# Holdings

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

*As of:* *May 31, 2026* *View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 15,912,575.580 | 100.000000 | 15,912,575.58 | 100.000000 | 15,912,575.58 | 0.00 | 0.95 |
| | | Base | | 100.000000 | 15,912,575.58 | 100.000000 | 15,912,575.58 | 0.00 | 0.95 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 15,912,575.580 | | 15,912,575.58 | | 15,912,575.58 | 0.00 | 0.95 |
| | | Base | | | 15,912,575.58 | | 15,912,575.58 | 0.00 | 0.95 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 15,912,575.580 | | 15,912,575.58 | | 15,912,575.58 | 0.00 | 0.95 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 30,865.000 | 77.887907 | 2,404,010.24 | 140.200000 | 4,327,273.00 | 1,923,262.76 | 0.26 |
| | | Base | | 77.887907 | 2,404,010.24 | 140.200000 | 4,327,273.00 | 1,923,262.76 | 0.26 |
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,279.000 | 55.797348 | 1,577,893.19 | 112.280000 | 3,175,166.12 | 1,597,272.93 | 0.19 |
| | | Base | | 55.797348 | 1,577,893.19 | 112.280000 | 3,175,166.12 | 1,597,272.93 | 0.19 |
| 00187Y100 | API GROUP CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 176,917.000 | 33.960576 | 6,008,203.22 | 41.000000 | 7,253,597.00 | 1,245,393.78 | 0.43 |
| | | Base | | 33.960576 | 6,008,203.22 | 41.000000 | 7,253,597.00 | 1,245,393.78 | 0.43 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,210.000 | 156.394349 | 3,317,124.15 | 77.220000 | 1,637,836.20 | -1,679,287.95 | 0.10 |
| | | Base | | 156.394349 | 3,317,124.15 | 77.220000 | 1,637,836.20 | -1,679,287.95 | 0.10 |
| 00508Y102 | ACUITY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,179.000 | 133.334166 | 1,890,545.14 | 305.110000 | 4,326,154.69 | 2,435,609.55 | 0.26 |
| | | Base | | 133.334166 | 1,890,545.14 | 305.110000 | 4,326,154.69 | 2,435,609.55 | 0.26 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | |
| | 11,944.000 | Local | 56.598540 | 676,012.96 | 69.370000 | 828,555.28 | 152,542.32 | 0.05 |
| | | Base | 56.598540 | 676,012.96 | 69.370000 | 828,555.28 | 152,542.32 | 0.05 |
| 00790R104 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | | | | | | | |
| | 33,254.000 | Local | 86.149692 | 2,864,821.85 | 139.160000 | 4,627,626.64 | 1,762,804.79 | 0.28 |
| | | Base | 86.149692 | 2,864,821.85 | 139.160000 | 4,627,626.64 | 1,762,804.79 | 0.28 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | |
| | 13,704.000 | Local | 303.649459 | 4,161,212.19 | 302.180000 | 4,141,074.72 | -20,137.47 | 0.25 |
| | | Base | 303.649459 | 4,161,212.19 | 302.180000 | 4,141,074.72 | -20,137.47 | 0.25 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | |
| | 14,762.000 | Local | 266.134684 | 3,928,680.20 | 207.240000 | 3,059,276.88 | -869,403.32 | 0.18 |
| | | Base | 266.134684 | 3,928,680.20 | 207.240000 | 3,059,276.88 | -869,403.32 | 0.18 |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | |
| | 13,089.000 | Local | 96.112999 | 1,258,023.05 | 302.850000 | 3,964,003.65 | 2,705,980.60 | 0.24 |
| | | Base | 96.112999 | 1,258,023.05 | 302.850000 | 3,964,003.65 | 2,705,980.60 | 0.24 |
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | |
| | 55,752.000 | Local | 64.250165 | 3,582,075.19 | 74.150000 | 4,134,010.80 | 551,935.61 | 0.25 |
| | | Base | 64.250165 | 3,582,075.19 | 74.150000 | 4,134,010.80 | 551,935.61 | 0.25 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 53,117.000 | Local | 43.941559 | 2,334,043.78 | 46.020000 | 2,444,444.34 | 110,400.56 | 0.15 |
| | | Base | 43.941559 | 2,334,043.78 | 46.020000 | 2,444,444.34 | 110,400.56 | 0.15 |
| 013091103 | ALBERTSONS COS INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 176,450.000 | Local | 21.013542 | 3,707,839.55 | 15.610000 | 2,754,384.50 | -953,455.05 | 0.16 |
| | | Base | 21.013542 | 3,707,839.55 | 15.610000 | 2,754,384.50 | -953,455.05 | 0.16 |
| 013872106 | ALCOA CORP COMMON STOCK USD.01 | | | | | | | |
| | 118,039.000 | Local | 50.766809 | 5,992,463.36 | 77.640000 | 9,164,547.96 | 3,172,084.60 | 0.55 |
| | | Base | 50.766809 | 5,992,463.36 | 77.640000 | 9,164,547.96 | 3,172,084.60 | 0.55 |
| 01741R102 | ATI INC COMMON STOCK USD.1 | | | | | | | |
| | 62,611.000 | Local | 52.869410 | 3,310,206.61 | 175.160000 | 10,966,942.76 | 7,656,736.15 | 0.65 |
| | | Base | 52.869410 | 3,310,206.61 | 175.160000 | 10,966,942.76 | 7,656,736.15 | 0.65 |



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|---|---|---|---|---|---|---|---|---|
| 01749D105 | ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 56,391.000 | Local | 25.516585 | 1,438,905.74 | 47.870000 | 2,699,437.17 | 1,260,531.43 | 0.16 |
| | | Base | 25.516585 | 1,438,905.74 | 47.870000 | 2,699,437.17 | 1,260,531.43 | 0.16 |
| 02005N100 | ALLY FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 129,927.000 | Local | 27.996509 | 3,637,502.42 | 42.810000 | 5,562,174.87 | 1,924,672.45 | 0.33 |
| | | Base | 27.996509 | 3,637,502.42 | 42.810000 | 5,562,174.87 | 1,924,672.45 | 0.33 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 306,770.000 | Local | 11.041702 | 3,387,262.97 | 14.640000 | 4,491,112.80 | 1,103,849.83 | 0.27 |
| | | Base | 11.041702 | 3,387,262.97 | 14.640000 | 4,491,112.80 | 1,103,849.83 | 0.27 |
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | |
| | 32,484.000 | Local | 76.324519 | 2,479,325.68 | 129.800000 | 4,216,423.20 | 1,737,097.52 | 0.25 |
| | | Base | 76.324519 | 2,479,325.68 | 129.800000 | 4,216,423.20 | 1,737,097.52 | 0.25 |
| 02665T306 | AMERICAN HOMES 4 RENT A REIT USD.01 | | | | | | | |
| | 152,669.000 | Local | 36.022597 | 5,499,533.85 | 32.080000 | 4,897,621.52 | -601,912.33 | 0.29 |
| | | Base | 36.022597 | 5,499,533.85 | 32.080000 | 4,897,621.52 | -601,912.33 | 0.29 |
| 031652100 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | |
| | 52,178.000 | Local | 25.144903 | 1,312,010.74 | 69.560000 | 3,629,501.68 | 2,317,490.94 | 0.22 |
| | | Base | 25.144903 | 1,312,010.74 | 69.560000 | 3,629,501.68 | 2,317,490.94 | 0.22 |
| 035710839 | ANNALY CAPITAL MANAGEMENT IN REIT USD.01 | | | | | | | |
| | 338,243.000 | Local | 18.864551 | 6,380,802.47 | 21.850000 | 7,390,609.55 | 1,009,807.08 | 0.44 |
| | | Base | 18.864551 | 6,380,802.47 | 21.850000 | 7,390,609.55 | 1,009,807.08 | 0.44 |
| 03674X106 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | 136,612.000 | Local | 33.788613 | 4,615,929.94 | 35.750000 | 4,883,879.00 | 267,949.06 | 0.29 |
| | | Base | 33.788613 | 4,615,929.94 | 35.750000 | 4,883,879.00 | 267,949.06 | 0.29 |
| 03676B102 | ANTERO MIDSTREAM CORP COMMON STOCK | | | | | | | |
| | 155,222.000 | Local | 8.509884 | 1,320,921.25 | 20.960000 | 3,253,453.12 | 1,932,531.87 | 0.19 |
| | | Base | 8.509884 | 1,320,921.25 | 20.960000 | 3,253,453.12 | 1,932,531.87 | 0.19 |
| 03783C100 | APPFOLIO INC A COMMON STOCK USD.0001 | | | | | | | |
| | 11,274.000 | Local | 229.619615 | 2,588,731.54 | 161.170000 | 1,817,030.58 | -771,700.96 | 0.11 |
| | | Base | 229.619615 | 2,588,731.54 | 161.170000 | 1,817,030.58 | -771,700.96 | 0.11 |



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|---|---|---|---|---|---|---|---|---|---|
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | | | | | | |
| | | Local | 17,419.000 | 199.277715 | 3,471,218.52 | 303.810000 | 5,292,066.39 | 1,820,847.87 | 0.32 |
| | | Base | | 199.277715 | 3,471,218.52 | 303.810000 | 5,292,066.39 | 1,820,847.87 | 0.32 |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,405.000 | 68.684570 | 2,088,354.35 | 115.850000 | 3,522,419.25 | 1,434,064.90 | 0.21 |
| | | Base | | 68.684570 | 2,088,354.35 | 115.850000 | 3,522,419.25 | 1,434,064.90 | 0.21 |
| 03852U106 | ARAMARK COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 122,589.000 | 26.848589 | 3,291,341.72 | 53.380000 | 6,543,800.82 | 3,252,459.10 | 0.39 |
| | | Base | | 26.848589 | 3,291,341.72 | 53.380000 | 6,543,800.82 | 3,252,459.10 | 0.39 |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,897.000 | 52.019536 | 1,243,110.85 | 214.630000 | 5,129,013.11 | 3,885,902.26 | 0.31 |
| | | Base | | 52.019536 | 1,243,110.85 | 214.630000 | 5,129,013.11 | 3,885,902.26 | 0.31 |
| 04280A100 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 63,241.000 | 63.086353 | 3,989,644.03 | 77.910000 | 4,927,106.31 | 937,462.28 | 0.29 |
| | | Base | | 63.086353 | 3,989,644.03 | 77.910000 | 4,927,106.31 | 937,462.28 | 0.29 |
| 044186104 | ASHLAND INC COMMON STOCK | | | | | | | | |
| | | Local | 21,175.000 | 44.438309 | 940,981.20 | 57.900000 | 1,226,032.50 | 285,051.30 | 0.07 |
| | | Base | | 44.438309 | 940,981.20 | 57.900000 | 1,226,032.50 | 285,051.30 | 0.07 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,024.000 | 19.910375 | 1,513,666.36 | 27.810000 | 2,114,227.44 | 600,561.08 | 0.13 |
| | | Base | | 19.910375 | 1,513,666.36 | 27.810000 | 2,114,227.44 | 600,561.08 | 0.13 |
| 052800109 | AUTOLIV INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 31,933.000 | 88.948145 | 2,840,381.10 | 127.120000 | 4,059,322.96 | 1,218,941.86 | 0.24 |
| | | Base | | 88.948145 | 2,840,381.10 | 127.120000 | 4,059,322.96 | 1,218,941.86 | 0.24 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,282.000 | 81.475950 | 1,000,687.62 | 187.720000 | 2,305,577.04 | 1,304,889.42 | 0.14 |
| | | Base | | 81.475950 | 1,000,687.62 | 187.720000 | 2,305,577.04 | 1,304,889.42 | 0.14 |
| 05352A100 | AVANTOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 316,626.000 | 21.803074 | 6,903,420.20 | 9.120000 | 2,887,629.12 | -4,015,791.08 | 0.17 |
| | | Base | | 21.803074 | 6,903,420.20 | 9.120000 | 2,887,629.12 | -4,015,791.08 | 0.17 |

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|---|---|---|---|---|---|---|---|---|
| 05368V106 | AVIENT CORP COMMON STOCK USD.01 | | | | | | | |
| | 42,591.000 | Local | 35.037484 | 1,492,281.49 | 35.420000 | 1,508,573.22 | 16,291.73 | 0.09 |
| | | Base | 35.037484 | 1,492,281.49 | 35.420000 | 1,508,573.22 | 16,291.73 | 0.09 |
| 053774105 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 7,834.000 | Local | 162.359478 | 1,271,924.15 | 175.840000 | 1,377,530.56 | 105,606.41 | 0.08 |
| | | Base | 162.359478 | 1,271,924.15 | 175.840000 | 1,377,530.56 | 105,606.41 | 0.08 |
| 053807103 | AVNET INC COMMON STOCK USD1.0 | | | | | | | |
| | 38,064.000 | Local | 33.047037 | 1,257,902.40 | 86.930000 | 3,308,903.52 | 2,051,001.12 | 0.20 |
| | | Base | 33.047037 | 1,257,902.40 | 86.930000 | 3,308,903.52 | 2,051,001.12 | 0.20 |
| 05550J101 | BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | 61,366.000 | Local | 39.607889 | 2,430,577.74 | 85.280000 | 5,233,292.48 | 2,802,714.74 | 0.31 |
| | | Base | 39.607889 | 2,430,577.74 | 85.280000 | 5,233,292.48 | 2,802,714.74 | 0.31 |
| 05605H100 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 42,306.000 | Local | 73.716959 | 3,118,669.68 | 195.880000 | 8,286,899.28 | 5,168,229.60 | 0.49 |
| | | Base | 73.716959 | 3,118,669.68 | 195.880000 | 8,286,899.28 | 5,168,229.60 | 0.49 |
| 06417N103 | BANK OZK COMMON STOCK | | | | | | | |
| | 48,664.000 | Local | 40.378364 | 1,964,972.69 | 48.390000 | 2,354,850.96 | 389,878.27 | 0.14 |
| | | Base | 40.378364 | 1,964,972.69 | 48.390000 | 2,354,850.96 | 389,878.27 | 0.14 |
| 070830104 | BATH + BODY WORKS INC COMMON STOCK USD.5 | | | | | | | |
| | 95,946.000 | Local | 27.183014 | 2,608,101.48 | 20.020000 | 1,920,838.92 | -687,262.56 | 0.11 |
| | | Base | 27.183014 | 2,608,101.48 | 20.020000 | 1,920,838.92 | -687,262.56 | 0.11 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | |
| | 18,385.000 | Local | 69.118862 | 1,270,750.27 | 105.080000 | 1,931,895.80 | 661,145.53 | 0.12 |
| | | Base | 69.118862 | 1,270,750.27 | 105.080000 | 1,931,895.80 | 661,145.53 | 0.12 |
| 07831C103 | BELLRING BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | 57,361.000 | Local | 24.827531 | 1,424,132.02 | 8.360000 | 479,537.96 | -944,594.06 | 0.03 |
| | | Base | 24.827531 | 1,424,132.02 | 8.360000 | 479,537.96 | -944,594.06 | 0.03 |
| 08265T208 | BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01 | | | | | | | |
| | 70,207.000 | Local | 52.167208 | 3,662,503.17 | 32.640000 | 2,291,556.48 | -1,370,946.69 | 0.14 |
| | | Base | 52.167208 | 3,662,503.17 | 32.640000 | 2,291,556.48 | -1,370,946.69 | 0.14 |



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|---|---|---|---|---|---|---|---|---|---|
| 090043100 | BILL HOLDINGS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 41,468.000 | 84.702283 | 3,512,434.29 | 37.020000 | 1,535,145.36 | -1,977,288.93 | 0.09 |
| | | Base | | 84.702283 | 3,512,434.29 | 37.020000 | 1,535,145.36 | -1,977,288.93 | 0.09 |
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 8,589.000 | 313.336944 | 2,691,251.01 | 312.480000 | 2,683,890.72 | -7,360.29 | 0.16 |
| | | Base | | 313.336944 | 2,691,251.01 | 312.480000 | 2,683,890.72 | -7,360.29 | 0.16 |
| 09061G101 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 89,520.000 | 83.757069 | 7,497,932.85 | 57.290000 | 5,128,600.80 | -2,369,332.05 | 0.31 |
| | | Base | | 83.757069 | 7,497,932.85 | 57.290000 | 5,128,600.80 | -2,369,332.05 | 0.31 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,330.000 | 51.478885 | 1,818,749.00 | 72.820000 | 2,572,730.60 | 753,981.60 | 0.15 |
| | | Base | | 51.478885 | 1,818,749.00 | 72.820000 | 2,572,730.60 | 753,981.60 | 0.15 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,914.000 | 78.921628 | 1,334,880.42 | 30.690000 | 519,090.66 | -815,789.76 | 0.03 |
| | | Base | | 78.921628 | 1,334,880.42 | 30.690000 | 519,090.66 | -815,789.76 | 0.03 |
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | | |
| | | Local | 59,972.000 | 22.971633 | 1,377,654.78 | 38.490000 | 2,308,322.28 | 930,667.50 | 0.14 |
| | | Base | | 22.971633 | 1,377,654.78 | 38.490000 | 2,308,322.28 | 930,667.50 | 0.14 |
| 099502106 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,944.000 | 84.633667 | 4,819,379.56 | 79.180000 | 4,508,825.92 | -310,553.64 | 0.27 |
| | | Base | | 84.633667 | 4,819,379.56 | 79.180000 | 4,508,825.92 | -310,553.64 | 0.27 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 97,063.000 | 45.704200 | 4,436,186.77 | 71.820000 | 6,971,064.66 | 2,534,877.89 | 0.42 |
| | | Base | | 45.704200 | 4,436,186.77 | 71.820000 | 6,971,064.66 | 2,534,877.89 | 0.42 |
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,635.000 | 324.942724 | 1,181,166.80 | 177.280000 | 644,412.80 | -536,754.00 | 0.04 |
| | | Base | | 324.942724 | 1,181,166.80 | 177.280000 | 644,412.80 | -536,754.00 | 0.04 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,120.000 | 39.646322 | 1,075,208.25 | 82.680000 | 2,242,281.60 | 1,167,073.35 | 0.13 |
| | | Base | | 39.646322 | 1,075,208.25 | 82.680000 | 2,242,281.60 | 1,167,073.35 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 10922N103 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,848.000 | 43.151244 | 1,158,524.59 | 62.550000 | 1,679,342.40 | 520,817.81 | 0.10 |
| | | Base | | 43.151244 | 1,158,524.59 | 62.550000 | 1,679,342.40 | 520,817.81 | 0.10 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,447.000 | 77.742202 | 1,511,852.60 | 104.020000 | 2,022,876.94 | 511,024.34 | 0.12 |
| | | Base | | 77.742202 | 1,511,852.60 | 104.020000 | 2,022,876.94 | 511,024.34 | 0.12 |
| 11120U105 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | | | | | | | | |
| | | Local | 143,254.000 | 18.761771 | 2,687,698.80 | 30.560000 | 4,377,842.24 | 1,690,143.44 | 0.26 |
| | | Base | | 18.761771 | 2,687,698.80 | 30.560000 | 4,377,842.24 | 1,690,143.44 | 0.26 |
| 116794108 | BRUKER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,368.000 | 77.333133 | 3,972,448.39 | 58.890000 | 3,025,061.52 | -947,386.87 | 0.18 |
| | | Base | | 77.333133 | 3,972,448.39 | 58.890000 | 3,025,061.52 | -947,386.87 | 0.18 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 30,299.000 | 36.373156 | 1,102,070.26 | 83.760000 | 2,537,844.24 | 1,435,773.98 | 0.15 |
| | | Base | | 36.373156 | 1,102,070.26 | 83.760000 | 2,537,844.24 | 1,435,773.98 | 0.15 |
| 122017106 | BURLINGTON STORES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 28,605.000 | 135.976424 | 3,889,605.61 | 323.830000 | 9,263,157.15 | 5,373,551.54 | 0.55 |
| | | Base | | 135.976424 | 3,889,605.61 | 323.830000 | 9,263,157.15 | 5,373,551.54 | 0.55 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,462.000 | 18.948126 | 842,471.58 | 45.970000 | 2,043,918.14 | 1,201,446.56 | 0.12 |
| | | Base | | 18.948126 | 842,471.58 | 45.970000 | 2,043,918.14 | 1,201,446.56 | 0.12 |
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,667.000 | 14.148054 | 929,060.26 | 33.690000 | 2,212,321.23 | 1,283,260.97 | 0.13 |
| | | Base | | 14.148054 | 929,060.26 | 33.690000 | 2,212,321.23 | 1,283,260.97 | 0.13 |
| 127055101 | CABOT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,575.000 | 39.671536 | 974,928.00 | 87.510000 | 2,150,558.25 | 1,175,630.25 | 0.13 |
| | | Base | | 39.671536 | 974,928.00 | 87.510000 | 2,150,558.25 | 1,175,630.25 | 0.13 |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,530.000 | 216.979526 | 2,284,794.41 | 513.510000 | 5,407,260.30 | 3,122,465.89 | 0.32 |
| | | Base | | 216.979526 | 2,284,794.41 | 513.510000 | 5,407,260.30 | 3,122,465.89 | 0.32 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | |
| | 79,230.000 | Local | 36.789200 | 2,914,808.32 | 40.820000 | 3,234,168.60 | 319,360.28 | 0.19 |
| | | Base | 36.789200 | 2,914,808.32 | 40.820000 | 3,234,168.60 | 319,360.28 | 0.19 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1.0 | | | | | | | |
| | 19,110.000 | Local | 99.193642 | 1,895,590.49 | 344.810000 | 6,589,319.10 | 4,693,728.61 | 0.39 |
| | | Base | 99.193642 | 1,895,590.49 | 344.810000 | 6,589,319.10 | 4,693,728.61 | 0.39 |
| 14316J108 | CARLYLE GROUP INC/THE COMMON STOCK USD1.0 | | | | | | | |
| | 120,591.000 | Local | 48.648122 | 5,866,525.63 | 45.430000 | 5,478,449.13 | -388,076.50 | 0.33 |
| | | Base | 48.648122 | 5,866,525.63 | 45.430000 | 5,478,449.13 | -388,076.50 | 0.33 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | | | | | | |
| | 23,559.000 | Local | 197.962549 | 4,663,799.70 | 468.980000 | 11,048,699.82 | 6,384,900.12 | 0.66 |
| | | Base | 197.962549 | 4,663,799.70 | 468.980000 | 11,048,699.82 | 6,384,900.12 | 0.66 |
| 148929102 | CAVA GROUP INC COMMON STOCK USD.0001 | | | | | | | |
| | 45,875.000 | Local | 77.610659 | 3,560,388.99 | 77.660000 | 3,562,652.50 | 2,263.51 | 0.21 |
| | | Base | 77.610659 | 3,560,388.99 | 77.660000 | 3,562,652.50 | 2,263.51 | 0.21 |
| 15118V207 | CELSIUS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 73,411.000 | Local | 35.009324 | 2,570,069.51 | 33.270000 | 2,442,383.97 | -127,685.54 | 0.15 |
| | | Base | 35.009324 | 2,570,069.51 | 33.270000 | 2,442,383.97 | -127,685.54 | 0.15 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 20,969.000 | Local | 165.115837 | 3,462,313.98 | 207.820000 | 4,357,777.58 | 895,463.60 | 0.26 |
| | | Base | 165.115837 | 3,462,313.98 | 207.820000 | 4,357,777.58 | 895,463.60 | 0.26 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1.0 | | | | | | | |
| | 6,621.000 | Local | 375.829378 | 2,488,366.31 | 426.410000 | 2,823,260.61 | 334,894.30 | 0.17 |
| | | Base | 375.829378 | 2,488,366.31 | 426.410000 | 2,823,260.61 | 334,894.30 | 0.17 |
| 16679L109 | CHEWY INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 107,536.000 | Local | 37.663618 | 4,050,194.79 | 22.540000 | 2,423,861.44 | -1,626,333.35 | 0.14 |
| | | Base | 37.663618 | 4,050,194.79 | 22.540000 | 2,423,861.44 | -1,626,333.35 | 0.14 |
| 169905106 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | 9,679.000 | Local | 107.521956 | 1,040,705.01 | 108.880000 | 1,053,849.52 | 13,144.51 | 0.06 |
| | | Base | 107.521956 | 1,040,705.01 | 108.880000 | 1,053,849.52 | 13,144.51 | 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 |
|---|---|---|---|---|---|---|---|---|
| 171484108 | CHURCHILL DOWNS INC COMMON STOCK | | | | | | | |
| | 30,996.000 | Local | 50.056763 | 1,551,559.42 | 87.210000 | 2,703,161.16 | 1,151,601.74 | 0.16 |
| | | Base | 50.056763 | 1,551,559.42 | 87.210000 | 2,703,161.16 | 1,151,601.74 | 0.16 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | |
| | 23,825.000 | Local | 64.508759 | 1,536,921.19 | 169.950000 | 4,049,058.75 | 2,512,137.56 | 0.24 |
| | | Base | 64.508759 | 1,536,921.19 | 169.950000 | 4,049,058.75 | 2,512,137.56 | 0.24 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | |
| | 23,529.000 | Local | 69.285631 | 1,630,221.62 | 281.030000 | 6,612,354.87 | 4,982,133.25 | 0.39 |
| | | Base | 69.285631 | 1,630,221.62 | 281.030000 | 6,612,354.87 | 4,982,133.25 | 0.39 |
| 185899101 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | | | | | | | |
| | 262,950.000 | Local | 15.469944 | 4,067,821.68 | 13.600000 | 3,576,120.00 | -491,701.68 | 0.21 |
| | | Base | 15.469944 | 4,067,821.68 | 13.600000 | 3,576,120.00 | -491,701.68 | 0.21 |
| 191098102 | COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0 | | | | | | | |
| | 26,496.000 | Local | 69.731210 | 1,847,598.15 | 173.260000 | 4,590,696.96 | 2,743,098.81 | 0.27 |
| | | Base | 69.731210 | 1,847,598.15 | 173.260000 | 4,590,696.96 | 2,743,098.81 | 0.27 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | |
| | 76,731.000 | Local | 30.055745 | 2,306,207.39 | 65.850000 | 5,052,736.35 | 2,746,528.96 | 0.30 |
| | | Base | 30.055745 | 2,306,207.39 | 65.850000 | 5,052,736.35 | 2,746,528.96 | 0.30 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | |
| | 137,260.000 | Local | 26.779760 | 3,675,789.88 | 29.640000 | 4,068,386.40 | 392,596.52 | 0.24 |
| | | Base | 26.779760 | 3,675,789.88 | 29.640000 | 4,068,386.40 | 392,596.52 | 0.24 |
| 198516106 | COLUMBIA SPORTSWEAR CO COMMON STOCK | | | | | | | |
| | 11,766.000 | Local | 91.266018 | 1,073,835.97 | 66.180000 | 778,673.88 | -295,162.09 | 0.05 |
| | | Base | 91.266018 | 1,073,835.97 | 66.180000 | 778,673.88 | -295,162.09 | 0.05 |
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | | | | | | | |
| | 63,128.000 | Local | 33.315026 | 2,103,110.95 | 52.220000 | 3,296,544.16 | 1,193,433.21 | 0.20 |
| | | Base | 33.315026 | 2,103,110.95 | 52.220000 | 3,296,544.16 | 1,193,433.21 | 0.20 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | |
| | 51,781.000 | Local | 20.571295 | 1,065,202.24 | 76.050000 | 3,937,945.05 | 2,872,742.81 | 0.23 |
| | | Base | 20.571295 | 1,065,202.24 | 76.050000 | 3,937,945.05 | 2,872,742.81 | 0.23 |



