610	4,465,825.24	-17,701.51	0.73
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	10,633.290	100.386428	10,674.38	98.232639	10,445.36	-229.02	0.00
Original Face:		Base	500,000.000	100.386428	10,674.38	98.232639	10,445.36	-229.02	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	570,856.850	100.335576	572,772.51	96.118996	548,701.87	-24,070.64	0.09
Original Face:		Base	5,000,000.000	100.335576	572,772.51	96.118996	548,701.87	-24,070.64	0.09
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,029,466.410	103.040831	1,060,770.74	98.084789	1,009,749.96	-51,020.78	0.16
Original Face:		Base	7,000,000.000	103.040831	1,060,770.74	98.084789	1,009,749.96	-51,020.78	0.16
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,082,471.040	101.407989	1,097,712.11	98.962810	1,071,243.76	-26,468.35	0.17
Original Face:		Base	7,000,000.000	101.407989	1,097,712.11	98.962810	1,071,243.76	-26,468.35	0.17

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	53,509.400	103.848838	55,568.89	99.503880	53,243.93	-2,324.96	0.01
Original Face:		Base	5,000,000.000	103.848838	55,568.89	99.503880	53,243.93	-2,324.96	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	732,449.340	101.592105	744,110.70	96.107122	703,935.98	-40,174.72	0.11
Original Face:		Base	7,000,000.000	101.592105	744,110.70	96.107122	703,935.98	-40,174.72	0.11
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	2,000,000.000	98.800620	1,976,012.39	97.185310	1,943,706.20	-32,306.19	0.32
Original Face:		Base	2,000,000.000	98.800620	1,976,012.39	97.185310	1,943,706.20	-32,306.19	0.32
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	5,750,000.000	99.816161	5,739,429.26	96.921040	5,572,959.80	-166,469.46	0.91
Original Face:		Base	5,750,000.000	99.816161	5,739,429.26	96.921040	5,572,959.80	-166,469.46	0.91
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,000,000.000	100.092586	6,005,555.18	99.795960	5,987,757.60	-17,797.58	0.98
Original Face:		Base	6,000,000.000	100.092586	6,005,555.18	99.795960	5,987,757.60	-17,797.58	0.98
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,835,509.950	97.915972	3,755,576.83	97.754121	3,749,369.04	-6,207.79	0.61
Original Face:		Base	5,000,000.000	97.915972	3,755,576.83	97.754121	3,749,369.04	-6,207.79	0.61
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.964819	4,998,240.94	91.403872	4,570,193.60	-428,047.34	0.75
		Base		99.964819	4,998,240.94	91.403872	4,570,193.60	-428,047.34	0.75
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	103.461222	1,241,534.66	89.797454	1,077,569.45	-163,965.21	0.18
		Base		103.461222	1,241,534.66	89.797454	1,077,569.45	-163,965.21	0.18
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.390000	10 Sep 2027		
		Local	2,600,000.000	99.777055	2,594,203.42	100.122235	2,603,178.11	8,974.69	0.42
		Base		99.777055	2,594,203.42	100.122235	2,603,178.11	8,974.69	0.42
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	94.509079	4,725,453.95	-274,546.05	0.77
		Base		100.000000	5,000,000.00	94.509079	4,725,453.95	-274,546.05	0.77

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38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.967835	4,898,391.75	-101,608.25	0.80
		Base		100.000000	5,000,000.00	97.967835	4,898,391.75	-101,608.25	0.80
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	80,094.680	99.865659	79,987.08	96.681470	77,436.71	-2,550.37	0.01
Original Face:		Base	3,000,000.000	99.865659	79,987.08	96.681470	77,436.71	-2,550.37	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	152,382.810	96.941118	147,721.60	88.731420	135,211.43	-12,510.17	0.02
Original Face:		Base	675,000.000	96.941118	147,721.60	88.731420	135,211.43	-12,510.17	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	241,609.520	100.674824	243,239.96	86.048160	207,900.55	-35,339.41	0.03
Original Face:		Base	5,000,000.000	100.674824	243,239.96	86.048160	207,900.55	-35,339.41	0.03
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	444,612.930	96.502430	429,062.28	82.645280	367,451.60	-61,610.68	0.06
Original Face:		Base	1,600,000.000	96.502430	429,062.28	82.645280	367,451.60	-61,610.68	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,476,136.850	101.230178	2,506,597.74	95.780784	2,371,663.29	-134,934.45	0.39
Original Face:		Base	5,000,000.000	101.230178	2,506,597.74	95.780784	2,371,663.29	-134,934.45	0.39
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,312,786.940	101.852173	1,337,102.02	98.065100	1,287,385.83	-49,716.19	0.21
Original Face:		Base	10,465,550.000	101.852173	1,337,102.02	98.065100	1,287,385.83	-49,716.19	0.21
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	1,679,055.630	100.534182	1,688,024.84	97.555000	1,638,002.72	-50,022.12	0.27
Original Face:		Base	7,878,829.000	100.534182	1,688,024.84	97.555000	1,638,002.72	-50,022.12	0.27
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					5.971030	20 Aug 2070		
		Local	3,072,378.650	103.444754	3,178,214.55	101.298860	3,112,284.55	-65,930.00	0.51
Original Face:		Base	5,000,000.000	103.444754	3,178,214.55	101.298860	3,112,284.55	-65,930.00	0.51
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					6.121030	20 Aug 2070		
		Local	3,073,729.150	104.400084	3,208,975.82	101.820120	3,129,674.71	-79,301.11	0.51
Original Face:		Base	5,000,000.000	104.400084	3,208,975.82	101.820120	3,129,674.71	-79,301.11	0.51

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38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	903,642.540	100.432978	907,555.11	99.539570	899,481.90	-8,073.21	0.15
Original Face:		Base	6,180,040.000	100.432978	907,555.11	99.539570	899,481.90	-8,073.21	0.15
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	930,718.900	100.476652	935,155.19	87.500250	814,381.36	-120,773.83	0.13
Original Face:		Base	6,993,000.000	100.476652	935,155.19	87.500250	814,381.36	-120,773.83	0.13
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.815640	20 Jul 2067		
		Local	1,128,086.590	97.710850	1,102,263.00	98.430800	1,110,384.66	8,121.66	0.18
Original Face:		Base	7,000,000.000	97.710850	1,102,263.00	98.430800	1,110,384.66	8,121.66	0.18
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,895,324.410	98.269799	3,827,927.45	99.366390	3,870,643.25	42,715.80	0.63
Original Face:		Base	5,000,000.000	98.269799	3,827,927.45	99.366390	3,870,643.25	42,715.80	0.63
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	3,395,052.570	100.602934	3,415,522.51	101.148350	3,434,039.66	18,517.15	0.56
Original Face:		Base	5,000,000.000	100.602934	3,415,522.51	101.148350	3,434,039.66	18,517.15	0.56
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	1,779,067.380	99.892929	1,777,162.51	101.125510	1,799,090.96	21,928.45	0.29
Original Face:		Base	2,628,000.000	99.892929	1,777,162.51	101.125510	1,799,090.96	21,928.45	0.29
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	3,380,684.860	99.977048	3,379,908.94	101.110940	3,418,242.24	38,333.30	0.56
Original Face:		Base	5,000,000.000	99.977048	3,379,908.94	101.110940	3,418,242.24	38,333.30	0.56
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	1,725,135.300	100.868988	1,740,126.52	101.040520	1,743,085.68	2,959.16	0.28
Original Face:		Base	2,543,000.000	100.868988	1,740,126.52	101.040520	1,743,085.68	2,959.16	0.28
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	3,638,206.110	98.752581	3,592,822.45	100.182440	3,644,843.65	52,021.20	0.60
Original Face:		Base	5,000,000.000	98.752581	3,592,822.45	100.182440	3,644,843.65	52,021.20	0.60
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,510,784.050	99.202746	3,482,794.18	99.884170	3,506,717.51	23,923.33	0.57
Original Face:		Base	5,000,000.000	99.202746	3,482,794.18	99.884170	3,506,717.51	23,923.33	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,907,891.580	99.544861	4,885,553.87	98.838580	4,850,890.35	-34,663.52	0.79
Original Face:		Base	5,000,000.000	99.544861	4,885,553.87	98.838580	4,850,890.35	-34,663.52	0.79
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	4,874,510.350	99.782323	4,863,899.66	98.927640	4,822,238.05	-41,661.61	0.79
Original Face:		Base	5,000,000.000	99.782323	4,863,899.66	98.927640	4,822,238.05	-41,661.61	0.79
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,920,509.160	99.673332	4,904,435.41	99.228260	4,882,535.62	-21,899.79	0.80
Original Face:		Base	5,000,000.000	99.673332	4,904,435.41	99.228260	4,882,535.62	-21,899.79	0.80
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	3,526,118.610	98.875600	3,486,470.92	98.879810	3,486,619.38	148.46	0.57
Original Face:		Base	3,565,580.000	98.875600	3,486,470.92	98.879810	3,486,619.38	148.46	0.57
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	4,958,329.050	100.000000	4,958,329.05	98.889510	4,903,267.30	-55,061.75	0.80
Original Face:		Base	5,000,000.000	100.000000	4,958,329.05	98.889510	4,903,267.30	-55,061.75	0.80
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.981560	1,499,723.40	98.158636	1,472,379.54	-27,343.86	0.24
		Base		99.981560	1,499,723.40	98.158636	1,472,379.54	-27,343.86	0.24
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.836215	4,991,810.75	95.896127	4,794,806.35	-197,004.40	0.78
		Base		99.836215	4,991,810.75	95.896127	4,794,806.35	-197,004.40	0.78
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
		Local	5,000,000.000	99.828769	4,991,438.44	99.670926	4,983,546.30	-7,892.14	0.81
		Base		99.828769	4,991,438.44	99.670926	4,983,546.30	-7,892.14	0.81
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	7,000,000.000	99.928248	6,994,977.36	98.771980	6,914,038.60	-80,938.76	1.13
		Base		99.928248	6,994,977.36	98.771980	6,914,038.60	-80,938.76	1.13
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	138.494747	1,384,947.47	103.572475	1,035,724.75	-349,222.72	0.17
		Base		138.494747	1,384,947.47	103.572475	1,035,724.75	-349,222.72	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
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR				3.960000	29 Jan 2027		
	3,212,000.000	Local	98.055662	3,149,547.87	99.087817	3,182,700.68	33,152.81	0.52
		Base	98.055662	3,149,547.87	99.087817	3,182,700.68	33,152.81	0.52
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				5.170000	10 Dec 2025		
	5,000,000.000	Local	100.001246	5,000,062.28	100.010790	5,000,539.50	477.22	0.82
		Base	100.001246	5,000,062.28	100.010790	5,000,539.50	477.22	0.82
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4				3.800000	15 May 2029		
	3,750,000.000	Local	99.973690	3,749,013.38	98.829180	3,706,094.25	-42,919.13	0.61
Original Face:	3,750,000.000	Base	99.973690	3,749,013.38	98.829180	3,706,094.25	-42,919.13	0.61
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.476785	4,973,839.26	69.870890	3,493,544.50	-1,480,294.76	0.57
		Base	99.476785	4,973,839.26	69.870890	3,493,544.50	-1,480,294.76	0.57
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.872344	4,993,617.19	94.241849	4,712,092.45	-281,524.74	0.77
		Base	99.872344	4,993,617.19	94.241849	4,712,092.45	-281,524.74	0.77
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.895499	2,497,387.47	102.832247	2,570,806.18	73,418.71	0.42
		Base	99.895499	2,497,387.47	102.832247	2,570,806.18	73,418.71	0.42
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	104.163210	5,208,160.51	102.832850	5,141,642.50	-66,518.01	0.84
		Base	104.163210	5,208,160.51	102.832850	5,141,642.50	-66,518.01	0.84
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.952648	4,947,632.38	59.760205	2,988,010.25	-1,959,622.13	0.49
		Base	98.952648	4,947,632.38	59.760205	2,988,010.25	-1,959,622.13	0.49
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.991111	4,999,555.53	101.867531	5,093,376.55	93,821.02	0.83
		Base	99.991111	4,999,555.53	101.867531	5,093,376.55	93,821.02	0.83
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.803425	4,990,171.25	91.680009	4,584,000.45	-406,170.80	0.75
		Base	99.803425	4,990,171.25	91.680009	4,584,000.45	-406,170.80	0.75

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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
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051				6.051000	01 Mar 2025		
	2,500,000.000	Local	100.032448	2,500,811.20	100.279985	2,506,999.63	6,188.43	0.41
		Base	100.032448	2,500,811.20	100.279985	2,506,999.63	6,188.43	0.41
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.794829	3,492,819.02	87.188110	3,051,583.85	-441,235.17	0.50
		Base	99.794829	3,492,819.02	87.188110	3,051,583.85	-441,235.17	0.50
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.916855	999,168.55	99.023804	990,238.04	-8,930.51	0.16
		Base	99.916855	999,168.55	99.023804	990,238.04	-8,930.51	0.16
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.987415	4,999,370.76	96.138371	4,806,918.55	-192,452.21	0.78
		Base	99.987415	4,999,370.76	96.138371	4,806,918.55	-192,452.21	0.78
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	105.839951	5,291,997.54	91.716273	4,585,813.65	-706,183.89	0.75
		Base	105.839951	5,291,997.54	91.716273	4,585,813.65	-706,183.89	0.75
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.828309	9,982,830.85	85.917719	8,591,771.90	-1,391,058.95	1.40
		Base	99.828309	9,982,830.85	85.917719	8,591,771.90	-1,391,058.95	1.40
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.929420	4,996,470.99	87.885187	4,394,259.35	-602,211.64	0.72
		Base	99.929420	4,996,470.99	87.885187	4,394,259.35	-602,211.64	0.72
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.570000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	98.301178	2,457,529.45	-42,470.55	0.40
		Base	100.000000	2,500,000.00	98.301178	2,457,529.45	-42,470.55	0.40
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				3.500000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.625007	4,981,250.35	-18,749.65	0.81
		Base	100.000000	5,000,000.00	99.625007	4,981,250.35	-18,749.65	0.81
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR				4.474000	09 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.785589	4,989,279.45	-10,720.55	0.81
		Base	100.000000	5,000,000.00	99.785589	4,989,279.45	-10,720.55	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.620000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.916593	5,045,829.65	45,829.65	0.82
		Base		100.000000	5,000,000.00	100.916593	5,045,829.65	45,829.65	0.82
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.250000	25 May 2047		
		Local	3,298,645.930	100.000000	3,298,645.93	99.078637	3,268,253.43	-30,392.50	0.53
Original Face:		Base	5,000,000.000	100.000000	3,298,645.93	99.078637	3,268,253.43	-30,392.50	0.53
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.930447	4,996,522.36	87.460549	4,373,027.45	-623,494.91	0.71
		Base		99.930447	4,996,522.36	87.460549	4,373,027.45	-623,494.91	0.71
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.915665	4,995,783.24	102.506110	5,125,305.50	129,522.26	0.84
		Base		99.915665	4,995,783.24	102.506110	5,125,305.50	129,522.26	0.84
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.816305	2,994,489.14	89.056662	2,671,699.86	-322,789.28	0.44
		Base		99.816305	2,994,489.14	89.056662	2,671,699.86	-322,789.28	0.44
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.988636	2,499,715.90	94.612275	2,365,306.88	-134,409.02	0.39
		Base		99.988636	2,499,715.90	94.612275	2,365,306.88	-134,409.02	0.39
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.951508	4,997,575.39	99.493765	4,974,688.25	-22,887.14	0.81
		Base		99.951508	4,997,575.39	99.493765	4,974,688.25	-22,887.14	0.81
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.250437	5,012,521.86	100.111719	5,005,585.95	-6,935.91	0.82
		Base		100.250437	5,012,521.86	100.111719	5,005,585.95	-6,935.91	0.82
91282CGG0	US TREASURY N/B 01/25 4.125					4.125000	31 Jan 2025		
		Local	5,000,000.000	99.999612	4,999,980.60	99.924479	4,996,223.95	-3,756.65	0.82
		Base		99.999612	4,999,980.60	99.924479	4,996,223.95	-3,756.65	0.82
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.889596	4,994,479.82	103.142225	5,157,111.25	162,631.43	0.84
		Base		99.889596	4,994,479.82	103.142225	5,157,111.25	162,631.43	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.935655	1,998,713.10	83.910305	1,678,206.10	-320,507.00	0.27
		Base		99.935655	1,998,713.10	83.910305	1,678,206.10	-320,507.00	0.27
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.360000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.824877	5,041,243.85	41,243.85	0.82
		Base		100.000000	5,000,000.00	100.824877	5,041,243.85	41,243.85	0.82
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.711671	5,135,583.57	88.410945	4,420,547.25	-715,036.32	0.72
		Base		102.711671	5,135,583.57	88.410945	4,420,547.25	-715,036.32	0.72
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.957876	4,997,893.82	91.295572	4,564,778.60	-433,115.22	0.75
		Base		99.957876	4,997,893.82	91.295572	4,564,778.60	-433,115.22	0.75
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	2,000,000.000	99.871900	1,997,438.00	98.989708	1,979,794.16	-17,643.84	0.32
		Base		99.871900	1,997,438.00	98.989708	1,979,794.16	-17,643.84	0.32
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.296000	4,914,799.99	99.000696	4,950,034.80	35,234.81	0.81
		Base		98.296000	4,914,799.99	99.000696	4,950,034.80	35,234.81	0.81
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3					3.411000	15 Sep 2058		
		Local	463,450.030	94.720870	438,983.90	99.441690	460,862.54	21,878.64	0.08
Original Face:		Base	520,000.000	94.720870	438,983.90	99.441690	460,862.54	21,878.64	0.08
US DOLLAR Total									
		Local	486,244,956.160		487,767,183.16		464,289,342.20	-23,477,840.96	75.80
Original Face:		Base	305,945,592.000		487,767,183.16		464,289,342.20	-23,477,840.96	75.80
FIXED INCOME Total									
		Base	486,244,956.160		487,767,183.16		464,289,342.20	-23,477,840.96	75.80
Original Face:			305,945,592.000						

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Base Currency: USD - US DOLLAR

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

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Base Currency: 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									
		634,672,571.800	Base		636,013,201.30		612,533,256.87	-23,479,944.43	100.00
	Original Face:	305,945,592.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			75,000.040	1.000000	75,000.04	1.000000	75,000.04	0.00	0.00
		Base		1.000000	75,000.04	1.000000	75,000.04	0.00	0.00
US DOLLAR Total									
			75,000.040		75,000.04		75,000.04	0.00	0.00
		Base			75,000.04		75,000.04	0.00	0.00
CASH Total									
			75,000.040	Base	75,000.04		75,000.04	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2MW9	AT+T INC					4.810000	30 Dec 2024		
			4,000,000.000	99.612528	3,984,501.11	99.612528	3,984,501.11	0.00	0.16
		Base		99.612528	3,984,501.11	99.612528	3,984,501.11	0.00	0.16
02665JMG2	AMERICAN HONDA FINAN					4.790000	16 Dec 2024		
			25,000,000.000	99.800417	24,950,104.17	99.800417	24,950,104.25	0.08	1.00
		Base		99.800417	24,950,104.17	99.800417	24,950,104.25	0.08	1.00
03785DMC7	APPLE INC					4.680000	12 Dec 2024		
			24,000,000.000	99.857000	23,965,680.00	99.857000	23,965,680.00	0.00	0.96
		Base		99.857000	23,965,680.00	99.857000	23,965,680.00	0.00	0.96
06741FMK0	BARCLAYS BK PLC / BARCLAYS US					4.880000	19 Dec 2024		
			20,000,000.000	99.756000	19,951,200.00	99.756000	19,951,200.00	0.00	0.80
		Base		99.756000	19,951,200.00	99.756000	19,951,200.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO					4.650000	19 Dec 2024		
			78,000,000.000	100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	3.13
		Base		100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	3.13

& 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
16677JMJ2	CHEVRON CORP					4.650000	18 Dec 2024		
		Local	25,000,000.000	99.780417	24,945,104.17	99.780417	24,945,104.25	0.08	1.00
		Base		99.780417	24,945,104.17	99.780417	24,945,104.25	0.08	1.00
18905LM24	CLOROX COMPANY THE 12/24 ZCP					4.700000	02 Dec 2024		
		Local	19,750,000.000	99.986944	19,747,421.53	99.986944	19,747,421.44	-0.09	0.79
		Base		99.986944	19,747,421.53	99.986944	19,747,421.44	-0.09	0.79
2063C0M58	CONCORD MIN CPTL CO					5.010000	05 Dec 2024		
		Local	12,000,000.000	99.944333	11,993,320.00	99.944333	11,993,319.96	-0.04	0.48
		Base		99.944333	11,993,320.00	99.944333	11,993,319.96	-0.04	0.48
22599G006	CREDIT AGRICOLE REPO REPO					4.580000	02 Dec 2024		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.03
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.03
3703E0M64	GENERAL MILLS INC.					4.690000	06 Dec 2024		
		Local	25,000,000.000	99.934861	24,983,715.28	99.934861	24,983,715.25	-0.03	1.00
		Base		99.934861	24,983,715.28	99.934861	24,983,715.25	-0.03	1.00
43851TND4	HONEYWELL INTERNATN					4.520000	13 Jan 2025		
		Local	20,000,000.000	99.460111	19,892,022.22	99.460111	19,892,022.20	-0.02	0.80
		Base		99.460111	19,892,022.22	99.460111	19,892,022.20	-0.02	0.80
43851TPR1	HONEYWELL INTERNATN					4.450000	25 Feb 2025		
		Local	25,000,000.000	98.936944	24,734,236.11	98.887941	24,721,985.25	-12,250.86	0.99
		Base		98.936944	24,734,236.11	98.887941	24,721,985.25	-12,250.86	0.99
47816FNM9	JOHNSON + JOHNSON					4.490000	21 Jan 2025		
		Local	25,000,000.000	99.363917	24,840,979.17	99.363917	24,840,979.25	0.08	1.00
		Base		99.363917	24,840,979.17	99.363917	24,840,979.25	0.08	1.00
53245PNP9	ELI LILLY + COMPANY 01/25 ZCP					4.590000	23 Jan 2025		
		Local	25,000,000.000	99.324250	24,831,062.50	99.324250	24,831,062.50	0.00	1.00
		Base		99.324250	24,831,062.50	99.324250	24,831,062.50	0.00	1.00
57163TMJ5	MARRIOTT INTERNATION					4.780000	18 Dec 2024		
		Local	25,000,000.000	99.774278	24,943,569.44	99.774278	24,943,569.50	0.06	1.00
		Base		99.774278	24,943,569.44	99.774278	24,943,569.50	0.06	1.00

& 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
57978CML2	MCCORMICK + COMPANY				4.660000	20 Dec 2024		
	25,000,000.000	Local	99.754056	24,938,513.89	99.754056	24,938,514.00	0.11	1.00
		Base	99.754056	24,938,513.89	99.754056	24,938,514.00	0.11	1.00
70109LN36	PARKER HANNIFIN CORP				4.660000	03 Jan 2025		
	25,000,000.000	Local	99.572833	24,893,208.34	99.572833	24,893,208.25	-0.09	1.00
		Base	99.572833	24,893,208.34	99.572833	24,893,208.25	-0.09	1.00
71708EMB8	PFIZER INC				5.250000	11 Dec 2024		
	25,000,000.000	Local	99.854167	24,963,541.67	99.854167	24,963,541.75	0.08	1.00
		Base	99.854167	24,963,541.67	99.854167	24,963,541.75	0.08	1.00
74271TR47	PROCTOR GAMBLE AND CO				4.640000	04 Apr 2025		
	20,000,000.000	Local	98.401778	19,680,355.55	98.438300	19,687,660.00	7,304.45	0.79
		Base	98.401778	19,680,355.55	98.438300	19,687,660.00	7,304.45	0.79
78009ATD6	ROYAL BK OF CANADA				4.120000	13 Jun 2025		
	25,000,000.000	Local	97.779778	24,444,944.44	97.587966	24,396,991.50	-47,952.94	0.98
		Base	97.779778	24,444,944.44	97.587966	24,396,991.50	-47,952.94	0.98
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				4.540000	02 Dec 2024		
	218,133,527.320	Local	100.000000	218,133,527.32	100.000000	218,133,527.32	0.00	8.76
		Base	100.000000	218,133,527.32	100.000000	218,133,527.32	0.00	8.76
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.570000	02 Dec 2024		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.06
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.06
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.730000	02 Dec 2024		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.81
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.81
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.630000	19 Dec 2024		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.01
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.01
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.570000	12 Dec 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				4.500000	02 Dec 2024		
	225,000,000.000	Local	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	9.03
		Base	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	9.03
979QHR003	SOUTH STREET REPO				4.570000	02 Dec 2024		
	385,682,452.510	Local	100.000000	385,682,452.51	100.000000	385,682,452.51	0.00	15.49
		Base	100.000000	385,682,452.51	100.000000	385,682,452.51	0.00	15.49
980UKM008	US BANK REPO				4.560000	02 Dec 2024		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.01
985FHY004	MITSUBISHI UFJ REPO				4.560000	02 Dec 2024		
	11,847,352.480	Local	100.000000	11,847,352.48	100.000000	11,847,352.48	0.00	0.48
		Base	100.000000	11,847,352.48	100.000000	11,847,352.48	0.00	0.48
US DOLLAR Total								
	2,158,413,332.310	Local		2,156,346,811.90		2,156,293,912.77	-52,899.13	86.58
		Base		2,156,346,811.90		2,156,293,912.77	-52,899.13	86.58
CASH EQUIVALENT Total								
	2,158,413,332.310	Base		2,156,346,811.90		2,156,293,912.77	-52,899.13	86.58

EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	87,841,707.430	Local	1.000000	87,841,707.43	1.000000	87,841,707.43	0.00	3.53
		Base	1.000000	87,841,707.43	1.000000	87,841,707.43	0.00	3.53
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	111,039,382.250	Local	1.000000	111,039,382.25	1.000000	111,039,382.25	0.00	4.46
		Base	1.000000	111,039,382.25	1.000000	111,039,382.25	0.00	4.46
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	114,512,185.490	Local	1.000000	114,512,185.49	1.000000	114,512,185.49	0.00	4.60
		Base	1.000000	114,512,185.49	1.000000	114,512,185.49	0.00	4.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	313,393,275.170		313,393,275.17		313,393,275.17	0.00	12.58
		Base			313,393,275.17		313,393,275.17	0.00	12.58
EQUITY Total									
		Base	313,393,275.170		313,393,275.17		313,393,275.17	0.00	12.58
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
89236TJT3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 1.45					1.450000	13 Jan 2025		
		Local	20,900,000.000	99.635696	20,823,860.41	99.615586	20,819,657.47	-4,202.94	0.84
		Base		99.635696	20,823,860.41	99.615586	20,819,657.47	-4,202.94	0.84
US DOLLAR Total									
		Local	20,900,000.000		20,823,860.41		20,819,657.47	-4,202.94	0.84
		Base			20,823,860.41		20,819,657.47	-4,202.94	0.84
FIXED INCOME Total									
		Base	20,900,000.000		20,823,860.41		20,819,657.47	-4,202.94	0.84

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Holdings

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

As of: *November 30, 2024*

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,492,781,607.520	Base	2,490,638,947.52		2,490,581,845.45	-57,102.07	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.03
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.03
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.03
		Base			50,000.00		50,000.00	0.00	0.03
CASH Total									
			50,000.000		50,000.00		50,000.00	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2MK5	AT+T INC					4.690000	19 Dec 2024		
			5,000,000.000	99.765500	4,988,275.00	99.765500	4,988,275.00	0.00	2.80
		Base		99.765500	4,988,275.00	99.765500	4,988,275.00	0.00	2.80
26055AMA1	DOW CHEMICAL COMPANY					4.700000	10 Dec 2024		
			5,000,000.000	99.882500	4,994,125.00	99.882500	4,994,125.00	0.00	2.80
		Base		99.882500	4,994,125.00	99.882500	4,994,125.00	0.00	2.80
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
			5,000,000.000	99.296500	4,964,825.00	99.296500	4,964,825.00	0.00	2.78
		Base		99.296500	4,964,825.00	99.296500	4,964,825.00	0.00	2.78
979QHR003	SOUTH STREET REPO					4.570000	02 Dec 2024		
			19,664,616.000	100.000000	19,664,616.00	100.000000	19,664,616.00	0.00	11.03
		Base		100.000000	19,664,616.00	100.000000	19,664,616.00	0.00	11.03
US DOLLAR Total									
			34,664,616.000		34,611,841.00		34,611,841.00	0.00	19.41
		Base			34,611,841.00		34,611,841.00	0.00	19.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	34,664,616.000		34,611,841.00		34,611,841.00	0.00	19.41
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.996922	4,999,846.10	96.116467	4,805,823.35	-194,022.75	2.70
		Base		99.996922	4,999,846.10	96.116467	4,805,823.35	-194,022.75	2.70
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.869220	4,993,461.02	91.507806	4,575,390.30	-418,070.72	2.57
		Base		99.869220	4,993,461.02	91.507806	4,575,390.30	-418,070.72	2.57
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	99.083061	4,954,153.05	91.635975	4,581,798.75	-372,354.30	2.57
		Base		99.083061	4,954,153.05	91.635975	4,581,798.75	-372,354.30	2.57
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.886370	4,994,318.50	95.132805	4,756,640.25	-237,678.25	2.67
		Base		99.886370	4,994,318.50	95.132805	4,756,640.25	-237,678.25	2.67
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.744211	3,491,047.37	87.894163	3,076,295.71	-414,751.66	1.73
		Base		99.744211	3,491,047.37	87.894163	3,076,295.71	-414,751.66	1.73
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	94.942663	2,373,566.58	-126,433.42	1.33
		Base		100.000000	2,500,000.00	94.942663	2,373,566.58	-126,433.42	1.33
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	103.038811	2,575,970.28	98.518683	2,462,967.08	-113,003.20	1.38
		Base		103.038811	2,575,970.28	98.518683	2,462,967.08	-113,003.20	1.38
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	2,500,000.000	100.000000	2,500,000.00	99.995365	2,499,884.13	-115.87	1.40
		Base		100.000000	2,500,000.00	99.995365	2,499,884.13	-115.87	1.40

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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
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.990626	4,999,531.32	99.737276	4,986,863.80	-12,667.52	2.80
		Base	99.990626	4,999,531.32	99.737276	4,986,863.80	-12,667.52	2.80
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.957800	2,498,945.00	89.679808	2,241,995.20	-256,949.80	1.26
		Base	99.957800	2,498,945.00	89.679808	2,241,995.20	-256,949.80	1.26
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.942445	4,997,122.25	89.496250	4,474,812.50	-522,309.75	2.51
		Base	99.942445	4,997,122.25	89.496250	4,474,812.50	-522,309.75	2.51
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063		
	621,783.650	Local	94.429476	587,147.04	97.906980	608,769.59	21,622.55	0.34
Original Face:	675,000.000	Base	94.429476	587,147.04	97.906980	608,769.59	21,622.55	0.34
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,472,778.940	Local	95.806107	3,327,134.31	90.137110	3,130,262.57	-196,871.74	1.76
Original Face:	5,000,000.000	Base	95.806107	3,327,134.31	90.137110	3,130,262.57	-196,871.74	1.76
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,634,125.450	Local	94.110732	4,361,209.38	93.364070	4,326,608.13	-34,601.25	2.43
Original Face:	6,000,000.000	Base	94.110732	4,361,209.38	93.364070	4,326,608.13	-34,601.25	2.43
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.515173	2,487,879.32	86.124870	2,153,121.75	-334,757.57	1.21
		Base	99.515173	2,487,879.32	86.124870	2,153,121.75	-334,757.57	1.21
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	96.622764	2,415,569.10	-84,430.90	1.35
		Base	100.000000	2,500,000.00	96.622764	2,415,569.10	-84,430.90	1.35
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				5.270110	15 May 2036		
	115,732.320	Local	100.029715	115,766.71	98.715698	114,245.97	-1,520.74	0.06
Original Face:	16,000,000.000	Base	100.029715	115,766.71	98.715698	114,245.97	-1,520.74	0.06
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	550,670.100	Local	101.006684	556,213.61	89.735245	494,145.16	-62,068.45	0.28
Original Face:	5,000,000.000	Base	101.006684	556,213.61	89.735245	494,145.16	-62,068.45	0.28

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,018,710.100	103.504855	1,054,414.41	90.993111	926,956.01	-127,458.40	0.52
Original Face:		Base	10,000,000.000	103.504855	1,054,414.41	90.993111	926,956.01	-127,458.40	0.52
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	5,000,000.000	93.432577	4,671,628.85	92.876770	4,643,838.50	-27,790.35	2.60
		Base		93.432577	4,671,628.85	92.876770	4,643,838.50	-27,790.35	2.60
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	103.759163	2,593,979.07	102.160068	2,554,001.70	-39,977.37	1.43
		Base		103.759163	2,593,979.07	102.160068	2,554,001.70	-39,977.37	1.43
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	103.749729	2,593,743.22	102.266763	2,556,669.08	-37,074.14	1.43
		Base		103.749729	2,593,743.22	102.266763	2,556,669.08	-37,074.14	1.43
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	114.297712	4,571,908.47	95.172285	3,806,891.40	-765,017.07	2.14
		Base		114.297712	4,571,908.47	95.172285	3,806,891.40	-765,017.07	2.14
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.941736	2,498,543.40	91.111795	2,277,794.88	-220,748.52	1.28
		Base		99.941736	2,498,543.40	91.111795	2,277,794.88	-220,748.52	1.28
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	335,450.860	99.886189	335,069.08	91.599430	307,271.08	-27,798.00	0.17
Original Face:		Base	2,000,000.000	99.886189	335,069.08	91.599430	307,271.08	-27,798.00	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.942536	2,698,448.46	83.972364	2,267,253.83	-431,194.63	1.27
		Base		99.942536	2,698,448.46	83.972364	2,267,253.83	-431,194.63	1.27
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	203,878.550	100.576225	205,053.35	95.419840	194,540.59	-10,512.76	0.11
Original Face:		Base	5,000,000.000	100.576225	205,053.35	95.419840	194,540.59	-10,512.76	0.11
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	288,825.180	100.914723	291,467.13	98.800950	285,362.02	-6,105.11	0.16
Original Face:		Base	3,000,000.000	100.914723	291,467.13	98.800950	285,362.02	-6,105.11	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
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,821,868.590	100.768512	2,843,555.00	96.747550	2,730,088.73	-113,466.27	1.53
Original Face:		Base	5,565,000.000	100.768512	2,843,555.00	96.747550	2,730,088.73	-113,466.27	1.53
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	884,013.580	104.281613	921,863.62	99.183140	876,792.43	-45,071.19	0.49
Original Face:		Base	4,494,000.000	104.281613	921,863.62	99.183140	876,792.43	-45,071.19	0.49
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	47,909.800	100.066917	47,941.86	98.259300	47,075.83	-866.03	0.03
Original Face:		Base	2,000,000.000	100.066917	47,941.86	98.259300	47,075.83	-866.03	0.03
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	251,143.900	100.288623	251,868.76	93.048880	233,686.59	-18,182.17	0.13
Original Face:		Base	5,000,000.000	100.288623	251,868.76	93.048880	233,686.59	-18,182.17	0.13
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	321,509.030	100.290555	322,443.19	92.787990	298,321.77	-24,121.42	0.17
Original Face:		Base	14,878,168.000	100.290555	322,443.19	92.787990	298,321.77	-24,121.42	0.17
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	4,127,171.950	99.296195	4,098,124.72	92.704130	3,826,058.85	-272,065.87	2.15
Original Face:		Base	5,000,000.000	99.296195	4,098,124.72	92.704130	3,826,058.85	-272,065.87	2.15
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	2,771,976.290	99.820660	2,767,005.02	99.605810	2,761,049.44	-5,955.58	1.55
Original Face:		Base	2,884,919.000	99.820660	2,767,005.02	99.605810	2,761,049.44	-5,955.58	1.55
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,720,696.700	99.894718	1,718,885.11	99.929570	1,719,484.81	599.70	0.96
Original Face:		Base	2,000,000.000	99.894718	1,718,885.11	99.929570	1,719,484.81	599.70	0.96
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	854,626.600	102.822258	878,746.37	93.292757	797,304.72	-81,441.65	0.45
Original Face:		Base	5,000,000.000	102.822258	878,746.37	93.292757	797,304.72	-81,441.65	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	570,856.850	100.335576	572,772.51	96.118996	548,701.87	-24,070.64	0.31
Original Face:		Base	5,000,000.000	100.335576	572,772.51	96.118996	548,701.87	-24,070.64	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	126,209.500	104.901398	132,395.53	97.974870	123,653.59	-8,741.94	0.07
Original Face:		Base	10,000,000.000	104.901398	132,395.53	97.974870	123,653.59	-8,741.94	0.07
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	880,171.560	105.367716	927,416.67	99.011370	871,469.92	-55,946.75	0.49
Original Face:		Base	6,000,000.000	105.367716	927,416.67	99.011370	871,469.92	-55,946.75	0.49
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	53,509.400	103.848838	55,568.89	99.503880	53,243.93	-2,324.96	0.03
Original Face:		Base	5,000,000.000	103.848838	55,568.89	99.503880	53,243.93	-2,324.96	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,271,066.450	95.224134	1,210,362.02	83.272110	1,058,443.85	-151,918.17	0.59
Original Face:		Base	5,000,000.000	95.224134	1,210,362.02	83.272110	1,058,443.85	-151,918.17	0.59
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	241,609.520	100.674824	243,239.96	86.048160	207,900.55	-35,339.41	0.12
Original Face:		Base	5,000,000.000	100.674824	243,239.96	86.048160	207,900.55	-35,339.41	0.12
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,980,909.480	101.230178	2,005,278.19	95.780784	1,897,330.63	-107,947.56	1.06
Original Face:		Base	4,000,000.000	101.230178	2,005,278.19	95.780784	1,897,330.63	-107,947.56	1.06
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.815640	20 Jul 2067		
		Local	483,465.680	97.710847	472,398.41	98.430800	475,879.14	3,480.73	0.27
Original Face:		Base	3,000,000.000	97.710847	472,398.41	98.430800	475,879.14	3,480.73	0.27
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	2,928,299.190	99.848429	2,923,860.74	98.930110	2,896,969.61	-26,891.13	1.62
Original Face:		Base	5,675,162.000	99.848429	2,923,860.74	98.930110	2,896,969.61	-26,891.13	1.62
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.981560	1,499,723.40	98.158636	1,472,379.54	-27,343.86	0.83
		Base		99.981560	1,499,723.40	98.158636	1,472,379.54	-27,343.86	0.83
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					5.170000	10 Dec 2025		
		Local	2,000,000.000	100.001245	2,000,024.90	100.010790	2,000,215.80	190.90	1.12
		Base		100.001245	2,000,024.90	100.010790	2,000,215.80	190.90	1.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.476785	2,486,919.62	69.870890	1,746,772.25	-740,147.37	0.98
		Base		99.476785	2,486,919.62	69.870890	1,746,772.25	-740,147.37	0.98
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.872344	4,993,617.19	94.241849	4,712,092.45	-281,524.74	2.64
		Base		99.872344	4,993,617.19	94.241849	4,712,092.45	-281,524.74	2.64
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.895499	2,497,387.47	102.832247	2,570,806.18	73,418.71	1.44
		Base		99.895499	2,497,387.47	102.832247	2,570,806.18	73,418.71	1.44
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.952648	4,947,632.38	59.760205	2,988,010.25	-1,959,622.13	1.68
		Base		98.952648	4,947,632.38	59.760205	2,988,010.25	-1,959,622.13	1.68
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.803425	4,990,171.25	91.680009	4,584,000.45	-406,170.80	2.57
		Base		99.803425	4,990,171.25	91.680009	4,584,000.45	-406,170.80	2.57
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,500,000.000	100.032448	2,500,811.20	100.279985	2,506,999.63	6,188.43	1.41
		Base		100.032448	2,500,811.20	100.279985	2,506,999.63	6,188.43	1.41
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.794829	3,492,819.02	87.188110	3,051,583.85	-441,235.17	1.71
		Base		99.794829	3,492,819.02	87.188110	3,051,583.85	-441,235.17	1.71
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	105.839951	1,628,876.84	91.716273	1,411,513.44	-217,363.40	0.79
		Base		105.839951	1,628,876.84	91.716273	1,411,513.44	-217,363.40	0.79
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.929420	4,996,470.99	87.885187	4,394,259.35	-602,211.64	2.46
		Base		99.929420	4,996,470.99	87.885187	4,394,259.35	-602,211.64	2.46
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.620000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.916593	5,045,829.65	45,829.65	2.83
		Base		100.000000	5,000,000.00	100.916593	5,045,829.65	45,829.65	2.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.988636	2,499,715.90	94.612275	2,365,306.88	-134,409.02	1.33
		Base	99.988636	2,499,715.90	94.612275	2,365,306.88	-134,409.02	1.33
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.951508	1,999,030.16	99.493765	1,989,875.30	-9,154.86	1.12
		Base	99.951508	1,999,030.16	99.493765	1,989,875.30	-9,154.86	1.12
91282CFW6	US TREASURY N/B 11/25 4.5				4.500000	15 Nov 2025		
	2,500,000.000	Local	100.250437	2,506,260.93	100.111719	2,502,792.98	-3,467.95	1.40
		Base	100.250437	2,506,260.93	100.111719	2,502,792.98	-3,467.95	1.40
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	98.296000	4,914,799.99	99.000696	4,950,034.80	35,234.81	2.78
		Base	98.296000	4,914,799.99	99.000696	4,950,034.80	35,234.81	2.78
US DOLLAR Total								
	154,317,969.220	Local		154,301,988.51		143,615,268.07	-10,686,720.44	80.56
Original Face:	148,172,249.000	Base		154,301,988.51		143,615,268.07	-10,686,720.44	80.56
FIXED INCOME Total								
	154,317,969.220	Base		154,301,988.51		143,615,268.07	-10,686,720.44	80.56
Original Face:	148,172,249.000							