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|---|---|---|---|---|---|---|---|---|---|
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,809.000 | 69.774455 | 1,451,936.63 | 118.750000 | 2,471,068.75 | 1,019,132.12 | 0.15 |
| | | Base | | 69.774455 | 1,451,936.63 | 118.750000 | 2,471,068.75 | 1,019,132.12 | 0.15 |
| 20602D101 | CONCENTRIX CORP COMMON STOCK | | | | | | | | |
| | | Local | 20,034.000 | 62.076266 | 1,243,635.91 | 28.290000 | 566,761.86 | -676,874.05 | 0.03 |
| | | Base | | 62.076266 | 1,243,635.91 | 28.290000 | 566,761.86 | -676,874.05 | 0.03 |
| 21871X109 | COREBRIDGE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 120,559.000 | 30.309200 | 3,654,046.84 | 27.000000 | 3,255,093.00 | -398,953.84 | 0.19 |
| | | Base | | 30.309200 | 3,654,046.84 | 27.000000 | 3,255,093.00 | -398,953.84 | 0.19 |
| 21874C102 | CORE + MAIN INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 88,069.000 | 40.769620 | 3,590,539.66 | 49.450000 | 4,355,012.05 | 764,472.39 | 0.26 |
| | | Base | | 40.769620 | 3,590,539.66 | 49.450000 | 4,355,012.05 | 764,472.39 | 0.26 |
| 22002T108 | COPT DEFENSE PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 53,270.000 | 29.500420 | 1,571,487.39 | 32.060000 | 1,707,836.20 | 136,348.81 | 0.10 |
| | | Base | | 29.500420 | 1,571,487.39 | 32.060000 | 1,707,836.20 | 136,348.81 | 0.10 |
| 222070203 | COTY INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 172,871.000 | 4.935323 | 853,174.24 | 2.130000 | 368,215.23 | -484,959.01 | 0.02 |
| | | Base | | 4.935323 | 853,174.24 | 2.130000 | 368,215.23 | -484,959.01 | 0.02 |
| 222795502 | COUSINS PROPERTIES INC REIT USD1.0 | | | | | | | | |
| | | Local | 78,303.000 | 34.916764 | 2,734,087.35 | 26.810000 | 2,099,303.43 | -634,783.92 | 0.13 |
| | | Base | | 34.916764 | 2,734,087.35 | 26.810000 | 2,099,303.43 | -634,783.92 | 0.13 |
| 224408104 | CRANE CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,815.000 | 43.171429 | 984,956.15 | 183.000000 | 4,175,145.00 | 3,190,188.85 | 0.25 |
| | | Base | | 43.171429 | 984,956.15 | 183.000000 | 4,175,145.00 | 3,190,188.85 | 0.25 |
| 224441105 | CRANE NXT CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,034.000 | 21.401356 | 492,958.84 | 38.840000 | 894,640.56 | 401,681.72 | 0.05 |
| | | Base | | 21.401356 | 492,958.84 | 38.840000 | 894,640.56 | 401,681.72 | 0.05 |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,626.000 | 104.554315 | 2,470,200.24 | 118.670000 | 2,803,697.42 | 333,497.18 | 0.17 |
| | | Base | | 104.554315 | 2,470,200.24 | 118.670000 | 2,803,697.42 | 333,497.18 | 0.17 |

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|---|---|---|---|---|---|---|---|---|
| 228368106 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | | | | | | | |
| | 52,667.000 | Local | 88.299918 | 4,650,491.78 | 95.080000 | 5,007,578.36 | 357,086.58 | 0.30 |
| | | Base | 88.299918 | 4,650,491.78 | 95.080000 | 5,007,578.36 | 357,086.58 | 0.30 |
| 229663109 | CUBESMART REIT USD.01 | | | | | | | |
| | 106,748.000 | Local | 40.125369 | 4,283,302.90 | 40.000000 | 4,269,920.00 | -13,382.90 | 0.25 |
| | | Base | 40.125369 | 4,283,302.90 | 40.000000 | 4,269,920.00 | -13,382.90 | 0.25 |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | |
| | 29,674.000 | Local | 83.365182 | 2,473,778.40 | 135.520000 | 4,021,420.48 | 1,547,642.08 | 0.24 |
| | | Base | 83.365182 | 2,473,778.40 | 135.520000 | 4,021,420.48 | 1,547,642.08 | 0.24 |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | | | | | | |
| | 17,042.000 | Local | 107.664890 | 1,834,825.05 | 747.610000 | 12,740,769.62 | 10,905,944.57 | 0.76 |
| | | Base | 107.664890 | 1,834,825.05 | 747.610000 | 12,740,769.62 | 10,905,944.57 | 0.76 |
| 23282W605 | CYTOKINETICS INC COMMON STOCK USD.001 | | | | | | | |
| | 56,381.000 | Local | 63.093239 | 3,557,259.93 | 76.760000 | 4,327,805.56 | 770,545.63 | 0.26 |
| | | Base | 63.093239 | 3,557,259.93 | 76.760000 | 4,327,805.56 | 770,545.63 | 0.26 |
| 23345M107 | DT MIDSTREAM INC COMMON STOCK USD.01 | | | | | | | |
| | 47,550.000 | Local | 49.414865 | 2,349,676.82 | 139.980000 | 6,656,049.00 | 4,306,372.18 | 0.40 |
| | | Base | 49.414865 | 2,349,676.82 | 139.980000 | 6,656,049.00 | 4,306,372.18 | 0.40 |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | |
| | 72,896.000 | Local | 33.258608 | 2,424,419.50 | 59.100000 | 4,308,153.60 | 1,883,734.10 | 0.26 |
| | | Base | 33.258608 | 2,424,419.50 | 59.100000 | 4,308,153.60 | 1,883,734.10 | 0.26 |
| 24906P109 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | | | | | | |
| | 92,110.000 | Local | 29.809589 | 2,745,761.23 | 10.470000 | 964,391.70 | -1,781,369.53 | 0.06 |
| | | Base | 29.809589 | 2,745,761.23 | 10.470000 | 964,391.70 | -1,781,369.53 | 0.06 |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 30,686.000 | Local | 72.341566 | 2,219,873.30 | 227.570000 | 6,983,213.02 | 4,763,339.72 | 0.42 |
| | | Base | 72.341566 | 2,219,873.30 | 227.570000 | 6,983,213.02 | 4,763,339.72 | 0.42 |
| 25402D102 | DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025 | | | | | | | |
| | 37,109.000 | Local | 73.335900 | 2,721,421.92 | 155.950000 | 5,787,148.55 | 3,065,726.63 | 0.35 |
| | | Base | 73.335900 | 2,721,421.92 | 155.950000 | 5,787,148.55 | 3,065,726.63 | 0.35 |

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|---|---|---|---|---|---|---|---|---|
| 256163106 | DOCUSIGN INC COMMON STOCK USD.0001 | | | | | | | |
| | 94,865.000 | Local | 68.699701 | 6,517,197.10 | 52.520000 | 4,982,309.80 | -1,534,887.30 | 0.30 |
| | | Base | 68.699701 | 6,517,197.10 | 52.520000 | 4,982,309.80 | -1,534,887.30 | 0.30 |
| 25659T107 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | | | | | | | |
| | 28,494.000 | Local | 82.149590 | 2,340,770.41 | 55.810000 | 1,590,250.14 | -750,520.27 | 0.09 |
| | | Base | 82.149590 | 2,340,770.41 | 55.810000 | 1,590,250.14 | -750,520.27 | 0.09 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5.0 | | | | | | | |
| | 54,107.000 | Local | 35.681181 | 1,930,601.65 | 81.870000 | 4,429,740.09 | 2,499,138.44 | 0.26 |
| | | Base | 35.681181 | 1,930,601.65 | 81.870000 | 4,429,740.09 | 2,499,138.44 | 0.26 |
| 26210C104 | DROPBOX INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | 82,228.000 | Local | 25.960508 | 2,134,680.62 | 26.880000 | 2,210,288.64 | 75,608.02 | 0.13 |
| | | Base | 25.960508 | 2,134,680.62 | 26.880000 | 2,210,288.64 | 75,608.02 | 0.13 |
| 26603R106 | DUOLINGO COMMON STOCK USD.0001 | | | | | | | |
| | 18,422.000 | Local | 209.419220 | 3,857,920.87 | 111.360000 | 2,051,473.92 | -1,806,446.95 | 0.12 |
| | | Base | 209.419220 | 3,857,920.87 | 111.360000 | 2,051,473.92 | -1,806,446.95 | 0.12 |
| 26622P107 | DOXIMITY INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 65,970.000 | Local | 33.798406 | 2,229,680.86 | 21.400000 | 1,411,758.00 | -817,922.86 | 0.08 |
| | | Base | 33.798406 | 2,229,680.86 | 21.400000 | 1,411,758.00 | -817,922.86 | 0.08 |
| 26701L100 | DUTCH BROS INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | 58,280.000 | Local | 53.189957 | 3,099,910.72 | 58.000000 | 3,380,240.00 | 280,329.28 | 0.20 |
| | | Base | 53.189957 | 3,099,910.72 | 58.000000 | 3,380,240.00 | 280,329.28 | 0.20 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.3333333 | | | | | | | |
| | 13,758.000 | Local | 343.710963 | 4,728,775.43 | 510.000000 | 7,016,580.00 | 2,287,804.57 | 0.42 |
| | | Base | 343.710963 | 4,728,775.43 | 510.000000 | 7,016,580.00 | 2,287,804.57 | 0.42 |
| 268150109 | DYNATRACE INC COMMON STOCK USD.001 | | | | | | | |
| | 140,705.000 | Local | 39.245727 | 5,522,070.03 | 42.590000 | 5,992,625.95 | 470,555.92 | 0.36 |
| | | Base | 39.245727 | 5,522,070.03 | 42.590000 | 5,992,625.95 | 470,555.92 | 0.36 |
| 26856L103 | ELF BEAUTY INC COMMON STOCK USD.01 | | | | | | | |
| | 27,211.000 | Local | 150.298183 | 4,089,763.87 | 56.000000 | 1,523,816.00 | -2,565,947.87 | 0.09 |
| | | Base | 150.298183 | 4,089,763.87 | 56.000000 | 1,523,816.00 | -2,565,947.87 | 0.09 |

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|---|---|---|---|---|---|---|---|---|
| 26884U109 | EPR PROPERTIES REIT USD.01 | | | | | | | |
| | 35,594.000 | Local | 53.561073 | 1,906,452.83 | 57.050000 | 2,030,637.70 | 124,184.87 | 0.12 |
| | | Base | 53.561073 | 1,906,452.83 | 57.050000 | 2,030,637.70 | 124,184.87 | 0.12 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,778.000 | Local | 88.431790 | 1,306,845.00 | 221.180000 | 3,268,598.04 | 1,961,753.04 | 0.19 |
| | | Base | 88.431790 | 1,306,845.00 | 221.180000 | 3,268,598.04 | 1,961,753.04 | 0.19 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | | | | | | |
| | 64,097.000 | Local | 37.431176 | 2,399,226.06 | 122.540000 | 7,854,446.38 | 5,455,220.32 | 0.47 |
| | | Base | 37.431176 | 2,399,226.06 | 122.540000 | 7,854,446.38 | 5,455,220.32 | 0.47 |
| 277276101 | EASTGROUP PROPERTIES INC REIT | | | | | | | |
| | 25,204.000 | Local | 133.907998 | 3,375,017.18 | 201.910000 | 5,088,939.64 | 1,713,922.46 | 0.30 |
| | | Base | 133.907998 | 3,375,017.18 | 201.910000 | 5,088,939.64 | 1,713,922.46 | 0.30 |
| 28414H103 | ELANCO ANIMAL HEALTH INC COMMON STOCK | | | | | | | |
| | 230,954.000 | Local | 19.310774 | 4,459,900.44 | 23.850000 | 5,508,252.90 | 1,048,352.46 | 0.33 |
| | | Base | 19.310774 | 4,459,900.44 | 23.850000 | 5,508,252.90 | 1,048,352.46 | 0.33 |
| 29261A100 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | | | | | | | |
| | 47,126.000 | Local | 45.475778 | 2,143,091.53 | 105.850000 | 4,988,287.10 | 2,845,195.57 | 0.30 |
| | | Base | 45.475778 | 2,143,091.53 | 105.850000 | 4,988,287.10 | 2,845,195.57 | 0.30 |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | |
| | 17,206.000 | Local | 70.609194 | 1,214,901.80 | 227.970000 | 3,922,451.82 | 2,707,550.02 | 0.23 |
| | | Base | 70.609194 | 1,214,901.80 | 227.970000 | 3,922,451.82 | 2,707,550.02 | 0.23 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | |
| | 27,131.000 | Local | 142.978647 | 3,879,153.67 | 167.650000 | 4,548,512.15 | 669,358.48 | 0.27 |
| | | Base | 142.978647 | 3,879,153.67 | 167.650000 | 4,548,512.15 | 669,358.48 | 0.27 |
| 29362U104 | ENTEGRIS INC COMMON STOCK USD.01 | | | | | | | |
| | 70,141.000 | Local | 98.960633 | 6,941,197.78 | 138.790000 | 9,734,869.39 | 2,793,671.61 | 0.58 |
| | | Base | 98.960633 | 6,941,197.78 | 138.790000 | 9,734,869.39 | 2,793,671.61 | 0.58 |
| 29415F104 | ENVISTA HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | |
| | 75,951.000 | Local | 40.120570 | 3,047,197.41 | 23.550000 | 1,788,646.05 | -1,258,551.36 | 0.11 |
| | | Base | 40.120570 | 3,047,197.41 | 23.550000 | 1,788,646.05 | -1,258,551.36 | 0.11 |



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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 29452E101 | EQUITABLE HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 132,986.000 | Local | 35.068782 | 4,663,657.06 | 41.350000 | 5,498,971.10 | 835,314.04 | 0.33 |
| | | Base | 35.068782 | 4,663,657.06 | 41.350000 | 5,498,971.10 | 835,314.04 | 0.33 |
| 29472R108 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | | | | | | | |
| | 90,751.000 | Local | 68.938598 | 6,256,246.74 | 61.770000 | 5,605,689.27 | -650,557.47 | 0.33 |
| | | Base | 68.938598 | 6,256,246.74 | 61.770000 | 5,605,689.27 | -650,557.47 | 0.33 |
| 29605J106 | ESAB CORP COMMON STOCK USD.001 | | | | | | | |
| | 26,993.000 | Local | 52.643658 | 1,421,010.25 | 92.430000 | 2,494,962.99 | 1,073,952.74 | 0.15 |
| | | Base | 52.643658 | 1,421,010.25 | 92.430000 | 2,494,962.99 | 1,073,952.74 | 0.15 |
| 29670G102 | ESSENTIAL UTILITIES INC COMMON STOCK USD.5 | | | | | | | |
| | 133,338.000 | Local | 31.503398 | 4,200,600.11 | 36.890000 | 4,918,838.82 | 718,238.71 | 0.29 |
| | | Base | 31.503398 | 4,200,600.11 | 36.890000 | 4,918,838.82 | 718,238.71 | 0.29 |
| 298736109 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | | | | | | | |
| | 18,311.000 | Local | 124.219341 | 2,274,580.36 | 72.480000 | 1,327,181.28 | -947,399.08 | 0.08 |
| | | Base | 124.219341 | 2,274,580.36 | 72.480000 | 1,327,181.28 | -947,399.08 | 0.08 |
| 29977A105 | EVERCORE INC A COMMON STOCK USD.01 | | | | | | | |
| | 17,974.000 | Local | 115.032885 | 2,067,601.07 | 340.860000 | 6,126,617.64 | 4,059,016.57 | 0.37 |
| | | Base | 115.032885 | 2,067,601.07 | 340.860000 | 6,126,617.64 | 4,059,016.57 | 0.37 |
| 30161Q104 | EXELIXIS INC COMMON STOCK USD.001 | | | | | | | |
| | 120,907.000 | Local | 21.430395 | 2,591,084.81 | 50.480000 | 6,103,385.36 | 3,512,300.55 | 0.36 |
| | | Base | 21.430395 | 2,591,084.81 | 50.480000 | 6,103,385.36 | 3,512,300.55 | 0.36 |
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 73,970.000 | Local | 30.696039 | 2,270,585.97 | 29.030000 | 2,147,349.10 | -123,236.87 | 0.13 |
| | | Base | 30.696039 | 2,270,585.97 | 29.030000 | 2,147,349.10 | -123,236.87 | 0.13 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | |
| | 23,471.000 | Local | 96.341140 | 2,261,222.89 | 58.320000 | 1,368,828.72 | -892,394.17 | 0.08 |
| | | Base | 96.341140 | 2,261,222.89 | 58.320000 | 1,368,828.72 | -892,394.17 | 0.08 |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | |
| | 165,685.000 | Local | 12.243500 | 2,028,564.37 | 17.480000 | 2,896,173.80 | 867,609.43 | 0.17 |
| | | Base | 12.243500 | 2,028,564.37 | 17.480000 | 2,896,173.80 | 867,609.43 | 0.17 |



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|---|---|---|---|---|---|---|---|---|---|
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,455.000 | 126.846340 | 1,833,563.85 | 153.180000 | 2,214,216.90 | 380,653.05 | 0.13 |
| | | Base | | 126.846340 | 1,833,563.85 | 153.180000 | 2,214,216.90 | 380,653.05 | 0.13 |
| 314211103 | FEDERATED HERMES INC COMMON STOCK | | | | | | | | |
| | | Local | 34,454.000 | 25.830296 | 889,957.02 | 56.060000 | 1,931,491.24 | 1,041,534.22 | 0.12 |
| | | Base | | 25.830296 | 889,957.02 | 56.060000 | 1,931,491.24 | 1,041,534.22 | 0.12 |
| 31620R303 | FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 119,391.000 | 42.974974 | 5,130,825.17 | 47.350000 | 5,653,163.85 | 522,338.68 | 0.34 |
| | | Base | | 42.974974 | 5,130,825.17 | 47.350000 | 5,653,163.85 | 522,338.68 | 0.34 |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 47,677.000 | 30.789443 | 1,467,948.27 | 66.230000 | 3,157,647.71 | 1,689,699.44 | 0.19 |
| | | Base | | 30.789443 | 1,467,948.27 | 66.230000 | 3,157,647.71 | 1,689,699.44 | 0.19 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,651.000 | 29.370751 | 1,781,365.39 | 32.680000 | 1,982,074.68 | 200,709.29 | 0.12 |
| | | Base | | 29.370751 | 1,781,365.39 | 32.680000 | 1,982,074.68 | 200,709.29 | 0.12 |
| 320517105 | FIRST HORIZON CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 225,792.000 | 12.878809 | 2,907,932.08 | 24.230000 | 5,470,940.16 | 2,563,008.08 | 0.33 |
| | | Base | | 12.878809 | 2,907,932.08 | 24.230000 | 5,470,940.16 | 2,563,008.08 | 0.33 |
| 32054K103 | FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | | | | | | |
| | | Local | 62,287.000 | 32.141066 | 2,001,970.59 | 61.870000 | 3,853,696.69 | 1,851,726.10 | 0.23 |
| | | Base | | 32.141066 | 2,001,970.59 | 61.870000 | 3,853,696.69 | 1,851,726.10 | 0.23 |
| 33768G107 | FIRSTCASH HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,992.000 | 85.509827 | 3,248,689.36 | 219.910000 | 8,354,820.72 | 5,106,131.36 | 0.50 |
| | | Base | | 85.509827 | 3,248,689.36 | 219.910000 | 8,354,820.72 | 5,106,131.36 | 0.50 |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,456.000 | 90.249282 | 2,297,385.73 | 227.360000 | 5,787,676.16 | 3,490,290.43 | 0.35 |
| | | Base | | 90.249282 | 2,297,385.73 | 227.360000 | 5,787,676.16 | 3,490,290.43 | 0.35 |
| 339750101 | FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 49,406.000 | 81.258661 | 4,014,665.43 | 51.400000 | 2,539,468.40 | -1,475,197.03 | 0.15 |
| | | Base | | 81.258661 | 4,014,665.43 | 51.400000 | 2,539,468.40 | -1,475,197.03 | 0.15 |



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|---|---|---|---|---|---|---|---|---|
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 74,550.000 | Local | 30.389775 | 2,265,557.72 | 45.760000 | 3,411,408.00 | 1,145,850.28 | 0.20 |
| | | Base | 30.389775 | 2,265,557.72 | 45.760000 | 3,411,408.00 | 1,145,850.28 | 0.20 |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | |
| | 58,750.000 | Local | 39.886604 | 2,343,337.96 | 75.510000 | 4,436,212.50 | 2,092,874.54 | 0.26 |
| | | Base | 39.886604 | 2,343,337.96 | 75.510000 | 4,436,212.50 | 2,092,874.54 | 0.26 |
| 34964C106 | FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01 | | | | | | | |
| | 59,172.000 | Local | 46.687317 | 2,762,581.90 | 38.940000 | 2,304,157.68 | -458,424.22 | 0.14 |
| | | Base | 46.687317 | 2,762,581.90 | 38.940000 | 2,304,157.68 | -458,424.22 | 0.14 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | |
| | 16,735.000 | Local | 60.204485 | 1,007,522.05 | 169.080000 | 2,829,553.80 | 1,822,031.75 | 0.17 |
| | | Base | 60.204485 | 1,007,522.05 | 169.080000 | 2,829,553.80 | 1,822,031.75 | 0.17 |
| 36262G101 | GXO LOGISTICS INC COMMON STOCK USD.01 | | | | | | | |
| | 53,249.000 | Local | 33.141273 | 1,764,739.65 | 50.110000 | 2,668,307.39 | 903,567.74 | 0.16 |
| | | Base | 33.141273 | 1,764,739.65 | 50.110000 | 2,668,307.39 | 903,567.74 | 0.16 |
| 36467J108 | GAMING AND LEISURE PROPERTIE REIT | | | | | | | |
| | 132,338.000 | Local | 47.342521 | 6,265,214.61 | 46.970000 | 6,215,915.86 | -49,298.75 | 0.37 |
| | | Base | 47.342521 | 6,265,214.61 | 46.970000 | 6,215,915.86 | -49,298.75 | 0.37 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 191,691.000 | Local | 40.392307 | 7,742,841.78 | 21.180000 | 4,060,015.38 | -3,682,826.40 | 0.24 |
| | | Base | 40.392307 | 7,742,841.78 | 21.180000 | 4,060,015.38 | -3,682,826.40 | 0.24 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | |
| | 104,816.000 | Local | 16.026264 | 1,679,808.90 | 21.150000 | 2,216,858.40 | 537,049.50 | 0.13 |
| | | Base | 16.026264 | 1,679,808.90 | 21.150000 | 2,216,858.40 | 537,049.50 | 0.13 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | |
| | 101,625.000 | Local | 15.629069 | 1,588,304.13 | 24.160000 | 2,455,260.00 | 866,955.87 | 0.15 |
| | | Base | 15.629069 | 1,588,304.13 | 24.160000 | 2,455,260.00 | 866,955.87 | 0.15 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 59,927.000 | Local | 38.841517 | 2,327,655.56 | 47.550000 | 2,849,528.85 | 521,873.29 | 0.17 |
| | | Base | 38.841517 | 2,327,655.56 | 47.550000 | 2,849,528.85 | 521,873.29 | 0.17 |

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|---|---|---|---|---|---|---|---|---|
| 379577208 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | | | | | | | |
| | 51,922.000 | Local | 42.795394 | 2,222,022.47 | 81.880000 | 4,251,373.36 | 2,029,350.89 | 0.25 |
| | | Base | 42.795394 | 2,222,022.47 | 81.880000 | 4,251,373.36 | 2,029,350.89 | 0.25 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | |
| | 131,709.000 | Local | 16.493675 | 2,172,365.41 | 6.100000 | 803,424.90 | -1,368,940.51 | 0.05 |
| | | Base | 16.493675 | 2,172,365.41 | 6.100000 | 803,424.90 | -1,368,940.51 | 0.05 |
| 384109104 | GRACO INC COMMON STOCK USD1.0 | | | | | | | |
| | 77,120.000 | Local | 29.383262 | 2,266,037.17 | 75.450000 | 5,818,704.00 | 3,552,666.83 | 0.35 |
| | | Base | 29.383262 | 2,266,037.17 | 75.450000 | 5,818,704.00 | 3,552,666.83 | 0.35 |
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | |
| | 1,591.000 | Local | 506.700233 | 806,160.07 | 1,097.290000 | 1,745,788.39 | 939,628.32 | 0.10 |
| | | Base | 506.700233 | 806,160.07 | 1,097.290000 | 1,745,788.39 | 939,628.32 | 0.10 |
| 38526M106 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | 12,940.000 | Local | 99.797631 | 1,291,381.35 | 149.850000 | 1,939,059.00 | 647,677.65 | 0.12 |
| | | Base | 99.797631 | 1,291,381.35 | 149.850000 | 1,939,059.00 | 647,677.65 | 0.12 |
| 388689101 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | | | | | | | |
| | 135,639.000 | Local | 24.816283 | 3,366,055.79 | 11.260000 | 1,527,295.14 | -1,838,760.65 | 0.09 |
| | | Base | 24.816283 | 3,366,055.79 | 11.260000 | 1,527,295.14 | -1,838,760.65 | 0.09 |
| 397624107 | GREIF INC CL A COMMON STOCK | | | | | | | |
| | 11,701.000 | Local | 50.869578 | 595,224.93 | 63.330000 | 741,024.33 | 145,799.40 | 0.04 |
| | | Base | 50.869578 | 595,224.93 | 63.330000 | 741,024.33 | 145,799.40 | 0.04 |
| 398182303 | AMERICAN HEALTHCARE REIT INC REIT USD.01 | | | | | | | |
| | 69,216.000 | Local | 47.237590 | 3,269,597.02 | 48.890000 | 3,383,970.24 | 114,373.22 | 0.20 |
| | | Base | 47.237590 | 3,269,597.02 | 48.890000 | 3,383,970.24 | 114,373.22 | 0.20 |
| 40171V100 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | | | | | | | |
| | 39,937.000 | Local | 213.772672 | 8,537,439.19 | 152.670000 | 6,097,181.79 | -2,440,257.40 | 0.36 |
| | | Base | 213.772672 | 8,537,439.19 | 152.670000 | 6,097,181.79 | -2,440,257.40 | 0.36 |
| 403949100 | HF SINCLAIR CORP COMMON STOCK | | | | | | | |
| | 73,239.000 | Local | 39.061369 | 2,860,815.63 | 69.890000 | 5,118,673.71 | 2,257,858.08 | 0.31 |
| | | Base | 39.061369 | 2,860,815.63 | 69.890000 | 5,118,673.71 | 2,257,858.08 | 0.31 |