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Holdings

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

As of: *November 30, 2024*

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		189,032,585.220	Base		188,963,829.51		178,277,109.07	-10,686,720.44	100.00
	Original Face:	148,172,249.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			234,444.010	1.000000	234,444.01	1.000000	234,444.01	0.00	0.02
		Base		1.000000	234,444.01	1.000000	234,444.01	0.00	0.02
US DOLLAR Total									
			234,444.010		234,444.01		234,444.01	0.00	0.02
		Base			234,444.01		234,444.01	0.00	0.02
CASH Total									
			234,444.010	Base	234,444.01		234,444.01	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
04821TNW1	ATLANTIC ASSET SECUR					4.550000	30 Jan 2025		
			5,000,000.000	99.241667	4,962,083.33	99.196067	4,959,803.35	-2,279.98	0.41
		Base		99.241667	4,962,083.33	99.196067	4,959,803.35	-2,279.98	0.41
07644ANT7	BEDFORD ROW FDG CORP					4.660000	27 Jan 2025		
			5,000,000.000	99.262167	4,963,108.33	99.262167	4,963,108.35	0.02	0.41
		Base		99.262167	4,963,108.33	99.262167	4,963,108.35	0.02	0.41
07644APS7	BEDFORD ROW FDG CORP					4.600000	26 Feb 2025		
			5,000,000.000	98.888333	4,944,416.66	98.862695	4,943,134.75	-1,281.91	0.41
		Base		98.888333	4,944,416.66	98.862695	4,943,134.75	-1,281.91	0.41
13738JM31	CAN AST + CAN LTD JT					5.180000	03 Dec 2024		
			5,000,000.000	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.41
		Base		99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	0.41
138994009	CANTOR FITZGERALD REPO REPO					4.650000	19 Dec 2024		
			27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.24
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15963TM97	CHARIOT FNDG LLC					4.750000	09 Dec 2024		
		Local	5,000,000.000	99.894444	4,994,722.22	99.894444	4,994,722.20	-0.02	0.41
		Base		99.894444	4,994,722.22	99.894444	4,994,722.20	-0.02	0.41
16677JNT9	CHEVRON CORP					4.490000	27 Jan 2025		
		Local	2,500,000.000	99.289083	2,482,227.08	99.289083	2,482,227.08	0.00	0.21
		Base		99.289083	2,482,227.08	99.289083	2,482,227.08	0.00	0.21
17277AR17	CISCO SYSTEMS INC					4.600000	01 Apr 2025		
		Local	2,091,000.000	98.453889	2,058,670.82	98.460450	2,058,808.01	137.19	0.17
		Base		98.453889	2,058,670.82	98.460450	2,058,808.01	137.19	0.17
19121ANH0	COCA COLA COMPANY					5.120000	17 Jan 2025		
		Local	5,000,000.000	99.331556	4,966,577.78	99.331556	4,966,577.80	0.02	0.41
		Base		99.331556	4,966,577.78	99.331556	4,966,577.80	0.02	0.41
30601VMH1	FAIRWAY FINANCE CORP					5.100000	17 Dec 2024		
		Local	5,000,000.000	99.773333	4,988,666.67	99.773333	4,988,666.65	-0.02	0.41
		Base		99.773333	4,988,666.67	99.773333	4,988,666.65	-0.02	0.41
38346LN93	GOTHAM FDG CORP					4.710000	09 Jan 2025		
		Local	5,000,000.000	99.489750	4,974,487.50	99.489750	4,974,487.50	0.00	0.41
		Base		99.489750	4,974,487.50	99.489750	4,974,487.50	0.00	0.41
38346LPR1	GOTHAM FDG CORP					4.600000	25 Feb 2025		
		Local	5,000,000.000	98.901111	4,945,055.56	98.872948	4,943,647.40	-1,408.16	0.41
		Base		98.901111	4,945,055.56	98.872948	4,943,647.40	-1,408.16	0.41
40060WPU0	GTA FDG LLC DISC					4.660000	28 Feb 2025		
		Local	5,000,000.000	98.847944	4,942,397.22	98.832419	4,941,620.95	-776.27	0.41
		Base		98.847944	4,942,397.22	98.832419	4,941,620.95	-776.27	0.41
40060WST0	GTA FDG LLC DISC					4.530000	27 May 2025		
		Local	5,000,000.000	97.772750	4,888,637.50	97.737307	4,886,865.35	-1,772.15	0.40
		Base		97.772750	4,888,637.50	97.737307	4,886,865.35	-1,772.15	0.40
40588LMQ9	HALKIN FINANCE LLC USC					4.680000	24 Dec 2024		
		Local	5,000,000.000	99.701000	4,985,050.00	99.701000	4,985,050.00	0.00	0.41
		Base		99.701000	4,985,050.00	99.701000	4,985,050.00	0.00	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LPU7	HALKIN FINANCE LLC USC					4.630000	28 Feb 2025		
		Local	5,000,000.000	98.855361	4,942,768.06	98.834947	4,941,747.35	-1,020.71	0.41
		Base		98.855361	4,942,768.06	98.834947	4,941,747.35	-1,020.71	0.41
43851TRN8	HONEYWELL INTERNATN					4.410000	22 Apr 2025		
		Local	5,000,000.000	98.260500	4,913,025.00	98.208800	4,910,440.00	-2,585.00	0.41
		Base		98.260500	4,913,025.00	98.208800	4,910,440.00	-2,585.00	0.41
46514TQB7	ISRAEL ST 05/26 1.68					1.680000	01 May 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	96.108692	3,363,804.22	-136,195.78	0.28
		Base		100.000000	3,500,000.00	96.108692	3,363,804.22	-136,195.78	0.28
53127TPL1	LIBERTY FUNDING LLC					4.590000	20 Feb 2025		
		Local	5,000,000.000	98.967250	4,948,362.50	98.937139	4,946,856.95	-1,505.55	0.41
		Base		98.967250	4,948,362.50	98.937139	4,946,856.95	-1,505.55	0.41
53127TSM6	LIBERTY FUNDING LLC					4.510000	21 May 2025		
		Local	5,000,000.000	97.857750	4,892,887.50	97.829331	4,891,466.55	-1,420.95	0.41
		Base		97.857750	4,892,887.50	97.829331	4,891,466.55	-1,420.95	0.41
53245PN61	ELI LILLY + COMPANY					4.600000	06 Jan 2025		
		Local	4,000,000.000	99.540000	3,981,600.00	99.540000	3,981,600.00	0.00	0.33
		Base		99.540000	3,981,600.00	99.540000	3,981,600.00	0.00	0.33
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	5,000,000.000	99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	0.41
		Base		99.301000	4,965,050.00	99.301000	4,965,050.00	0.00	0.41
56274LP57	MANHATTAN ASSET FDG.					4.640000	05 Feb 2025		
		Local	5,000,000.000	99.149333	4,957,466.67	99.122674	4,956,133.70	-1,332.97	0.41
		Base		99.149333	4,957,466.67	99.122674	4,956,133.70	-1,332.97	0.41
64951WPQ1	NEW YORK LFE CAP COR					4.450000	24 Feb 2025		
		Local	6,000,000.000	98.949306	5,936,958.33	98.900900	5,934,054.00	-2,904.33	0.49
		Base		98.949306	5,936,958.33	98.900900	5,934,054.00	-2,904.33	0.49
67983TP59	OLD LINE FUNDING LLC					4.610000	05 Feb 2025		
		Local	5,000,000.000	99.154833	4,957,741.67	99.125570	4,956,278.50	-1,463.17	0.41
		Base		99.154833	4,957,741.67	99.125570	4,956,278.50	-1,463.17	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TRA6	OLD LINE FUNDING LLC					4.530000	10 Apr 2025		
		Local	5,000,000.000	98.364167	4,918,208.33	98.339000	4,916,950.00	-1,258.33	0.41
		Base		98.364167	4,918,208.33	98.339000	4,916,950.00	-1,258.33	0.41
71344TPE6	PEPSICO INC					4.840000	14 Feb 2025		
		Local	5,000,000.000	98.991667	4,949,583.33	99.036003	4,951,800.15	2,216.82	0.41
		Base		98.991667	4,949,583.33	99.036003	4,951,800.15	2,216.82	0.41
71708ENW1	PFIZER INC					4.530000	30 Jan 2025		
		Local	5,000,000.000	99.245000	4,962,250.00	99.216274	4,960,813.70	-1,436.30	0.41
		Base		99.245000	4,962,250.00	99.216274	4,960,813.70	-1,436.30	0.41
71708EQ32	PFIZER INC					4.450000	03 Mar 2025		
		Local	5,000,000.000	98.862778	4,943,138.89	98.810726	4,940,536.30	-2,602.59	0.41
		Base		98.862778	4,943,138.89	98.810726	4,940,536.30	-2,602.59	0.41
8010M2MW9	SANOFI					4.690000	30 Dec 2024		
		Local	5,000,000.000	99.622194	4,981,109.72	99.622194	4,981,109.70	-0.02	0.41
		Base		99.622194	4,981,109.72	99.622194	4,981,109.70	-0.02	0.41
82124LM58	SHEFFIELD RECEIVABLE					5.070000	05 Dec 2024		
		Local	5,000,000.000	99.943667	4,997,183.33	99.943667	4,997,183.35	0.02	0.41
		Base		99.943667	4,997,183.33	99.943667	4,997,183.35	0.02	0.41
82124LQ70	SHEFFIELD RECEIVABLE					4.600000	07 Mar 2025		
		Local	5,000,000.000	98.773333	4,938,666.67	98.744511	4,937,225.55	-1,441.12	0.41
		Base		98.773333	4,938,666.67	98.744511	4,937,225.55	-1,441.12	0.41
88602TMC4	THUNDER BAY FNDNG LLC					5.060000	12 Dec 2024		
		Local	5,000,000.000	99.845389	4,992,269.44	99.845389	4,992,269.44	0.00	0.41
		Base		99.845389	4,992,269.44	99.845389	4,992,269.44	0.00	0.41
88602TNG4	THUNDER BAY FNDNG LLC					4.900000	16 Jan 2025		
		Local	5,000,000.000	99.373889	4,968,694.45	99.373889	4,968,694.45	0.00	0.41
		Base		99.373889	4,968,694.45	99.373889	4,968,694.45	0.00	0.41
89233GN36	TOYOTA MOTOR CREDIT					5.110000	03 Jan 2025		
		Local	2,000,000.000	99.531584	1,990,631.67	99.531584	1,990,631.67	0.00	0.16
		Base		99.531584	1,990,631.67	99.531584	1,990,631.67	0.00	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
912797KS5	TREASURY BILL 04/25 0.00000					4.882500	17 Apr 2025		
		Local	25,000,000.000	98.141938	24,535,484.38	98.370644	24,592,661.00	57,176.62	2.04
		Base		98.141938	24,535,484.38	98.370644	24,592,661.00	57,176.62	2.04
912797LB1	TREASURY BILL 05/25 0.00000					4.324000	15 May 2025		
		Local	5,000,000.000	98.018167	4,900,908.34	98.039972	4,901,998.60	1,090.26	0.41
		Base		98.018167	4,900,908.34	98.039972	4,901,998.60	1,090.26	0.41
912797LW5	TREASURY BILL 07/25 0.00000					4.323500	10 Jul 2025		
		Local	20,000,000.000	97.345851	19,469,170.27	97.440667	19,488,133.40	18,963.13	1.62
		Base		97.345851	19,469,170.27	97.440667	19,488,133.40	18,963.13	1.62
912797MG9	TREASURY BILL 08/25 0.00000					4.229000	07 Aug 2025		
		Local	5,000,000.000	97.074942	4,853,747.08	97.132156	4,856,607.80	2,860.72	0.40
		Base		97.074942	4,853,747.08	97.132156	4,856,607.80	2,860.72	0.40
912797MH7	TREASURY BILL 09/25 0.00000					4.206000	04 Sep 2025		
		Local	5,000,000.000	96.763717	4,838,185.83	96.793033	4,839,651.65	1,465.82	0.40
		Base		96.763717	4,838,185.83	96.793033	4,839,651.65	1,465.82	0.40
912797MS3	TREASURY BILL 10/25 0.00000					4.201500	02 Oct 2025		
		Local	5,000,000.000	96.440396	4,822,019.79	96.504528	4,825,226.40	3,206.61	0.40
		Base		96.440396	4,822,019.79	96.504528	4,825,226.40	3,206.61	0.40
912797NA1	TREASURY BILL 10/25 0.00000					4.170000	30 Oct 2025		
		Local	5,000,000.000	96.142750	4,807,137.50	96.201251	4,810,062.55	2,925.05	0.40
		Base		96.142750	4,807,137.50	96.201251	4,810,062.55	2,925.05	0.40
912797ND5	TREASURY BILL 05/25 0.00000					4.321500	01 May 2025		
		Local	5,000,000.000	98.187371	4,909,368.54	98.196875	4,909,843.75	475.21	0.41
		Base		98.187371	4,909,368.54	98.196875	4,909,843.75	475.21	0.41
912797NM5	TREASURY BILL 05/25 0.00000					4.317500	22 May 2025		
		Local	5,000,000.000	97.937194	4,896,859.72	97.956312	4,897,815.60	955.88	0.41
		Base		97.937194	4,896,859.72	97.956312	4,897,815.60	955.88	0.41
912797NS2	TREASURY BILL 03/25 0.00000					4.377500	25 Mar 2025		
		Local	5,000,000.000	98.613792	4,930,689.58	98.626736	4,931,336.80	647.22	0.41
		Base		98.613792	4,930,689.58	98.626736	4,931,336.80	647.22	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.730000	02 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.630000	19 Dec 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
985FHY004	MITSUBISHI UFJ REPO					4.560000	02 Dec 2024		
		Local	542,592,451.240	100.000000	542,592,451.24	100.000000	542,592,451.24	0.00	44.97
		Base		100.000000	542,592,451.24	100.000000	542,592,451.24	0.00	44.97
US DOLLAR Total									
		Local	829,683,451.240		826,288,279.61		826,217,714.87	-70,564.74	68.47
		Base			826,288,279.61		826,217,714.87	-70,564.74	68.47
CASH EQUIVALENT Total									
		Base	829,683,451.240		826,288,279.61		826,217,714.87	-70,564.74	68.47
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	3,000,000.000	99.960399	2,998,811.98	101.115738	3,033,472.14	34,660.16	0.25
		Base		99.960399	2,998,811.98	101.115738	3,033,472.14	34,660.16	0.25
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.898317	1,997,966.34	97.720196	1,954,403.92	-43,562.42	0.16
		Base		99.898317	1,997,966.34	97.720196	1,954,403.92	-43,562.42	0.16
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	2,000,000.000	99.997910	1,999,958.20	100.231027	2,004,620.54	4,662.34	0.17
		Base		99.997910	1,999,958.20	100.231027	2,004,620.54	4,662.34	0.17
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	101.056066	5,052,803.30	52,803.30	0.42
		Base		100.000000	5,000,000.00	101.056066	5,052,803.30	52,803.30	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
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.996864	1,999,937.27	99.599958	1,991,999.16	-7,938.11	0.17
		Base		99.996864	1,999,937.27	99.599958	1,991,999.16	-7,938.11	0.17
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.500000	12 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.503000	2,010,060.00	10,060.00	0.17
		Base		100.000000	2,000,000.00	100.503000	2,010,060.00	10,060.00	0.17
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.897577	2,996,927.31	-3,072.69	0.25
		Base		100.000000	3,000,000.00	99.897577	2,996,927.31	-3,072.69	0.25
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993677	4,999,683.85	-316.15	0.41
		Base		100.000000	5,000,000.00	99.993677	4,999,683.85	-316.15	0.41
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.530147	5,026,507.35	26,507.35	0.42
		Base		100.000000	5,000,000.00	100.530147	5,026,507.35	26,507.35	0.42
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.14
		Base		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.14
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.970000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.40
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.40
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	5,000,000.000	91.040942	4,552,047.10	91.778268	4,588,913.40	36,866.30	0.38
		Base		91.040942	4,552,047.10	91.778268	4,588,913.40	36,866.30	0.38
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.588572	2,957,657.16	-42,342.84	0.25
		Base		100.000000	3,000,000.00	98.588572	2,957,657.16	-42,342.84	0.25
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.165386	3,004,961.58	4,961.58	0.25
		Base		100.000000	3,000,000.00	100.165386	3,004,961.58	4,961.58	0.25