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|---|---|---|---|---|---|---|---|---|
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | |
| | 21,875.000 | Local | 89.472671 | 1,957,214.68 | 67.810000 | 1,483,343.75 | -473,870.93 | 0.09 |
| | | Base | 89.472671 | 1,957,214.68 | 67.810000 | 1,483,343.75 | -473,870.93 | 0.09 |
| 40637H109 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 54,817.000 | Local | 44.400866 | 2,433,922.27 | 66.540000 | 3,647,523.18 | 1,213,600.91 | 0.22 |
| | | Base | 44.400866 | 2,433,922.27 | 66.540000 | 3,647,523.18 | 1,213,600.91 | 0.22 |
| 407497106 | HAMILTON LANE INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 19,143.000 | Local | 160.848577 | 3,079,124.30 | 87.130000 | 1,667,929.59 | -1,411,194.71 | 0.10 |
| | | Base | 160.848577 | 3,079,124.30 | 87.130000 | 1,667,929.59 | -1,411,194.71 | 0.10 |
| 410120109 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | | | | | | |
| | 38,481.000 | Local | 35.044698 | 1,348,555.03 | 68.120000 | 2,621,325.72 | 1,272,770.69 | 0.16 |
| | | Base | 35.044698 | 1,348,555.03 | 68.120000 | 2,621,325.72 | 1,272,770.69 | 0.16 |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | |
| | 16,595.000 | Local | 79.337564 | 1,316,606.88 | 186.200000 | 3,089,989.00 | 1,773,382.12 | 0.18 |
| | | Base | 79.337564 | 1,316,606.88 | 186.200000 | 3,089,989.00 | 1,773,382.12 | 0.18 |
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | |
| | 54,661.000 | Local | 25.280742 | 1,381,870.64 | 24.180000 | 1,321,702.98 | -60,167.66 | 0.08 |
| | | Base | 25.280742 | 1,381,870.64 | 24.180000 | 1,321,702.98 | -60,167.66 | 0.08 |
| 42226A107 | HEALTHEQUITY INC COMMON STOCK USD.0001 | | | | | | | |
| | 40,101.000 | Local | 80.225700 | 3,217,130.79 | 87.990000 | 3,528,486.99 | 311,356.20 | 0.21 |
| | | Base | 80.225700 | 3,217,130.79 | 87.990000 | 3,528,486.99 | 311,356.20 | 0.21 |
| 42226K105 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | |
| | 162,557.000 | Local | 25.422687 | 4,132,635.79 | 19.920000 | 3,238,135.44 | -894,500.35 | 0.19 |
| | | Base | 25.422687 | 4,132,635.79 | 19.920000 | 3,238,135.44 | -894,500.35 | 0.19 |
| 422704106 | HECLA MINING CO COMMON STOCK USD.25 | | | | | | | |
| | 305,371.000 | Local | 19.697985 | 6,015,193.26 | 17.770000 | 5,426,442.67 | -588,750.59 | 0.32 |
| | | Base | 19.697985 | 6,015,193.26 | 17.770000 | 5,426,442.67 | -588,750.59 | 0.32 |
| 428291108 | HEXCEL CORP COMMON STOCK USD.01 | | | | | | | |
| | 35,744.000 | Local | 44.682152 | 1,597,118.84 | 89.790000 | 3,209,453.76 | 1,612,334.92 | 0.19 |
| | | Base | 44.682152 | 1,597,118.84 | 89.790000 | 3,209,453.76 | 1,612,334.92 | 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 |
|---|---|---|---|---|---|---|---|---|
| 43283X105 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | | | | | | | |
| | 27,897.000 | Local | 45.213300 | 1,261,315.44 | 52.020000 | 1,451,201.94 | 189,886.50 | 0.09 |
| | | Base | 45.213300 | 1,261,315.44 | 52.020000 | 1,451,201.94 | 189,886.50 | 0.09 |
| 433000106 | HIMS + HERS HEALTH INC COMMON STOCK USD.0001 | | | | | | | |
| | 97,693.000 | Local | 29.304738 | 2,862,867.74 | 26.150000 | 2,554,671.95 | -308,195.79 | 0.15 |
| | | Base | 29.304738 | 2,862,867.74 | 26.150000 | 2,554,671.95 | -308,195.79 | 0.15 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 85,333.000 | Local | 21.850159 | 1,864,539.66 | 26.760000 | 2,283,511.08 | 418,971.42 | 0.14 |
| | | Base | 21.850159 | 1,864,539.66 | 26.760000 | 2,283,511.08 | 418,971.42 | 0.14 |
| 441593100 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | | | | | | | |
| | 25,302.000 | Local | 122.979321 | 3,111,622.78 | 141.660000 | 3,584,281.32 | 472,658.54 | 0.21 |
| | | Base | 122.979321 | 3,111,622.78 | 141.660000 | 3,584,281.32 | 472,658.54 | 0.21 |
| 448579102 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | 19,289.000 | Local | 104.037445 | 2,006,778.28 | 181.360000 | 3,498,253.04 | 1,491,474.76 | 0.21 |
| | | Base | 104.037445 | 2,006,778.28 | 181.360000 | 3,498,253.04 | 1,491,474.76 | 0.21 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | |
| | 11,807.000 | Local | 91.889102 | 1,084,934.63 | 114.520000 | 1,352,137.64 | 267,203.01 | 0.08 |
| | | Base | 91.889102 | 1,084,934.63 | 114.520000 | 1,352,137.64 | 267,203.01 | 0.08 |
| 45073V108 | ITT INC COMMON STOCK USD1.0 | | | | | | | |
| | 39,733.000 | Local | 53.823675 | 2,138,576.08 | 195.000000 | 7,747,935.00 | 5,609,358.92 | 0.46 |
| | | Base | 53.823675 | 2,138,576.08 | 195.000000 | 7,747,935.00 | 5,609,358.92 | 0.46 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | |
| | 25,504.000 | Local | 67.582146 | 1,723,615.04 | 140.270000 | 3,577,446.08 | 1,853,831.04 | 0.21 |
| | | Base | 67.582146 | 1,723,615.04 | 140.270000 | 3,577,446.08 | 1,853,831.04 | 0.21 |
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | |
| | 70,979.000 | Local | 105.327559 | 7,476,044.84 | 162.960000 | 11,566,737.84 | 4,090,693.00 | 0.69 |
| | | Base | 105.327559 | 7,476,044.84 | 162.960000 | 11,566,737.84 | 4,090,693.00 | 0.69 |
| 45378A106 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | | | | | | | |
| | 111,102.000 | Local | 21.427226 | 2,380,607.65 | 16.230000 | 1,803,185.46 | -577,422.19 | 0.11 |
| | | Base | 21.427226 | 2,380,607.65 | 16.230000 | 1,803,185.46 | -577,422.19 | 0.11 |



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|---|---|---|---|---|---|---|---|---|
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | |
| | 29,666.000 | Local | 67.127540 | 1,991,405.59 | 101.440000 | 3,009,319.04 | 1,017,913.45 | 0.18 |
| | | Base | 67.127540 | 1,991,405.59 | 101.440000 | 3,009,319.04 | 1,017,913.45 | 0.18 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | |
| | 9,100.000 | Local | 301.131700 | 2,740,298.47 | 252.090000 | 2,294,019.00 | -446,279.47 | 0.14 |
| | | Base | 301.131700 | 2,740,298.47 | 252.090000 | 2,294,019.00 | -446,279.47 | 0.14 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | | | | | | |
| | 25,307.000 | Local | 28.529371 | 721,992.79 | 72.160000 | 1,826,153.12 | 1,104,160.33 | 0.11 |
| | | Base | 28.529371 | 721,992.79 | 72.160000 | 1,826,153.12 | 1,104,160.33 | 0.11 |
| 47233W109 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | | | | | | |
| | 77,063.000 | Local | 22.329765 | 1,720,798.68 | 52.720000 | 4,062,761.36 | 2,341,962.68 | 0.24 |
| | | Base | 22.329765 | 1,720,798.68 | 52.720000 | 4,062,761.36 | 2,341,962.68 | 0.24 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | |
| | 22,068.000 | Local | 118.988428 | 2,625,836.63 | 282.310000 | 6,230,017.08 | 3,604,180.45 | 0.37 |
| | | Base | 118.988428 | 2,625,836.63 | 282.310000 | 6,230,017.08 | 3,604,180.45 | 0.37 |
| 48242W106 | KBR INC COMMON STOCK USD.001 | | | | | | | |
| | 59,547.000 | Local | 29.813151 | 1,775,283.70 | 34.950000 | 2,081,167.65 | 305,883.95 | 0.12 |
| | | Base | 29.813151 | 1,775,283.70 | 34.950000 | 2,081,167.65 | 305,883.95 | 0.12 |
| 48666K109 | KB HOME COMMON STOCK USD1.0 | | | | | | | |
| | 29,412.000 | Local | 21.314860 | 626,912.66 | 48.860000 | 1,437,070.32 | 810,157.66 | 0.09 |
| | | Base | 21.314860 | 626,912.66 | 48.860000 | 1,437,070.32 | 810,157.66 | 0.09 |
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | | | | | | |
| | 51,392.000 | Local | 56.129499 | 2,884,607.21 | 34.270000 | 1,761,203.84 | -1,123,403.37 | 0.11 |
| | | Base | 56.129499 | 2,884,607.21 | 34.270000 | 1,761,203.84 | -1,123,403.37 | 0.11 |
| 49714P108 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 10,414.000 | Local | 226.207387 | 2,355,723.73 | 304.770000 | 3,173,874.78 | 818,151.05 | 0.19 |
| | | Base | 226.207387 | 2,355,723.73 | 304.770000 | 3,173,874.78 | 818,151.05 | 0.19 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | |
| | 25,361.000 | Local | 60.175922 | 1,526,121.56 | 140.590000 | 3,565,502.99 | 2,039,381.43 | 0.21 |
| | | Base | 60.175922 | 1,526,121.56 | 140.590000 | 3,565,502.99 | 2,039,381.43 | 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 |
|---|---|---|---|---|---|---|---|---|
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | |
| | 101,383.000 | Local | 22.007437 | 2,231,180.02 | 27.420000 | 2,779,921.86 | 548,741.84 | 0.17 |
| | | Base | 22.007437 | 2,231,180.02 | 27.420000 | 2,779,921.86 | 548,741.84 | 0.17 |
| 498894104 | KNIFE RIVER CORP COMMON STOCK | | | | | | | |
| | 26,621.000 | Local | 35.931166 | 956,523.58 | 78.510000 | 2,090,014.71 | 1,133,491.13 | 0.12 |
| | | Base | 35.931166 | 956,523.58 | 78.510000 | 2,090,014.71 | 1,133,491.13 | 0.12 |
| 499049104 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01 | | | | | | | |
| | 75,568.000 | Local | 43.948697 | 3,321,115.16 | 75.630000 | 5,715,207.84 | 2,394,092.68 | 0.34 |
| | | Base | 43.948697 | 3,321,115.16 | 75.630000 | 5,715,207.84 | 2,394,092.68 | 0.34 |
| 50077B207 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | | | | | | | |
| | 83,772.000 | Local | 82.736968 | 6,931,041.32 | 64.130000 | 5,372,298.36 | -1,558,742.96 | 0.32 |
| | | Base | 82.736968 | 6,931,041.32 | 64.130000 | 5,372,298.36 | -1,558,742.96 | 0.32 |
| 50155Q100 | KYNDRYL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 106,870.000 | Local | 17.823891 | 1,904,839.19 | 12.470000 | 1,332,668.90 | -572,170.29 | 0.08 |
| | | Base | 17.823891 | 1,904,839.19 | 12.470000 | 1,332,668.90 | -572,170.29 | 0.08 |
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | |
| | 40,579.000 | Local | 57.714018 | 2,341,977.15 | 152.460000 | 6,186,674.34 | 3,844,697.19 | 0.37 |
| | | Base | 57.714018 | 2,341,977.15 | 152.460000 | 6,186,674.34 | 3,844,697.19 | 0.37 |
| 513847103 | MARZETTI COMPANY/THE COMMON STOCK | | | | | | | |
| | 9,650.000 | Local | 104.029083 | 1,003,880.65 | 111.940000 | 1,080,221.00 | 76,340.35 | 0.06 |
| | | Base | 104.029083 | 1,003,880.65 | 111.940000 | 1,080,221.00 | 76,340.35 | 0.06 |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | |
| | 15,912.000 | Local | 73.284055 | 1,166,095.88 | 206.900000 | 3,292,192.80 | 2,126,096.92 | 0.20 |
| | | Base | 73.284055 | 1,166,095.88 | 206.900000 | 3,292,192.80 | 2,126,096.92 | 0.20 |
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 31,289.000 | Local | 68.704747 | 2,149,702.82 | 99.300000 | 3,106,997.70 | 957,294.88 | 0.19 |
| | | Base | 68.704747 | 2,149,702.82 | 99.300000 | 3,106,997.70 | 957,294.88 | 0.19 |
| 518415104 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 62,686.000 | Local | 56.518425 | 3,542,914.01 | 147.080000 | 9,219,856.88 | 5,676,942.87 | 0.55 |
| | | Base | 56.518425 | 3,542,914.01 | 147.080000 | 9,219,856.88 | 5,676,942.87 | 0.55 |



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|---|---|---|---|---|---|---|---|---|
| 521865204 | LEAR CORP COMMON STOCK USD.01 | | | | | | | |
| | 23,762.000 | Local | 133.251014 | 3,166,310.60 | 143.120000 | 3,400,817.44 | 234,506.84 | 0.20 |
| | | Base | 133.251014 | 3,166,310.60 | 143.120000 | 3,400,817.44 | 234,506.84 | 0.20 |
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | |
| | 25,932.000 | Local | 68.517809 | 1,776,803.82 | 258.490000 | 6,703,162.68 | 4,926,358.86 | 0.40 |
| | | Base | 68.517809 | 1,776,803.82 | 258.490000 | 6,703,162.68 | 4,926,358.86 | 0.40 |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | |
| | 11,588.000 | Local | 174.372095 | 2,020,623.84 | 466.870000 | 5,410,089.56 | 3,389,465.72 | 0.32 |
| | | Base | 174.372095 | 2,020,623.84 | 466.870000 | 5,410,089.56 | 3,389,465.72 | 0.32 |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | | | | | | |
| | 29,442.000 | Local | 26.127987 | 769,260.18 | 76.380000 | 2,248,779.96 | 1,479,519.78 | 0.13 |
| | | Base | 26.127987 | 769,260.18 | 76.380000 | 2,248,779.96 | 1,479,519.78 | 0.13 |
| 552848103 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | | | | | | | |
| | 102,838.000 | Local | 13.394756 | 1,377,489.94 | 25.220000 | 2,593,574.36 | 1,216,084.42 | 0.15 |
| | | Base | 13.394756 | 1,377,489.94 | 25.220000 | 2,593,574.36 | 1,216,084.42 | 0.15 |
| 55306N104 | MKS INC COMMON STOCK | | | | | | | |
| | 30,950.000 | Local | 100.314125 | 3,104,722.16 | 324.260000 | 10,035,847.00 | 6,931,124.84 | 0.60 |
| | | Base | 100.314125 | 3,104,722.16 | 324.260000 | 10,035,847.00 | 6,931,124.84 | 0.60 |
| 553368101 | MP MATERIALS CORP COMMON STOCK USD.0001 | | | | | | | |
| | 61,987.000 | Local | 74.780770 | 4,635,435.60 | 64.700000 | 4,010,558.90 | -624,876.70 | 0.24 |
| | | Base | 74.780770 | 4,635,435.60 | 64.700000 | 4,010,558.90 | -624,876.70 | 0.24 |
| 553498106 | MSA SAFETY INC COMMON STOCK | | | | | | | |
| | 17,047.000 | Local | 73.835935 | 1,258,681.18 | 165.800000 | 2,826,392.60 | 1,567,711.42 | 0.17 |
| | | Base | 73.835935 | 1,258,681.18 | 165.800000 | 2,826,392.60 | 1,567,711.42 | 0.17 |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | |
| | 21,233.000 | Local | 68.363162 | 1,451,555.02 | 109.470000 | 2,324,376.51 | 872,821.49 | 0.14 |
| | | Base | 68.363162 | 1,451,555.02 | 109.470000 | 2,324,376.51 | 872,821.49 | 0.14 |
| 55405Y100 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | | | | | | | |
| | 29,718.000 | Local | 72.483988 | 2,154,079.15 | 364.640000 | 10,836,371.52 | 8,682,292.37 | 0.65 |
| | | Base | 72.483988 | 2,154,079.15 | 364.640000 | 10,836,371.52 | 8,682,292.37 | 0.65 |



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|---|---|---|---|---|---|---|---|---|
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | |
| | 122,694.000 | Local | 24.818434 | 3,045,072.88 | 21.760000 | 2,669,821.44 | -375,251.44 | 0.16 |
| | | Base | 24.818434 | 3,045,072.88 | 21.760000 | 2,669,821.44 | -375,251.44 | 0.16 |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | |
| | 28,206.000 | Local | 81.521339 | 2,299,390.88 | 150.050000 | 4,232,310.30 | 1,932,919.42 | 0.25 |
| | | Base | 81.521339 | 2,299,390.88 | 150.050000 | 4,232,310.30 | 1,932,919.42 | 0.25 |
| 565394103 | MAPLEBEAR INC COMMON STOCK USD.0001 | | | | | | | |
| | 86,382.000 | Local | 47.382521 | 4,092,996.93 | 39.800000 | 3,438,003.60 | -654,993.33 | 0.21 |
| | | Base | 47.382521 | 4,092,996.93 | 39.800000 | 3,438,003.60 | -654,993.33 | 0.21 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | | | | | | |
| | 21,389.000 | Local | 120.359379 | 2,574,366.76 | 178.450000 | 3,816,867.05 | 1,242,500.29 | 0.23 |
| | | Base | 120.359379 | 2,574,366.76 | 178.450000 | 3,816,867.05 | 1,242,500.29 | 0.23 |
| 576323109 | MASTEC INC COMMON STOCK USD.1 | | | | | | | |
| | 28,611.000 | Local | 64.086134 | 1,833,568.38 | 378.370000 | 10,825,544.07 | 8,991,975.69 | 0.65 |
| | | Base | 64.086134 | 1,833,568.38 | 378.370000 | 10,825,544.07 | 8,991,975.69 | 0.65 |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | 53,418.000 | Local | 57.878408 | 3,091,748.79 | 53.600000 | 2,863,204.80 | -228,543.99 | 0.17 |
| | | Base | 57.878408 | 3,091,748.79 | 53.600000 | 2,863,204.80 | -228,543.99 | 0.17 |
| 577081102 | MATTEL INC COMMON STOCK USD1.0 | | | | | | | |
| | 143,973.000 | Local | 12.462284 | 1,794,232.40 | 14.940000 | 2,150,956.62 | 356,724.22 | 0.13 |
| | | Base | 12.462284 | 1,794,232.40 | 14.940000 | 2,150,956.62 | 356,724.22 | 0.13 |
| 577933104 | MAXIMUS INC COMMON STOCK | | | | | | | |
| | 25,870.000 | Local | 64.490930 | 1,668,380.37 | 61.930000 | 1,602,129.10 | -66,251.27 | 0.10 |
| | | Base | 64.490930 | 1,668,380.37 | 61.930000 | 1,602,129.10 | -66,251.27 | 0.10 |
| 58506Q109 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 10,545.000 | Local | 155.432734 | 1,639,038.18 | 447.110000 | 4,714,774.95 | 3,075,736.77 | 0.28 |
| | | Base | 155.432734 | 1,639,038.18 | 447.110000 | 4,714,774.95 | 3,075,736.77 | 0.28 |
| 596278101 | MIDDLEBY CORP COMMON STOCK USD.01 | | | | | | | |
| | 21,631.000 | Local | 88.493886 | 1,914,211.25 | 155.010000 | 3,353,021.31 | 1,438,810.06 | 0.20 |
| | | Base | 88.493886 | 1,914,211.25 | 155.010000 | 3,353,021.31 | 1,438,810.06 | 0.20 |



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|---|---|---|---|---|---|---|---|---|---|
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,180.000 | 292.296900 | 2,975,582.44 | 359.970000 | 3,664,494.60 | 688,912.16 | 0.22 |
| | | Base | | 292.296900 | 2,975,582.44 | 359.970000 | 3,664,494.60 | 688,912.16 | 0.22 |
| 617700109 | MORNINGSTAR INC COMMON STOCK | | | | | | | | |
| | | Local | 10,941.000 | 250.294610 | 2,738,473.33 | 182.020000 | 1,991,480.82 | -746,992.51 | 0.12 |
| | | Base | | 250.294610 | 2,738,473.33 | 182.020000 | 1,991,480.82 | -746,992.51 | 0.12 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,103.000 | 81.873732 | 4,265,867.06 | 128.600000 | 6,700,445.80 | 2,434,578.74 | 0.40 |
| | | Base | | 81.873732 | 4,265,867.06 | 128.600000 | 6,700,445.80 | 2,434,578.74 | 0.40 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 62,566.000 | 26.112529 | 1,633,756.47 | 36.190000 | 2,264,263.54 | 630,507.07 | 0.14 |
| | | Base | | 26.112529 | 1,633,756.47 | 36.190000 | 2,264,263.54 | 630,507.07 | 0.14 |
| 626755102 | MURPHY USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,939.000 | 105.810359 | 840,028.44 | 506.030000 | 4,017,372.17 | 3,177,343.73 | 0.24 |
| | | Base | | 105.810359 | 840,028.44 | 506.030000 | 4,017,372.17 | 3,177,343.73 | 0.24 |
| 62955J103 | NOV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 166,421.000 | 12.932799 | 2,152,289.38 | 19.960000 | 3,321,763.16 | 1,169,473.78 | 0.20 |
| | | Base | | 12.932799 | 2,152,289.38 | 19.960000 | 3,321,763.16 | 1,169,473.78 | 0.20 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 44,259.000 | 52.930761 | 2,342,662.53 | 77.250000 | 3,419,007.75 | 1,076,345.22 | 0.20 |
| | | Base | | 52.930761 | 2,342,662.53 | 77.250000 | 3,419,007.75 | 1,076,345.22 | 0.20 |
| 637417106 | NNN REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 88,840.000 | 36.881558 | 3,276,557.59 | 44.510000 | 3,954,268.40 | 677,710.81 | 0.24 |
| | | Base | | 36.881558 | 3,276,557.59 | 44.510000 | 3,954,268.40 | 677,710.81 | 0.24 |
| 637870106 | NATIONAL STORAGE AFFILIATES REIT USD.01 | | | | | | | | |
| | | Local | 33,148.000 | 45.932854 | 1,522,582.25 | 42.650000 | 1,413,762.20 | -108,820.05 | 0.08 |
| | | Base | | 45.932854 | 1,522,582.25 | 42.650000 | 1,413,762.20 | -108,820.05 | 0.08 |
| 64125C109 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 46,307.000 | 96.859088 | 4,485,253.77 | 158.300000 | 7,330,398.10 | 2,845,144.33 | 0.44 |
| | | Base | | 96.859088 | 4,485,253.77 | 158.300000 | 7,330,398.10 | 2,845,144.33 | 0.44 |



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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 64361Q101 | VIPER ENERGY INC CL A COMMON STOCK USD.000001 | | | | | | | |
| | 147,532.000 | Local | 41.883833 | 6,179,205.69 | 45.500000 | 6,712,706.00 | 533,500.31 | 0.40 |
| | | Base | 41.883833 | 6,179,205.69 | 45.500000 | 6,712,706.00 | 533,500.31 | 0.40 |
| 646025106 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | | | | | | |
| | 47,309.000 | Local | 38.776075 | 1,834,457.35 | 55.250000 | 2,613,822.25 | 779,364.90 | 0.16 |
| | | Base | 38.776075 | 1,834,457.35 | 55.250000 | 2,613,822.25 | 779,364.90 | 0.16 |
| 649445400 | FLAGSTAR BANK NA COMMON STOCK USD.01 | | | | | | | |
| | 139,376.000 | Local | 30.850548 | 4,299,825.96 | 14.060000 | 1,959,626.56 | -2,340,199.40 | 0.12 |
| | | Base | 30.850548 | 4,299,825.96 | 14.060000 | 1,959,626.56 | -2,340,199.40 | 0.12 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | |
| | 75,688.000 | Local | 25.459933 | 1,927,011.39 | 75.210000 | 5,692,494.48 | 3,765,483.09 | 0.34 |
| | | Base | 25.459933 | 1,927,011.39 | 75.210000 | 5,692,494.48 | 3,765,483.09 | 0.34 |
| 651587107 | NEWMARKET CORP COMMON STOCK | | | | | | | |
| | 3,662.000 | Local | 299.120896 | 1,095,380.72 | 773.580000 | 2,832,849.96 | 1,737,469.24 | 0.17 |
| | | Base | 299.120896 | 1,095,380.72 | 773.580000 | 2,832,849.96 | 1,737,469.24 | 0.17 |
| 65290E101 | NEXTPOWER INC CL A COMMON STOCK USD.0001 | | | | | | | |
| | 69,300.000 | Local | 47.359455 | 3,282,010.23 | 156.400000 | 10,838,520.00 | 7,556,509.77 | 0.65 |
| | | Base | 47.359455 | 3,282,010.23 | 156.400000 | 10,838,520.00 | 7,556,509.77 | 0.65 |
| 65336K103 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 13,395.000 | Local | 174.362711 | 2,335,588.51 | 178.430000 | 2,390,069.85 | 54,481.34 | 0.14 |
| | | Base | 174.362711 | 2,335,588.51 | 178.430000 | 2,390,069.85 | 54,481.34 | 0.14 |
| 668074305 | NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01 | | | | | | | |
| | 28,734.000 | Local | 59.770772 | 1,717,453.35 | 70.610000 | 2,028,907.74 | 311,454.39 | 0.12 |
| | | Base | 59.770772 | 1,717,453.35 | 70.610000 | 2,028,907.74 | 311,454.39 | 0.12 |
| 67000B104 | NOVANTA INC COMMON STOCK | | | | | | | |
| | 16,758.000 | Local | 132.520945 | 2,220,786.00 | 159.330000 | 2,670,052.14 | 449,266.14 | 0.16 |
| | | Base | 132.520945 | 2,220,786.00 | 159.330000 | 2,670,052.14 | 449,266.14 | 0.16 |
| 67059N108 | NUTANIX INC A COMMON STOCK USD.000025 | | | | | | | |
| | 127,830.000 | Local | 73.733746 | 9,425,384.69 | 52.070000 | 6,656,108.10 | -2,769,276.59 | 0.40 |
| | | Base | 73.733746 | 9,425,384.69 | 52.070000 | 6,656,108.10 | -2,769,276.59 | 0.40 |



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|---|---|---|---|---|---|---|---|---|
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 95,699.000 | Local | 28.228620 | 2,701,450.75 | 47.230000 | 4,519,863.77 | 1,818,413.02 | 0.27 |
| | | Base | 28.228620 | 2,701,450.75 | 47.230000 | 4,519,863.77 | 1,818,413.02 | 0.27 |
| 674215207 | CHORD ENERGY CORP COMMON STOCK | | | | | | | |
| | 26,581.000 | Local | 145.928385 | 3,878,922.40 | 131.870000 | 3,505,236.47 | -373,685.93 | 0.21 |
| | | Base | 145.928385 | 3,878,922.40 | 131.870000 | 3,505,236.47 | -373,685.93 | 0.21 |
| 679295105 | OKTA INC COMMON STOCK | | | | | | | |
| | 78,813.000 | Local | 104.364879 | 8,225,309.22 | 123.270000 | 9,715,278.51 | 1,489,969.29 | 0.58 |
| | | Base | 104.364879 | 8,225,309.22 | 123.270000 | 9,715,278.51 | 1,489,969.29 | 0.58 |
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | 161,425.000 | Local | 17.040043 | 2,750,688.95 | 24.010000 | 3,875,814.25 | 1,125,125.30 | 0.23 |
| | | Base | 17.040043 | 2,750,688.95 | 24.010000 | 3,875,814.25 | 1,125,125.30 | 0.23 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 106,637.000 | Local | 19.406037 | 2,069,401.55 | 37.230000 | 3,970,095.51 | 1,900,693.96 | 0.24 |
| | | Base | 19.406037 | 2,069,401.55 | 37.230000 | 3,970,095.51 | 1,900,693.96 | 0.24 |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | | | | | | |
| | 52,398.000 | Local | 23.199828 | 1,215,624.60 | 25.870000 | 1,355,536.26 | 139,911.66 | 0.08 |
| | | Base | 23.199828 | 1,215,624.60 | 25.870000 | 1,355,536.26 | 139,911.66 | 0.08 |
| 681116109 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | | | | | | | |
| | 28,640.000 | Local | 71.183718 | 2,038,701.67 | 81.630000 | 2,337,883.20 | 299,181.53 | 0.14 |
| | | Base | 71.183718 | 2,038,701.67 | 81.630000 | 2,337,883.20 | 299,181.53 | 0.14 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | |
| | 138,445.000 | Local | 32.034433 | 4,435,007.14 | 46.760000 | 6,473,688.20 | 2,038,681.06 | 0.39 |
| | | Base | 32.034433 | 4,435,007.14 | 46.760000 | 6,473,688.20 | 2,038,681.06 | 0.39 |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | |
| | 28,390.000 | Local | 54.600709 | 1,550,114.13 | 77.740000 | 2,207,038.60 | 656,924.47 | 0.13 |
| | | Base | 54.600709 | 1,550,114.13 | 77.740000 | 2,207,038.60 | 656,924.47 | 0.13 |
| 683344105 | ONTO INNOVATION INC COMMON STOCK | | | | | | | |
| | 22,744.000 | Local | 119.721935 | 2,722,955.70 | 258.240000 | 5,873,410.56 | 3,150,454.86 | 0.35 |
| | | Base | 119.721935 | 2,722,955.70 | 258.240000 | 5,873,410.56 | 3,150,454.86 | 0.35 |



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|---|---|---|---|---|---|---|---|---|
| 68404L201 | OPTION CARE HEALTH INC COMMON STOCK USD.0001 | | | | | | | |
| | 74,815.000 | Local | 29.259167 | 2,189,024.57 | 20.870000 | 1,561,389.05 | -627,635.52 | 0.09 |
| | | Base | 29.259167 | 2,189,024.57 | 20.870000 | 1,561,389.05 | -627,635.52 | 0.09 |
| 686688102 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 28,437.000 | Local | 84.391538 | 2,399,842.16 | 137.230000 | 3,902,409.51 | 1,502,567.35 | 0.23 |
| | | Base | 84.391538 | 2,399,842.16 | 137.230000 | 3,902,409.51 | 1,502,567.35 | 0.23 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | | | | | | |
| | 29,295.000 | Local | 52.064747 | 1,525,236.77 | 130.000000 | 3,808,350.00 | 2,283,113.23 | 0.23 |
| | | Base | 52.064747 | 1,525,236.77 | 130.000000 | 3,808,350.00 | 2,283,113.23 | 0.23 |
| 69047Q102 | OVINTIV INC COMMON STOCK | | | | | | | |
| | 126,053.000 | Local | 38.448169 | 4,846,507.01 | 56.040000 | 7,064,010.12 | 2,217,503.11 | 0.42 |
| | | Base | 38.448169 | 4,846,507.01 | 56.040000 | 7,064,010.12 | 2,217,503.11 | 0.42 |
| 690742101 | OWENS CORNING COMMON STOCK USD.001 | | | | | | | |
| | 37,978.000 | Local | 67.515276 | 2,564,095.15 | 125.820000 | 4,778,391.96 | 2,214,296.81 | 0.28 |
| | | Base | 67.515276 | 2,564,095.15 | 125.820000 | 4,778,391.96 | 2,214,296.81 | 0.28 |
| 69318G106 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 38,882.000 | Local | 31.464304 | 1,223,395.07 | 40.700000 | 1,582,497.40 | 359,102.33 | 0.09 |
| | | Base | 31.464304 | 1,223,395.07 | 40.700000 | 1,582,497.40 | 359,102.33 | 0.09 |
| 69349H107 | TXNM ENERGY INC COMMON STOCK | | | | | | | |
| | 45,948.000 | Local | 29.785128 | 1,368,567.05 | 59.210000 | 2,720,581.08 | 1,352,014.03 | 0.16 |
| | | Base | 29.785128 | 1,368,567.05 | 59.210000 | 2,720,581.08 | 1,352,014.03 | 0.16 |
| 693656100 | PVH CORP COMMON STOCK USD1.0 | | | | | | | |
| | 21,541.000 | Local | 49.307924 | 1,062,141.99 | 93.280000 | 2,009,344.48 | 947,202.49 | 0.12 |
| | | Base | 49.307924 | 1,062,141.99 | 93.280000 | 2,009,344.48 | 947,202.49 | 0.12 |
| 700517105 | PARK HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | 94,449.000 | Local | 20.831282 | 1,967,493.79 | 12.130000 | 1,145,666.37 | -821,827.42 | 0.07 |
| | | Base | 20.831282 | 1,967,493.79 | 12.130000 | 1,145,666.37 | -821,827.42 | 0.07 |
| 70202L102 | PARSONS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 24,947.000 | Local | 97.848616 | 2,441,029.43 | 59.100000 | 1,474,367.70 | -966,661.73 | 0.09 |
| | | Base | 97.848616 | 2,441,029.43 | 59.100000 | 1,474,367.70 | -966,661.73 | 0.09 |



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|---|---|---|---|---|---|---|---|---|
| 70438V106 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | | | | | | | |
| | 20,806.000 | Local | 149.635886 | 3,113,324.25 | 114.930000 | 2,391,233.58 | -722,090.67 | 0.14 |
| | | Base | 149.635886 | 3,113,324.25 | 114.930000 | 2,391,233.58 | -722,090.67 | 0.14 |
| 705573103 | PEGASYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 42,941.000 | Local | 49.027256 | 2,105,279.40 | 35.730000 | 1,534,281.93 | -570,997.47 | 0.09 |
| | | Base | 49.027256 | 2,105,279.40 | 35.730000 | 1,534,281.93 | -570,997.47 | 0.09 |
| 70959W103 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | | | | | | | |
| | 8,696.000 | Local | 165.858023 | 1,442,301.37 | 167.370000 | 1,455,449.52 | 13,148.15 | 0.09 |
| | | Base | 165.858023 | 1,442,301.37 | 167.370000 | 1,455,449.52 | 13,148.15 | 0.09 |
| 70975L107 | PENUMBRA INC COMMON STOCK USD.001 | | | | | | | |
| | 18,385.000 | Local | 166.383088 | 3,058,953.08 | 318.300000 | 5,851,945.50 | 2,792,992.42 | 0.35 |
| | | Base | 166.383088 | 3,058,953.08 | 318.300000 | 5,851,945.50 | 2,792,992.42 | 0.35 |
| 71377A103 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | | | | | | | |
| | 73,968.000 | Local | 49.393439 | 3,653,533.92 | 98.190000 | 7,262,917.92 | 3,609,384.00 | 0.43 |
| | | Base | 49.393439 | 3,653,533.92 | 98.190000 | 7,262,917.92 | 3,609,384.00 | 0.43 |
| 71424F105 | PERMIAN RESOURCES CORP CL A COMMON STOCK USD.0001 | | | | | | | |
| | 338,069.000 | Local | 14.378439 | 4,860,904.63 | 19.230000 | 6,501,066.87 | 1,640,162.24 | 0.39 |
| | | Base | 14.378439 | 4,860,904.63 | 19.230000 | 6,501,066.87 | 1,640,162.24 | 0.39 |
| 72147K108 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,146.000 | Local | 31.608964 | 636,794.18 | 28.310000 | 570,333.26 | -66,460.92 | 0.03 |
| | | Base | 31.608964 | 636,794.18 | 28.310000 | 570,333.26 | -66,460.92 | 0.03 |
| 72348N109 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | | | | | | |
| | 105,374.000 | Local | 70.514935 | 7,430,440.72 | 97.740000 | 10,299,254.76 | 2,868,814.04 | 0.61 |
| | | Base | 70.514935 | 7,430,440.72 | 97.740000 | 10,299,254.76 | 2,868,814.04 | 0.61 |
| 72352L106 | PINTEREST INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | 273,593.000 | Local | 26.005534 | 7,114,932.02 | 20.050000 | 5,485,539.65 | -1,629,392.37 | 0.33 |
| | | Base | 26.005534 | 7,114,932.02 | 20.050000 | 5,485,539.65 | -1,629,392.37 | 0.33 |
| 72703H101 | PLANET FITNESS INC CL A COMMON STOCK | | | | | | | |
| | 38,361.000 | Local | 69.294565 | 2,658,208.81 | 53.510000 | 2,052,697.11 | -605,511.70 | 0.12 |
| | | Base | 69.294565 | 2,658,208.81 | 53.510000 | 2,052,697.11 | -605,511.70 | 0.12 |



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|---|---|---|---|---|---|---|---|---|---|
| 731068102 | POLARIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,899.000 | 64.815961 | 1,613,852.62 | 70.570000 | 1,757,122.43 | 143,269.81 | 0.10 |
| | | Base | | 64.815961 | 1,613,852.62 | 70.570000 | 1,757,122.43 | 143,269.81 | 0.10 |
| 736508847 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | | | | | | | | |
| | | Local | 52,730.000 | 47.691267 | 2,514,760.51 | 50.120000 | 2,642,827.60 | 128,067.09 | 0.16 |
| | | Base | | 47.691267 | 2,514,760.51 | 50.120000 | 2,642,827.60 | 128,067.09 | 0.16 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,397.000 | 46.253353 | 943,429.64 | 91.840000 | 1,873,260.48 | 929,830.84 | 0.11 |
| | | Base | | 46.253353 | 943,429.64 | 91.840000 | 1,873,260.48 | 929,830.84 | 0.11 |
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | | |
| | | Local | 14,888.000 | 75.974862 | 1,131,113.75 | 269.970000 | 4,019,313.36 | 2,888,199.61 | 0.24 |
| | | Base | | 75.974862 | 1,131,113.75 | 269.970000 | 4,019,313.36 | 2,888,199.61 | 0.24 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 46,505.000 | 56.905744 | 2,646,401.62 | 68.960000 | 3,206,984.80 | 560,583.18 | 0.19 |
| | | Base | | 56.905744 | 2,646,401.62 | 68.960000 | 3,206,984.80 | 560,583.18 | 0.19 |
| 74624M102 | EVERPURE INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 145,200.000 | 51.579210 | 7,489,301.28 | 79.510000 | 11,544,852.00 | 4,055,550.72 | 0.69 |
| | | Base | | 51.579210 | 7,489,301.28 | 79.510000 | 11,544,852.00 | 4,055,550.72 | 0.69 |
| 74758T303 | QUALYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,930.000 | 109.147930 | 1,847,874.45 | 109.290000 | 1,850,279.70 | 2,405.25 | 0.11 |
| | | Base | | 109.147930 | 1,847,874.45 | 109.290000 | 1,850,279.70 | 2,405.25 | 0.11 |
| 74935Q107 | RB GLOBAL INC COMMON STOCK | | | | | | | | |
| | | Local | 86,807.000 | 79.386272 | 6,891,284.10 | 106.350000 | 9,231,924.45 | 2,340,640.35 | 0.55 |
| | | Base | | 79.386272 | 6,891,284.10 | 106.350000 | 9,231,924.45 | 2,340,640.35 | 0.55 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 43,368.000 | 71.413239 | 3,097,049.35 | 50.040000 | 2,170,134.72 | -926,914.63 | 0.13 |
| | | Base | | 71.413239 | 3,097,049.35 | 50.040000 | 2,170,134.72 | -926,914.63 | 0.13 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 7,127.000 | 256.042363 | 1,824,813.92 | 148.490000 | 1,058,288.23 | -766,525.69 | 0.06 |
| | | Base | | 256.042363 | 1,824,813.92 | 148.490000 | 1,058,288.23 | -766,525.69 | 0.06 |



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|---|---|---|---|---|---|---|---|---|---|
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,843.000 | 45.059781 | 2,696,512.49 | 105.970000 | 6,341,562.71 | 3,645,050.22 | 0.38 |
| | | Base | | 45.059781 | 2,696,512.49 | 105.970000 | 6,341,562.71 | 3,645,050.22 | 0.38 |
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 49,508.000 | 67.322321 | 3,332,993.45 | 145.460000 | 7,201,433.68 | 3,868,440.23 | 0.43 |
| | | Base | | 67.322321 | 3,332,993.45 | 145.460000 | 7,201,433.68 | 3,868,440.23 | 0.43 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 110,050.000 | 31.271366 | 3,441,413.86 | 38.950000 | 4,286,447.50 | 845,033.64 | 0.26 |
| | | Base | | 31.271366 | 3,441,413.86 | 38.950000 | 4,286,447.50 | 845,033.64 | 0.26 |
| 754907103 | RAYONIER INC REIT | | | | | | | | |
| | | Local | 141,968.000 | 24.089795 | 3,419,980.01 | 20.890000 | 2,965,711.52 | -454,268.49 | 0.18 |
| | | Base | | 24.089795 | 3,419,980.01 | 20.890000 | 2,965,711.52 | -454,268.49 | 0.18 |
| 75524B104 | RBC BEARINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,730.000 | 254.482983 | 3,748,534.34 | 571.960000 | 8,424,970.80 | 4,676,436.46 | 0.50 |
| | | Base | | 254.482983 | 3,748,534.34 | 571.960000 | 8,424,970.80 | 4,676,436.46 | 0.50 |
| 758750103 | REGAL REXNORD CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,752.000 | 111.554817 | 3,430,533.72 | 201.760000 | 6,204,523.52 | 2,773,989.80 | 0.37 |
| | | Base | | 111.554817 | 3,430,533.72 | 201.760000 | 6,204,523.52 | 2,773,989.80 | 0.37 |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,973.000 | 82.524914 | 2,556,044.15 | 200.740000 | 6,217,520.02 | 3,661,475.87 | 0.37 |
| | | Base | | 82.524914 | 2,556,044.15 | 200.740000 | 6,217,520.02 | 3,661,475.87 | 0.37 |
| 759509102 | RELIANCE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,509.000 | 85.856490 | 2,104,256.71 | 380.770000 | 9,332,291.93 | 7,228,035.22 | 0.56 |
| | | Base | | 85.856490 | 2,104,256.71 | 380.770000 | 9,332,291.93 | 7,228,035.22 | 0.56 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,488.000 | 98.878647 | 2,421,340.31 | 123.950000 | 3,035,287.60 | 613,947.29 | 0.18 |
| | | Base | | 98.878647 | 2,421,340.31 | 123.950000 | 3,035,287.60 | 613,947.29 | 0.18 |
| 76169C100 | REXFORD INDUSTRIAL REALTY IN REIT USD.01 | | | | | | | | |
| | | Local | 108,478.000 | 50.896146 | 5,521,112.08 | 35.470000 | 3,847,714.66 | -1,673,397.42 | 0.23 |
| | | Base | | 50.896146 | 5,521,112.08 | 35.470000 | 3,847,714.66 | -1,673,397.42 | 0.23 |



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|---|---|---|---|---|---|---|---|---|
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | |
| | 37,448.000 | Local | 112.866268 | 4,226,616.01 | 224.480000 | 8,406,327.04 | 4,179,711.03 | 0.50 |
| | | Base | 112.866268 | 4,226,616.01 | 224.480000 | 8,406,327.04 | 4,179,711.03 | 0.50 |
| 78351F107 | RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 53,487.000 | Local | 57.874250 | 3,095,520.02 | 31.850000 | 1,703,560.95 | -1,391,959.07 | 0.10 |
| | | Base | 57.874250 | 3,095,520.02 | 31.850000 | 1,703,560.95 | -1,391,959.07 | 0.10 |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | |
| | 18,472.000 | Local | 71.910923 | 1,328,338.57 | 250.850000 | 4,633,701.20 | 3,305,362.63 | 0.28 |
| | | Base | 71.910923 | 1,328,338.57 | 250.850000 | 4,633,701.20 | 3,305,362.63 | 0.28 |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | |
| | 43,703.000 | Local | 36.868609 | 1,611,268.82 | 87.880000 | 3,840,619.64 | 2,229,350.82 | 0.23 |
| | | Base | 36.868609 | 1,611,268.82 | 87.880000 | 3,840,619.64 | 2,229,350.82 | 0.23 |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | |
| | 93,067.000 | Local | 11.065120 | 1,029,797.49 | 22.120000 | 2,058,642.04 | 1,028,844.55 | 0.12 |
| | | Base | 11.065120 | 1,029,797.49 | 22.120000 | 2,058,642.04 | 1,028,844.55 | 0.12 |
| 78467Y107 | STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP | | | | | | | |
| | 2,548.000 | Local | 544.856860 | 1,388,295.28 | 680.610000 | 1,734,194.28 | 345,899.00 | 0.10 |
| | | Base | 544.856860 | 1,388,295.28 | 680.610000 | 1,734,194.28 | 345,899.00 | 0.10 |
| 78473E103 | SPX TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 23,458.000 | Local | 203.632043 | 4,776,800.47 | 216.660000 | 5,082,410.28 | 305,609.81 | 0.30 |
| | | Base | 203.632043 | 4,776,800.47 | 216.660000 | 5,082,410.28 | 305,609.81 | 0.30 |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | |
| | 117,514.000 | Local | 20.672400 | 2,429,296.40 | 19.890000 | 2,337,353.46 | -91,942.94 | 0.14 |
| | | Base | 20.672400 | 2,429,296.40 | 19.890000 | 2,337,353.46 | -91,942.94 | 0.14 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | |
| | 12,335.000 | Local | 336.665621 | 4,152,770.43 | 472.370000 | 5,826,683.95 | 1,673,913.52 | 0.35 |
| | | Base | 336.665621 | 4,152,770.43 | 472.370000 | 5,826,683.95 | 1,673,913.52 | 0.35 |
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | |
| | 21,375.000 | Local | 62.727156 | 1,340,792.96 | 104.200000 | 2,227,275.00 | 886,482.04 | 0.13 |
| | | Base | 62.727156 | 1,340,792.96 | 104.200000 | 2,227,275.00 | 886,482.04 | 0.13 |



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|---|---|---|---|---|---|---|---|---|
| 810186106 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | | | | | | | |
| | 20,717.000 | Local | 63.107795 | 1,307,404.18 | 59.000000 | 1,222,303.00 | -85,101.18 | 0.07 |
| | | Base | 63.107795 | 1,307,404.18 | 59.000000 | 1,222,303.00 | -85,101.18 | 0.07 |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | | | | | | |
| | 28,280.000 | Local | 74.054282 | 2,094,255.10 | 86.540000 | 2,447,351.20 | 353,096.10 | 0.15 |
| | | Base | 74.054282 | 2,094,255.10 | 86.540000 | 2,447,351.20 | 353,096.10 | 0.15 |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | | | | | | | |
| | 65,396.000 | Local | 27.296393 | 1,785,074.90 | 75.190000 | 4,917,125.24 | 3,132,050.34 | 0.29 |
| | | Base | 27.296393 | 1,785,074.90 | 75.190000 | 4,917,125.24 | 3,132,050.34 | 0.29 |
| 82452J109 | SHIFT4 PAYMENTS INC CLASS A COMMON STOCK | | | | | | | |
| | 31,853.000 | Local | 104.386574 | 3,325,025.53 | 44.560000 | 1,419,369.68 | -1,905,655.85 | 0.08 |
| | | Base | 104.386574 | 3,325,025.53 | 44.560000 | 1,419,369.68 | -1,905,655.85 | 0.08 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | |
| | 15,421.000 | Local | 74.356391 | 1,146,649.90 | 217.600000 | 3,355,609.60 | 2,208,959.70 | 0.20 |
| | | Base | 74.356391 | 1,146,649.90 | 217.600000 | 3,355,609.60 | 2,208,959.70 | 0.20 |
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 40,910.000 | Local | 27.048084 | 1,106,537.10 | 37.560000 | 1,536,579.60 | 430,042.50 | 0.09 |
| | | Base | 27.048084 | 1,106,537.10 | 37.560000 | 1,536,579.60 | 430,042.50 | 0.09 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | |
| | 19,317.000 | Local | 97.408561 | 1,881,641.17 | 189.740000 | 3,665,207.58 | 1,783,566.41 | 0.22 |
| | | Base | 97.408561 | 1,881,641.17 | 189.740000 | 3,665,207.58 | 1,783,566.41 | 0.22 |
| 82982T106 | SITIME CORP COMMON STOCK USD.0001 | | | | | | | |
| | 7,834.000 | Local | 343.545301 | 2,691,333.89 | 710.200000 | 5,563,706.80 | 2,872,372.91 | 0.33 |
| | | Base | 343.545301 | 2,691,333.89 | 710.200000 | 5,563,706.80 | 2,872,372.91 | 0.33 |
| 83443Q103 | SOLSTICE ADV MATERIALS INC COMMON STOCK USD.01 | | | | | | | |
| | 56,299.000 | Local | 75.805000 | 4,267,745.69 | 84.230000 | 4,742,064.77 | 474,319.08 | 0.28 |
| | | Base | 75.805000 | 4,267,745.69 | 84.230000 | 4,742,064.77 | 474,319.08 | 0.28 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | |
| | 46,103.000 | Local | 38.867389 | 1,791,903.25 | 48.680000 | 2,244,294.04 | 452,390.79 | 0.13 |
| | | Base | 38.867389 | 1,791,903.25 | 48.680000 | 2,244,294.04 | 452,390.79 | 0.13 |



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|---|---|---|---|---|---|---|---|---|
| 83601L102 | SOTERA HEALTH CO COMMON STOCK USD.01 | | | | | | | |
| | 101,786.000 | Local | 17.181431 | 1,748,829.10 | 15.640000 | 1,591,933.04 | -156,896.06 | 0.09 |
| | | Base | 17.181431 | 1,748,829.10 | 15.640000 | 1,591,933.04 | -156,896.06 | 0.09 |
| 84472E102 | SOUTHSTATE BANK CORP COMMON STOCK USD2.5 | | | | | | | |
| | 46,443.000 | Local | 78.140146 | 3,629,062.80 | 94.750000 | 4,400,474.25 | 771,411.45 | 0.26 |
| | | Base | 78.140146 | 3,629,062.80 | 94.750000 | 4,400,474.25 | 771,411.45 | 0.26 |
| 844895102 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK | | | | | | | |
| | 30,284.000 | Local | 77.475840 | 2,346,278.35 | 86.210000 | 2,610,783.64 | 264,505.29 | 0.16 |
| | | Base | 77.475840 | 2,346,278.35 | 86.210000 | 2,610,783.64 | 264,505.29 | 0.16 |
| 84857L101 | SPIRE INC COMMON STOCK USD1.0 | | | | | | | |
| | 27,791.000 | Local | 76.069549 | 2,114,048.84 | 82.260000 | 2,286,087.66 | 172,038.82 | 0.14 |
| | | Base | 76.069549 | 2,114,048.84 | 82.260000 | 2,286,087.66 | 172,038.82 | 0.14 |
| 85208M102 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | | | | | | |
| | 45,405.000 | Local | 31.379479 | 1,424,785.26 | 82.620000 | 3,751,361.10 | 2,326,575.84 | 0.22 |
| | | Base | 31.379479 | 1,424,785.26 | 82.620000 | 3,751,361.10 | 2,326,575.84 | 0.22 |
| 85254J102 | STAG INDUSTRIAL INC REIT USD.01 | | | | | | | |
| | 89,412.000 | Local | 34.931939 | 3,123,334.54 | 37.870000 | 3,386,032.44 | 262,697.90 | 0.20 |
| | | Base | 34.931939 | 3,123,334.54 | 37.870000 | 3,386,032.44 | 262,697.90 | 0.20 |
| 85423L103 | STANDARDAERO INC COMMON STOCK USD.01 | | | | | | | |
| | 88,591.000 | Local | 30.213042 | 2,676,603.60 | 28.640000 | 2,537,246.24 | -139,357.36 | 0.15 |
| | | Base | 30.213042 | 2,676,603.60 | 28.640000 | 2,537,246.24 | -139,357.36 | 0.15 |
| 85571B105 | STARWOOD PROPERTY TRUST INC REIT USD.01 | | | | | | | |
| | 165,600.000 | Local | 17.185736 | 2,845,957.81 | 17.080000 | 2,828,448.00 | -17,509.81 | 0.17 |
| | | Base | 17.185736 | 2,845,957.81 | 17.080000 | 2,828,448.00 | -17,509.81 | 0.17 |
| 859241101 | STERLING INFRASTRUCTURE INC COMMON STOCK USD.01 | | | | | | | |
| | 14,189.000 | Local | 343.522724 | 4,874,243.93 | 860.840000 | 12,214,458.76 | 7,340,214.83 | 0.73 |
| | | Base | 343.522724 | 4,874,243.93 | 860.840000 | 12,214,458.76 | 7,340,214.83 | 0.73 |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | |
| | 71,610.000 | Local | 28.280575 | 2,025,171.96 | 70.150000 | 5,023,441.50 | 2,998,269.54 | 0.30 |
| | | Base | 28.280575 | 2,025,171.96 | 70.150000 | 5,023,441.50 | 2,998,269.54 | 0.30 |