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				5.190000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.106000	2,002,120.00	2,120.00	0.17
		Base	100.000000	2,000,000.00	100.106000	2,002,120.00	2,120.00	0.17
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				5.030000	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.024557	2,000,491.14	491.14	0.17
		Base	100.000000	2,000,000.00	100.024557	2,000,491.14	491.14	0.17
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.997527	1,999,950.53	99.631516	1,992,630.32	-7,320.21	0.17
		Base	99.997527	1,999,950.53	99.631516	1,992,630.32	-7,320.21	0.17
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR				5.164000	18 Feb 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.938890	1,998,777.80	-1,222.20	0.17
		Base	100.000000	2,000,000.00	99.938890	1,998,777.80	-1,222.20	0.17
06749NFM9	BARCLAYS BANK PLC SR UNSECURED 01/26 5.55				5.550000	23 Jan 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.399329	2,981,979.87	-18,020.13	0.25
		Base	100.000000	3,000,000.00	99.399329	2,981,979.87	-18,020.13	0.25
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A				5.420000	25 Feb 2027		
	2,250,000.000	Local	99.998579	2,249,968.02	100.380640	2,258,564.40	8,596.38	0.19
Original Face:	2,250,000.000	Base	99.998579	2,249,968.02	100.380640	2,258,564.40	8,596.38	0.19
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2				5.900000	16 Feb 2027		
	2,146,639.740	Local	99.998888	2,146,615.87	100.387510	2,154,958.18	8,342.31	0.18
Original Face:	5,000,000.000	Base	99.998888	2,146,615.87	100.387510	2,154,958.18	8,342.31	0.18
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				4.023000	09 May 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.640397	1,992,807.94	-7,192.06	0.17
		Base	100.000000	2,000,000.00	99.640397	1,992,807.94	-7,192.06	0.17
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	99.979915	2,999,397.45	-602.55	0.25
		Base	100.000000	3,000,000.00	99.979915	2,999,397.45	-602.55	0.25
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR				5.235000	02 Sep 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000594	3,000,017.82	17.82	0.25
		Base	100.000000	3,000,000.00	100.000594	3,000,017.82	17.82	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	2,000,000.000	99.980115	1,999,602.30	99.483885	1,989,677.70	-9,924.60	0.16
		Base		99.980115	1,999,602.30	99.483885	1,989,677.70	-9,924.60	0.16
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	2,000,000.000	99.990443	1,999,808.86	100.375472	2,007,509.44	7,700.58	0.17
		Base		99.990443	1,999,808.86	100.375472	2,007,509.44	7,700.58	0.17
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					5.130000	15 Nov 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.111800	3,003,354.00	3,354.00	0.25
		Base		100.000000	3,000,000.00	100.111800	3,003,354.00	3,354.00	0.25
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.617649	5,030,882.45	30,882.45	0.42
		Base		100.000000	5,000,000.00	100.617649	5,030,882.45	30,882.45	0.42
17291LZ65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 12/25 4.8					4.800000	29 Dec 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.054775	5,002,738.75	2,738.75	0.41
		Base		100.000000	5,000,000.00	100.054775	5,002,738.75	2,738.75	0.41
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.061000	21 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.867793	1,997,355.86	-2,644.14	0.17
		Base		100.000000	2,000,000.00	99.867793	1,997,355.86	-2,644.14	0.17
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	2,300,000.000	99.994213	2,299,866.90	100.533940	2,312,280.62	12,413.72	0.19
Original Face:		Base	2,300,000.000	99.994213	2,299,866.90	100.533940	2,312,280.62	12,413.72	0.19
21688AAV4	COOPERAT RABOBANK UA/NY 01/25 5					5.000000	13 Jan 2025		
		Local	5,000,000.000	99.999092	4,999,954.61	100.017848	5,000,892.40	937.79	0.41
		Base		99.999092	4,999,954.61	100.017848	5,000,892.40	937.79	0.41
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.920660	2,997,619.80	100.412677	3,012,380.31	14,760.51	0.25
		Base		99.920660	2,997,619.80	100.412677	3,012,380.31	14,760.51	0.25
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	49,371.150	100.403961	49,570.59	98.351658	48,557.34	-1,013.25	0.00
Original Face:		Base	2,096,032.000	100.403961	49,570.59	98.351658	48,557.34	-1,013.25	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
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	220,585.500	100.587010	221,880.36	99.339865	219,129.34	-2,751.02	0.02
Original Face:		Base	5,000,000.000	100.587010	221,880.36	99.339865	219,129.34	-2,751.02	0.02
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	99.542252	2,488,556.30	-11,443.70	0.21
		Base		100.000000	2,500,000.00	99.542252	2,488,556.30	-11,443.70	0.21
3130ATUR6	FEDERAL HOME LOAN BANK BONDS 12/24 4.625					4.625000	13 Dec 2024		
		Local	5,000,000.000	100.008080	5,000,404.02	99.998886	4,999,944.30	-459.72	0.41
		Base		100.008080	5,000,404.02	99.998886	4,999,944.30	-459.72	0.41
3130AYE69	FEDERAL HOME LOAN BANK BONDS 01/26 VAR					4.770000	13 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.013076	5,000,653.80	653.80	0.41
		Base		100.000000	5,000,000.00	100.013076	5,000,653.80	653.80	0.41
3130B3TT0	FEDERAL HOME LOAN BANK BONDS 11/29 5.1					5.100000	27 Nov 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.976724	4,998,836.20	-1,163.80	0.41
		Base		100.000000	5,000,000.00	99.976724	4,998,836.20	-1,163.80	0.41
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,491,638.120	103.699797	1,546,825.70	93.409678	1,393,334.36	-153,491.34	0.12
Original Face:		Base	8,645,247.000	103.699797	1,546,825.70	93.409678	1,393,334.36	-153,491.34	0.12
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	419,741.100	103.639898	435,019.25	93.408565	392,074.14	-42,945.11	0.03
Original Face:		Base	4,322,624.000	103.639898	435,019.25	93.408565	392,074.14	-42,945.11	0.03
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR					4.725000	18 Mar 2026		
		Local	5,000,000.000	100.005890	5,000,294.52	99.997909	4,999,895.45	-399.07	0.41
		Base		100.005890	5,000,294.52	99.997909	4,999,895.45	-399.07	0.41
3133EPLA1	FEDERAL FARM CREDIT BANK BONDS 06/25 VAR					4.740000	02 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36					5.360000	05 Sep 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.250818	5,012,540.90	12,540.90	0.42
		Base		100.000000	5,000,000.00	100.250818	5,012,540.90	12,540.90	0.42

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3133ERMV0	FEDERAL FARM CREDIT BANK BONDS 04/27 5.18					5.180000	30 Apr 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.947398	4,997,369.90	-2,630.10	0.41
		Base		100.000000	5,000,000.00	99.947398	4,997,369.90	-2,630.10	0.41
3133ERNG2	FEDERAL FARM CREDIT BANK BONDS 11/28 5.34					5.340000	06 Nov 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.164781	5,008,239.05	8,239.05	0.42
		Base		100.000000	5,000,000.00	100.164781	5,008,239.05	8,239.05	0.42
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.615107	2,988,453.21	-11,546.79	0.25
		Base		100.000000	3,000,000.00	99.615107	2,988,453.21	-11,546.79	0.25
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.547066	5,027,353.30	27,353.30	0.42
		Base		100.000000	5,000,000.00	100.547066	5,027,353.30	27,353.30	0.42
3134HAUR2	FREDDIE MAC NOTES 10/27 5					5.000000	21 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.940143	4,997,007.15	-2,992.85	0.41
		Base		100.000000	5,000,000.00	99.940143	4,997,007.15	-2,992.85	0.41
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.710000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.980296	1,999,605.92	-394.08	0.17
		Base		100.000000	2,000,000.00	99.980296	1,999,605.92	-394.08	0.17
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	202,351.410	101.178840	204,736.81	92.101010	186,367.69	-18,369.12	0.02
Original Face:		Base	4,322,624.000	101.178840	204,736.81	92.101010	186,367.69	-18,369.12	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	277,890.000	101.087074	280,910.87	89.750150	249,406.69	-31,504.18	0.02
Original Face:		Base	4,322,624.000	101.087074	280,910.87	89.750150	249,406.69	-31,504.18	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	269,628.100	100.626459	271,317.21	94.336910	254,358.82	-16,958.39	0.02
Original Face:		Base	5,111,816.000	100.626459	271,317.21	94.336910	254,358.82	-16,958.39	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	214,503.210	99.896291	214,280.75	95.612670	205,092.25	-9,188.50	0.02
Original Face:		Base	4,322,624.000	99.896291	214,280.75	95.612670	205,092.25	-9,188.50	0.02

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3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	462,237.260	101.198108	467,775.36	93.922490	434,144.74	-33,630.62	0.04
Original Face:		Base	5,326,337.000	101.198108	467,775.36	93.922490	434,144.74	-33,630.62	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	214,503.210	100.100367	214,718.50	95.927740	205,768.08	-8,950.42	0.02
Original Face:		Base	4,322,624.000	100.100367	214,718.50	95.927740	205,768.08	-8,950.42	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	460,074.020	100.547827	462,594.43	88.650920	407,859.85	-54,734.58	0.03
Original Face:		Base	8,645,247.000	100.547827	462,594.43	88.650920	407,859.85	-54,734.58	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	508,873.290	101.233207	515,148.75	89.750150	456,714.54	-58,434.21	0.04
Original Face:		Base	6,483,935.000	101.233207	515,148.75	89.750150	456,714.54	-58,434.21	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	130,283.070	99.948266	130,215.67	96.787820	126,098.14	-4,117.53	0.01
Original Face:		Base	4,322,624.000	99.948266	130,215.67	96.787820	126,098.14	-4,117.53	0.01
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	374,900.500	99.700862	373,779.03	91.642200	343,567.07	-30,211.96	0.03
Original Face:		Base	4,507,221.000	99.700862	373,779.03	91.642200	343,567.07	-30,211.96	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	775,750.950	98.925017	767,411.76	92.306710	716,070.18	-51,341.58	0.06
Original Face:		Base	5,000,000.000	98.925017	767,411.76	92.306710	716,070.18	-51,341.58	0.06
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	26,086.100	98.662928	25,737.31	98.055250	25,578.79	-158.52	0.00
Original Face:		Base	2,161,312.000	98.662928	25,737.31	98.055250	25,578.79	-158.52	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	55,894.430	99.982467	55,884.63	97.537150	54,517.83	-1,366.80	0.00
Original Face:		Base	2,161,312.000	99.982467	55,884.63	97.537150	54,517.83	-1,366.80	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	50,760.550	99.965052	50,742.81	97.745620	49,616.21	-1,126.60	0.00
Original Face:		Base	2,472,541.000	99.965052	50,742.81	97.745620	49,616.21	-1,126.60	0.00

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3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	103,548.030	100.066868	103,617.27	98.259300	101,745.57	-1,871.70	0.01
Original Face:		Base	4,322,624.000	100.066868	103,617.27	98.259300	101,745.57	-1,871.70	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	276,776.780	100.026534	276,850.22	96.052480	265,850.96	-10,999.26	0.02
Original Face:		Base	5,619,411.000	100.026534	276,850.22	96.052480	265,850.96	-10,999.26	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	740,500.460	101.012141	747,995.37	90.186110	667,828.56	-80,166.81	0.06
Original Face:		Base	4,322,624.000	101.012141	747,995.37	90.186110	667,828.56	-80,166.81	0.06
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	421,582.640	100.019031	421,662.87	91.860040	387,265.98	-34,396.89	0.03
Original Face:		Base	4,322,624.000	100.019031	421,662.87	91.860040	387,265.98	-34,396.89	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,053,956.440	100.589903	1,060,173.76	92.595060	975,911.60	-84,262.16	0.08
Original Face:		Base	10,806,559.000	100.589903	1,060,173.76	92.595060	975,911.60	-84,262.16	0.08
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	717,835.400	99.924396	717,292.69	90.557980	650,057.24	-67,235.45	0.05
Original Face:		Base	6,483,935.000	99.924396	717,292.69	90.557980	650,057.24	-67,235.45	0.05
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	349,695.060	101.555993	355,136.29	97.392820	340,577.88	-14,558.41	0.03
Original Face:		Base	6,000,000.000	101.555993	355,136.29	97.392820	340,577.88	-14,558.41	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,642,473.440	100.335574	1,647,985.16	96.118996	1,578,728.98	-69,256.18	0.13
Original Face:		Base	14,386,036.000	100.335574	1,647,985.16	96.118996	1,578,728.98	-69,256.18	0.13
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	557,933.330	101.109532	564,123.78	96.921165	540,755.48	-23,368.30	0.04
Original Face:		Base	6,483,935.000	101.109532	564,123.78	96.921165	540,755.48	-23,368.30	0.04
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	156,650.160	100.766300	157,850.57	97.127340	152,150.13	-5,700.44	0.01
Original Face:		Base	33,932,595.000	100.766300	157,850.57	97.127340	152,150.13	-5,700.44	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	239,253.660	104.901731	250,981.23	97.974870	234,408.46	-16,572.77	0.02
Original Face:		Base	18,956,866.000	104.901731	250,981.23	97.974870	234,408.46	-16,572.77	0.02
31398NAR5	FANNIE MAE FNR 2010 102 FB					5.248510	25 Sep 2040		
		Local	3,011,952.600	99.197318	2,987,776.21	98.571640	2,968,931.07	-18,845.14	0.25
Original Face:		Base	90,000,000.000	99.197318	2,987,776.21	98.571640	2,968,931.07	-18,845.14	0.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	69,390.300	103.848823	72,061.01	99.503880	69,046.04	-3,014.97	0.01
Original Face:		Base	6,483,935.000	103.848823	72,061.01	99.503880	69,046.04	-3,014.97	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	2,568,483.540	100.214751	2,573,999.38	100.412355	2,579,074.81	5,075.43	0.21
Original Face:		Base	3,000,000.000	100.214751	2,573,999.38	100.412355	2,579,074.81	5,075.43	0.21
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	1,380,494.570	100.000000	1,380,494.57	100.025370	1,380,844.80	350.23	0.11
Original Face:		Base	2,000,000.000	100.000000	1,380,494.57	100.025370	1,380,844.80	350.23	0.11
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					3.000000	31 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.605613	1,992,112.26	-7,887.74	0.17
		Base		100.000000	2,000,000.00	99.605613	1,992,112.26	-7,887.74	0.17
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	751,455.530	101.627935	763,688.74	92.860650	697,806.49	-65,882.25	0.06
Original Face:		Base	7,989,505.000	101.627935	763,688.74	92.860650	697,806.49	-65,882.25	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,542,132.900	95.224134	2,420,724.04	83.272110	2,116,887.70	-303,836.34	0.18
Original Face:		Base	10,000,000.000	95.224134	2,420,724.04	83.272110	2,116,887.70	-303,836.34	0.18
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	492,310.900	98.017854	482,552.58	91.002080	448,013.16	-34,539.42	0.04
Original Face:		Base	5,000,000.000	98.017854	482,552.58	91.002080	448,013.16	-34,539.42	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	483,219.030	100.674814	486,479.86	86.048160	415,801.08	-70,678.78	0.03
Original Face:		Base	10,000,000.000	100.674814	486,479.86	86.048160	415,801.08	-70,678.78	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,891,844.500	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.13
Original Face:		Base	5,000,000.000	96.847720	1,832,208.26	85.596740	1,619,357.22	-212,851.04	0.13
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,335,529.500	103.062420	1,376,429.02	102.206230	1,364,994.35	-11,434.67	0.11
Original Face:		Base	3,000,000.000	103.062420	1,376,429.02	102.206230	1,364,994.35	-11,434.67	0.11
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	2,117,415.660	99.652284	2,110,053.07	100.745550	2,133,202.05	23,148.98	0.18
Original Face:		Base	3,000,000.000	99.652284	2,110,053.07	100.745550	2,133,202.05	23,148.98	0.18
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	2,000,000.000	99.714025	1,994,280.50	101.221996	2,024,439.92	30,159.42	0.17
		Base		99.714025	1,994,280.50	101.221996	2,024,439.92	30,159.42	0.17
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	6,000,000.000	99.998770	5,999,926.20	100.417210	6,025,032.60	25,106.40	0.50
Original Face:		Base	6,000,000.000	99.998770	5,999,926.20	100.417210	6,025,032.60	25,106.40	0.50
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	15,000,000.000	99.883143	14,982,471.52	100.377994	15,056,699.10	74,227.58	1.25
		Base		99.883143	14,982,471.52	100.377994	15,056,699.10	74,227.58	1.25
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.553531	1,991,070.62	-8,929.38	0.17
		Base		100.000000	2,000,000.00	99.553531	1,991,070.62	-8,929.38	0.17
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	3,000,000.000	99.919262	2,997,577.87	99.903993	2,997,119.79	-458.08	0.25
		Base		99.919262	2,997,577.87	99.903993	2,997,119.79	-458.08	0.25
46514BBF3	ISRAEL ST 04/25 4.94					4.940000	01 Apr 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.761794	4,988,089.70	-11,910.30	0.41
		Base		100.000000	5,000,000.00	99.761794	4,988,089.70	-11,910.30	0.41
46514BCL9	ISRAEL ST 06/26 5.1					5.100000	01 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.917541	4,945,877.05	-54,122.95	0.41
		Base		100.000000	5,000,000.00	98.917541	4,945,877.05	-54,122.95	0.41

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47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	4,000,000.000	99.995069	3,999,802.76	100.610770	4,024,430.80	24,628.04	0.33
Original Face:		Base	4,000,000.000	99.995069	3,999,802.76	100.610770	4,024,430.80	24,628.04	0.33
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	2,155,708.270	99.995978	2,155,621.56	100.269530	2,161,518.55	5,896.99	0.18
Original Face:		Base	5,000,000.000	99.995978	2,155,621.56	100.269530	2,161,518.55	5,896.99	0.18
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	1,289,120.100	99.996846	1,289,079.44	100.135700	1,290,869.44	1,790.00	0.11
Original Face:		Base	4,000,000.000	99.996846	1,289,079.44	100.135700	1,290,869.44	1,790.00	0.11
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	101.179211	2,023,584.22	23,584.22	0.17
		Base		100.000000	2,000,000.00	101.179211	2,023,584.22	23,584.22	0.17
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	2,000,000.000	99.928925	1,998,578.50	100.010394	2,000,207.88	1,629.38	0.17
		Base		99.928925	1,998,578.50	100.010394	2,000,207.88	1,629.38	0.17
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.948648	999,486.48	99.369292	993,692.92	-5,793.56	0.08
		Base		99.948648	999,486.48	99.369292	993,692.92	-5,793.56	0.08
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	2,000,000.000	99.990040	1,999,800.79	99.612127	1,992,242.54	-7,558.25	0.17
		Base		99.990040	1,999,800.79	99.612127	1,992,242.54	-7,558.25	0.17
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.736784	2,992,103.52	-7,896.48	0.25
		Base		100.000000	3,000,000.00	99.736784	2,992,103.52	-7,896.48	0.25
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.948894	3,997,955.75	101.357785	4,054,311.40	56,355.65	0.34
		Base		99.948894	3,997,955.75	101.357785	4,054,311.40	56,355.65	0.34
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.869587	4,993,479.35	100.598870	5,029,943.50	36,464.15	0.42
		Base		99.869587	4,993,479.35	100.598870	5,029,943.50	36,464.15	0.42

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641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	3,000,000.000	99.985276	2,999,558.28	100.993351	3,029,800.53	30,242.25	0.25
		Base		99.985276	2,999,558.28	100.993351	3,029,800.53	30,242.25	0.25
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					5.220000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.939013	4,996,950.65	-3,049.35	0.41
		Base		100.000000	5,000,000.00	99.939013	4,996,950.65	-3,049.35	0.41
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	3,000,000.000	99.969251	2,999,077.54	100.039533	3,001,185.99	2,108.45	0.25
		Base		99.969251	2,999,077.54	100.039533	3,001,185.99	2,108.45	0.25
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.970000	13 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.240071	3,007,202.13	7,202.13	0.25
		Base		100.000000	3,000,000.00	100.240071	3,007,202.13	7,202.13	0.25
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					5.130000	10 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.108869	2,002,177.38	2,177.38	0.17
		Base		100.000000	2,000,000.00	100.108869	2,002,177.38	2,177.38	0.17
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.706918	4,935,345.90	-64,654.10	0.41
		Base		100.000000	5,000,000.00	98.706918	4,935,345.90	-64,654.10	0.41
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.470000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987065	4,999,353.25	-646.75	0.41
		Base		100.000000	5,000,000.00	99.987065	4,999,353.25	-646.75	0.41
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.548510	25 Jan 2029		
		Local	351,398.670	100.000003	351,398.68	97.506740	342,637.39	-8,761.29	0.03
Original Face:		Base	2,161,312.000	100.000003	351,398.68	97.506740	342,637.39	-8,761.29	0.03
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.620000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.916593	2,018,331.86	18,331.86	0.17
		Base		100.000000	2,000,000.00	100.916593	2,018,331.86	18,331.86	0.17
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.400000	25 Jul 2032		
		Local	2,137,690.570	100.000000	2,137,690.57	99.391223	2,124,676.80	-13,013.77	0.18
Original Face:		Base	3,000,000.000	100.000000	2,137,690.57	99.391223	2,124,676.80	-13,013.77	0.18

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86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.761340	2,015,226.80	15,226.80	0.17
		Base		100.000000	2,000,000.00	100.761340	2,015,226.80	15,226.80	0.17
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	3,000,000.000	99.443437	2,983,303.12	99.028215	2,970,846.45	-12,456.67	0.25
		Base		99.443437	2,983,303.12	99.028215	2,970,846.45	-12,456.67	0.25
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.325998	2,919,779.94	-80,220.06	0.24
		Base		100.000000	3,000,000.00	97.325998	2,919,779.94	-80,220.06	0.24
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.452650	3,013,579.50	13,579.50	0.25
		Base		100.000000	3,000,000.00	100.452650	3,013,579.50	13,579.50	0.25
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.472491	1,989,449.82	-10,550.18	0.16
		Base		100.000000	2,000,000.00	99.472491	1,989,449.82	-10,550.18	0.16
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.590000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.308803	2,006,176.06	6,176.06	0.17
		Base		100.000000	2,000,000.00	100.308803	2,006,176.06	6,176.06	0.17
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.390971	5,019,548.55	19,548.55	0.42
		Base		100.000000	5,000,000.00	100.390971	5,019,548.55	19,548.55	0.42
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	101.375643	2,027,512.86	27,512.86	0.17
		Base		100.000000	2,000,000.00	101.375643	2,027,512.86	27,512.86	0.17
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	2,000,000.000	99.995682	1,999,913.63	97.031631	1,940,632.62	-59,281.01	0.16
		Base		99.995682	1,999,913.63	97.031631	1,940,632.62	-59,281.01	0.16
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	2,000,000.000	99.977694	1,999,553.87	99.378525	1,987,570.50	-11,983.37	0.16
		Base		99.977694	1,999,553.87	99.378525	1,987,570.50	-11,983.37	0.16

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89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	2,000,000.000	99.960910	1,999,218.19	100.725319	2,014,506.38	15,288.19	0.17
		Base		99.960910	1,999,218.19	100.725319	2,014,506.38	15,288.19	0.17
89236TKN4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8					4.800000	10 Jan 2025		
		Local	3,000,000.000	99.997572	2,999,927.16	99.989623	2,999,688.69	-238.47	0.25
		Base		99.997572	2,999,927.16	99.989623	2,999,688.69	-238.47	0.25
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	5,000,000.000	99.755636	4,987,781.82	101.702357	5,085,117.85	97,336.03	0.42
		Base		99.755636	4,987,781.82	101.702357	5,085,117.85	97,336.03	0.42
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.526254	9,952,625.40	-47,374.60	0.82
		Base		100.000000	10,000,000.00	99.526254	9,952,625.40	-47,374.60	0.82
912797MZ7	TREASURY BILL 01/25 0.00000						28 Jan 2025		
		Local	5,000,000.000	99.302022	4,965,101.10	99.291854	4,964,592.70	-508.40	0.41
		Base		99.302022	4,965,101.10	99.291854	4,964,592.70	-508.40	0.41
912797NN3	TREASURY BILL 05/25 0.00000					0.010000	29 May 2025		
		Local	5,000,000.000	97.853243	4,892,662.16	97.874054	4,893,702.70	1,040.54	0.41
		Base		97.853243	4,892,662.16	97.874054	4,893,702.70	1,040.54	0.41
912797NT0	TREASURY BILL 04/25 0.00000						01 Apr 2025		
		Local	5,000,000.000	98.551340	4,927,567.00	98.548861	4,927,443.05	-123.95	0.41
		Base		98.551340	4,927,567.00	98.548861	4,927,443.05	-123.95	0.41
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	3,000,000.000	99.455045	2,983,651.35	99.388672	2,981,660.16	-1,991.19	0.25
		Base		99.455045	2,983,651.35	99.388672	2,981,660.16	-1,991.19	0.25
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	2,000,000.000	99.860803	1,997,216.06	100.584376	2,011,687.52	14,471.46	0.17
		Base		99.860803	1,997,216.06	100.584376	2,011,687.52	14,471.46	0.17
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	5,000,000.000	99.999671	4,999,983.55	100.083930	5,004,196.50	4,212.95	0.41
Original Face:		Base	5,000,000.000	99.999671	4,999,983.55	100.083930	5,004,196.50	4,212.95	0.41

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92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,000,000.000	99.982197	3,999,287.88	101.934130	4,077,365.20	78,077.32	0.34
Original Face:		Base	4,000,000.000	99.982197	3,999,287.88	101.934130	4,077,365.20	78,077.32	0.34
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.995616	4,999,780.80	100.937080	5,046,854.00	47,073.20	0.42
Original Face:		Base	5,000,000.000	99.995616	4,999,780.80	100.937080	5,046,854.00	47,073.20	0.42
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	2,250,000.000	99.977561	2,249,495.12	100.055000	2,251,237.50	1,742.38	0.19
Original Face:		Base	2,250,000.000	99.977561	2,249,495.12	100.055000	2,251,237.50	1,742.38	0.19
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.906321	4,995,316.03	101.432398	5,071,619.90	76,303.87	0.42
		Base		99.906321	4,995,316.03	101.432398	5,071,619.90	76,303.87	0.42
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.979206	1,999,584.11	99.596619	1,991,932.38	-7,651.73	0.17
		Base		99.979206	1,999,584.11	99.596619	1,991,932.38	-7,651.73	0.17
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	2,000,000.000	99.894547	1,997,890.93	101.148580	2,022,971.60	25,080.67	0.17
		Base		99.894547	1,997,890.93	101.148580	2,022,971.60	25,080.67	0.17
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	2,000,000.000	99.995346	1,999,906.91	101.360723	2,027,214.46	27,307.55	0.17
		Base		99.995346	1,999,906.91	101.360723	2,027,214.46	27,307.55	0.17
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.630000	07 Aug 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.924084	2,018,481.68	18,481.68	0.17
		Base		100.000000	2,000,000.00	100.924084	2,018,481.68	18,481.68	0.17
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	100.786862	2,015,737.24	15,737.24	0.17
		Base		100.000000	2,000,000.00	100.786862	2,015,737.24	15,737.24	0.17
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	100.853076	2,017,061.52	17,061.52	0.17
		Base		100.000000	2,000,000.00	100.853076	2,017,061.52	17,061.52	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		382,490,063.750	Local		381,694,418.64		380,221,474.53	-1,472,944.11	31.51
	Original Face:	394,618,705.000	Base		381,694,418.64		380,221,474.53	-1,472,944.11	31.51
FIXED INCOME Total									
		382,490,063.750	Base		381,694,418.64		380,221,474.53	-1,472,944.11	31.51
	Original Face:	394,618,705.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,212,407,959.000	Base		1,208,217,142.26		1,206,673,633.41	-1,543,508.85	100.00
	Original Face:	394,618,705.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
00287BMC0	ABBVIE INC					4.710000	12 Dec 2024		
		Local	15,000,000.000	99.856083	14,978,412.50	99.856083	14,978,412.45	-0.05	2.94
		Base		99.856083	14,978,412.50	99.856083	14,978,412.45	-0.05	2.94
0347M2M37	ANGLESEA FDG PLC + ANG					4.860000	03 Dec 2024		
		Local	15,000,000.000	99.973000	14,995,950.00	99.973000	14,995,950.00	0.00	2.94
		Base		99.973000	14,995,950.00	99.973000	14,995,950.00	0.00	2.94
06741FML8	BARCLAYS BK PLC / BARCLAYS US					4.750000	20 Dec 2024		
		Local	15,000,000.000	99.749306	14,962,395.83	99.749306	14,962,395.90	0.07	2.94
		Base		99.749306	14,962,395.83	99.749306	14,962,395.90	0.07	2.94
11563VNM5	BROWN FORMAN CORP.					4.640000	21 Jan 2025		
		Local	15,175,000.000	99.342667	15,075,249.67	99.342667	15,075,249.72	0.05	2.96
		Base		99.342667	15,075,249.67	99.342667	15,075,249.72	0.05	2.96
26055AMA1	DOW CHEMICAL COMPANY					4.700000	10 Dec 2024		
		Local	25,000,000.000	99.882500	24,970,625.00	99.882500	24,970,625.00	0.00	4.90
		Base		99.882500	24,970,625.00	99.882500	24,970,625.00	0.00	4.90
26244HNQ2	DUKE ENERGY CORP					4.690000	24 Jan 2025		
		Local	15,000,000.000	99.296500	14,894,475.00	99.296500	14,894,475.00	0.00	2.92
		Base		99.296500	14,894,475.00	99.296500	14,894,475.00	0.00	2.92
40588LMG1	HALKIN FINANCE LLC USC					4.870000	16 Dec 2024		
		Local	20,000,000.000	99.797083	19,959,416.67	99.797083	19,959,416.60	-0.07	3.92
		Base		99.797083	19,959,416.67	99.797083	19,959,416.60	-0.07	3.92
41282JPE5	HARLEY DAVIDSON FND CP					4.970000	14 Feb 2025		
		Local	10,000,000.000	98.964583	9,896,458.33	98.939895	9,893,989.50	-2,468.83	1.94
		Base		98.964583	9,896,458.33	98.939895	9,893,989.50	-2,468.83	1.94
4499929H1	ILA FINANCIAL SQUARE GOVT					4.545491	31 Dec 2030		
		Local	53,010,037.710	100.000000	53,010,037.71	100.000000	53,010,037.71	0.00	10.41
		Base		100.000000	53,010,037.71	100.000000	53,010,037.71	0.00	10.41

& 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
49271JM95	KEURIG DR PEPPER					4.700000	09 Dec 2024		
		Local	5,000,000.000	99.895556	4,994,777.78	99.895556	4,994,777.80	0.02	0.98
		Base		99.895556	4,994,777.78	99.895556	4,994,777.80	0.02	0.98
56274LNG5	MANHATTAN ASSET FDG.					4.680000	16 Jan 2025		
		Local	15,000,000.000	99.402000	14,910,300.00	99.402000	14,910,300.00	0.00	2.93
		Base		99.402000	14,910,300.00	99.402000	14,910,300.00	0.00	2.93
56274LNQ3	MANHATTAN ASSET FDG.					4.660000	24 Jan 2025		
		Local	15,000,000.000	99.301000	14,895,150.00	99.301000	14,895,150.00	0.00	2.92
		Base		99.301000	14,895,150.00	99.301000	14,895,150.00	0.00	2.92
56274LPB4	MANHATTAN ASSET FDG.					4.570000	11 Feb 2025		
		Local	15,000,000.000	99.086000	14,862,900.00	99.046085	14,856,912.75	-5,987.25	2.92
		Base		99.086000	14,862,900.00	99.046085	14,856,912.75	-5,987.25	2.92
57978CMD0	MCCORMICK + COMPANY					4.640000	13 Dec 2024		
		Local	25,000,000.000	99.845333	24,961,333.33	99.845333	24,961,333.25	-0.08	4.90
		Base		99.845333	24,961,333.33	99.845333	24,961,333.25	-0.08	4.90
63743CMD2	NATL RURAL UTIL COOP					4.640000	13 Dec 2024		
		Local	15,000,000.000	99.845333	14,976,800.00	99.845333	14,976,799.95	-0.05	2.94
		Base		99.845333	14,976,800.00	99.845333	14,976,799.95	-0.05	2.94
64952UM46	NEW YORK LIFE SHORT TERM FDG L					4.730000	04 Dec 2024		
		Local	20,000,000.000	99.960583	19,992,116.67	99.960583	19,992,116.60	-0.07	3.93
		Base		99.960583	19,992,116.67	99.960583	19,992,116.60	-0.07	3.93
65339MM60	NEXTERA ENERGY CAP HLDGS INC					4.700000	06 Dec 2024		
		Local	25,000,000.000	99.934722	24,983,680.55	99.934722	24,983,680.50	-0.05	4.91
		Base		99.934722	24,983,680.55	99.934722	24,983,680.50	-0.05	4.91
65478JM68	NISOURCE INC					4.670000	06 Dec 2024		
		Local	20,000,000.000	99.935139	19,987,027.78	99.935139	19,987,027.80	0.02	3.92
		Base		99.935139	19,987,027.78	99.935139	19,987,027.80	0.02	3.92
70109LMT0	PARKER HANNIFIN CORP					4.750000	27 Dec 2024		
		Local	18,000,000.000	99.656944	17,938,250.00	99.656944	17,938,249.92	-0.08	3.52
		Base		99.656944	17,938,250.00	99.656944	17,938,249.92	-0.08	3.52

& 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
70109LNQ5	PARKER HANNIFIN CORP 01/25 ZCP					4.630000	24 Jan 2025		
		Local	15,000,000.000	99.305500	14,895,825.00	99.305500	14,895,825.00	0.00	2.92
		Base		99.305500	14,895,825.00	99.305500	14,895,825.00	0.00	2.92
76076FM51	REPUBLIC SVCS INC 12/24 ZCP					4.650000	05 Dec 2024		
		Local	25,000,000.000	99.948333	24,987,083.33	99.948333	24,987,083.25	-0.08	4.91
		Base		99.948333	24,987,083.33	99.948333	24,987,083.25	-0.08	4.91
82124LM25	SHEFFIELD RECEIVABLE 12/24 ZCP					4.750000	02 Dec 2024		
		Local	20,000,000.000	99.986806	19,997,361.11	99.986806	19,997,361.20	0.09	3.93
		Base		99.986806	19,997,361.11	99.986806	19,997,361.20	0.09	3.93
82124LQ54	SHEFFIELD RECEIVABLE					4.600000	05 Mar 2025		
		Local	20,000,000.000	98.811667	19,762,333.33	98.769600	19,753,920.00	-8,413.33	3.88
		Base		98.811667	19,762,333.33	98.769600	19,753,920.00	-8,413.33	3.88
912797MP9	TREASURY BILL 12/24 0.00000					4.632000	17 Dec 2024		
		Local	20,000,000.000	99.794133	19,958,826.67	99.794133	19,958,826.60	-0.07	3.92
		Base		99.794133	19,958,826.67	99.794133	19,958,826.60	-0.07	3.92
912797NT0	TREASURY BILL 04/25 0.00000					4.370000	01 Apr 2025		
		Local	20,000,000.000	98.555472	19,711,094.44	98.548861	19,709,772.20	-1,322.24	3.87
		Base		98.555472	19,711,094.44	98.548861	19,709,772.20	-1,322.24	3.87
91842JNF2	VW CR INC					4.740000	15 Jan 2025		
		Local	10,000,000.000	99.407500	9,940,750.00	99.407500	9,940,750.00	0.00	1.95
		Base		99.407500	9,940,750.00	99.407500	9,940,750.00	0.00	1.95
91842JNN5	VW CR INC					4.770000	22 Jan 2025		
		Local	25,000,000.000	99.311000	24,827,750.00	99.311000	24,827,750.00	0.00	4.87
		Base		99.311000	24,827,750.00	99.311000	24,827,750.00	0.00	4.87
US DOLLAR Total									
		Local	511,185,037.710		509,326,380.70		509,308,188.70	-18,192.00	100.00
		Base			509,326,380.70		509,308,188.70	-18,192.00	100.00
CASH EQUIVALENT Total									
		Base	511,185,037.710		509,326,380.70		509,308,188.70	-18,192.00	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

& 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									
		511,185,037.710	Base		509,326,380.70		509,308,188.70	-18,192.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.545491	31 Dec 2030		
			23,665.750	100.000000	23,665.75	100.000000	23,665.75	0.00	0.07
		Base		100.000000	23,665.75	100.000000	23,665.75	0.00	0.07
US DOLLAR Total									
			23,665.750		23,665.75		23,665.75	0.00	0.07
		Base			23,665.75		23,665.75	0.00	0.07
CASH EQUIVALENT Total									
			23,665.750		23,665.75		23,665.75	0.00	0.07
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			57,647.000	404.285774	23,305,861.99	602.550000	34,735,199.85	11,429,337.86	98.21
		Base		404.285774	23,305,861.99	602.550000	34,735,199.85	11,429,337.86	98.21
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			1,100.000	409.474500	450,421.95	553.450000	608,795.00	158,373.05	1.72
		Base		409.474500	450,421.95	553.450000	608,795.00	158,373.05	1.72
US DOLLAR Total									
			58,747.000		23,756,283.94		35,343,994.85	11,587,710.91	99.93
		Base			23,756,283.94		35,343,994.85	11,587,710.91	99.93
EQUITY Total									
			58,747.000		23,756,283.94		35,343,994.85	11,587,710.91	99.93