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|---|---|---|---|---|---|---|---|---|---|
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,928.000 | 95.877482 | 1,718,891.49 | 137.280000 | 2,461,155.84 | 742,264.35 | 0.15 |
| | | Base | | 95.877482 | 1,718,891.49 | 137.280000 | 2,461,155.84 | 742,264.35 | 0.15 |
| 87162W100 | TD SYNNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,133.000 | 86.596072 | 3,215,571.93 | 261.280000 | 9,702,110.24 | 6,486,538.31 | 0.58 |
| | | Base | | 86.596072 | 3,215,571.93 | 261.280000 | 9,702,110.24 | 6,486,538.31 | 0.58 |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 46,764.000 | 94.936877 | 4,439,628.12 | 173.720000 | 8,123,842.08 | 3,684,213.96 | 0.48 |
| | | Base | | 94.936877 | 4,439,628.12 | 173.720000 | 8,123,842.08 | 3,684,213.96 | 0.48 |
| 87422Q109 | TALEN ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,788.000 | 376.474506 | 8,202,626.53 | 386.800000 | 8,427,598.40 | 224,971.87 | 0.50 |
| | | Base | | 376.474506 | 8,202,626.53 | 386.800000 | 8,427,598.40 | 224,971.87 | 0.50 |
| 87724P106 | TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 45,422.000 | 27.166338 | 1,233,949.41 | 58.500000 | 2,657,187.00 | 1,423,237.59 | 0.16 |
| | | Base | | 27.166338 | 1,233,949.41 | 58.500000 | 2,657,187.00 | 1,423,237.59 | 0.16 |
| 88023U101 | SOMNIGROUP INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,401.000 | 26.534039 | 2,557,907.89 | 70.810000 | 6,826,154.81 | 4,268,246.92 | 0.41 |
| | | Base | | 26.534039 | 2,557,907.89 | 70.810000 | 6,826,154.81 | 4,268,246.92 | 0.41 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 41,249.000 | 45.037766 | 1,857,762.81 | 175.320000 | 7,231,774.68 | 5,374,011.87 | 0.43 |
| | | Base | | 45.037766 | 1,857,762.81 | 175.320000 | 7,231,774.68 | 5,374,011.87 | 0.43 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,623.000 | 37.178449 | 1,733,370.83 | 58.180000 | 2,712,526.14 | 979,155.31 | 0.16 |
| | | Base | | 37.178449 | 1,733,370.83 | 58.180000 | 2,712,526.14 | 979,155.31 | 0.16 |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 122,831.000 | 18.400331 | 2,260,131.05 | 27.490000 | 3,376,624.19 | 1,116,493.14 | 0.20 |
| | | Base | | 18.400331 | 2,260,131.05 | 27.490000 | 3,376,624.19 | 1,116,493.14 | 0.20 |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,708.000 | 69.869909 | 1,446,866.08 | 99.490000 | 2,060,238.92 | 613,372.84 | 0.12 |
| | | Base | | 69.869909 | 1,446,866.08 | 99.490000 | 2,060,238.92 | 613,372.84 | 0.12 |



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|---|---|---|---|---|---|---|---|---|
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | |
| | 30,957.000 | Local | 66.891851 | 2,070,771.03 | 180.620000 | 5,591,453.34 | 3,520,682.31 | 0.33 |
| | | Base | 66.891851 | 2,070,771.03 | 180.620000 | 5,591,453.34 | 3,520,682.31 | 0.33 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | |
| | 24,676.000 | Local | 50.042502 | 1,234,848.77 | 79.080000 | 1,951,378.08 | 716,529.31 | 0.12 |
| | | Base | 50.042502 | 1,234,848.77 | 79.080000 | 1,951,378.08 | 716,529.31 | 0.12 |
| 887389104 | TIMKEN CO COMMON STOCK | | | | | | | |
| | 29,482.000 | Local | 36.818570 | 1,085,485.07 | 127.980000 | 3,773,106.36 | 2,687,621.29 | 0.23 |
| | | Base | 36.818570 | 1,085,485.07 | 127.980000 | 3,773,106.36 | 2,687,621.29 | 0.23 |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | |
| | 43,894.000 | Local | 36.925519 | 1,620,808.71 | 138.540000 | 6,081,074.76 | 4,460,266.05 | 0.36 |
| | | Base | 36.925519 | 1,620,808.71 | 138.540000 | 6,081,074.76 | 4,460,266.05 | 0.36 |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | |
| | 13,042.000 | Local | 147.555952 | 1,924,424.72 | 417.480000 | 5,444,774.16 | 3,520,349.44 | 0.32 |
| | | Base | 147.555952 | 1,924,424.72 | 417.480000 | 5,444,774.16 | 3,520,349.44 | 0.32 |
| 891092108 | TORO CO COMMON STOCK USD1.0 | | | | | | | |
| | 45,569.000 | Local | 49.576651 | 2,259,158.41 | 89.880000 | 4,095,741.72 | 1,836,583.31 | 0.24 |
| | | Base | 49.576651 | 2,259,158.41 | 89.880000 | 4,095,741.72 | 1,836,583.31 | 0.24 |
| 89400J107 | TRANSUNION COMMON STOCK USD.01 | | | | | | | |
| | 89,991.000 | Local | 88.000221 | 7,919,227.86 | 71.560000 | 6,439,755.96 | -1,479,471.90 | 0.38 |
| | | Base | 88.000221 | 7,919,227.86 | 71.560000 | 6,439,755.96 | -1,479,471.90 | 0.38 |
| 894164102 | TRAVEL LEISURE CO COMMON STOCK USD.01 | | | | | | | |
| | 29,889.000 | Local | 44.045338 | 1,316,471.11 | 68.000000 | 2,032,452.00 | 715,980.89 | 0.12 |
| | | Base | 44.045338 | 1,316,471.11 | 68.000000 | 2,032,452.00 | 715,980.89 | 0.12 |
| 89531P105 | TREX COMPANY INC COMMON STOCK USD.01 | | | | | | | |
| | 49,889.000 | Local | 37.908906 | 1,891,237.43 | 41.400000 | 2,065,404.60 | 174,167.17 | 0.12 |
| | | Base | 37.908906 | 1,891,237.43 | 41.400000 | 2,065,404.60 | 174,167.17 | 0.12 |
| 90138F102 | TWILIO INC A COMMON STOCK USD.001 | | | | | | | |
| | 71,182.000 | Local | 104.599929 | 7,445,632.15 | 190.640000 | 13,570,136.48 | 6,124,504.33 | 0.81 |
| | | Base | 104.599929 | 7,445,632.15 | 190.640000 | 13,570,136.48 | 6,124,504.33 | 0.81 |

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|---|---|---|---|---|---|---|---|---|
| 902681105 | UGI CORP COMMON STOCK | | | | | | | |
| | 100,303.000 | Local | 28.799962 | 2,888,722.57 | 34.920000 | 3,502,580.76 | 613,858.19 | 0.21 |
| | | Base | 28.799962 | 2,888,722.57 | 34.920000 | 3,502,580.76 | 613,858.19 | 0.21 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 33,276.000 | Local | 89.627558 | 2,982,446.61 | 131.260000 | 4,367,807.76 | 1,385,361.15 | 0.26 |
| | | Base | 89.627558 | 2,982,446.61 | 131.260000 | 4,367,807.76 | 1,385,361.15 | 0.26 |
| 90278Q108 | UFP INDUSTRIES INC COMMON STOCK | | | | | | | |
| | 27,129.000 | Local | 85.338628 | 2,315,151.63 | 81.000000 | 2,197,449.00 | -117,702.63 | 0.13 |
| | | Base | 85.338628 | 2,315,151.63 | 81.000000 | 2,197,449.00 | -117,702.63 | 0.13 |
| 90364P105 | UIPATH INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | 198,281.000 | Local | 15.753631 | 3,123,645.79 | 11.720000 | 2,323,853.32 | -799,792.47 | 0.14 |
| | | Base | 15.753631 | 3,123,645.79 | 11.720000 | 2,323,853.32 | -799,792.47 | 0.14 |
| 903731107 | UL SOLUTIONS INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 35,937.000 | Local | 80.638254 | 2,897,896.95 | 99.500000 | 3,575,731.50 | 677,834.55 | 0.21 |
| | | Base | 80.638254 | 2,897,896.95 | 99.500000 | 3,575,731.50 | 677,834.55 | 0.21 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | |
| | 65,019.000 | Local | 35.896253 | 2,333,938.50 | 43.410000 | 2,822,474.79 | 488,536.29 | 0.17 |
| | | Base | 35.896253 | 2,333,938.50 | 43.410000 | 2,822,474.79 | 488,536.29 | 0.17 |
| 912008109 | US FOODS HOLDING CORP COMMON STOCK USD.01 | | | | | | | |
| | 104,229.000 | Local | 42.764289 | 4,457,279.11 | 81.850000 | 8,531,143.65 | 4,073,864.54 | 0.51 |
| | | Base | 42.764289 | 4,457,279.11 | 81.850000 | 8,531,143.65 | 4,073,864.54 | 0.51 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,503.000 | Local | 129.385491 | 2,652,790.73 | 556.820000 | 11,416,480.46 | 8,763,689.73 | 0.68 |
| | | Base | 129.385491 | 2,652,790.73 | 556.820000 | 11,416,480.46 | 8,763,689.73 | 0.68 |
| 91347P105 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,638.000 | Local | 109.204342 | 2,253,759.21 | 92.120000 | 1,901,172.56 | -352,586.65 | 0.11 |
| | | Base | 109.204342 | 2,253,759.21 | 92.120000 | 1,901,172.56 | -352,586.65 | 0.11 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | |
| | 71,563.000 | Local | 30.409299 | 2,176,180.69 | 83.230000 | 5,956,188.49 | 3,780,007.80 | 0.36 |
| | | Base | 30.409299 | 2,176,180.69 | 83.230000 | 5,956,188.49 | 3,780,007.80 | 0.36 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 918204108 | VF CORP COMMON STOCK | | | | | | | |
| | 151,289.000 | Local | 16.109104 | 2,437,130.24 | 17.180000 | 2,599,145.02 | 162,014.78 | 0.16 |
| | | Base | 16.109104 | 2,437,130.24 | 17.180000 | 2,599,145.02 | 162,014.78 | 0.16 |
| 91879Q109 | VAIL RESORTS INC COMMON STOCK USD.01 | | | | | | | |
| | 16,679.000 | Local | 238.466955 | 3,977,390.35 | 133.600000 | 2,228,314.40 | -1,749,075.95 | 0.13 |
| | | Base | 238.466955 | 3,977,390.35 | 133.600000 | 2,228,314.40 | -1,749,075.95 | 0.13 |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | 222,772.000 | Local | 10.546627 | 2,349,493.20 | 13.770000 | 3,067,570.44 | 718,077.24 | 0.18 |
| | | Base | 10.546627 | 2,349,493.20 | 13.770000 | 3,067,570.44 | 718,077.24 | 0.18 |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | | | | | | | |
| | 9,243.000 | Local | 139.149643 | 1,286,160.15 | 519.810000 | 4,804,603.83 | 3,518,443.68 | 0.29 |
| | | Base | 139.149643 | 1,286,160.15 | 519.810000 | 4,804,603.83 | 3,518,443.68 | 0.29 |
| 92047W101 | VALVOLINE INC COMMON STOCK USD.01 | | | | | | | |
| | 59,089.000 | Local | 16.536445 | 977,121.99 | 33.750000 | 1,994,253.75 | 1,017,131.76 | 0.12 |
| | | Base | 16.536445 | 977,121.99 | 33.750000 | 1,994,253.75 | 1,017,131.76 | 0.12 |
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | | | | | | | |
| | 263,997.000 | Local | 109.538811 | 28,917,917.49 | 126.220000 | 33,321,701.34 | 4,403,783.85 | 1.99 |
| | | Base | 109.538811 | 28,917,917.49 | 126.220000 | 33,321,701.34 | 4,403,783.85 | 1.99 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 8,068.000 | Local | 157.495000 | 1,270,669.66 | 334.840000 | 2,701,489.12 | 1,430,819.46 | 0.16 |
| | | Base | 157.495000 | 1,270,669.66 | 334.840000 | 2,701,489.12 | 1,430,819.46 | 0.16 |
| 92839U206 | VISTEON CORP COMMON STOCK | | | | | | | |
| | 12,702.000 | Local | 114.801628 | 1,458,210.28 | 118.290000 | 1,502,519.58 | 44,309.30 | 0.09 |
| | | Base | 114.801628 | 1,458,210.28 | 118.290000 | 1,502,519.58 | 44,309.30 | 0.09 |
| 928881101 | VONTIER CORP COMMON STOCK USD.0001 | | | | | | | |
| | 66,844.000 | Local | 30.749510 | 2,055,420.22 | 28.380000 | 1,897,032.72 | -158,387.50 | 0.11 |
| | | Base | 30.749510 | 2,055,420.22 | 28.380000 | 1,897,032.72 | -158,387.50 | 0.11 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | | | | | | | |
| | 74,684.000 | Local | 23.619370 | 1,763,989.00 | 33.750000 | 2,520,585.00 | 756,596.00 | 0.15 |
| | | Base | 23.619370 | 1,763,989.00 | 33.750000 | 2,520,585.00 | 756,596.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| 929089100 | VOYA FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 44,113.000 | Local | 66.230608 | 2,921,630.79 | 81.220000 | 3,582,857.86 | 661,227.07 | 0.21 |
| | | Base | 66.230608 | 2,921,630.79 | 81.220000 | 3,582,857.86 | 661,227.07 | 0.21 |
| 92936U109 | WP CAREY INC REIT USD.001 | | | | | | | |
| | 103,473.000 | Local | 61.734598 | 6,387,864.08 | 74.420000 | 7,700,460.66 | 1,312,596.58 | 0.46 |
| | | Base | 61.734598 | 6,387,864.08 | 74.420000 | 7,700,460.66 | 1,312,596.58 | 0.46 |
| 934550203 | WARNER MUSIC GROUP CORP CL A COMMON STOCK | | | | | | | |
| | 68,589.000 | Local | 30.221259 | 2,072,845.95 | 31.540000 | 2,163,297.06 | 90,451.11 | 0.13 |
| | | Base | 30.221259 | 2,072,845.95 | 31.540000 | 2,163,297.06 | 90,451.11 | 0.13 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | |
| | 16,163.000 | Local | 197.707408 | 3,195,544.83 | 367.100000 | 5,933,437.30 | 2,737,892.47 | 0.35 |
| | | Base | 197.707408 | 3,195,544.83 | 367.100000 | 5,933,437.30 | 2,737,892.47 | 0.35 |
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | |
| | 12,803.000 | Local | 158.171381 | 2,025,068.19 | 308.980000 | 3,955,870.94 | 1,930,802.75 | 0.24 |
| | | Base | 158.171381 | 2,025,068.19 | 308.980000 | 3,955,870.94 | 1,930,802.75 | 0.24 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 75,122.000 | Local | 39.193326 | 2,944,281.01 | 72.720000 | 5,462,871.84 | 2,518,590.83 | 0.33 |
| | | Base | 39.193326 | 2,944,281.01 | 72.720000 | 5,462,871.84 | 2,518,590.83 | 0.33 |
| 95082P105 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 22,570.000 | Local | 174.821871 | 3,945,729.63 | 361.170000 | 8,151,606.90 | 4,205,877.27 | 0.49 |
| | | Base | 174.821871 | 3,945,729.63 | 361.170000 | 8,151,606.90 | 4,205,877.27 | 0.49 |
| 957638109 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | | | | | | | |
| | 47,972.000 | Local | 82.950600 | 3,979,306.20 | 79.650000 | 3,820,969.80 | -158,336.40 | 0.23 |
| | | Base | 82.950600 | 3,979,306.20 | 79.650000 | 3,820,969.80 | -158,336.40 | 0.23 |
| 960413102 | WESTLAKE CORP COMMON STOCK USD.01 | | | | | | | |
| | 15,507.000 | Local | 95.108285 | 1,474,844.17 | 86.830000 | 1,346,472.81 | -128,371.36 | 0.08 |
| | | Base | 95.108285 | 1,474,844.17 | 86.830000 | 1,346,472.81 | -128,371.36 | 0.08 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | |
| | 16,131.000 | Local | 108.360789 | 1,747,967.89 | 144.960000 | 2,338,349.76 | 590,381.87 | 0.14 |
| | | Base | 108.360789 | 1,747,967.89 | 144.960000 | 2,338,349.76 | 590,381.87 | 0.14 |



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|---|---|---|---|---|---|---|---|---|---|
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 28,474.000 | 102.406992 | 2,915,936.68 | 43.420000 | 1,236,341.08 | -1,679,595.60 | 0.07 |
| | | Base | | 102.406992 | 2,915,936.68 | 43.420000 | 1,236,341.08 | -1,679,595.60 | 0.07 |
| 974155103 | WINGSTOP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,037.000 | 143.901603 | 1,876,045.20 | 156.960000 | 2,046,287.52 | 170,242.32 | 0.12 |
| | | Base | | 143.901603 | 1,876,045.20 | 156.960000 | 2,046,287.52 | 170,242.32 | 0.12 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 31,323.000 | 76.069730 | 2,382,732.15 | 150.230000 | 4,705,654.29 | 2,322,922.14 | 0.28 |
| | | Base | | 76.069730 | 2,382,732.15 | 150.230000 | 4,705,654.29 | 2,322,922.14 | 0.28 |
| 980745103 | WOODWARD INC COMMON STOCK USD.001455 | | | | | | | | |
| | | Local | 27,764.000 | 66.670349 | 1,851,035.57 | 350.030000 | 9,718,232.92 | 7,867,197.35 | 0.58 |
| | | Base | | 66.670349 | 1,851,035.57 | 350.030000 | 9,718,232.92 | 7,867,197.35 | 0.58 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,393.000 | 60.889153 | 2,155,049.79 | 80.260000 | 2,840,642.18 | 685,592.39 | 0.17 |
| | | Base | | 60.889153 | 2,155,049.79 | 80.260000 | 2,840,642.18 | 685,592.39 | 0.17 |
| 983793100 | XPO INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 54,195.000 | 34.568749 | 1,873,453.33 | 214.250000 | 11,611,278.75 | 9,737,825.42 | 0.69 |
| | | Base | | 34.568749 | 1,873,453.33 | 214.250000 | 11,611,278.75 | 9,737,825.42 | 0.69 |
| 98585X104 | YETI HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,162.000 | 70.370353 | 2,544,732.70 | 47.970000 | 1,734,691.14 | -810,041.56 | 0.10 |
| | | Base | | 70.370353 | 2,544,732.70 | 47.970000 | 1,734,691.14 | -810,041.56 | 0.10 |
| 989701107 | ZIONS BANCORP NA COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 68,464.000 | 41.828560 | 2,863,750.53 | 62.450000 | 4,275,576.80 | 1,411,826.27 | 0.26 |
| | | Base | | 41.828560 | 2,863,750.53 | 62.450000 | 4,275,576.80 | 1,411,826.27 | 0.26 |
| G0750C108 | AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 98,973.000 | 30.900259 | 3,058,291.38 | 30.770000 | 3,045,399.21 | -12,892.17 | 0.18 |
| | | Base | | 30.900259 | 3,058,291.38 | 30.770000 | 3,045,399.21 | -12,892.17 | 0.18 |
| G1890L107 | CAPRI HOLDINGS LTD COMMON STOCK | | | | | | | | |
| | | Local | 55,540.000 | 40.579722 | 2,253,797.77 | 18.510000 | 1,028,045.40 | -1,225,752.37 | 0.06 |
| | | Base | | 40.579722 | 2,253,797.77 | 18.510000 | 1,028,045.40 | -1,225,752.37 | 0.06 |



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|---|---|---|---|---|---|---|---|---|
| G3198U102 | ESSENT GROUP LTD COMMON STOCK USD.015 | | | | | | | |
| | 44,967.000 | Local | 37.374374 | 1,680,613.47 | 57.890000 | 2,603,139.63 | 922,526.16 | 0.16 |
| | | Base | 37.374374 | 1,680,613.47 | 57.890000 | 2,603,139.63 | 922,526.16 | 0.16 |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | |
| | 16,450.000 | Local | 225.017303 | 3,701,534.63 | 654.160000 | 10,760,932.00 | 7,059,397.37 | 0.64 |
| | | Base | 225.017303 | 3,701,534.63 | 654.160000 | 10,760,932.00 | 7,059,397.37 | 0.64 |
| G3922B107 | GENPACT LTD COMMON STOCK USD.01 | | | | | | | |
| | 74,893.000 | Local | 44.505285 | 3,333,134.32 | 32.950000 | 2,467,724.35 | -865,409.97 | 0.15 |
| | | Base | 44.505285 | 3,333,134.32 | 32.950000 | 2,467,724.35 | -865,409.97 | 0.15 |
| G4474Y214 | JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5 | | | | | | | |
| | 57,765.000 | Local | 27.741246 | 1,602,473.09 | 51.710000 | 2,987,028.15 | 1,384,555.06 | 0.18 |
| | | Base | 27.741246 | 1,602,473.09 | 51.710000 | 2,987,028.15 | 1,384,555.06 | 0.18 |
| G48833118 | WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001 | | | | | | | |
| | 33,278.000 | Local | 85.607189 | 2,848,836.03 | 103.640000 | 3,448,931.92 | 600,095.89 | 0.21 |
| | | Base | 85.607189 | 2,848,836.03 | 103.640000 | 3,448,931.92 | 600,095.89 | 0.21 |
| G50871105 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | | | | | | | |
| | 28,243.000 | Local | 142.201675 | 4,016,201.92 | 236.490000 | 6,679,187.07 | 2,662,985.15 | 0.40 |
| | | Base | 142.201675 | 4,016,201.92 | 236.490000 | 6,679,187.07 | 2,662,985.15 | 0.40 |
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | | | | | | | |
| | 25,766.000 | Local | 68.566490 | 1,766,684.17 | 73.800000 | 1,901,530.80 | 134,846.63 | 0.11 |
| | | Base | 68.566490 | 1,766,684.17 | 73.800000 | 1,901,530.80 | 134,846.63 | 0.11 |
| G6700G107 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | | | | | | | |
| | 74,660.000 | Local | 30.413674 | 2,270,684.90 | 166.990000 | 12,467,473.40 | 10,196,788.50 | 0.74 |
| | | Base | 30.413674 | 2,270,684.90 | 166.990000 | 12,467,473.40 | 10,196,788.50 | 0.74 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | | | | | | |
| | 20,797.000 | Local | 141.317944 | 2,938,989.29 | 280.350000 | 5,830,438.95 | 2,891,449.66 | 0.35 |
| | | Base | 141.317944 | 2,938,989.29 | 280.350000 | 5,830,438.95 | 2,891,449.66 | 0.35 |
| G76279101 | ROIVANT SCIENCES LTD COMMON STOCK USD.0000001 | | | | | | | |
| | 207,607.000 | Local | 11.696521 | 2,428,279.55 | 29.990000 | 6,226,133.93 | 3,797,854.38 | 0.37 |
| | | Base | 11.696521 | 2,428,279.55 | 29.990000 | 6,226,133.93 | 3,797,854.38 | 0.37 |

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|---|---|---|---|---|---|---|---|---|
| G8060N102 | SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01 | | | | | | | |
| | 67,386.000 | Local | 36.068776 | 2,430,530.52 | 49.390000 | 3,328,194.54 | 897,664.02 | 0.20 |
| | | Base | 36.068776 | 2,430,530.52 | 49.390000 | 3,328,194.54 | 897,664.02 | 0.20 |
| G87110105 | TECHNIPFMC PLC COMMON STOCK USD1.0 | | | | | | | |
| | 186,736.000 | Local | 39.843518 | 7,440,219.19 | 68.420000 | 12,776,477.12 | 5,336,257.93 | 0.76 |
| | | Base | 39.843518 | 7,440,219.19 | 68.420000 | 12,776,477.12 | 5,336,257.93 | 0.76 |
| G9460G101 | VALARIS LTD COMMON STOCK USD.01 | | | | | | | |
| | 29,818.000 | Local | 63.425291 | 1,891,215.34 | 92.630000 | 2,762,041.34 | 870,826.00 | 0.16 |
| | | Base | 63.425291 | 1,891,215.34 | 92.630000 | 2,762,041.34 | 870,826.00 | 0.16 |
| N20944109 | CNH INDUSTRIAL NV COMMON STOCK EUR.01 | | | | | | | |
| | 408,895.000 | Local | 10.609322 | 4,338,098.73 | 10.210000 | 4,174,817.95 | -163,280.78 | 0.25 |
| | | Base | 10.609322 | 4,338,098.73 | 10.210000 | 4,174,817.95 | -163,280.78 | 0.25 |
| Y2573F102 | FLEX LTD COMMON STOCK | | | | | | | |
| | 169,932.000 | Local | 38.738365 | 6,582,887.87 | 150.780000 | 25,622,346.96 | 19,039,459.09 | 1.53 |
| | | Base | 38.738365 | 6,582,887.87 | 150.780000 | 25,622,346.96 | 19,039,459.09 | 1.53 |
| **US DOLLAR Total** | | | | | | | | |
| | 24,536,225.000 | Local | | 1,122,489,535.62 | | 1,660,738,569.98 | 538,249,034.36 | 99.05 |
| | | Base | | 1,122,489,535.62 | | 1,660,738,569.98 | 538,249,034.36 | 99.05 |
| **EQUITY Total** | | | | | | | | |
| | 24,536,225.000 | Base | | 1,122,489,535.62 | | 1,660,738,569.98 | 538,249,034.36 | 99.05 |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 40,448,800.580 | Base | | 1,138,402,111.20 | | 1,676,651,145.56 | 538,249,034.36 | 100.00 |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 22,047,096.660 | 100.000000 | 22,047,096.66 | 100.000000 | 22,047,096.66 | 0.00 | 1.95 |
| | | Base | | 100.000000 | 22,047,096.66 | 100.000000 | 22,047,096.66 | 0.00 | 1.95 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 22,047,096.660 | | 22,047,096.66 | | 22,047,096.66 | 0.00 | 1.95 |
| | | Base | | | 22,047,096.66 | | 22,047,096.66 | 0.00 | 1.95 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 22,047,096.660 | | 22,047,096.66 | | 22,047,096.66 | 0.00 | 1.95 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 000361105 | AAR CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 24,250.000 | 37.329884 | 905,249.68 | 112.620000 | 2,731,035.00 | 1,825,785.32 | 0.24 |
| | | Base | | 37.329884 | 905,249.68 | 112.620000 | 2,731,035.00 | 1,825,785.32 | 0.24 |
| 000899104 | ADMA BIOLOGICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 152,212.000 | 20.717938 | 3,153,518.72 | 7.980000 | 1,214,651.76 | -1,938,866.96 | 0.11 |
| | | Base | | 20.717938 | 3,153,518.72 | 7.980000 | 1,214,651.76 | -1,938,866.96 | 0.11 |
| 00090Q103 | ADT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 369,900.000 | 7.170755 | 2,652,462.39 | 6.710000 | 2,482,029.00 | -170,433.39 | 0.22 |
| | | Base | | 7.170755 | 2,652,462.39 | 6.710000 | 2,482,029.00 | -170,433.39 | 0.22 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,679.000 | 31.745434 | 1,196,136.21 | 39.060000 | 1,471,741.74 | 275,605.53 | 0.13 |
| | | Base | | 31.745434 | 1,196,136.21 | 39.060000 | 1,471,741.74 | 275,605.53 | 0.13 |
| 00108J109 | ACM RESEARCH INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 33,581.000 | 37.718112 | 1,266,611.91 | 86.560000 | 2,906,771.36 | 1,640,159.45 | 0.26 |
| | | Base | | 37.718112 | 1,266,611.91 | 86.560000 | 2,906,771.36 | 1,640,159.45 | 0.26 |