& 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									
		82,412.750	Base		23,779,949.69		35,367,660.60	11,587,710.91	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.545491	31 Dec 2030		
			38,457.680	100.000000	38,457.68	100.000000	38,457.68	0.00	0.26
		Base		100.000000	38,457.68	100.000000	38,457.68	0.00	0.26
US DOLLAR Total									
			38,457.680		38,457.68		38,457.68	0.00	0.26
		Base			38,457.68		38,457.68	0.00	0.26
CASH EQUIVALENT Total									
			38,457.680		38,457.68		38,457.68	0.00	0.26
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			22,843.000	450.989239	10,301,947.18	615.860000	14,068,089.98	3,766,142.80	95.80
		Base		450.989239	10,301,947.18	615.860000	14,068,089.98	3,766,142.80	95.80
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			5,070.000	90.955193	461,142.83	114.130000	578,639.10	117,496.27	3.94
		Base		90.955193	461,142.83	114.130000	578,639.10	117,496.27	3.94
US DOLLAR Total									
			27,913.000		10,763,090.01		14,646,729.08	3,883,639.07	99.74
		Base			10,763,090.01		14,646,729.08	3,883,639.07	99.74
EQUITY Total									
			27,913.000		10,763,090.01		14,646,729.08	3,883,639.07	99.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		66,370.680	Base		10,801,547.69		14,685,186.76	3,883,639.07	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.545491	31 Dec 2030		
			2,033.490	Local	100.000000	2,033.49	100.000000	2,033.49	0.00	0.02
				Base	100.000000	2,033.49	100.000000	2,033.49	0.00	0.02
US DOLLAR Total										
			2,033.490	Local		2,033.49		2,033.49	0.00	0.02
				Base		2,033.49		2,033.49	0.00	0.02
CASH EQUIVALENT Total										
			2,033.490	Base		2,033.49		2,033.49	0.00	0.02
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E									
			86,531.000	Local	91.622886	7,928,219.93	116.940000	10,118,935.14	2,190,715.21	99.98
				Base	91.622886	7,928,219.93	116.940000	10,118,935.14	2,190,715.21	99.98
US DOLLAR Total										
			86,531.000	Local		7,928,219.93		10,118,935.14	2,190,715.21	99.98
				Base		7,928,219.93		10,118,935.14	2,190,715.21	99.98
EQUITY Total										
			86,531.000	Base		7,928,219.93		10,118,935.14	2,190,715.21	99.98

& 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									
		88,564.490	Base		7,930,253.42		10,120,968.63	2,190,715.21	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.545491	31 Dec 2030		
		Local	40,656.220	100.000000	40,656.22	100.000000	40,656.22	0.00	0.11
		Base		100.000000	40,656.22	100.000000	40,656.22	0.00	0.11
US DOLLAR Total									
		Local	40,656.220		40,656.22		40,656.22	0.00	0.11
		Base			40,656.22		40,656.22	0.00	0.11
CASH EQUIVALENT Total									
		Base	40,656.220		40,656.22		40,656.22	0.00	0.11
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	99.200000	11,969,868.80	-1,858,525.26	33.07
		Base		114.602483	13,828,394.06	99.200000	11,969,868.80	-1,858,525.26	33.07
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		Local	407,965.000	25.716287	10,491,344.89	25.610000	10,447,983.65	-43,361.24	28.86
		Base		25.716287	10,491,344.89	25.610000	10,447,983.65	-43,361.24	28.86
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	186,655.000	74.603134	13,925,047.90	73.600000	13,737,808.00	-187,239.90	37.95
		Base		74.603134	13,925,047.90	73.600000	13,737,808.00	-187,239.90	37.95
US DOLLAR Total									
		Local	715,284.000		38,244,786.85		36,155,660.45	-2,089,126.40	99.89
		Base			38,244,786.85		36,155,660.45	-2,089,126.40	99.89
EQUITY Total									
		Base	715,284.000		38,244,786.85		36,155,660.45	-2,089,126.40	99.89

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

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		755,940.220	Base		38,285,443.07		36,196,316.67	-2,089,126.40	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								
	19,053.200	Local	19,053.20	19,053.20	0.00	0.00		0.00
		Base	19,053.20	19,053.20	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,156,762.570	Local	4,156,762.57	4,156,762.57	0.29	0.00		0.00
		Base	4,156,762.57	4,156,762.57	0.29	0.00	0.00	0.00
EQUITY								
	22,662,030.000	Local	936,935,904.54	1,448,960,223.84	99.71	512,024,319.30		512,024,319.30
		Base	936,935,904.54	1,448,960,223.84	99.71	512,024,319.30	0.00	512,024,319.30
US DOLLAR Total								
	26,837,845.770	Local	941,111,720.31	1,453,136,039.61	100.00	512,024,319.30		512,024,319.30
		Base	941,111,720.31	1,453,136,039.61	100.00	512,024,319.30	0.00	512,024,319.30
FUND Total								
	26,837,845.770	Base	941,111,720.31	1,453,136,039.61	100.00	512,024,319.30	0.00	512,024,319.30

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									
	7,725,325.370	Local	7,725,325.37	7,725,325.37	0.79	0.00			0.00
		Base	7,725,325.37	7,725,325.37	0.79	0.00		0.00	0.00
EQUITY									
	28,803,146.000	Local	699,722,396.87	969,558,853.19	99.21	269,836,456.32			269,836,456.32
		Base	699,722,396.87	969,558,853.19	99.21	269,836,456.32		0.00	269,836,456.32
US DOLLAR Total									
	36,528,471.370	Local	707,447,722.24	977,284,178.56	100.00	269,836,456.32			269,836,456.32
		Base	707,447,722.24	977,284,178.56	100.00	269,836,456.32		0.00	269,836,456.32
FUND Total									
	36,528,471.370	Base	707,447,722.24	977,284,178.56	100.00	269,836,456.32		0.00	269,836,456.32

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								
	-470,157.540	Local	-470,157.54	-470,157.54	0.02	0.00		0.00
		Base	-470,157.54	-470,157.54	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	291,876,864.400	Local	290,950,422.73	290,943,962.48	9.44	-6,460.25		-6,460.25
		Base	290,950,422.73	290,943,962.48	9.44	-6,460.25	0.00	-6,460.25
EQUITY								
	1,082,687.000	Local	59,367,285.00	52,683,616.27	1.71	-6,683,668.73		-6,683,668.73
		Base	59,367,285.00	52,683,616.27	1.71	-6,683,668.73	0.00	-6,683,668.73
FIXED INCOME								
	2,797,806,579.290	Local	2,810,042,828.32	2,737,168,694.81	88.83	-72,874,133.51		-72,874,133.51
Original Face:	2,573,400,753.000	Base	2,810,042,828.32	2,737,168,694.81	88.83	-72,874,133.51	0.00	-72,874,133.51
US DOLLAR Total								
	3,090,295,973.150	Local	3,159,890,378.51	3,080,326,116.02	100.00	-79,564,262.49		-79,564,262.49
Original Face:	2,573,400,753.000	Base	3,159,890,378.51	3,080,326,116.02	100.00	-79,564,262.49	0.00	-79,564,262.49
FUND Total								
	3,090,295,973.150	Base	3,159,890,378.51	3,080,326,116.02	100.00	-79,564,262.49	0.00	-79,564,262.49
Original Face:	2,573,400,753.000							

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								
	-8,882.500	Local	-8,882.50	-8,882.50	0.00	0.00		0.00
		Base	-8,882.50	-8,882.50	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	174,082,719.650	Local	173,515,896.04	173,508,755.91	25.01	-7,140.13		-7,140.13
		Base	173,515,896.04	173,508,755.91	25.01	-7,140.13	0.00	-7,140.13
FIXED INCOME								
	526,146,268.130	Local	525,588,196.12	520,285,480.01	74.99	-5,302,716.11		-5,302,716.11
Original Face:	218,016,732.000	Base	525,588,196.12	520,285,480.01	74.99	-5,302,716.11	0.00	-5,302,716.11
US DOLLAR Total								
	700,220,105.280	Local	699,095,209.66	693,785,353.42	100.00	-5,309,856.24		-5,309,856.24
Original Face:	218,016,732.000	Base	699,095,209.66	693,785,353.42	100.00	-5,309,856.24	0.00	-5,309,856.24
FUND Total								
	700,220,105.280	Base	699,095,209.66	693,785,353.42	100.00	-5,309,856.24	0.00	-5,309,856.24
Original Face:	218,016,732.000							

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								
	14,413.680	Local	14,413.68	14,413.68	0.01	0.00		0.00
		Base	14,413.68	14,413.68	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	134,033,771.130	Local	133,577,826.47	133,582,829.83	59.54	5,003.36		5,003.36
		Base	133,577,826.47	133,582,829.83	59.54	5,003.36	0.00	5,003.36
FIXED INCOME								
	92,754,052.690	Local	93,445,074.39	90,779,630.54	40.46	-2,665,443.85		-2,665,443.85
Original Face:	112,263,606.000	Base	93,445,074.39	90,779,630.54	40.46	-2,665,443.85	0.00	-2,665,443.85
US DOLLAR Total								
	226,802,237.500	Local	227,037,314.54	224,376,874.05	100.00	-2,660,440.49		-2,660,440.49
Original Face:	112,263,606.000	Base	227,037,314.54	224,376,874.05	100.00	-2,660,440.49	0.00	-2,660,440.49
FUND Total								
	226,802,237.500	Base	227,037,314.54	224,376,874.05	100.00	-2,660,440.49	0.00	-2,660,440.49
Original Face:	112,263,606.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	7,958,102.210	Local	7,958,102.21	7,958,102.21	0.24	0.00		0.00
		Base	7,958,102.21	7,958,102.21	0.24	0.00	0.00	0.00
EQUITY								
	22,915,470.000	Local	1,122,475,899.92	3,316,576,335.04	99.76	2,194,100,435.12		2,194,100,435.12
		Base	1,122,475,899.92	3,316,576,335.04	99.76	2,194,100,435.12	0.00	2,194,100,435.12
US DOLLAR Total								
	30,873,572.210	Local	1,130,434,002.13	3,324,534,437.25	100.00	2,194,100,435.12		2,194,100,435.12
		Base	1,130,434,002.13	3,324,534,437.25	100.00	2,194,100,435.12	0.00	2,194,100,435.12
FUND Total								
	30,873,572.210	Base	1,130,434,002.13	3,324,534,437.25	100.00	2,194,100,435.12	0.00	2,194,100,435.12

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,501,866,472.670	Local	1,497,255,488.77	1,497,608,867.52	56.80	353,378.75		353,378.75
		Base	1,497,255,488.77	1,497,608,867.52	56.80	353,378.75	0.00	353,378.75
EQUITY								
	244,686,198.970	Local	244,686,198.97	244,686,198.97	9.28	0.00		0.00
		Base	244,686,198.97	244,686,198.97	9.28	0.00	0.00	0.00
FIXED INCOME								
	900,786,456.000	Local	899,556,813.29	894,173,914.63	33.91	-5,382,898.66		-5,382,898.66
Original Face:	575,448,032.000	Base	899,556,813.29	894,173,914.63	33.91	-5,382,898.66	0.00	-5,382,898.66
US DOLLAR Total								
	2,647,389,127.640	Local	2,641,548,501.03	2,636,518,981.12	100.00	-5,029,519.91		-5,029,519.91
Original Face:	575,448,032.000	Base	2,641,548,501.03	2,636,518,981.12	100.00	-5,029,519.91	0.00	-5,029,519.91
FUND Total								
	2,647,389,127.640	Base	2,641,548,501.03	2,636,518,981.12	100.00	-5,029,519.91	0.00	-5,029,519.91
Original Face:	575,448,032.000							

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								
	-530,450.000	Local	-530,450.00	-530,450.00	0.01	0.00		0.00
		Base	-530,450.00	-530,450.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,981,231,581.870	Local	1,974,510,683.19	1,974,752,431.06	37.85	241,747.87		241,747.87
		Base	1,974,510,683.19	1,974,752,431.06	37.85	241,747.87	0.00	241,747.87
EQUITY								
	313,291,105.830	Local	313,291,105.83	313,291,105.83	6.00	0.00		0.00
		Base	313,291,105.83	313,291,105.83	6.00	0.00	0.00	0.00
FIXED INCOME								
	2,956,170,216.910	Local	2,955,030,672.47	2,929,221,582.67	56.14	-25,809,089.80		-25,809,089.80
Original Face:	399,516,031.000	Base	2,955,030,672.47	2,929,221,582.67	56.14	-25,809,089.80	0.00	-25,809,089.80
US DOLLAR Total								
	5,250,162,454.610	Local	5,242,302,011.49	5,216,734,669.56	100.00	-25,567,341.93		-25,567,341.93
Original Face:	399,516,031.000	Base	5,242,302,011.49	5,216,734,669.56	100.00	-25,567,341.93	0.00	-25,567,341.93
FUND Total								
	5,250,162,454.610	Base	5,242,302,011.49	5,216,734,669.56	100.00	-25,567,341.93	0.00	-25,567,341.93
Original Face:	399,516,031.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,903,592.050	Local	1,903,592.05	1,903,592.05	1.55	0.00		0.00
		Base	1,903,592.05	1,903,592.05	1.55	0.00	0.00	0.00
FIXED INCOME								
	121,098,911.300	Local	120,688,071.14	120,904,265.88	98.45	216,194.74		216,194.74
Original Face:	50,510,000.000	Base	120,688,071.14	120,904,265.88	98.45	216,194.74	0.00	216,194.74
US DOLLAR Total								
	123,002,503.350	Local	122,591,663.19	122,807,857.93	100.00	216,194.74		216,194.74
Original Face:	50,510,000.000	Base	122,591,663.19	122,807,857.93	100.00	216,194.74	0.00	216,194.74
FUND Total								
	123,002,503.350	Base	122,591,663.19	122,807,857.93	100.00	216,194.74	0.00	216,194.74
Original Face:	50,510,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	878,470,913.280	Local	874,693,472.57	874,569,853.93	62.09	-123,618.64		-123,618.64
		Base	874,693,472.57	874,569,853.93	62.09	-123,618.64	0.00	-123,618.64
EQUITY								
	85,922,612.610	Local	85,922,612.61	85,922,612.61	6.10	0.00		0.00
		Base	85,922,612.61	85,922,612.61	6.10	0.00	0.00	0.00
FIXED INCOME								
	455,412,496.640	Local	454,549,652.05	448,105,852.18	31.81	-6,443,799.87		-6,443,799.87
Original Face:	292,029,571.000	Base	454,549,652.05	448,105,852.18	31.81	-6,443,799.87	0.00	-6,443,799.87
US DOLLAR Total								
	1,419,856,022.530	Local	1,415,215,737.23	1,408,648,318.72	100.00	-6,567,418.51		-6,567,418.51
Original Face:	292,029,571.000	Base	1,415,215,737.23	1,408,648,318.72	100.00	-6,567,418.51	0.00	-6,567,418.51
FUND Total								
	1,419,856,022.530	Base	1,415,215,737.23	1,408,648,318.72	100.00	-6,567,418.51	0.00	-6,567,418.51
Original Face:	292,029,571.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	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								
	3,569,358,443.730	Local	3,553,607,466.45	3,553,444,093.22	89.00	-163,373.23		-163,373.23
		Base	3,553,607,466.45	3,553,444,093.22	89.00	-163,373.23	0.00	-163,373.23
EQUITY								
	59,981,142.830	Local	59,981,142.83	59,981,142.83	1.50	0.00		0.00
		Base	59,981,142.83	59,981,142.83	1.50	0.00	0.00	0.00
FIXED INCOME								
	381,990,215.330	Local	378,957,346.21	379,004,354.64	9.49	47,008.43		47,008.43
Original Face:	18,550,000.000	Base	378,957,346.21	379,004,354.64	9.49	47,008.43	0.00	47,008.43
US DOLLAR Total								
	4,011,379,801.910	Local	3,992,595,955.51	3,992,479,590.71	100.00	-116,364.80		-116,364.80
Original Face:	18,550,000.000	Base	3,992,595,955.51	3,992,479,590.71	100.00	-116,364.80	0.00	-116,364.80
FUND Total								
	4,011,379,801.910	Base	3,992,595,955.51	3,992,479,590.71	100.00	-116,364.80	0.00	-116,364.80
Original Face:	18,550,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.030	Local	50,000.03	50,000.03	0.00	0.00		0.00
		Base	50,000.03	50,000.03	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,881,493,157.030	Local	1,877,749,898.61	1,877,793,304.13	61.06	43,405.52		43,405.52
		Base	1,877,749,898.61	1,877,793,304.13	61.06	43,405.52	0.00	43,405.52
EQUITY								
	65,064,169.350	Local	65,064,169.35	65,064,169.35	2.12	0.00		0.00
		Base	65,064,169.35	65,064,169.35	2.12	0.00	0.00	0.00
FIXED INCOME								
	1,140,000,000.000	Local	1,132,027,160.44	1,132,252,511.40	36.82	225,350.96		225,350.96
		Base	1,132,027,160.44	1,132,252,511.40	36.82	225,350.96	0.00	225,350.96
US DOLLAR Total								
	3,086,607,326.410	Local	3,074,891,228.43	3,075,159,984.91	100.00	268,756.48		268,756.48
		Base	3,074,891,228.43	3,075,159,984.91	100.00	268,756.48	0.00	268,756.48
FUND Total								
	3,086,607,326.410	Base	3,074,891,228.43	3,075,159,984.91	100.00	268,756.48	0.00	268,756.48

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	476,569.310	Local	476,616.97	476,616.97	0.12	0.00		0.00
		Base	476,616.97	476,616.97	0.12	0.00	0.00	0.00
FIXED INCOME								
	388,690,000.000	Local	397,179,777.27	397,423,008.32	99.88	243,231.05		243,231.05
Original Face:	98,773,326.930	Base	397,179,777.27	397,423,008.32	99.88	243,231.05	0.00	243,231.05
US DOLLAR Total								
	389,166,569.310	Local	397,656,394.24	397,899,625.29	100.00	243,231.05		243,231.05
Original Face:	98,773,326.930	Base	397,656,394.24	397,899,625.29	100.00	243,231.05	0.00	243,231.05
FUND Total								
	389,166,569.310	Base	397,656,394.24	397,899,625.29	100.00	243,231.05	0.00	243,231.05
Original Face:	98,773,326.930							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	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								
	148,377,615.640	Local	148,196,018.14	148,193,914.67	24.19	-2,103.47		-2,103.47
		Base	148,196,018.14	148,193,914.67	24.19	-2,103.47	0.00	-2,103.47
FIXED INCOME								
	486,244,956.160	Local	487,767,183.16	464,289,342.20	75.80	-23,477,840.96		-23,477,840.96
Original Face:	305,945,592.000	Base	487,767,183.16	464,289,342.20	75.80	-23,477,840.96	0.00	-23,477,840.96
US DOLLAR Total								
	634,672,571.800	Local	636,013,201.30	612,533,256.87	100.00	-23,479,944.43		-23,479,944.43
Original Face:	305,945,592.000	Base	636,013,201.30	612,533,256.87	100.00	-23,479,944.43	0.00	-23,479,944.43
FUND Total								
	634,672,571.800	Base	636,013,201.30	612,533,256.87	100.00	-23,479,944.43	0.00	-23,479,944.43
Original Face:	305,945,592.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
	75,000.040	Local	75,000.04	75,000.04	0.00	0.00			0.00
		Base	75,000.04	75,000.04	0.00	0.00		0.00	0.00
CASH EQUIVALENT									
	2,158,413,332.310	Local	2,156,346,811.90	2,156,293,912.77	86.58	-52,899.13			-52,899.13
		Base	2,156,346,811.90	2,156,293,912.77	86.58	-52,899.13		0.00	-52,899.13
EQUITY									
	313,393,275.170	Local	313,393,275.17	313,393,275.17	12.58	0.00			0.00
		Base	313,393,275.17	313,393,275.17	12.58	0.00		0.00	0.00
FIXED INCOME									
	20,900,000.000	Local	20,823,860.41	20,819,657.47	0.84	-4,202.94			-4,202.94
		Base	20,823,860.41	20,819,657.47	0.84	-4,202.94		0.00	-4,202.94
US DOLLAR Total									
	2,492,781,607.520	Local	2,490,638,947.52	2,490,581,845.45	100.00	-57,102.07			-57,102.07
		Base	2,490,638,947.52	2,490,581,845.45	100.00	-57,102.07		0.00	-57,102.07
FUND Total									
	2,492,781,607.520	Base	2,490,638,947.52	2,490,581,845.45	100.00	-57,102.07		0.00	-57,102.07