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|---|---|---|---|---|---|---|---|---|
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | 24,582.000 | Local | 39.964997 | 982,419.56 | 28.970000 | 712,140.54 | -270,279.02 | 0.06 |
| | | Base | 39.964997 | 982,419.56 | 28.970000 | 712,140.54 | -270,279.02 | 0.06 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | |
| | 11,341.000 | Local | 53.415870 | 605,789.38 | 78.510000 | 890,381.91 | 284,592.53 | 0.08 |
| | | Base | 53.415870 | 605,789.38 | 78.510000 | 890,381.91 | 284,592.53 | 0.08 |
| 00191U102 | EVERFORTH INC COMMON STOCK USD.01 | | | | | | | |
| | 22,328.000 | Local | 38.744755 | 865,092.88 | 22.680000 | 506,399.04 | -358,693.84 | 0.04 |
| | | Base | 38.744755 | 865,092.88 | 22.680000 | 506,399.04 | -358,693.84 | 0.04 |
| 002121101 | A10 NETWORKS INC COMMON STOCK USD.00001 | | | | | | | |
| | 45,234.000 | Local | 14.203244 | 642,469.55 | 30.140000 | 1,363,352.76 | 720,883.21 | 0.12 |
| | | Base | 14.203244 | 642,469.55 | 30.140000 | 1,363,352.76 | 720,883.21 | 0.12 |
| 002474104 | AZZ INC COMMON STOCK USD1.0 | | | | | | | |
| | 18,980.000 | Local | 43.150994 | 819,005.86 | 135.510000 | 2,571,979.80 | 1,752,973.94 | 0.23 |
| | | Base | 43.150994 | 819,005.86 | 135.510000 | 2,571,979.80 | 1,752,973.94 | 0.23 |
| 00402L107 | ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01 | | | | | | | |
| | 42,170.000 | Local | 39.475320 | 1,664,674.24 | 52.800000 | 2,226,576.00 | 561,901.76 | 0.20 |
| | | Base | 39.475320 | 1,664,674.24 | 52.800000 | 2,226,576.00 | 561,901.76 | 0.20 |
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | |
| | 58,454.000 | Local | 22.491104 | 1,314,695.00 | 23.200000 | 1,356,132.80 | 41,437.80 | 0.12 |
| | | Base | 22.491104 | 1,314,695.00 | 23.200000 | 1,356,132.80 | 41,437.80 | 0.12 |
| 004225108 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | |
| | 79,040.000 | Local | 18.393611 | 1,453,831.02 | 21.660000 | 1,712,006.40 | 258,175.38 | 0.15 |
| | | Base | 18.393611 | 1,453,831.02 | 21.660000 | 1,712,006.40 | 258,175.38 | 0.15 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | |
| | 82,800.000 | Local | 21.928150 | 1,815,650.81 | 22.020000 | 1,823,256.00 | 7,605.19 | 0.16 |
| | | Base | 21.928150 | 1,815,650.81 | 22.020000 | 1,823,256.00 | 7,605.19 | 0.16 |
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | |
| | 65,222.000 | Local | 27.451949 | 1,790,471.01 | 43.670000 | 2,848,244.74 | 1,057,773.73 | 0.25 |
| | | Base | 27.451949 | 1,790,471.01 | 43.670000 | 2,848,244.74 | 1,057,773.73 | 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 |
|---|---|---|---|---|---|---|---|---|
| 005098108 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | 17,487.000 | Local | 66.554559 | 1,163,839.57 | 88.780000 | 1,552,495.86 | 388,656.29 | 0.14 |
| | | Base | 66.554559 | 1,163,839.57 | 88.780000 | 1,552,495.86 | 388,656.29 | 0.14 |
| 00653Q102 | ADAPTHEALTH CORP COMMON STOCK USD.0001 | | | | | | | |
| | 68,092.000 | Local | 18.708246 | 1,273,881.88 | 10.130000 | 689,771.96 | -584,109.92 | 0.06 |
| | | Base | 18.708246 | 1,273,881.88 | 10.130000 | 689,771.96 | -584,109.92 | 0.06 |
| 006739106 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | | | | | | |
| | 11,608.000 | Local | 83.028963 | 963,800.20 | 91.680000 | 1,064,221.44 | 100,421.24 | 0.09 |
| | | Base | 83.028963 | 963,800.20 | 91.680000 | 1,064,221.44 | 100,421.24 | 0.09 |
| 00676P107 | ADEIA INC COMMON STOCK | | | | | | | |
| | 69,411.000 | Local | 10.795584 | 749,332.28 | 26.720000 | 1,854,661.92 | 1,105,329.64 | 0.16 |
| | | Base | 10.795584 | 749,332.28 | 26.720000 | 1,854,661.92 | 1,105,329.64 | 0.16 |
| 00737L103 | COVISTA INC COMMON STOCK USD.01 | | | | | | | |
| | 22,181.000 | Local | 37.979725 | 842,428.27 | 117.800000 | 2,612,921.80 | 1,770,493.53 | 0.23 |
| | | Base | 37.979725 | 842,428.27 | 117.800000 | 2,612,921.80 | 1,770,493.53 | 0.23 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | |
| | 38,201.000 | Local | 62.947455 | 2,404,655.74 | 60.240000 | 2,301,228.24 | -103,427.50 | 0.20 |
| | | Base | 62.947455 | 2,404,655.74 | 60.240000 | 2,301,228.24 | -103,427.50 | 0.20 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | |
| | 16,186.000 | Local | 38.756929 | 627,319.66 | 86.560000 | 1,401,060.16 | 773,740.50 | 0.12 |
| | | Base | 38.756929 | 627,319.66 | 86.560000 | 1,401,060.16 | 773,740.50 | 0.12 |
| 011311107 | ALAMO GROUP INC COMMON STOCK USD.1 | | | | | | | |
| | 6,906.000 | Local | 98.717344 | 681,741.98 | 150.710000 | 1,040,803.26 | 359,061.28 | 0.09 |
| | | Base | 98.717344 | 681,741.98 | 150.710000 | 1,040,803.26 | 359,061.28 | 0.09 |
| 011642105 | ALARM.COM HOLDINGS INC COMMON STOCK | | | | | | | |
| | 31,513.000 | Local | 50.861349 | 1,602,793.69 | 45.110000 | 1,421,551.43 | -181,242.26 | 0.13 |
| | | Base | 50.861349 | 1,602,793.69 | 45.110000 | 1,421,551.43 | -181,242.26 | 0.13 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | |
| | 18,311.000 | Local | 50.798890 | 930,178.47 | 64.690000 | 1,184,538.59 | 254,360.12 | 0.10 |
| | | Base | 50.798890 | 930,178.47 | 64.690000 | 1,184,538.59 | 254,360.12 | 0.10 |



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|---|---|---|---|---|---|---|---|---|
| 01625V104 | ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | |
| | 101,200.000 | Local | 15.995888 | 1,618,783.88 | 15.320000 | 1,550,384.00 | -68,399.88 | 0.14 |
| | | Base | 15.995888 | 1,618,783.88 | 15.320000 | 1,550,384.00 | -68,399.88 | 0.14 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | |
| | 13,812.000 | Local | 89.024879 | 1,229,611.63 | 91.610000 | 1,265,317.32 | 35,705.69 | 0.11 |
| | | Base | 89.024879 | 1,229,611.63 | 91.610000 | 1,265,317.32 | 35,705.69 | 0.11 |
| 018581108 | BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 28,324.000 | Local | 35.902500 | 1,016,902.40 | 89.070000 | 2,522,818.68 | 1,505,916.28 | 0.22 |
| | | Base | 35.902500 | 1,016,902.40 | 89.070000 | 2,522,818.68 | 1,505,916.28 | 0.22 |
| 020764106 | ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01 | | | | | | | |
| | 6,943.000 | Local | 238.514916 | 1,656,009.06 | 198.970000 | 1,381,448.71 | -274,560.35 | 0.12 |
| | | Base | 238.514916 | 1,656,009.06 | 198.970000 | 1,381,448.71 | -274,560.35 | 0.12 |
| 02215L209 | KINETIK HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 28,608.000 | Local | 43.398046 | 1,241,531.30 | 45.950000 | 1,314,537.60 | 73,006.30 | 0.12 |
| | | Base | 43.398046 | 1,241,531.30 | 45.950000 | 1,314,537.60 | 73,006.30 | 0.12 |
| 023939101 | AMENTUM HOLDINGS INC COMMON STOCK | | | | | | | |
| | 97,597.000 | Local | 19.220337 | 1,875,847.25 | 23.230000 | 2,267,178.31 | 391,331.06 | 0.20 |
| | | Base | 19.220337 | 1,875,847.25 | 23.230000 | 2,267,178.31 | 391,331.06 | 0.20 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | |
| | 30,040.000 | Local | 33.741108 | 1,013,582.88 | 23.300000 | 699,932.00 | -313,650.88 | 0.06 |
| | | Base | 33.741108 | 1,013,582.88 | 23.300000 | 699,932.00 | -313,650.88 | 0.06 |
| 024061103 | DAUCH CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | 148,026.000 | Local | 8.897945 | 1,317,127.25 | 6.640000 | 982,892.64 | -334,234.61 | 0.09 |
| | | Base | 8.897945 | 1,317,127.25 | 6.640000 | 982,892.64 | -334,234.61 | 0.09 |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | |
| | 100,358.000 | Local | 11.723822 | 1,176,579.36 | 15.800000 | 1,585,656.40 | 409,077.04 | 0.14 |
| | | Base | 11.723822 | 1,176,579.36 | 15.800000 | 1,585,656.40 | 409,077.04 | 0.14 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | |
| | 24,614.000 | Local | 51.439516 | 1,266,132.25 | 77.270000 | 1,901,923.78 | 635,791.53 | 0.17 |
| | | Base | 51.439516 | 1,266,132.25 | 77.270000 | 1,901,923.78 | 635,791.53 | 0.17 |

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|---|---|---|---|---|---|---|---|---|
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | |
| | 12,101.000 | Local | 40.674194 | 492,198.42 | 30.650000 | 370,895.65 | -121,302.77 | 0.03 |
| | | Base | 40.674194 | 492,198.42 | 30.650000 | 370,895.65 | -121,302.77 | 0.03 |
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | 40,726.000 | Local | 35.555586 | 1,448,036.81 | 84.310000 | 3,433,609.06 | 1,985,572.25 | 0.30 |
| | | Base | 35.555586 | 1,448,036.81 | 84.310000 | 3,433,609.06 | 1,985,572.25 | 0.30 |
| 03168L105 | AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | 107,012.000 | Local | 13.397793 | 1,433,724.64 | 13.170000 | 1,409,348.04 | -24,376.60 | 0.12 |
| | | Base | 13.397793 | 1,433,724.64 | 13.170000 | 1,409,348.04 | -24,376.60 | 0.12 |
| 03209R103 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | | | | | | |
| | 22,487.000 | Local | 23.160226 | 520,804.01 | 18.850000 | 423,879.95 | -96,924.06 | 0.04 |
| | | Base | 23.160226 | 520,804.01 | 18.850000 | 423,879.95 | -96,924.06 | 0.04 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | |
| | 21,398.000 | Local | 31.421736 | 672,362.31 | 70.590000 | 1,510,484.82 | 838,122.51 | 0.13 |
| | | Base | 31.421736 | 672,362.31 | 70.590000 | 1,510,484.82 | 838,122.51 | 0.13 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | |
| | 13,678.000 | Local | 35.135984 | 480,589.99 | 38.410000 | 525,371.98 | 44,781.99 | 0.05 |
| | | Base | 35.135984 | 480,589.99 | 38.410000 | 525,371.98 | 44,781.99 | 0.05 |
| 03762U105 | APOLLO COMMERCIAL REAL ESTAT REIT USD.01 | | | | | | | |
| | 83,176.000 | Local | 15.467077 | 1,286,489.61 | 10.960000 | 911,608.96 | -374,880.65 | 0.08 |
| | | Base | 15.467077 | 1,286,489.61 | 10.960000 | 911,608.96 | -374,880.65 | 0.08 |
| 03763A207 | ASTRANA HEALTH INC COMMON STOCK USD.001 | | | | | | | |
| | 27,412.000 | Local | 70.694406 | 1,937,875.06 | 37.620000 | 1,031,239.44 | -906,635.62 | 0.09 |
| | | Base | 70.694406 | 1,937,875.06 | 37.620000 | 1,031,239.44 | -906,635.62 | 0.09 |
| 03784Y200 | APPLE HOSPITALITY REIT INC REIT | | | | | | | |
| | 139,927.000 | Local | 15.472883 | 2,165,074.07 | 14.690000 | 2,055,527.63 | -109,546.44 | 0.18 |
| | | Base | 15.472883 | 2,165,074.07 | 14.690000 | 2,055,527.63 | -109,546.44 | 0.18 |
| 037CVR016 | CONTRA APELLIS PHARMAC COMMON STOCK | | | | | | | |
| | 64,441.000 | Local | 0.030000 | 1,933.23 | 0.030000 | 1,933.23 | 0.00 | 0.00 |
| | | Base | 0.030000 | 1,933.23 | 0.030000 | 1,933.23 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|
| 038923108 | ARBOR REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 123,862.000 | 13.634179 | 1,688,756.65 | 5.750000 | 712,206.50 | -976,550.15 | 0.06 |
| | | Base | | 13.634179 | 1,688,756.65 | 5.750000 | 712,206.50 | -976,550.15 | 0.06 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,251.000 | 40.493018 | 577,066.00 | 136.690000 | 1,947,969.19 | 1,370,903.19 | 0.17 |
| | | Base | | 40.493018 | 577,066.00 | 136.690000 | 1,947,969.19 | 1,370,903.19 | 0.17 |
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 110,889.000 | 12.412090 | 1,376,364.22 | 33.490000 | 3,713,672.61 | 2,337,308.39 | 0.33 |
| | | Base | | 12.412090 | 1,376,364.22 | 33.490000 | 3,713,672.61 | 2,337,308.39 | 0.33 |
| 039653100 | ARCOSA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,145.000 | 39.507807 | 1,230,470.66 | 126.750000 | 3,947,628.75 | 2,717,158.09 | 0.35 |
| | | Base | | 39.507807 | 1,230,470.66 | 126.750000 | 3,947,628.75 | 2,717,158.09 | 0.35 |
| 03969F109 | ARCUS BIOSCIENCES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 53,168.000 | 24.537590 | 1,304,614.58 | 25.340000 | 1,347,277.12 | 42,662.54 | 0.12 |
| | | Base | | 24.537590 | 1,304,614.58 | 25.340000 | 1,347,277.12 | 42,662.54 | 0.12 |
| 04010E109 | ARGAN INC COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 7,257.000 | 545.088060 | 3,955,704.05 | 667.020000 | 4,840,564.14 | 884,860.09 | 0.43 |
| | | Base | | 545.088060 | 3,955,704.05 | 667.020000 | 4,840,564.14 | 884,860.09 | 0.43 |
| 04206A101 | ARLO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 67,294.000 | 7.481950 | 503,490.34 | 13.340000 | 897,701.96 | 394,211.62 | 0.08 |
| | | Base | | 7.481950 | 503,490.34 | 13.340000 | 897,701.96 | 394,211.62 | 0.08 |
| 042315705 | ARMOUR RESIDENTIAL REIT INC REIT USD.0001 | | | | | | | | |
| | | Local | 70,987.000 | 28.622105 | 2,031,797.35 | 17.150000 | 1,217,427.05 | -814,370.30 | 0.11 |
| | | Base | | 28.622105 | 2,031,797.35 | 17.150000 | 1,217,427.05 | -814,370.30 | 0.11 |
| 04247X102 | ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,315.000 | 100.459142 | 2,744,041.46 | 157.900000 | 4,313,038.50 | 1,568,997.04 | 0.38 |
| | | Base | | 100.459142 | 2,744,041.46 | 157.900000 | 4,313,038.50 | 1,568,997.04 | 0.38 |
| 04316A108 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,777.000 | 38.152419 | 1,708,350.86 | 37.440000 | 1,676,450.88 | -31,899.98 | 0.15 |
| | | Base | | 38.152419 | 1,708,350.86 | 37.440000 | 1,676,450.88 | -31,899.98 | 0.15 |



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|---|---|---|---|---|---|---|---|---|
| 043436104 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | | | | | |
| | 12,424.000 | Local | 105.791491 | 1,314,353.48 | 187.710000 | 2,332,109.04 | 1,017,755.56 | 0.21 |
| | | Base | 105.791491 | 1,314,353.48 | 187.710000 | 2,332,109.04 | 1,017,755.56 | 0.21 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | |
| | 14,508.000 | Local | 39.323277 | 570,502.10 | 50.360000 | 730,622.88 | 160,120.78 | 0.06 |
| | | Base | 39.323277 | 570,502.10 | 50.360000 | 730,622.88 | 160,120.78 | 0.06 |
| 04911A107 | ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33 | | | | | | | |
| | 89,982.000 | Local | 29.671613 | 2,669,911.08 | 37.620000 | 3,385,122.84 | 715,211.76 | 0.30 |
| | | Base | 29.671613 | 2,669,911.08 | 37.620000 | 3,385,122.84 | 715,211.76 | 0.30 |
| 04956D107 | ATMUS FILTRATION TECHNOLOGIE COMMON STOCK | | | | | | | |
| | 51,563.000 | Local | 62.106100 | 3,202,376.83 | 46.780000 | 2,412,117.14 | -790,259.69 | 0.21 |
| | | Base | 62.106100 | 3,202,376.83 | 46.780000 | 2,412,117.14 | -790,259.69 | 0.21 |
| 05350V106 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | | | | | | |
| | 29,490.000 | Local | 35.202862 | 1,038,132.41 | 24.800000 | 731,352.00 | -306,780.41 | 0.06 |
| | | Base | 35.202862 | 1,038,132.41 | 24.800000 | 731,352.00 | -306,780.41 | 0.06 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | |
| | 51,670.000 | Local | 35.440683 | 1,831,220.09 | 41.470000 | 2,142,754.90 | 311,534.81 | 0.19 |
| | | Base | 35.440683 | 1,831,220.09 | 41.470000 | 2,142,754.90 | 311,534.81 | 0.19 |
| 054540208 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 19,754.000 | Local | 40.999358 | 809,901.31 | 150.410000 | 2,971,199.14 | 2,161,297.83 | 0.26 |
| | | Base | 40.999358 | 809,901.31 | 150.410000 | 2,971,199.14 | 2,161,297.83 | 0.26 |
| 05465C100 | AXOS FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 35,840.000 | Local | 32.313669 | 1,158,121.91 | 86.910000 | 3,114,854.40 | 1,956,732.49 | 0.28 |
| | | Base | 32.313669 | 1,158,121.91 | 86.910000 | 3,114,854.40 | 1,956,732.49 | 0.28 |
| 056525108 | BADGER METER INC COMMON STOCK USD1.0 | | | | | | | |
| | 18,684.000 | Local | 54.584936 | 1,019,864.94 | 123.900000 | 2,314,947.60 | 1,295,082.66 | 0.20 |
| | | Base | 54.584936 | 1,019,864.94 | 123.900000 | 2,314,947.60 | 1,295,082.66 | 0.20 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | |
| | 20,680.000 | Local | 82.328059 | 1,702,544.27 | 156.730000 | 3,241,176.40 | 1,538,632.13 | 0.29 |
| | | Base | 82.328059 | 1,702,544.27 | 156.730000 | 3,241,176.40 | 1,538,632.13 | 0.29 |



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|---|---|---|---|---|---|---|---|---|
| 05945F103 | BANCFIRST CORP COMMON STOCK USD1.0 | | | | | | | |
| | 13,221.000 | Local | 69.615337 | 920,384.37 | 110.290000 | 1,458,144.09 | 537,759.72 | 0.13 |
| | | Base | 69.615337 | 920,384.37 | 110.290000 | 1,458,144.09 | 537,759.72 | 0.13 |
| 05969A105 | BANCORP INC/THE COMMON STOCK USD1.0 | | | | | | | |
| | 27,088.000 | Local | 26.478593 | 717,252.14 | 55.160000 | 1,494,174.08 | 776,921.94 | 0.13 |
| | | Base | 26.478593 | 717,252.14 | 55.160000 | 1,494,174.08 | 776,921.94 | 0.13 |
| 05990K106 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | | | | | |
| | 84,725.000 | Local | 15.675551 | 1,328,111.08 | 19.220000 | 1,628,414.50 | 300,303.42 | 0.14 |
| | | Base | 15.675551 | 1,328,111.08 | 19.220000 | 1,628,414.50 | 300,303.42 | 0.14 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | |
| | 25,232.000 | Local | 44.539672 | 1,123,825.01 | 76.600000 | 1,932,771.20 | 808,946.19 | 0.17 |
| | | Base | 44.539672 | 1,123,825.01 | 76.600000 | 1,932,771.20 | 808,946.19 | 0.17 |
| 06652K103 | BANKUNITED INC COMMON STOCK USD.01 | | | | | | | |
| | 47,201.000 | Local | 25.613029 | 1,208,960.60 | 46.390000 | 2,189,654.39 | 980,693.79 | 0.19 |
| | | Base | 25.613029 | 1,208,960.60 | 46.390000 | 2,189,654.39 | 980,693.79 | 0.19 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | 21,723.000 | Local | 46.225900 | 1,004,165.23 | 65.000000 | 1,411,995.00 | 407,829.77 | 0.12 |
| | | Base | 46.225900 | 1,004,165.23 | 65.000000 | 1,411,995.00 | 407,829.77 | 0.12 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | |
| | 22,682.000 | Local | 21.520258 | 488,122.49 | 84.460000 | 1,915,721.72 | 1,427,599.23 | 0.17 |
| | | Base | 21.520258 | 488,122.49 | 84.460000 | 1,915,721.72 | 1,427,599.23 | 0.17 |
| 084680107 | BEACON FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 53,100.000 | Local | 28.754095 | 1,526,842.43 | 29.090000 | 1,544,679.00 | 17,836.57 | 0.14 |
| | | Base | 28.754095 | 1,526,842.43 | 29.090000 | 1,544,679.00 | 17,836.57 | 0.14 |
| 088929104 | BGC GROUP INC A COMMON STOCK USD.01 | | | | | | | |
| | 230,409.000 | Local | 7.814352 | 1,800,496.98 | 10.450000 | 2,407,774.05 | 607,277.07 | 0.21 |
| | | Base | 7.814352 | 1,800,496.98 | 10.450000 | 2,407,774.05 | 607,277.07 | 0.21 |
| 09062W204 | BIOLIFE SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 24,664.000 | Local | 41.647008 | 1,027,181.81 | 24.920000 | 614,626.88 | -412,554.93 | 0.05 |
| | | Base | 41.647008 | 1,027,181.81 | 24.920000 | 614,626.88 | -412,554.93 | 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 |
|---|---|---|---|---|---|---|---|---|
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | |
| | 13,485.000 | Local | 36.731812 | 495,328.49 | 47.050000 | 634,469.25 | 139,140.76 | 0.06 |
| | | Base | 36.731812 | 495,328.49 | 47.050000 | 634,469.25 | 139,140.76 | 0.06 |
| 09239B109 | BLACKLINE INC COMMON STOCK USD.01 | | | | | | | |
| | 31,812.000 | Local | 61.752668 | 1,964,475.86 | 29.400000 | 935,272.80 | -1,029,203.06 | 0.08 |
| | | Base | 61.752668 | 1,964,475.86 | 29.400000 | 935,272.80 | -1,029,203.06 | 0.08 |
| 09257W100 | BLACKSTONE MORTGAGE TRU CL A REIT USD.01 | | | | | | | |
| | 100,688.000 | Local | 21.857733 | 2,200,811.43 | 18.280000 | 1,840,576.64 | -360,234.79 | 0.16 |
| | | Base | 21.857733 | 2,200,811.43 | 18.280000 | 1,840,576.64 | -360,234.79 | 0.16 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | |
| | 23,556.000 | Local | 45.807596 | 1,079,043.74 | 69.720000 | 1,642,324.32 | 563,280.58 | 0.15 |
| | | Base | 45.807596 | 1,079,043.74 | 69.720000 | 1,642,324.32 | 563,280.58 | 0.15 |
| 099406100 | BOOT BARN HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 19,358.000 | Local | 50.808271 | 983,546.51 | 169.870000 | 3,288,343.46 | 2,304,796.95 | 0.29 |
| | | Base | 50.808271 | 983,546.51 | 169.870000 | 3,288,343.46 | 2,304,796.95 | 0.29 |
| 10316T104 | BOX INC CLASS A COMMON STOCK USD.0001 | | | | | | | |
| | 90,854.000 | Local | 28.343722 | 2,575,140.50 | 26.960000 | 2,449,423.84 | -125,716.66 | 0.22 |
| | | Base | 28.343722 | 2,575,140.50 | 26.960000 | 2,449,423.84 | -125,716.66 | 0.22 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | |
| | 27,832.000 | Local | 39.960655 | 1,112,184.94 | 86.080000 | 2,395,778.56 | 1,283,593.62 | 0.21 |
| | | Base | 39.960655 | 1,112,184.94 | 86.080000 | 2,395,778.56 | 1,283,593.62 | 0.21 |
| 109194100 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | | | | | | | |
| | 35,809.000 | Local | 67.823300 | 2,428,684.55 | 62.620000 | 2,242,359.58 | -186,324.97 | 0.20 |
| | | Base | 67.823300 | 2,428,684.55 | 62.620000 | 2,242,359.58 | -186,324.97 | 0.20 |
| 10948W103 | ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001 | | | | | | | |
| | 16,871.000 | Local | 14.326447 | 241,701.48 | 72.310000 | 1,219,942.01 | 978,240.53 | 0.11 |
| | | Base | 14.326447 | 241,701.48 | 72.310000 | 1,219,942.01 | 978,240.53 | 0.11 |
| 10950A106 | BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0 | | | | | | | |
| | 69,200.000 | Local | 42.813288 | 2,962,679.55 | 61.680000 | 4,268,256.00 | 1,305,576.45 | 0.38 |
| | | Base | 42.813288 | 2,962,679.55 | 61.680000 | 4,268,256.00 | 1,305,576.45 | 0.38 |