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.03	0.00		0.00
		Base	50,000.00	50,000.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	34,664,616.000	Local	34,611,841.00	34,611,841.00	19.41	0.00		0.00
		Base	34,611,841.00	34,611,841.00	19.41	0.00	0.00	0.00
FIXED INCOME								
	154,317,969.220	Local	154,301,988.51	143,615,268.07	80.56	-10,686,720.44		-10,686,720.44
Original Face:	148,172,249.000	Base	154,301,988.51	143,615,268.07	80.56	-10,686,720.44	0.00	-10,686,720.44
US DOLLAR Total								
	189,032,585.220	Local	188,963,829.51	178,277,109.07	100.00	-10,686,720.44		-10,686,720.44
Original Face:	148,172,249.000	Base	188,963,829.51	178,277,109.07	100.00	-10,686,720.44	0.00	-10,686,720.44
FUND Total								
	189,032,585.220	Base	188,963,829.51	178,277,109.07	100.00	-10,686,720.44	0.00	-10,686,720.44
Original Face:	148,172,249.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	234,444.010	Local	234,444.01	234,444.01	0.02	0.00		0.00
		Base	234,444.01	234,444.01	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	829,683,451.240	Local	826,288,279.61	826,217,714.87	68.47	-70,564.74		-70,564.74
		Base	826,288,279.61	826,217,714.87	68.47	-70,564.74	0.00	-70,564.74
FIXED INCOME								
	382,490,063.750	Local	381,694,418.64	380,221,474.53	31.51	-1,472,944.11		-1,472,944.11
Original Face:	394,618,705.000	Base	381,694,418.64	380,221,474.53	31.51	-1,472,944.11	0.00	-1,472,944.11
US DOLLAR Total								
	1,212,407,959.000	Local	1,208,217,142.26	1,206,673,633.41	100.00	-1,543,508.85		-1,543,508.85
Original Face:	394,618,705.000	Base	1,208,217,142.26	1,206,673,633.41	100.00	-1,543,508.85	0.00	-1,543,508.85
FUND Total								
	1,212,407,959.000	Base	1,208,217,142.26	1,206,673,633.41	100.00	-1,543,508.85	0.00	-1,543,508.85
Original Face:	394,618,705.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	511,185,037.710	Local	509,326,380.70	509,308,188.70	100.00	-18,192.00		-18,192.00
		Base	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00
US DOLLAR Total								
	511,185,037.710	Local	509,326,380.70	509,308,188.70	100.00	-18,192.00		-18,192.00
		Base	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00
FUND Total								
	511,185,037.710	Base	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	23,665.750	Local	23,665.75	23,665.75	0.07	0.00			0.00
		Base	23,665.75	23,665.75	0.07	0.00		0.00	0.00
EQUITY									
	58,747.000	Local	23,756,283.94	35,343,994.85	99.93	11,587,710.91			11,587,710.91
		Base	23,756,283.94	35,343,994.85	99.93	11,587,710.91		0.00	11,587,710.91
US DOLLAR Total									
	82,412.750	Local	23,779,949.69	35,367,660.60	100.00	11,587,710.91			11,587,710.91
		Base	23,779,949.69	35,367,660.60	100.00	11,587,710.91		0.00	11,587,710.91
FUND Total									
	82,412.750	Base	23,779,949.69	35,367,660.60	100.00	11,587,710.91		0.00	11,587,710.91

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									
	38,457.680	Local	38,457.68	38,457.68	0.26	0.00			0.00
		Base	38,457.68	38,457.68	0.26	0.00		0.00	0.00
EQUITY									
	27,913.000	Local	10,763,090.01	14,646,729.08	99.74	3,883,639.07			3,883,639.07
		Base	10,763,090.01	14,646,729.08	99.74	3,883,639.07		0.00	3,883,639.07
US DOLLAR Total									
	66,370.680	Local	10,801,547.69	14,685,186.76	100.00	3,883,639.07			3,883,639.07
		Base	10,801,547.69	14,685,186.76	100.00	3,883,639.07		0.00	3,883,639.07
FUND Total									
	66,370.680	Base	10,801,547.69	14,685,186.76	100.00	3,883,639.07		0.00	3,883,639.07

Base Currency:USD - US DOLLAR

		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	Local	2,033.490	2,033.49	2,033.49	0.02	0.00		0.00
	Base		2,033.49	2,033.49	0.02	0.00	0.00	0.00
EQUITY								
	Local	86,531.000	7,928,219.93	10,118,935.14	99.98	2,190,715.21		2,190,715.21
	Base		7,928,219.93	10,118,935.14	99.98	2,190,715.21	0.00	2,190,715.21
US DOLLAR Total								
	Local	88,564.490	7,930,253.42	10,120,968.63	100.00	2,190,715.21		2,190,715.21
	Base		7,930,253.42	10,120,968.63	100.00	2,190,715.21	0.00	2,190,715.21
FUND Total								
	Base	88,564.490	7,930,253.42	10,120,968.63	100.00	2,190,715.21	0.00	2,190,715.21

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	40,656.220	Local	40,656.22	40,656.22	0.11	0.00		0.00
		Base	40,656.22	40,656.22	0.11	0.00	0.00	0.00
EQUITY								
	715,284.000	Local	38,244,786.85	36,155,660.45	99.89	-2,089,126.40		-2,089,126.40
		Base	38,244,786.85	36,155,660.45	99.89	-2,089,126.40	0.00	-2,089,126.40
US DOLLAR Total								
	755,940.220	Local	38,285,443.07	36,196,316.67	100.00	-2,089,126.40		-2,089,126.40
		Base	38,285,443.07	36,196,316.67	100.00	-2,089,126.40	0.00	-2,089,126.40
FUND Total								
	755,940.220	Base	38,285,443.07	36,196,316.67	100.00	-2,089,126.40	0.00	-2,089,126.40

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	19,053.200	19,053.20	19,053.20	0.00	0.00	0.00	0.00
CASH Total	19,053.200	19,053.20	19,053.20	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,156,762.570	4,156,762.57	4,156,762.57	0.29	0.00	0.00	0.00
CASH EQUIVALENT Total	4,156,762.570	4,156,762.57	4,156,762.57	0.29	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,662,030.000	936,935,904.54	1,448,960,223.84	99.71	512,024,319.30	0.00	512,024,319.30
EQUITY Total	22,662,030.000	936,935,904.54	1,448,960,223.84	99.71	512,024,319.30	0.00	512,024,319.30

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	26,837,845.770	941,111,720.31	1,453,136,039.61	100.00	512,024,319.30	0.00	512,024,319.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,725,325.370	7,725,325.37	7,725,325.37	0.79	0.00	0.00	0.00
CASH EQUIVALENT Total	7,725,325.370	7,725,325.37	7,725,325.37	0.79	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	28,803,146.000	699,722,396.87	969,558,853.19	99.21	269,836,456.32	0.00	269,836,456.32
EQUITY Total	28,803,146.000	699,722,396.87	969,558,853.19	99.21	269,836,456.32	0.00	269,836,456.32

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	36,528,471.370	707,447,722.24	977,284,178.56	100.00	269,836,456.32	0.00	269,836,456.32

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	-470,157.540	-470,157.54	-470,157.54	0.02	0.00	0.00	0.00
CASH Total	-470,157.540	-470,157.54	-470,157.54	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	291,876,864.400	290,950,422.73	290,943,962.48	9.44	-6,460.25	0.00	-6,460.25
CASH EQUIVALENT Total	291,876,864.400	290,950,422.73	290,943,962.48	9.44	-6,460.25	0.00	-6,460.25

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	52,683,616.27	1.71	-6,683,668.73	0.00	-6,683,668.73
EQUITY Total	1,082,687.000	59,367,285.00	52,683,616.27	1.71	-6,683,668.73	0.00	-6,683,668.73

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	2,797,806,579.290	2,810,042,828.32	2,737,168,694.81	88.83	-72,874,133.51	0.00	-72,874,133.51
FIXED INCOME Total	2,797,806,579.290	2,810,042,828.32	2,737,168,694.81	88.83	-72,874,133.51	0.00	-72,874,133.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,090,295,973.150	3,159,890,378.51	3,080,326,116.02	100.00	-79,564,262.49	0.00	-79,564,262.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-8,882.500	-8,882.50	-8,882.50	0.00	0.00	0.00	0.00
CASH Total	-8,882.500	-8,882.50	-8,882.50	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	174,082,719.650	173,515,896.04	173,508,755.91	25.01	-7,140.13	0.00	-7,140.13
CASH EQUIVALENT Total	174,082,719.650	173,515,896.04	173,508,755.91	25.01	-7,140.13	0.00	-7,140.13

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	526,146,268.130	525,588,196.12	520,285,480.01	74.99	-5,302,716.11	0.00	-5,302,716.11
FIXED INCOME Total	526,146,268.130	525,588,196.12	520,285,480.01	74.99	-5,302,716.11	0.00	-5,302,716.11

Holdings

Asset Summary

As of: *November 30, 2024*

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

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	700,220,105.280	699,095,209.66	693,785,353.42	100.00	-5,309,856.24	0.00	-5,309,856.24

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	14,413.680	14,413.68	14,413.68	0.01	0.00	0.00	0.00
CASH Total	14,413.680	14,413.68	14,413.68	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	134,033,771.130	133,577,826.47	133,582,829.83	59.54	5,003.36	0.00	5,003.36
CASH EQUIVALENT Total	134,033,771.130	133,577,826.47	133,582,829.83	59.54	5,003.36	0.00	5,003.36

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	92,754,052.690	93,445,074.39	90,779,630.54	40.46	-2,665,443.85	0.00	-2,665,443.85
FIXED INCOME Total	92,754,052.690	93,445,074.39	90,779,630.54	40.46	-2,665,443.85	0.00	-2,665,443.85

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	226,802,237.500	227,037,314.54	224,376,874.05	100.00	-2,660,440.49	0.00	-2,660,440.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,958,102.210	7,958,102.21	7,958,102.21	0.24	0.00	0.00	0.00
CASH EQUIVALENT Total	7,958,102.210	7,958,102.21	7,958,102.21	0.24	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	22,915,470.000	1,122,475,899.92	3,316,576,335.04	99.76	2,194,100,435.12	0.00	2,194,100,435.12
EQUITY Total	22,915,470.000	1,122,475,899.92	3,316,576,335.04	99.76	2,194,100,435.12	0.00	2,194,100,435.12

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	30,873,572.210	1,130,434,002.13	3,324,534,437.25	100.00	2,194,100,435.12	0.00	2,194,100,435.12

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,501,866,472.670	1,497,255,488.77	1,497,608,867.52	56.80	353,378.75	0.00	353,378.75
CASH EQUIVALENT Total	1,501,866,472.670	1,497,255,488.77	1,497,608,867.52	56.80	353,378.75	0.00	353,378.75

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	244,686,198.970	244,686,198.97	244,686,198.97	9.28	0.00	0.00	0.00
EQUITY Total	244,686,198.970	244,686,198.97	244,686,198.97	9.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	900,786,456.000	899,556,813.29	894,173,914.63	33.91	-5,382,898.66	0.00	-5,382,898.66
FIXED INCOME Total	900,786,456.000	899,556,813.29	894,173,914.63	33.91	-5,382,898.66	0.00	-5,382,898.66

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,647,389,127.640	2,641,548,501.03	2,636,518,981.12	100.00	-5,029,519.91	0.00	-5,029,519.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-530,450.000	-530,450.00	-530,450.00	0.01	0.00	0.00	0.00
CASH Total	-530,450.000	-530,450.00	-530,450.00	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	1,981,231,581.870	1,974,510,683.19	1,974,752,431.06	37.85	241,747.87	0.00	241,747.87
CASH EQUIVALENT Total	1,981,231,581.870	1,974,510,683.19	1,974,752,431.06	37.85	241,747.87	0.00	241,747.87

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	313,291,105.830	313,291,105.83	313,291,105.83	6.00	0.00	0.00	0.00
EQUITY Total	313,291,105.830	313,291,105.83	313,291,105.83	6.00	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
FIXED INCOME							
US DOLLAR	2,956,170,216.910	2,955,030,672.47	2,929,221,582.67	56.14	-25,809,089.80	0.00	-25,809,089.80
FIXED INCOME Total	2,956,170,216.910	2,955,030,672.47	2,929,221,582.67	56.14	-25,809,089.80	0.00	-25,809,089.80

Holdings

Asset Summary

As of: *November 30, 2024*

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

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,250,162,454.610	5,242,302,011.49	5,216,734,669.56	100.00	-25,567,341.93	0.00	-25,567,341.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,903,592.050	1,903,592.05	1,903,592.05	1.55	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,903,592.050	1,903,592.05	1,903,592.05	1.55	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	121,098,911.300	120,688,071.14	120,904,265.88	98.45	216,194.74	0.00	216,194.74
FIXED INCOME Total	121,098,911.300	120,688,071.14	120,904,265.88	98.45	216,194.74	0.00	216,194.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	123,002,503.350	122,591,663.19	122,807,857.93	100.00	216,194.74	0.00	216,194.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	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	878,470,913.280	874,693,472.57	874,569,853.93	62.09	-123,618.64	0.00	-123,618.64
CASH EQUIVALENT Total	878,470,913.280	874,693,472.57	874,569,853.93	62.09	-123,618.64	0.00	-123,618.64

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	85,922,612.610	85,922,612.61	85,922,612.61	6.10	0.00	0.00	0.00
EQUITY Total	85,922,612.610	85,922,612.61	85,922,612.61	6.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	455,412,496.640	454,549,652.05	448,105,852.18	31.81	-6,443,799.87	0.00	-6,443,799.87
FIXED INCOME Total	455,412,496.640	454,549,652.05	448,105,852.18	31.81	-6,443,799.87	0.00	-6,443,799.87

Holdings

Asset Summary

As of: *November 30, 2024*

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

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,419,856,022.530	1,415,215,737.23	1,408,648,318.72	100.00	-6,567,418.51	0.00	-6,567,418.51

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	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	3,569,358,443.730	3,553,607,466.45	3,553,444,093.22	89.00	-163,373.23	0.00	-163,373.23
CASH EQUIVALENT Total	3,569,358,443.730	3,553,607,466.45	3,553,444,093.22	89.00	-163,373.23	0.00	-163,373.23

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	59,981,142.830	59,981,142.83	59,981,142.83	1.50	0.00	0.00	0.00
EQUITY Total	59,981,142.830	59,981,142.83	59,981,142.83	1.50	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	381,990,215.330	378,957,346.21	379,004,354.64	9.49	47,008.43	0.00	47,008.43
FIXED INCOME Total	381,990,215.330	378,957,346.21	379,004,354.64	9.49	47,008.43	0.00	47,008.43

Holdings

Asset Summary

As of: *November 30, 2024*

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

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,011,379,801.910	3,992,595,955.51	3,992,479,590.71	100.00	-116,364.80	0.00	-116,364.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.030	50,000.03	50,000.03	0.00	0.00	0.00	0.00
CASH Total	50,000.030	50,000.03	50,000.03	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,881,493,157.030	1,877,749,898.61	1,877,793,304.13	61.06	43,405.52	0.00	43,405.52
CASH EQUIVALENT Total	1,881,493,157.030	1,877,749,898.61	1,877,793,304.13	61.06	43,405.52	0.00	43,405.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	65,064,169.350	65,064,169.35	65,064,169.35	2.12	0.00	0.00	0.00
EQUITY Total	65,064,169.350	65,064,169.35	65,064,169.35	2.12	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,140,000,000.000	1,132,027,160.44	1,132,252,511.40	36.82	225,350.96	0.00	225,350.96
FIXED INCOME Total							
	1,140,000,000.000	1,132,027,160.44	1,132,252,511.40	36.82	225,350.96	0.00	225,350.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,086,607,326.410	3,074,891,228.43	3,075,159,984.91	100.00	268,756.48	0.00	268,756.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	476,569.310	476,616.97	476,616.97	0.12	0.00	0.00	0.00
CASH EQUIVALENT Total							
	476,569.310	476,616.97	476,616.97	0.12	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							
	388,690,000.000	397,179,777.27	397,423,008.32	99.88	243,231.05	0.00	243,231.05
FIXED INCOME Total							
	388,690,000.000	397,179,777.27	397,423,008.32	99.88	243,231.05	0.00	243,231.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	389,166,569.310	397,656,394.24	397,899,625.29	100.00	243,231.05	0.00	243,231.05

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	0.01	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	148,377,615.640	148,196,018.14	148,193,914.67	24.19	-2,103.47	0.00	-2,103.47
CASH EQUIVALENT Total	148,377,615.640	148,196,018.14	148,193,914.67	24.19	-2,103.47	0.00	-2,103.47

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	486,244,956.160	487,767,183.16	464,289,342.20	75.80	-23,477,840.96	0.00	-23,477,840.96
FIXED INCOME Total	486,244,956.160	487,767,183.16	464,289,342.20	75.80	-23,477,840.96	0.00	-23,477,840.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	634,672,571.800	636,013,201.30	612,533,256.87	100.00	-23,479,944.43	0.00	-23,479,944.43

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	75,000.040	75,000.04	75,000.04	0.00	0.00	0.00	0.00
CASH Total	75,000.040	75,000.04	75,000.04	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	2,158,413,332.310	2,156,346,811.90	2,156,293,912.77	86.58	-52,899.13	0.00	-52,899.13
CASH EQUIVALENT Total	2,158,413,332.310	2,156,346,811.90	2,156,293,912.77	86.58	-52,899.13	0.00	-52,899.13

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	313,393,275.170	313,393,275.17	313,393,275.17	12.58	0.00	0.00	0.00
EQUITY Total	313,393,275.170	313,393,275.17	313,393,275.17	12.58	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	20,900,000.000	20,823,860.41	20,819,657.47	0.84	-4,202.94	0.00	-4,202.94
FIXED INCOME Total	20,900,000.000	20,823,860.41	20,819,657.47	0.84	-4,202.94	0.00	-4,202.94

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	2,492,781,607.520	2,490,638,947.52	2,490,581,845.45	100.00	-57,102.07	0.00	-57,102.07

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	34,664,616.000	34,611,841.00	34,611,841.00	19.41	0.00	0.00	0.00
CASH EQUIVALENT Total	34,664,616.000	34,611,841.00	34,611,841.00	19.41	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	154,317,969.220	154,301,988.51	143,615,268.07	80.56	-10,686,720.44	0.00	-10,686,720.44
FIXED INCOME Total	154,317,969.220	154,301,988.51	143,615,268.07	80.56	-10,686,720.44	0.00	-10,686,720.44

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	189,032,585.220	188,963,829.51	178,277,109.07	100.00	-10,686,720.44	0.00	-10,686,720.44

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	234,444.010	234,444.01	234,444.01	0.02	0.00	0.00	0.00
CASH Total	234,444.010	234,444.01	234,444.01	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	829,683,451.240	826,288,279.61	826,217,714.87	68.47	-70,564.74	0.00	-70,564.74
CASH EQUIVALENT Total	829,683,451.240	826,288,279.61	826,217,714.87	68.47	-70,564.74	0.00	-70,564.74

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	382,490,063.750	381,694,418.64	380,221,474.53	31.51	-1,472,944.11	0.00	-1,472,944.11
FIXED INCOME Total	382,490,063.750	381,694,418.64	380,221,474.53	31.51	-1,472,944.11	0.00	-1,472,944.11

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	1,212,407,959.000	1,208,217,142.26	1,206,673,633.41	100.00	-1,543,508.85	0.00	-1,543,508.85