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|---|---|---|---|---|---|---|---|---|---|
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,821.000 | 32.232897 | 896,751.42 | 142.380000 | 3,961,153.98 | 3,064,402.56 | 0.35 |
| | | Base | | 32.232897 | 896,751.42 | 142.380000 | 3,961,153.98 | 3,064,402.56 | 0.35 |
| 11040G103 | BRISTOW GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,845.000 | 29.702823 | 470,641.23 | 41.640000 | 659,785.80 | 189,144.57 | 0.06 |
| | | Base | | 29.702823 | 470,641.23 | 41.640000 | 659,785.80 | 189,144.57 | 0.06 |
| 11135E203 | BROADSTONE NET LEASE INC REIT USD.00025 | | | | | | | | |
| | | Local | 1,400.000 | 19.812500 | 27,737.50 | 20.230000 | 28,322.00 | 584.50 | 0.00 |
| | | Base | | 19.812500 | 27,737.50 | 20.230000 | 28,322.00 | 584.50 | 0.00 |
| 114340102 | AZENTA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,042.000 | 43.011577 | 1,120,107.50 | 22.880000 | 595,840.96 | -524,266.54 | 0.05 |
| | | Base | | 43.011577 | 1,120,107.50 | 22.880000 | 595,840.96 | -524,266.54 | 0.05 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,071.000 | 36.127980 | 688,996.70 | 45.870000 | 874,786.77 | 185,790.07 | 0.08 |
| | | Base | | 36.127980 | 688,996.70 | 45.870000 | 874,786.77 | 185,790.07 | 0.08 |
| 126402106 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,536.000 | 371.882628 | 3,918,155.37 | 276.970000 | 2,918,155.92 | -999,999.45 | 0.26 |
| | | Base | | 371.882628 | 3,918,155.37 | 276.970000 | 2,918,155.92 | -999,999.45 | 0.26 |
| 126501105 | CTS CORP COMMON STOCK | | | | | | | | |
| | | Local | 18,489.000 | 21.454775 | 396,677.33 | 64.210000 | 1,187,178.69 | 790,501.36 | 0.11 |
| | | Base | | 21.454775 | 396,677.33 | 64.210000 | 1,187,178.69 | 790,501.36 | 0.11 |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 81,052.000 | 17.802773 | 1,442,950.34 | 20.360000 | 1,650,218.72 | 207,268.38 | 0.15 |
| | | Base | | 17.802773 | 1,442,950.34 | 20.360000 | 1,650,218.72 | 207,268.38 | 0.15 |
| 12662P108 | CVR ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,141.000 | 25.797837 | 493,796.40 | 33.220000 | 635,864.02 | 142,067.62 | 0.06 |
| | | Base | | 25.797837 | 493,796.40 | 33.220000 | 635,864.02 | 142,067.62 | 0.06 |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,967.000 | 377.979474 | 1,121,465.10 | 52.550000 | 155,915.85 | -965,549.25 | 0.01 |
| | | Base | | 377.979474 | 1,121,465.10 | 52.550000 | 155,915.85 | -965,549.25 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 127203107 | CACTUS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,727.000 | 51.746390 | 2,262,714.41 | 58.040000 | 2,537,915.08 | 275,200.67 | 0.22 |
| | | Base | | 51.746390 | 2,262,714.41 | 58.040000 | 2,537,915.08 | 275,200.67 | 0.22 |
| 12769G100 | CAESARS ENTERTAINMENT INC COMMON STOCK | | | | | | | | |
| | | Local | 129,425.000 | 26.170200 | 3,387,078.14 | 29.050000 | 3,759,796.25 | 372,718.11 | 0.33 |
| | | Base | | 26.170200 | 3,387,078.14 | 29.050000 | 3,759,796.25 | 372,718.11 | 0.33 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,575.000 | 43.690046 | 1,248,443.07 | 74.720000 | 2,135,124.00 | 886,680.93 | 0.19 |
| | | Base | | 43.690046 | 1,248,443.07 | 74.720000 | 2,135,124.00 | 886,680.93 | 0.19 |
| 13057Q305 | CALIFORNIA RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,033.000 | 45.631931 | 2,237,470.47 | 59.290000 | 2,907,166.57 | 669,696.10 | 0.26 |
| | | Base | | 45.631931 | 2,237,470.47 | 59.290000 | 2,907,166.57 | 669,696.10 | 0.26 |
| 130788102 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,063.000 | 40.339715 | 1,535,450.58 | 45.100000 | 1,716,641.30 | 181,190.72 | 0.15 |
| | | Base | | 40.339715 | 1,535,450.58 | 45.100000 | 1,716,641.30 | 181,190.72 | 0.15 |
| 13100M509 | CALIX INC COMMON STOCK | | | | | | | | |
| | | Local | 38,386.000 | 33.329841 | 1,279,399.27 | 39.750000 | 1,525,843.50 | 246,444.23 | 0.14 |
| | | Base | | 33.329841 | 1,279,399.27 | 39.750000 | 1,525,843.50 | 246,444.23 | 0.14 |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 88,534.000 | 13.774946 | 1,219,551.05 | 15.400000 | 1,363,423.60 | 143,872.55 | 0.12 |
| | | Base | | 13.774946 | 1,219,551.05 | 15.400000 | 1,363,423.60 | 143,872.55 | 0.12 |
| 14057J101 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,163.000 | 11.062540 | 842,556.27 | 7.770000 | 591,786.51 | -250,769.76 | 0.05 |
| | | Base | | 11.062540 | 842,556.27 | 7.770000 | 591,786.51 | -250,769.76 | 0.05 |
| 141788109 | CARGURUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 52,183.000 | 22.828355 | 1,191,252.07 | 29.860000 | 1,558,184.38 | 366,932.31 | 0.14 |
| | | Base | | 22.828355 | 1,191,252.07 | 29.860000 | 1,558,184.38 | 366,932.31 | 0.14 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 90,773.000 | 33.429205 | 3,034,469.27 | 44.620000 | 4,050,291.26 | 1,015,821.99 | 0.36 |
| | | Base | | 33.429205 | 3,034,469.27 | 44.620000 | 4,050,291.26 | 1,015,821.99 | 0.36 |



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|---|---|---|---|---|---|---|---|---|---|
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,116.000 | 53.708410 | 1,241,523.61 | 38.590000 | 892,046.44 | -349,477.17 | 0.08 |
| | | Base | | 53.708410 | 1,241,523.61 | 38.590000 | 892,046.44 | -349,477.17 | 0.08 |
| 147448104 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,309.000 | 93.633677 | 3,680,646.21 | 82.170000 | 3,230,020.53 | -450,625.68 | 0.29 |
| | | Base | | 93.633677 | 3,680,646.21 | 82.170000 | 3,230,020.53 | -450,625.68 | 0.29 |
| 14888U101 | CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 73,322.000 | 14.144137 | 1,037,076.41 | 31.230000 | 2,289,846.06 | 1,252,769.65 | 0.20 |
| | | Base | | 14.144137 | 1,037,076.41 | 31.230000 | 2,289,846.06 | 1,252,769.65 | 0.20 |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,862.000 | 35.578382 | 1,524,960.60 | 57.660000 | 2,471,422.92 | 946,462.32 | 0.22 |
| | | Base | | 35.578382 | 1,524,960.60 | 57.660000 | 2,471,422.92 | 946,462.32 | 0.22 |
| 149568107 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,958.000 | 173.292358 | 859,183.51 | 536.520000 | 2,660,066.16 | 1,800,882.65 | 0.24 |
| | | Base | | 173.292358 | 859,183.51 | 536.520000 | 2,660,066.16 | 1,800,882.65 | 0.24 |
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 69,238.000 | 37.941559 | 2,626,997.67 | 53.130000 | 3,678,614.94 | 1,051,617.27 | 0.33 |
| | | Base | | 37.941559 | 2,626,997.67 | 53.130000 | 3,678,614.94 | 1,051,617.27 | 0.33 |
| 15202L107 | CENTERSPACE REIT | | | | | | | | |
| | | Local | 10,630.000 | 74.795929 | 795,080.73 | 67.480000 | 717,312.40 | -77,768.33 | 0.06 |
| | | Base | | 74.795929 | 795,080.73 | 67.480000 | 717,312.40 | -77,768.33 | 0.06 |
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,164.000 | 22.243830 | 114,867.14 | 38.480000 | 198,710.72 | 83,843.58 | 0.02 |
| | | Base | | 22.243830 | 114,867.14 | 38.480000 | 198,710.72 | 83,843.58 | 0.02 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,296.000 | 20.924699 | 717,633.47 | 34.130000 | 1,170,522.48 | 452,889.01 | 0.10 |
| | | Base | | 20.924699 | 717,633.47 | 34.130000 | 1,170,522.48 | 452,889.01 | 0.10 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | | |
| | | Local | 16,800.000 | 22.265955 | 374,068.04 | 34.360000 | 577,248.00 | 203,179.96 | 0.05 |
| | | Base | | 22.265955 | 374,068.04 | 34.360000 | 577,248.00 | 203,179.96 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,403.000 | 12.503547 | 417,655.97 | 65.970000 | 2,203,595.91 | 1,785,939.94 | 0.20 |
| | | Base | | 12.503547 | 417,655.97 | 65.970000 | 2,203,595.91 | 1,785,939.94 | 0.20 |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,177.000 | 38.413137 | 621,409.31 | 52.820000 | 854,469.14 | 233,059.83 | 0.08 |
| | | Base | | 38.413137 | 621,409.31 | 52.820000 | 854,469.14 | 233,059.83 | 0.08 |
| 15687V109 | CERTARA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,480.000 | 21.568581 | 1,649,565.04 | 5.820000 | 445,113.60 | -1,204,451.44 | 0.04 |
| | | Base | | 21.568581 | 1,649,565.04 | 5.820000 | 445,113.60 | -1,204,451.44 | 0.04 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,201.000 | 29.421221 | 859,129.06 | 66.040000 | 1,928,434.04 | 1,069,304.98 | 0.17 |
| | | Base | | 29.421221 | 859,129.06 | 66.040000 | 1,928,434.04 | 1,069,304.98 | 0.17 |
| 163086101 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,145.000 | 31.788728 | 735,750.12 | 76.540000 | 1,771,518.30 | 1,035,768.18 | 0.16 |
| | | Base | | 31.788728 | 735,750.12 | 76.540000 | 1,771,518.30 | 1,035,768.18 | 0.16 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 95,392.000 | 12.899462 | 1,230,505.52 | 22.160000 | 2,113,886.72 | 883,381.20 | 0.19 |
| | | Base | | 12.899462 | 1,230,505.52 | 22.160000 | 2,113,886.72 | 883,381.20 | 0.19 |
| 165303108 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | | | | | | | | |
| | | Local | 15,040.000 | 102.570527 | 1,542,660.73 | 123.320000 | 1,854,732.80 | 312,072.07 | 0.16 |
| | | Base | | 102.570527 | 1,542,660.73 | 123.320000 | 1,854,732.80 | 312,072.07 | 0.16 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 65,407.000 | 17.167225 | 1,122,856.69 | 28.000000 | 1,831,396.00 | 708,539.31 | 0.16 |
| | | Base | | 17.167225 | 1,122,856.69 | 28.000000 | 1,831,396.00 | 708,539.31 | 0.16 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 9,184.000 | 59.598955 | 547,356.80 | 124.310000 | 1,141,663.04 | 594,306.24 | 0.10 |
| | | Base | | 59.598955 | 547,356.80 | 124.310000 | 1,141,663.04 | 594,306.24 | 0.10 |
| 18452B209 | CLEANSPARK INC COMMON STOCK | | | | | | | | |
| | | Local | 164,293.000 | 7.804447 | 1,282,215.99 | 18.290000 | 3,004,918.97 | 1,722,702.98 | 0.27 |
| | | Base | | 7.804447 | 1,282,215.99 | 18.290000 | 3,004,918.97 | 1,722,702.98 | 0.27 |



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|---|---|---|---|---|---|---|---|---|
| 18467V109 | CLEAR SECURE INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | 56,135.000 | Local | 31.412295 | 1,763,329.18 | 55.450000 | 3,112,685.75 | 1,349,356.57 | 0.28 |
| | | Base | 31.412295 | 1,763,329.18 | 55.450000 | 3,112,685.75 | 1,349,356.57 | 0.28 |
| 18539C204 | CLEARWAY ENERGY INC C COMMON STOCK | | | | | | | |
| | 75,604.000 | Local | 25.005101 | 1,890,485.67 | 41.160000 | 3,111,860.64 | 1,221,374.97 | 0.28 |
| | | Base | 25.005101 | 1,890,485.67 | 41.160000 | 3,111,860.64 | 1,221,374.97 | 0.28 |
| 19239V302 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | 30,106.000 | Local | 50.612310 | 1,523,734.21 | 17.760000 | 534,682.56 | -989,051.65 | 0.05 |
| | | Base | 50.612310 | 1,523,734.21 | 17.760000 | 534,682.56 | -989,051.65 | 0.05 |
| 19247A100 | COHEN + STEERS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,557.000 | Local | 70.264981 | 1,233,642.27 | 69.800000 | 1,225,478.60 | -8,163.67 | 0.11 |
| | | Base | 70.264981 | 1,233,642.27 | 69.800000 | 1,225,478.60 | -8,163.67 | 0.11 |
| 192576106 | COHU INC COMMON STOCK USD1.0 | | | | | | | |
| | 29,652.000 | Local | 19.054165 | 564,994.09 | 52.750000 | 1,564,143.00 | 999,148.91 | 0.14 |
| | | Base | 19.054165 | 564,994.09 | 52.750000 | 1,564,143.00 | 999,148.91 | 0.14 |
| 194014502 | ENOVIS CORP COMMON STOCK USD.001 | | | | | | | |
| | 36,357.000 | Local | 38.457042 | 1,398,182.68 | 22.680000 | 824,576.76 | -573,605.92 | 0.07 |
| | | Base | 38.457042 | 1,398,182.68 | 22.680000 | 824,576.76 | -573,605.92 | 0.07 |
| 19459J104 | COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001 | | | | | | | |
| | 20,007.000 | Local | 22.905245 | 458,265.24 | 33.610000 | 672,435.27 | 214,170.03 | 0.06 |
| | | Base | 22.905245 | 458,265.24 | 33.610000 | 672,435.27 | 214,170.03 | 0.06 |
| 203607106 | COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0 | | | | | | | |
| | 33,537.000 | Local | 45.962869 | 1,541,456.75 | 63.640000 | 2,134,294.68 | 592,837.93 | 0.19 |
| | | Base | 45.962869 | 1,541,456.75 | 63.640000 | 2,134,294.68 | 592,837.93 | 0.19 |
| 205768302 | COMSTOCK RESOURCES INC COMMON STOCK USD.5 | | | | | | | |
| | 50,422.000 | Local | 12.273590 | 618,858.98 | 13.330000 | 672,125.26 | 53,266.28 | 0.06 |
| | | Base | 12.273590 | 618,858.98 | 13.330000 | 672,125.26 | 53,266.28 | 0.06 |
| 20603L102 | CONCENTRA GROUP HOLDINGS PAR COMMON STOCK USD.01 | | | | | | | |
| | 75,628.000 | Local | 13.214090 | 999,355.17 | 24.870000 | 1,880,868.36 | 881,513.19 | 0.17 |
| | | Base | 13.214090 | 999,355.17 | 24.870000 | 1,880,868.36 | 881,513.19 | 0.17 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | |
| | 19,625.000 | Local | 62.480202 | 1,226,173.97 | 35.700000 | 700,612.50 | -525,561.47 | 0.06 |
| | | Base | 62.480202 | 1,226,173.97 | 35.700000 | 700,612.50 | -525,561.47 | 0.06 |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 58,994.000 | Local | 23.234603 | 1,370,702.14 | 69.490000 | 4,099,493.06 | 2,728,790.92 | 0.36 |
| | | Base | 23.234603 | 1,370,702.14 | 69.490000 | 4,099,493.06 | 2,728,790.92 | 0.36 |
| 21867A105 | CORE LABORATORIES INC COMMON STOCK USD.01 | | | | | | | |
| | 29,353.000 | Local | 20.634241 | 605,676.89 | 13.670000 | 401,255.51 | -204,421.38 | 0.04 |
| | | Base | 20.634241 | 605,676.89 | 13.670000 | 401,255.51 | -204,421.38 | 0.04 |
| 21871N101 | CORECIVIC INC COMMON STOCK USD.01 | | | | | | | |
| | 64,447.000 | Local | 10.902372 | 702,625.18 | 21.080000 | 1,358,542.76 | 655,917.58 | 0.12 |
| | | Base | 10.902372 | 702,625.18 | 21.080000 | 1,358,542.76 | 655,917.58 | 0.12 |
| 218937100 | CORE NATURAL RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | 32,659.000 | Local | 71.218855 | 2,325,936.59 | 88.440000 | 2,888,361.96 | 562,425.37 | 0.26 |
| | | Base | 71.218855 | 2,325,936.59 | 88.440000 | 2,888,361.96 | 562,425.37 | 0.26 |
| 219798105 | QUIDELORTHO CORP COMMON STOCK USD.001 | | | | | | | |
| | 42,724.000 | Local | 37.070692 | 1,583,808.23 | 13.020000 | 556,266.48 | -1,027,541.75 | 0.05 |
| | | Base | 37.070692 | 1,583,808.23 | 13.020000 | 556,266.48 | -1,027,541.75 | 0.05 |
| 22041X102 | CORSAIR GAMING INC COMMON STOCK | | | | | | | |
| | 29,711.000 | Local | 16.721951 | 496,825.88 | 12.140000 | 360,691.54 | -136,134.34 | 0.03 |
| | | Base | 16.721951 | 496,825.88 | 12.140000 | 360,691.54 | -136,134.34 | 0.03 |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | |
| | 19,893.000 | Local | 35.104124 | 698,326.33 | 61.750000 | 1,228,392.75 | 530,066.42 | 0.11 |
| | | Base | 35.104124 | 698,326.33 | 61.750000 | 1,228,392.75 | 530,066.42 | 0.11 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | |
| | 14,198.000 | Local | 98.879501 | 1,403,891.15 | 33.820000 | 480,176.36 | -923,714.79 | 0.04 |
| | | Base | 98.879501 | 1,403,891.15 | 33.820000 | 480,176.36 | -923,714.79 | 0.04 |
| 228903100 | ARTIVION INC COMMON STOCK USD.01 | | | | | | | |
| | 26,698.000 | Local | 17.715040 | 472,956.14 | 22.190000 | 592,428.62 | 119,472.48 | 0.05 |
| | | Base | 17.715040 | 472,956.14 | 22.190000 | 592,428.62 | 119,472.48 | 0.05 |



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|---|---|---|---|---|---|---|---|---|
| 23128Q101 | CURBLINE PROPERTIES CORP REIT | | | | | | | |
| | 61,270.000 | Local | 21.972818 | 1,346,274.53 | 29.130000 | 1,784,795.10 | 438,520.57 | 0.16 |
| | | Base | 21.972818 | 1,346,274.53 | 29.130000 | 1,784,795.10 | 438,520.57 | 0.16 |
| 23204G100 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | | | | | |
| | 19,927.000 | Local | 32.590367 | 649,428.24 | 75.140000 | 1,497,314.78 | 847,886.54 | 0.13 |
| | | Base | 32.590367 | 649,428.24 | 75.140000 | 1,497,314.78 | 847,886.54 | 0.13 |
| 23285D109 | CYTEK BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | 69,862.000 | Local | 9.767267 | 682,360.83 | 4.190000 | 292,721.78 | -389,639.05 | 0.03 |
| | | Base | 9.767267 | 682,360.83 | 4.190000 | 292,721.78 | -389,639.05 | 0.03 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | 8,072.000 | Local | 47.267441 | 381,542.78 | 145.060000 | 1,170,924.32 | 789,381.54 | 0.10 |
| | | Base | 47.267441 | 381,542.78 | 145.060000 | 1,170,924.32 | 789,381.54 | 0.10 |
| 23355L106 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | | | | | | |
| | 108,172.000 | Local | 20.731232 | 2,242,538.88 | 9.910000 | 1,071,984.52 | -1,170,554.36 | 0.09 |
| | | Base | 20.731232 | 2,242,538.88 | 9.910000 | 1,071,984.52 | -1,170,554.36 | 0.09 |
| 235825205 | DANA INC COMMON STOCK USD.01 | | | | | | | |
| | 71,939.000 | Local | 16.138497 | 1,160,987.34 | 35.410000 | 2,547,359.99 | 1,386,372.65 | 0.23 |
| | | Base | 16.138497 | 1,160,987.34 | 35.410000 | 2,547,359.99 | 1,386,372.65 | 0.23 |
| 248019101 | DELUXE CORP COMMON STOCK USD1.0 | | | | | | | |
| | 28,526.000 | Local | 27.461287 | 783,360.66 | 24.290000 | 692,896.54 | -90,464.12 | 0.06 |
| | | Base | 27.461287 | 783,360.66 | 24.290000 | 692,896.54 | -90,464.12 | 0.06 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | |
| | 129,599.000 | Local | 9.435394 | 1,222,817.58 | 10.990000 | 1,424,293.01 | 201,475.43 | 0.13 |
| | | Base | 9.435394 | 1,222,817.58 | 10.990000 | 1,424,293.01 | 201,475.43 | 0.13 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 23,913.000 | Local | 16.379785 | 391,689.79 | 66.800000 | 1,597,388.40 | 1,205,698.61 | 0.14 |
| | | Base | 16.379785 | 391,689.79 | 66.800000 | 1,597,388.40 | 1,205,698.61 | 0.14 |
| 25432X102 | DIME COMMERCIAL BANCSHARES I COMMON STOCK USD.01 | | | | | | | |
| | 25,900.000 | Local | 27.073116 | 701,193.70 | 37.420000 | 969,178.00 | 267,984.30 | 0.09 |
| | | Base | 27.073116 | 701,193.70 | 37.420000 | 969,178.00 | 267,984.30 | 0.09 |

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|---|---|---|---|---|---|---|---|---|
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | |
| | 29,225.000 | Local | 45.448297 | 1,328,226.47 | 105.320000 | 3,077,977.00 | 1,749,750.53 | 0.27 |
| | | Base | 45.448297 | 1,328,226.47 | 105.320000 | 3,077,977.00 | 1,749,750.53 | 0.27 |
| 25787G100 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | 16,898.000 | Local | 28.442854 | 480,627.35 | 39.690000 | 670,681.62 | 190,054.27 | 0.06 |
| | | Base | 28.442854 | 480,627.35 | 39.690000 | 670,681.62 | 190,054.27 | 0.06 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,653.000 | Local | 61.788826 | 1,090,758.15 | 123.920000 | 2,187,559.76 | 1,096,801.61 | 0.19 |
| | | Base | 61.788826 | 1,090,758.15 | 123.920000 | 2,187,559.76 | 1,096,801.61 | 0.19 |
| 25862V105 | DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 85,143.000 | Local | 27.567095 | 2,347,145.14 | 9.700000 | 825,887.10 | -1,521,258.04 | 0.07 |
| | | Base | 27.567095 | 2,347,145.14 | 9.700000 | 825,887.10 | -1,521,258.04 | 0.07 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | |
| | 106,259.000 | Local | 12.625445 | 1,341,567.19 | 11.640000 | 1,236,854.76 | -104,712.43 | 0.11 |
| | | Base | 12.625445 | 1,341,567.19 | 11.640000 | 1,236,854.76 | -104,712.43 | 0.11 |
| 26154D100 | DREAM FINDERS HOMES INC A COMMON STOCK USD.01 | | | | | | | |
| | 18,334.000 | Local | 29.069992 | 532,969.24 | 15.460000 | 283,443.64 | -249,525.60 | 0.03 |
| | | Base | 29.069992 | 532,969.24 | 15.460000 | 283,443.64 | -249,525.60 | 0.03 |
| 268948106 | EAGLE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 17,575.000 | Local | 48.759292 | 856,944.56 | 27.290000 | 479,621.75 | -377,322.81 | 0.04 |
| | | Base | 48.759292 | 856,944.56 | 27.290000 | 479,621.75 | -377,322.81 | 0.04 |
| 27616P301 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | | | | | | | |
| | 27,823.000 | Local | 31.680405 | 881,443.92 | 23.980000 | 667,195.54 | -214,248.38 | 0.06 |
| | | Base | 31.680405 | 881,443.92 | 23.980000 | 667,195.54 | -214,248.38 | 0.06 |
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | |
| | 59,645.000 | Local | 75.093429 | 4,478,947.60 | 75.870000 | 4,525,266.15 | 46,318.55 | 0.40 |
| | | Base | 75.093429 | 4,478,947.60 | 75.870000 | 4,525,266.15 | 46,318.55 | 0.40 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | |
| | 29,789.000 | Local | 41.562669 | 1,238,110.36 | 17.520000 | 521,903.28 | -716,207.08 | 0.05 |
| | | Base | 41.562669 | 1,238,110.36 | 17.520000 | 521,903.28 | -716,207.08 | 0.05 |