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							
	511,185,037.710	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00
CASH EQUIVALENT Total							
	511,185,037.710	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00

Holdings

Asset Summary

As of: *November 30, 2024*

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

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	511,185,037.710	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00

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	23,665.750	23,665.75	23,665.75	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	23,665.750	23,665.75	23,665.75	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	58,747.000	23,756,283.94	35,343,994.85	99.93	11,587,710.91	0.00	11,587,710.91
EQUITY Total	58,747.000	23,756,283.94	35,343,994.85	99.93	11,587,710.91	0.00	11,587,710.91

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	82,412.750	23,779,949.69	35,367,660.60	100.00	11,587,710.91	0.00	11,587,710.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	38,457.680	38,457.68	38,457.68	0.26	0.00	0.00	0.00
CASH EQUIVALENT Total	38,457.680	38,457.68	38,457.68	0.26	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,913.000	10,763,090.01	14,646,729.08	99.74	3,883,639.07	0.00	3,883,639.07
EQUITY Total	27,913.000	10,763,090.01	14,646,729.08	99.74	3,883,639.07	0.00	3,883,639.07

Holdings

Asset Summary

As of: *November 30, 2024*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	66,370.680	10,801,547.69	14,685,186.76	100.00	3,883,639.07	0.00	3,883,639.07

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	2,033.490	2,033.49	2,033.49	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	2,033.490	2,033.49	2,033.49	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	86,531.000	7,928,219.93	10,118,935.14	99.98	2,190,715.21	0.00	2,190,715.21
EQUITY Total	86,531.000	7,928,219.93	10,118,935.14	99.98	2,190,715.21	0.00	2,190,715.21

Holdings

Asset Summary

As of: *November 30, 2024*

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

View Date: *December 6, 2024*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	88,564.490	7,930,253.42	10,120,968.63	100.00	2,190,715.21	0.00	2,190,715.21

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	40,656.220	40,656.22	40,656.22	0.11	0.00	0.00	0.00
CASH EQUIVALENT Total							
	40,656.220	40,656.22	40,656.22	0.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	715,284.000	38,244,786.85	36,155,660.45	99.89	-2,089,126.40	0.00	-2,089,126.40
EQUITY Total	715,284.000	38,244,786.85	36,155,660.45	99.89	-2,089,126.40	0.00	-2,089,126.40

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	755,940.220	38,285,443.07	36,196,316.67	100.00	-2,089,126.40	0.00	-2,089,126.40

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							
	19,053.200	19,053.20	19,053.20	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,156,762.570	4,156,762.57	4,156,762.57	0.29	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,662,030.000	936,935,904.54	1,448,960,223.84	99.71	512,024,319.30	0.00	512,024,319.30
					556,740,716.61 GN	0.00 GN	556,740,716.61 GN
					-44,716,397.31 LS	0.00 LS	-44,716,397.31 LS
FUND Total							
0.000	26,837,845.770	941,111,720.31	1,453,136,039.61	100.00	512,024,319.30	0.00	512,024,319.30
					556,740,716.61 GN	0.00 GN	556,740,716.61 GN
					-44,716,397.31 LS	0.00 LS	-44,716,397.31 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							
	7,725,325.370	7,725,325.37	7,725,325.37	0.79	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	28,803,146.000	699,722,396.87	969,558,853.19	99.21	269,836,456.32	0.00	269,836,456.32
					335,261,317.47 GN	0.00 GN	335,261,317.47 GN
					-65,424,861.15 LS	0.00 LS	-65,424,861.15 LS
FUND Total							
0.000	36,528,471.370	707,447,722.24	977,284,178.56	100.00	269,836,456.32	0.00	269,836,456.32
					335,261,317.47 GN	0.00 GN	335,261,317.47 GN
					-65,424,861.15 LS	0.00 LS	-65,424,861.15 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							
	-470,157.540	-470,157.54	-470,157.54	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	291,876,864.400	290,950,422.73	290,943,962.48	9.44	-6,460.25	0.00	-6,460.25
					0.27 GN	0.00 GN	0.27 GN
					-6,460.52 LS	0.00 LS	-6,460.52 LS
EQUITY							
	1,082,687.000	59,367,285.00	52,683,616.27	1.71	-6,683,668.73	0.00	-6,683,668.73
					0.00 GN	0.00 GN	0.00 GN
					-6,683,668.73 LS	0.00 LS	-6,683,668.73 LS
FIXED INCOME							
	2,797,806,579.290	2,810,042,828.32	2,737,168,694.81	88.83	-72,874,133.51	0.00	-72,874,133.51
					19,174,967.11 GN	0.00 GN	19,174,967.11 GN
					-92,049,100.62 LS	0.00 LS	-92,049,100.62 LS
Original Face:	2,573,400,753.000						
FUND Total							
0.000	3,090,295,973.150	3,159,890,378.51	3,080,326,116.02	100.00	-79,564,262.49	0.00	-79,564,262.49
					19,174,967.38 GN	0.00 GN	19,174,967.38 GN
					-98,739,229.87 LS	0.00 LS	-98,739,229.87 LS
Original Face:	2,573,400,753.000						

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							
	-8,882.500	-8,882.50	-8,882.50	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							
	174,082,719.650	173,515,896.04	173,508,755.91	25.01	-7,140.13	0.00	-7,140.13
					0.02 GN	0.00 GN	0.02 GN
					-7,140.15 LS	0.00 LS	-7,140.15 LS
FIXED INCOME							
	526,146,268.130	525,588,196.12	520,285,480.01	74.99	-5,302,716.11	0.00	-5,302,716.11
					1,550,076.06 GN	0.00 GN	1,550,076.06 GN
					-6,852,792.17 LS	0.00 LS	-6,852,792.17 LS
Original Face:	218,016,732.000						
FUND Total							
0.000	700,220,105.280	699,095,209.66	693,785,353.42	100.00	-5,309,856.24	0.00	-5,309,856.24
					1,550,076.08 GN	0.00 GN	1,550,076.08 GN
					-6,859,932.32 LS	0.00 LS	-6,859,932.32 LS
Original Face:	218,016,732.000						

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							
	14,413.680	14,413.68	14,413.68	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							
	134,033,771.130	133,577,826.47	133,582,829.83	59.54	5,003.36	0.00	5,003.36
					5,003.36 GN	0.00 GN	5,003.36 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	92,754,052.690	93,445,074.39	90,779,630.54	40.46	-2,665,443.85	0.00	-2,665,443.85
					87,946.86 GN	0.00 GN	87,946.86 GN
					-2,753,390.71 LS	0.00 LS	-2,753,390.71 LS
Original Face:	112,263,606.000						
FUND Total							
0.000	226,802,237.500	227,037,314.54	224,376,874.05	100.00	-2,660,440.49	0.00	-2,660,440.49
					92,950.22 GN	0.00 GN	92,950.22 GN
					-2,753,390.71 LS	0.00 LS	-2,753,390.71 LS
Original Face:	112,263,606.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	7,958,102.210	7,958,102.21	7,958,102.21	0.24	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							
	22,915,470.000	1,122,475,899.92	3,316,576,335.04	99.76	2,194,100,435.12	0.00	2,194,100,435.12
					2,231,818,607.01 GN	0.00 GN	2,231,818,607.01 GN
					-37,718,171.89 LS	0.00 LS	-37,718,171.89 LS
FUND Total							
0.000	30,873,572.210	1,130,434,002.13	3,324,534,437.25	100.00	2,194,100,435.12	0.00	2,194,100,435.12
					2,231,818,607.01 GN	0.00 GN	2,231,818,607.01 GN
					-37,718,171.89 LS	0.00 LS	-37,718,171.89 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,501,866,472.670	1,497,255,488.77	1,497,608,867.52	56.80	353,378.75	0.00	353,378.75
					359,946.50 GN	0.00 GN	359,946.50 GN
					-6,567.75 LS	0.00 LS	-6,567.75 LS
EQUITY							
	244,686,198.970	244,686,198.97	244,686,198.97	9.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	900,786,456.000	899,556,813.29	894,173,914.63	33.91	-5,382,898.66	0.00	-5,382,898.66
					1,381,078.63 GN	0.00 GN	1,381,078.63 GN
					-6,763,977.29 LS	0.00 LS	-6,763,977.29 LS
Original Face:	575,448,032.000						
FUND Total							
0.000	2,647,389,127.640	2,641,548,501.03	2,636,518,981.12	100.00	-5,029,519.91	0.00	-5,029,519.91
					1,741,025.13 GN	0.00 GN	1,741,025.13 GN
					-6,770,545.04 LS	0.00 LS	-6,770,545.04 LS
Original Face:	575,448,032.000						

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							
	-530,450.000	-530,450.00	-530,450.00	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							
	1,981,231,581.870	1,974,510,683.19	1,974,752,431.06	37.85	241,747.87	0.00	241,747.87
					284,075.35 GN	0.00 GN	284,075.35 GN
					-42,327.48 LS	0.00 LS	-42,327.48 LS
EQUITY							
	313,291,105.830	313,291,105.83	313,291,105.83	6.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	2,956,170,216.910	2,955,030,672.47	2,929,221,582.67	56.14	-25,809,089.80	0.00	-25,809,089.80
					7,234,692.00 GN	0.00 GN	7,234,692.00 GN
					-33,043,781.80 LS	0.00 LS	-33,043,781.80 LS
Original Face:	399,516,031.000						
FUND Total							
0.000	5,250,162,454.610	5,242,302,011.49	5,216,734,669.56	100.00	-25,567,341.93	0.00	-25,567,341.93
					7,518,767.35 GN	0.00 GN	7,518,767.35 GN
					-33,086,109.28 LS	0.00 LS	-33,086,109.28 LS
Original Face:	399,516,031.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,903,592.050	1,903,592.05	1,903,592.05	1.55	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							
	121,098,911.300	120,688,071.14	120,904,265.88	98.45	216,194.74	0.00	216,194.74
					388,078.97 GN	0.00 GN	388,078.97 GN
					-171,884.23 LS	0.00 LS	-171,884.23 LS
Original Face:	50,510,000.000						
FUND Total							
0.000	123,002,503.350	122,591,663.19	122,807,857.93	100.00	216,194.74	0.00	216,194.74
					388,078.97 GN	0.00 GN	388,078.97 GN
					-171,884.23 LS	0.00 LS	-171,884.23 LS
Original Face:	50,510,000.000						

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		878,470,913.280	874,693,472.57	874,569,853.93	62.09	-123,618.64	0.00	-123,618.64
						56,805.60 GN	0.00 GN	56,805.60 GN
						-180,424.24 LS	0.00 LS	-180,424.24 LS
EQUITY								
		85,922,612.610	85,922,612.61	85,922,612.61	6.10	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		455,412,496.640	454,549,652.05	448,105,852.18	31.81	-6,443,799.87	0.00	-6,443,799.87
						768,767.95 GN	0.00 GN	768,767.95 GN
						-7,212,567.82 LS	0.00 LS	-7,212,567.82 LS
	Original Face:	292,029,571.000						
FUND Total								
	0.000	1,419,856,022.530	1,415,215,737.23	1,408,648,318.72	100.00	-6,567,418.51	0.00	-6,567,418.51
						825,573.55 GN	0.00 GN	825,573.55 GN
						-7,392,992.06 LS	0.00 LS	-7,392,992.06 LS
	Original Face:	292,029,571.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	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							
	3,569,358,443.730	3,553,607,466.45	3,553,444,093.22	89.00	-163,373.23	0.00	-163,373.23
					76,566.10 GN	0.00 GN	76,566.10 GN
					-239,939.33 LS	0.00 LS	-239,939.33 LS
EQUITY							
	59,981,142.830	59,981,142.83	59,981,142.83	1.50	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	381,990,215.330	378,957,346.21	379,004,354.64	9.49	47,008.43	0.00	47,008.43
					56,605.67 GN	0.00 GN	56,605.67 GN
					-9,597.24 LS	0.00 LS	-9,597.24 LS
Original Face:	18,550,000.000						
FUND Total							
0.000	4,011,379,801.910	3,992,595,955.51	3,992,479,590.71	100.00	-116,364.80	0.00	-116,364.80
					133,171.77 GN	0.00 GN	133,171.77 GN
					-249,536.57 LS	0.00 LS	-249,536.57 LS
Original Face:	18,550,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.030	50,000.03	50,000.03	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,881,493,157.030	1,877,749,898.61	1,877,793,304.13	61.06	43,405.52	0.00	43,405.52
					43,436.32 GN	0.00 GN	43,436.32 GN
					-30.80 LS	0.00 LS	-30.80 LS
EQUITY							
	65,064,169.350	65,064,169.35	65,064,169.35	2.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,140,000,000.000	1,132,027,160.44	1,132,252,511.40	36.82	225,350.96	0.00	225,350.96
					237,862.15 GN	0.00 GN	237,862.15 GN
					-12,511.19 LS	0.00 LS	-12,511.19 LS
FUND Total							
0.000	3,086,607,326.410	3,074,891,228.43	3,075,159,984.91	100.00	268,756.48	0.00	268,756.48
					281,298.47 GN	0.00 GN	281,298.47 GN
					-12,541.99 LS	0.00 LS	-12,541.99 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							
	476,569.310	476,616.97	476,616.97	0.12	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							
	388,690,000.000	397,179,777.27	397,423,008.32	99.88	243,231.05	0.00	243,231.05
					693,072.22 GN	0.00 GN	693,072.22 GN
					-449,841.17 LS	0.00 LS	-449,841.17 LS
Original Face:	98,773,326.930						
FUND Total							
0.000	389,166,569.310	397,656,394.24	397,899,625.29	100.00	243,231.05	0.00	243,231.05
					693,072.22 GN	0.00 GN	693,072.22 GN
					-449,841.17 LS	0.00 LS	-449,841.17 LS
Original Face:	98,773,326.930						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	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							
	148,377,615.640	148,196,018.14	148,193,914.67	24.19	-2,103.47	0.00	-2,103.47
					0.02 GN	0.00 GN	0.02 GN
					-2,103.49 LS	0.00 LS	-2,103.49 LS
FIXED INCOME							
	486,244,956.160	487,767,183.16	464,289,342.20	75.80	-23,477,840.96	0.00	-23,477,840.96
					1,233,313.95 GN	0.00 GN	1,233,313.95 GN
					-24,711,154.91 LS	0.00 LS	-24,711,154.91 LS
Original Face:	305,945,592.000						
FUND Total							
0.000	634,672,571.800	636,013,201.30	612,533,256.87	100.00	-23,479,944.43	0.00	-23,479,944.43
					1,233,313.97 GN	0.00 GN	1,233,313.97 GN
					-24,713,258.40 LS	0.00 LS	-24,713,258.40 LS
Original Face:	305,945,592.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	75,000.040	75,000.04	75,000.04	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							
	2,158,413,332.310	2,156,346,811.90	2,156,293,912.77	86.58	-52,899.13	0.00	-52,899.13
					7,304.94 GN	0.00 GN	7,304.94 GN
					-60,204.07 LS	0.00 LS	-60,204.07 LS
EQUITY							
	313,393,275.170	313,393,275.17	313,393,275.17	12.58	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	20,900,000.000	20,823,860.41	20,819,657.47	0.84	-4,202.94	0.00	-4,202.94
					0.00 GN	0.00 GN	0.00 GN
					-4,202.94 LS	0.00 LS	-4,202.94 LS
FUND Total							
0.000	2,492,781,607.520	2,490,638,947.52	2,490,581,845.45	100.00	-57,102.07	0.00	-57,102.07
					7,304.94 GN	0.00 GN	7,304.94 GN
					-64,407.01 LS	0.00 LS	-64,407.01 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	34,664,616.000	34,611,841.00	34,611,841.00	19.41	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							
	154,317,969.220	154,301,988.51	143,615,268.07	80.56	-10,686,720.44	0.00	-10,686,720.44
					186,565.48 GN	0.00 GN	186,565.48 GN
					-10,873,285.92 LS	0.00 LS	-10,873,285.92 LS
Original Face:	148,172,249.000						
FUND Total							
0.000	189,032,585.220	188,963,829.51	178,277,109.07	100.00	-10,686,720.44	0.00	-10,686,720.44
					186,565.48 GN	0.00 GN	186,565.48 GN
					-10,873,285.92 LS	0.00 LS	-10,873,285.92 LS
Original Face:	148,172,249.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	234,444.010	234,444.01	234,444.01	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	829,683,451.240	826,288,279.61	826,217,714.87	68.47	-70,564.74	0.00	-70,564.74
					92,120.59 GN	0.00 GN	92,120.59 GN
					-162,685.33 LS	0.00 LS	-162,685.33 LS
FIXED INCOME							
	382,490,063.750	381,694,418.64	380,221,474.53	31.51	-1,472,944.11	0.00	-1,472,944.11
					1,201,400.44 GN	0.00 GN	1,201,400.44 GN
					-2,674,344.55 LS	0.00 LS	-2,674,344.55 LS
Original Face:	394,618,705.000						
FUND Total							
0.000	1,212,407,959.000	1,208,217,142.26	1,206,673,633.41	100.00	-1,543,508.85	0.00	-1,543,508.85
					1,293,521.03 GN	0.00 GN	1,293,521.03 GN
					-2,837,029.88 LS	0.00 LS	-2,837,029.88 LS
Original Face:	394,618,705.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	511,185,037.710	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00
					0.25 GN	0.00 GN	0.25 GN
					-18,192.25 LS	0.00 LS	-18,192.25 LS
FUND Total							
0.000	511,185,037.710	509,326,380.70	509,308,188.70	100.00	-18,192.00	0.00	-18,192.00
					0.25 GN	0.00 GN	0.25 GN
					-18,192.25 LS	0.00 LS	-18,192.25 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	23,665.750	23,665.75	23,665.75	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							
	58,747.000	23,756,283.94	35,343,994.85	99.93	11,587,710.91	0.00	11,587,710.91
					11,587,710.91 GN	0.00 GN	11,587,710.91 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	82,412.750	23,779,949.69	35,367,660.60	100.00	11,587,710.91	0.00	11,587,710.91
					11,587,710.91 GN	0.00 GN	11,587,710.91 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							
	38,457.680	38,457.68	38,457.68	0.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,913.000	10,763,090.01	14,646,729.08	99.74	3,883,639.07	0.00	3,883,639.07
					3,883,639.07 GN	0.00 GN	3,883,639.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	66,370.680	10,801,547.69	14,685,186.76	100.00	3,883,639.07	0.00	3,883,639.07
					3,883,639.07 GN	0.00 GN	3,883,639.07 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							
	2,033.490	2,033.49	2,033.49	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	86,531.000	7,928,219.93	10,118,935.14	99.98	2,190,715.21	0.00	2,190,715.21
					2,190,715.21 GN	0.00 GN	2,190,715.21 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	88,564.490	7,930,253.42	10,120,968.63	100.00	2,190,715.21	0.00	2,190,715.21
					2,190,715.21 GN	0.00 GN	2,190,715.21 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							
	40,656.220	40,656.22	40,656.22	0.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	715,284.000	38,244,786.85	36,155,660.45	99.89	-2,089,126.40	0.00	-2,089,126.40
					0.00 GN	0.00 GN	0.00 GN
					-2,089,126.40 LS	0.00 LS	-2,089,126.40 LS
FUND Total							
0.000	755,940.220	38,285,443.07	36,196,316.67	100.00	-2,089,126.40	0.00	-2,089,126.40
					0.00 GN	0.00 GN	0.00 GN
					-2,089,126.40 LS	0.00 LS	-2,089,126.40 LS