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|---|---|---|---|---|---|---|---|---|
| 28618M106 | ELEMENT SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | |
| | 143,967.000 | Local | 22.282645 | 3,207,965.59 | 42.430000 | 6,108,519.81 | 2,900,554.22 | 0.54 |
| | | Base | 22.282645 | 3,207,965.59 | 42.430000 | 6,108,519.81 | 2,900,554.22 | 0.54 |
| 28852N109 | ELLINGTON FINANCIAL INC REIT | | | | | | | |
| | 76,292.000 | Local | 15.358305 | 1,171,715.81 | 13.570000 | 1,035,282.44 | -136,433.37 | 0.09 |
| | | Base | 15.358305 | 1,171,715.81 | 13.570000 | 1,035,282.44 | -136,433.37 | 0.09 |
| 29082K105 | EMBECTA CORP COMMON STOCK USD.01 | | | | | | | |
| | 37,720.000 | Local | 29.286055 | 1,104,670.00 | 3.380000 | 127,493.60 | -977,176.40 | 0.01 |
| | | Base | 29.286055 | 1,104,670.00 | 3.380000 | 127,493.60 | -977,176.40 | 0.01 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,330.000 | Local | 28.943747 | 414,763.90 | 43.500000 | 623,355.00 | 208,591.10 | 0.06 |
| | | Base | 28.943747 | 414,763.90 | 43.500000 | 623,355.00 | 208,591.10 | 0.06 |
| 29249E109 | ENACT HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 18,424.000 | Local | 34.726268 | 639,796.76 | 41.790000 | 769,938.96 | 130,142.20 | 0.07 |
| | | Base | 34.726268 | 639,796.76 | 41.790000 | 769,938.96 | 130,142.20 | 0.07 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 14,217.000 | Local | 36.477855 | 518,605.67 | 79.930000 | 1,136,364.81 | 617,759.14 | 0.10 |
| | | Base | 36.477855 | 518,605.67 | 79.930000 | 1,136,364.81 | 617,759.14 | 0.10 |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | | | | | | |
| | 39,050.000 | Local | 32.319819 | 1,262,088.92 | 18.220000 | 711,491.00 | -550,597.92 | 0.06 |
| | | Base | 32.319819 | 1,262,088.92 | 18.220000 | 711,491.00 | -550,597.92 | 0.06 |
| 292765104 | ENERPAC TOOL GROUP CORP COMMON STOCK USD.2 | | | | | | | |
| | 33,538.000 | Local | 24.618091 | 825,641.52 | 33.490000 | 1,123,187.62 | 297,546.10 | 0.10 |
| | | Base | 24.618091 | 825,641.52 | 33.490000 | 1,123,187.62 | 297,546.10 | 0.10 |
| 29355A107 | ENPHASE ENERGY INC COMMON STOCK USD.00001 | | | | | | | |
| | 82,747.000 | Local | 39.228500 | 3,246,040.69 | 68.360000 | 5,656,584.92 | 2,410,544.23 | 0.50 |
| | | Base | 39.228500 | 3,246,040.69 | 68.360000 | 5,656,584.92 | 2,410,544.23 | 0.50 |
| 29355X107 | ENPRO INC COMMON STOCK USD.01 | | | | | | | |
| | 13,431.000 | Local | 69.614818 | 934,996.62 | 306.990000 | 4,123,182.69 | 3,188,186.07 | 0.36 |
| | | Base | 69.614818 | 934,996.62 | 306.990000 | 4,123,182.69 | 3,188,186.07 | 0.36 |



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|---|---|---|---|---|---|---|---|---|---|
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 15,736.000 | 27.794216 | 437,369.79 | 161.510000 | 2,541,521.36 | 2,104,151.57 | 0.22 |
| | | Base | | 27.794216 | 437,369.79 | 161.510000 | 2,541,521.36 | 2,104,151.57 | 0.22 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,692.000 | 34.016704 | 567,806.83 | 82.090000 | 1,370,246.28 | 802,439.45 | 0.12 |
| | | Base | | 34.016704 | 567,806.83 | 82.090000 | 1,370,246.28 | 802,439.45 | 0.12 |
| 29430C102 | VESTIS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,425.000 | 19.174600 | 1,369,545.77 | 12.920000 | 922,811.00 | -446,734.77 | 0.08 |
| | | Base | | 19.174600 | 1,369,545.77 | 12.920000 | 922,811.00 | -446,734.77 | 0.08 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,338.000 | 59.530607 | 972,611.05 | 291.900000 | 4,769,062.20 | 3,796,451.15 | 0.42 |
| | | Base | | 59.530607 | 972,611.05 | 291.900000 | 4,769,062.20 | 3,796,451.15 | 0.42 |
| 29670E107 | ESSENTIAL PROPERTIES REALTY REIT USD.01 | | | | | | | | |
| | | Local | 131,794.000 | 24.672632 | 3,251,704.90 | 30.580000 | 4,030,260.52 | 778,555.62 | 0.36 |
| | | Base | | 24.672632 | 3,251,704.90 | 30.580000 | 4,030,260.52 | 778,555.62 | 0.36 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,757.000 | 21.582301 | 318,490.02 | 20.620000 | 304,289.34 | -14,200.68 | 0.03 |
| | | Base | | 21.582301 | 318,490.02 | 20.620000 | 304,289.34 | -14,200.68 | 0.03 |
| 29786A106 | ETSY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 62,445.000 | 52.470905 | 3,276,545.65 | 67.920000 | 4,241,264.40 | 964,718.75 | 0.38 |
| | | Base | | 52.470905 | 3,276,545.65 | 67.920000 | 4,241,264.40 | 964,718.75 | 0.38 |
| 30040P103 | EVERTEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,853.000 | 26.743063 | 1,092,534.35 | 24.470000 | 999,672.91 | -92,861.44 | 0.09 |
| | | Base | | 26.743063 | 1,092,534.35 | 24.470000 | 999,672.91 | -92,861.44 | 0.09 |
| 300426103 | EVERUS CONSTRUCTION GROUP COMMON STOCK | | | | | | | | |
| | | Local | 32,285.000 | 44.082740 | 1,423,211.26 | 148.770000 | 4,803,039.45 | 3,379,828.19 | 0.43 |
| | | Base | | 44.082740 | 1,423,211.26 | 148.770000 | 4,803,039.45 | 3,379,828.19 | 0.43 |
| 30212W100 | EXP WORLD HOLDINGS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 57,696.000 | 17.885221 | 1,031,905.70 | 4.920000 | 283,864.32 | -748,041.38 | 0.03 |
| | | Base | | 17.885221 | 1,031,905.70 | 4.920000 | 283,864.32 | -748,041.38 | 0.03 |



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|---|---|---|---|---|---|---|---|---|
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | | | | | | |
| | 85,008.000 | Local | 12.158198 | 1,033,544.10 | 26.510000 | 2,253,562.08 | 1,220,017.98 | 0.20 |
| | | Base | 12.158198 | 1,033,544.10 | 26.510000 | 2,253,562.08 | 1,220,017.98 | 0.20 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 37,250.000 | Local | 15.793032 | 588,290.46 | 31.240000 | 1,163,690.00 | 575,399.54 | 0.10 |
| | | Base | 15.793032 | 588,290.46 | 31.240000 | 1,163,690.00 | 575,399.54 | 0.10 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | |
| | 79,370.000 | Local | 35.034337 | 2,780,675.29 | 13.660000 | 1,084,194.20 | -1,696,481.09 | 0.10 |
| | | Base | 35.034337 | 2,780,675.29 | 13.660000 | 1,084,194.20 | -1,696,481.09 | 0.10 |
| 30257X104 | FB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 25,727.000 | Local | 35.880620 | 923,100.72 | 52.690000 | 1,355,555.63 | 432,454.91 | 0.12 |
| | | Base | 35.880620 | 923,100.72 | 52.690000 | 1,355,555.63 | 432,454.91 | 0.12 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 38,630.000 | Local | 26.149405 | 1,010,151.53 | 106.700000 | 4,121,821.00 | 3,111,669.47 | 0.36 |
| | | Base | 26.149405 | 1,010,151.53 | 106.700000 | 4,121,821.00 | 3,111,669.47 | 0.36 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | | | | | | |
| | 99,077.000 | Local | 8.465563 | 838,742.63 | 23.980000 | 2,375,866.46 | 1,537,123.83 | 0.21 |
| | | Base | 8.465563 | 838,742.63 | 23.980000 | 2,375,866.46 | 1,537,123.83 | 0.21 |
| 318910106 | FIRST BANCORP/NC COMMON STOCK | | | | | | | |
| | 26,327.000 | Local | 36.467248 | 960,073.24 | 58.830000 | 1,548,817.41 | 588,744.17 | 0.14 |
| | | Base | 36.467248 | 960,073.24 | 58.830000 | 1,548,817.41 | 588,744.17 | 0.14 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 65,258.000 | Local | 9.894076 | 645,667.63 | 18.940000 | 1,235,986.52 | 590,318.89 | 0.11 |
| | | Base | 9.894076 | 645,667.63 | 18.940000 | 1,235,986.52 | 590,318.89 | 0.11 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | | | | | | | |
| | 64,896.000 | Local | 21.418278 | 1,389,960.57 | 30.760000 | 1,996,200.96 | 606,240.39 | 0.18 |
| | | Base | 21.418278 | 1,389,960.57 | 30.760000 | 1,996,200.96 | 606,240.39 | 0.18 |
| 32051X108 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | | | | | | | |
| | 78,014.000 | Local | 19.541874 | 1,524,539.75 | 26.980000 | 2,104,817.72 | 580,277.97 | 0.19 |
| | | Base | 19.541874 | 1,524,539.75 | 26.980000 | 2,104,817.72 | 580,277.97 | 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 |
|---|---|---|---|---|---|---|---|---|
| 32055Y201 | FIRST INTERSTATE BANCSYS A COMMON STOCK USD.00001 | | | | | | | |
| | 55,475.000 | Local | 33.758355 | 1,872,744.74 | 35.600000 | 1,974,910.00 | 102,165.26 | 0.17 |
| | | Base | 33.758355 | 1,872,744.74 | 35.600000 | 1,974,910.00 | 102,165.26 | 0.17 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 99,008.000 | Local | 7.180000 | 710,877.44 | 7.640000 | 756,421.12 | 45,543.68 | 0.07 |
| | | Base | 7.180000 | 710,877.44 | 7.640000 | 756,421.12 | 45,543.68 | 0.07 |
| 346375108 | FORMFACTOR INC COMMON STOCK USD.001 | | | | | | | |
| | 49,245.000 | Local | 23.249720 | 1,144,932.45 | 124.590000 | 6,135,434.55 | 4,990,502.10 | 0.54 |
| | | Base | 23.249720 | 1,144,932.45 | 124.590000 | 6,135,434.55 | 4,990,502.10 | 0.54 |
| 34965K107 | FORTREA HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 58,646.000 | Local | 28.640838 | 1,679,670.56 | 15.390000 | 902,561.94 | -777,108.62 | 0.08 |
| | | Base | 28.640838 | 1,679,670.56 | 15.390000 | 902,561.94 | -777,108.62 | 0.08 |
| 34986A104 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,056.000 | Local | 43.931199 | 617,496.93 | 10.580000 | 148,712.48 | -468,784.45 | 0.01 |
| | | Base | 43.931199 | 617,496.93 | 10.580000 | 148,712.48 | -468,784.45 | 0.01 |
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | | | | | | | |
| | 83,626.000 | Local | 22.841151 | 1,910,114.12 | 24.900000 | 2,082,287.40 | 172,173.28 | 0.18 |
| | | Base | 22.841151 | 1,910,114.12 | 24.900000 | 2,082,287.40 | 172,173.28 | 0.18 |
| 35138V102 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | | | | | | |
| | 26,646.000 | Local | 45.378011 | 1,209,142.48 | 18.040000 | 480,693.84 | -728,448.64 | 0.04 |
| | | Base | 45.378011 | 1,209,142.48 | 18.040000 | 480,693.84 | -728,448.64 | 0.04 |
| 35243J101 | FRANKLIN BSP REALTY TRUST IN REIT USD.01 | | | | | | | |
| | 52,018.000 | Local | 14.942831 | 777,296.16 | 8.670000 | 450,996.06 | -326,300.10 | 0.04 |
| | | Base | 14.942831 | 777,296.16 | 8.670000 | 450,996.06 | -326,300.10 | 0.04 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | |
| | 24,350.000 | Local | 47.636577 | 1,159,950.64 | 98.380000 | 2,395,553.00 | 1,235,602.36 | 0.21 |
| | | Base | 47.636577 | 1,159,950.64 | 98.380000 | 2,395,553.00 | 1,235,602.36 | 0.21 |
| 358039105 | FRESHPET INC COMMON STOCK USD.001 | | | | | | | |
| | 30,958.000 | Local | 77.867900 | 2,410,634.45 | 51.600000 | 1,597,432.80 | -813,201.65 | 0.14 |
| | | Base | 77.867900 | 2,410,634.45 | 51.600000 | 1,597,432.80 | -813,201.65 | 0.14 |

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|---|---|---|---|---|---|---|---|---|
| 35905A109 | FRONTDOOR INC COMMON STOCK USD.01 | | | | | | | |
| | 46,158.000 | Local | 25.250491 | 1,165,512.16 | 62.070000 | 2,865,027.06 | 1,699,514.90 | 0.25 |
| | | Base | 25.250491 | 1,165,512.16 | 62.070000 | 2,865,027.06 | 1,699,514.90 | 0.25 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1.0 | | | | | | | |
| | 34,531.000 | Local | 42.090148 | 1,453,414.90 | 64.080000 | 2,212,746.48 | 759,331.58 | 0.20 |
| | | Base | 42.090148 | 1,453,414.90 | 64.080000 | 2,212,746.48 | 759,331.58 | 0.20 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | |
| | 118,053.000 | Local | 13.498714 | 1,593,563.71 | 21.690000 | 2,560,569.57 | 967,005.86 | 0.23 |
| | | Base | 13.498714 | 1,593,563.71 | 21.690000 | 2,560,569.57 | 967,005.86 | 0.23 |
| 36162J106 | GEO GROUP INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 86,955.000 | Local | 9.985753 | 868,311.15 | 22.670000 | 1,971,269.85 | 1,102,958.70 | 0.17 |
| | | Base | 9.985753 | 868,311.15 | 22.670000 | 1,971,269.85 | 1,102,958.70 | 0.17 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | 23,573.000 | Local | 30.494838 | 718,854.81 | 32.330000 | 762,115.09 | 43,260.28 | 0.07 |
| | | Base | 30.494838 | 718,854.81 | 32.330000 | 762,115.09 | 43,260.28 | 0.07 |
| 37247D106 | GENWORTH FINANCIAL INC COMMON STOCK USD.001 | | | | | | | |
| | 254,667.000 | Local | 4.253819 | 1,083,307.45 | 8.560000 | 2,179,949.52 | 1,096,642.07 | 0.19 |
| | | Base | 4.253819 | 1,083,307.45 | 8.560000 | 2,179,949.52 | 1,096,642.07 | 0.19 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | |
| | 19,486.000 | Local | 51.660281 | 1,006,652.23 | 34.690000 | 675,969.34 | -330,682.89 | 0.06 |
| | | Base | 51.660281 | 1,006,652.23 | 34.690000 | 675,969.34 | -330,682.89 | 0.06 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | |
| | 34,919.000 | Local | 25.303976 | 883,589.55 | 32.530000 | 1,135,915.07 | 252,325.52 | 0.10 |
| | | Base | 25.303976 | 883,589.55 | 32.530000 | 1,135,915.07 | 252,325.52 | 0.10 |
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 18,877.000 | Local | 31.728978 | 598,947.92 | 38.650000 | 729,596.05 | 130,648.13 | 0.06 |
| | | Base | 31.728978 | 598,947.92 | 38.650000 | 729,596.05 | 130,648.13 | 0.06 |
| 377322102 | GLAUKOS CORP COMMON STOCK USD.001 | | | | | | | |
| | 36,593.000 | Local | 52.888737 | 1,935,357.54 | 103.350000 | 3,781,886.55 | 1,846,529.01 | 0.33 |
| | | Base | 52.888737 | 1,935,357.54 | 103.350000 | 3,781,886.55 | 1,846,529.01 | 0.33 |

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|---|---|---|---|---|---|---|---|---|---|
| 379378201 | GLOBAL NET LEASE INC REIT USD.01 | | | | | | | | |
| | | Local | 125,122.000 | 12.923851 | 1,617,058.08 | 9.370000 | 1,172,393.14 | -444,664.94 | 0.10 |
| | | Base | | 12.923851 | 1,617,058.08 | 9.370000 | 1,172,393.14 | -444,664.94 | 0.10 |
| 38046C109 | GOGO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 49,592.000 | 17.735794 | 879,553.48 | 4.570000 | 226,635.44 | -652,918.04 | 0.02 |
| | | Base | | 17.735794 | 879,553.48 | 4.570000 | 226,635.44 | -652,918.04 | 0.02 |
| 38267D109 | GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,932.000 | 77.954999 | 1,241,979.05 | 34.390000 | 547,901.48 | -694,077.57 | 0.05 |
| | | Base | | 77.954999 | 1,241,979.05 | 34.390000 | 547,901.48 | -694,077.57 | 0.05 |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,663.000 | 31.348714 | 867,199.47 | 136.840000 | 3,785,404.92 | 2,918,205.45 | 0.34 |
| | | Base | | 31.348714 | 867,199.47 | 136.840000 | 3,785,404.92 | 2,918,205.45 | 0.34 |
| 392709101 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,409.000 | 33.220482 | 644,776.34 | 67.260000 | 1,305,449.34 | 660,673.00 | 0.12 |
| | | Base | | 33.220482 | 644,776.34 | 67.260000 | 1,305,449.34 | 660,673.00 | 0.12 |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | | |
| | | Local | 19,624.000 | 34.385116 | 674,773.51 | 47.110000 | 924,486.64 | 249,713.13 | 0.08 |
| | | Base | | 34.385116 | 674,773.51 | 47.110000 | 924,486.64 | 249,713.13 | 0.08 |
| 39813G109 | GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 42,009.000 | 18.527460 | 778,320.07 | 7.200000 | 302,464.80 | -475,855.27 | 0.03 |
| | | Base | | 18.527460 | 778,320.07 | 7.200000 | 302,464.80 | -475,855.27 | 0.03 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 24,845.000 | 26.068117 | 647,662.36 | 87.980000 | 2,185,863.10 | 1,538,200.74 | 0.19 |
| | | Base | | 26.068117 | 647,662.36 | 87.980000 | 2,185,863.10 | 1,538,200.74 | 0.19 |
| 39874R101 | GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 62,944.000 | 21.364219 | 1,344,749.40 | 8.510000 | 535,653.44 | -809,095.96 | 0.05 |
| | | Base | | 21.364219 | 1,344,749.40 | 8.510000 | 535,653.44 | -809,095.96 | 0.05 |
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,609.000 | 110.948223 | 844,205.03 | 316.340000 | 2,407,031.06 | 1,562,826.03 | 0.21 |
| | | Base | | 110.948223 | 844,205.03 | 316.340000 | 2,407,031.06 | 1,562,826.03 | 0.21 |



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|---|---|---|---|---|---|---|---|---|
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | |
| | 6,839.000 | Local | 90.170816 | 616,678.21 | 154.070000 | 1,053,684.73 | 437,006.52 | 0.09 |
| | | Base | 90.170816 | 616,678.21 | 154.070000 | 1,053,684.73 | 437,006.52 | 0.09 |
| 404251100 | HNI CORP COMMON STOCK USD1.0 | | | | | | | |
| | 41,589.000 | Local | 38.889934 | 1,617,393.47 | 31.190000 | 1,297,160.91 | -320,232.56 | 0.11 |
| | | Base | 38.889934 | 1,617,393.47 | 31.190000 | 1,297,160.91 | -320,232.56 | 0.11 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | |
| | 18,876.000 | Local | 15.126688 | 285,531.36 | 30.120000 | 568,545.12 | 283,013.76 | 0.05 |
| | | Base | 15.126688 | 285,531.36 | 30.120000 | 568,545.12 | 283,013.76 | 0.05 |
| 41068X100 | HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01 | | | | | | | |
| | 80,368.000 | Local | 24.137834 | 1,939,909.41 | 41.000000 | 3,295,088.00 | 1,355,178.59 | 0.29 |
| | | Base | 24.137834 | 1,939,909.41 | 41.000000 | 3,295,088.00 | 1,355,178.59 | 0.29 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | |
| | 71,632.000 | Local | 7.556206 | 541,266.17 | 15.110000 | 1,082,359.52 | 541,093.35 | 0.10 |
| | | Base | 7.556206 | 541,266.17 | 15.110000 | 1,082,359.52 | 541,093.35 | 0.10 |
| 413197104 | HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001 | | | | | | | |
| | 25,215.000 | Local | 36.713997 | 925,743.44 | 31.590000 | 796,541.85 | -129,201.59 | 0.07 |
| | | Base | 36.713997 | 925,743.44 | 31.590000 | 796,541.85 | -129,201.59 | 0.07 |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | | | | | | |
| | 94,866.000 | Local | 14.624019 | 1,387,322.14 | 13.300000 | 1,261,717.80 | -125,604.34 | 0.11 |
| | | Base | 14.624019 | 1,387,322.14 | 13.300000 | 1,261,717.80 | -125,604.34 | 0.11 |
| 420261109 | HAWKINS INC COMMON STOCK USD.01 | | | | | | | |
| | 13,276.000 | Local | 42.532127 | 564,656.52 | 154.770000 | 2,054,726.52 | 1,490,070.00 | 0.18 |
| | | Base | 42.532127 | 564,656.52 | 154.770000 | 2,054,726.52 | 1,490,070.00 | 0.18 |
| 421298100 | HAYWARD HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 126,721.000 | Local | 14.134778 | 1,791,173.26 | 14.110000 | 1,788,033.31 | -3,139.95 | 0.16 |
| | | Base | 14.134778 | 1,791,173.26 | 14.110000 | 1,788,033.31 | -3,139.95 | 0.16 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | |
| | 45,278.000 | Local | 16.230098 | 734,866.36 | 20.600000 | 932,726.80 | 197,860.44 | 0.08 |
| | | Base | 16.230098 | 734,866.36 | 20.600000 | 932,726.80 | 197,860.44 | 0.08 |



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|---|---|---|---|---|---|---|---|---|
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | | | | | | |
| | 15,079.000 | Local | 25.819334 | 389,329.73 | 24.970000 | 376,522.63 | -12,807.10 | 0.03 |
| | | Base | 25.819334 | 389,329.73 | 24.970000 | 376,522.63 | -12,807.10 | 0.03 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | |
| | 29,099.000 | Local | 16.405497 | 477,383.55 | 14.990000 | 436,194.01 | -41,189.54 | 0.04 |
| | | Base | 16.405497 | 477,383.55 | 14.990000 | 436,194.01 | -41,189.54 | 0.04 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | | | | | |
| | 86,642.000 | Local | 5.793083 | 501,924.27 | 9.350000 | 810,102.70 | 308,178.43 | 0.07 |
| | | Base | 5.793083 | 501,924.27 | 9.350000 | 810,102.70 | 308,178.43 | 0.07 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | |
| | 63,485.000 | Local | 24.959720 | 1,584,567.83 | 38.150000 | 2,421,952.75 | 837,384.92 | 0.21 |
| | | Base | 24.959720 | 1,584,567.83 | 38.150000 | 2,421,952.75 | 837,384.92 | 0.21 |
| 42722X106 | HERITAGE FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 25,300.000 | Local | 28.643686 | 724,685.26 | 27.250000 | 689,425.00 | -35,260.26 | 0.06 |
| | | Base | 28.643686 | 724,685.26 | 27.250000 | 689,425.00 | -35,260.26 | 0.06 |
| 42806J700 | HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01 | | | | | | | |
| | 79,096.000 | Local | 4.158529 | 328,923.00 | 5.400000 | 427,118.40 | 98,195.40 | 0.04 |
| | | Base | 4.158529 | 328,923.00 | 5.400000 | 427,118.40 | 98,195.40 | 0.04 |
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | |
| | 69,579.000 | Local | 21.834212 | 1,519,202.63 | 26.100000 | 1,816,011.90 | 296,809.27 | 0.16 |
| | | Base | 21.834212 | 1,519,202.63 | 26.100000 | 1,816,011.90 | 296,809.27 | 0.16 |
| 432748101 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 26,651.000 | Local | 34.449244 | 918,106.80 | 37.720000 | 1,005,275.72 | 87,168.92 | 0.09 |
| | | Base | 34.449244 | 918,106.80 | 37.720000 | 1,005,275.72 | 87,168.92 | 0.09 |
| 43940T109 | HOPE BANCORP INC COMMON STOCK USD.001 | | | | | | | |
| | 81,467.000 | Local | 10.969244 | 893,631.37 | 12.540000 | 1,021,596.18 | 127,964.81 | 0.09 |
| | | Base | 10.969244 | 893,631.37 | 12.540000 | 1,021,596.18 | 127,964.81 | 0.09 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | |
| | 25,908.000 | Local | 28.372195 | 735,066.83 | 45.730000 | 1,184,772.84 | 449,706.01 | 0.10 |
| | | Base | 28.372195 | 735,066.83 | 45.730000 | 1,184,772.84 | 449,706.01 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,595.000 | 24.418526 | 942,433.00 | 41.540000 | 1,603,236.30 | 660,803.30 | 0.14 |
| | | Base | | 24.418526 | 942,433.00 | 41.540000 | 1,603,236.30 | 660,803.30 | 0.14 |
| 44891N208 | PEOPLE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 41,636.000 | 43.680209 | 1,818,669.19 | 44.890000 | 1,869,040.04 | 50,370.85 | 0.17 |
| | | Base | | 43.680209 | 1,818,669.19 | 44.890000 | 1,869,040.04 | 50,370.85 | 0.17 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,739.000 | 116.218912 | 1,829,169.45 | 135.390000 | 2,130,903.21 | 301,733.76 | 0.19 |
| | | Base | | 116.218912 | 1,829,169.45 | 135.390000 | 2,130,903.21 | 301,733.76 | 0.19 |
| 44952J104 | CRESCENT ENERGY INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 153,417.000 | 15.982392 | 2,451,970.61 | 11.560000 | 1,773,500.52 | -678,470.09 | 0.16 |
| | | Base | | 15.982392 | 2,451,970.61 | 11.560000 | 1,773,500.52 | -678,470.09 | 0.16 |
| 453204109 | IMPINJ INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,112.000 | 197.991546 | 3,388,031.33 | 151.000000 | 2,583,912.00 | -804,119.33 | 0.23 |
| | | Base | | 197.991546 | 3,388,031.33 | 151.000000 | 2,583,912.00 | -804,119.33 | 0.23 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,545.000 | 63.373948 | 1,999,131.20 | 79.080000 | 2,494,578.60 | 495,447.40 | 0.22 |
| | | Base | | 63.373948 | 1,999,131.20 | 79.080000 | 2,494,578.60 | 495,447.40 | 0.22 |
| 45579U109 | INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 154,045.000 | 33.597902 | 5,175,588.86 | 36.020000 | 5,548,700.90 | 373,112.04 | 0.49 |
| | | Base | | 33.597902 | 5,175,588.86 | 36.020000 | 5,548,700.90 | 373,112.04 | 0.49 |
| 45688C107 | INGEVITY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,943.000 | 49.729866 | 1,140,952.31 | 67.820000 | 1,555,994.26 | 415,041.95 | 0.14 |
| | | Base | | 49.729866 | 1,140,952.31 | 67.820000 | 1,555,994.26 | 415,041.95 | 0.14 |
| 457651107 | INNOVEX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,452.000 | 31.285505 | 764,993.17 | 26.710000 | 653,112.92 | -111,880.25 | 0.06 |
| | | Base | | 31.285505 | 764,993.17 | 26.710000 | 653,112.92 | -111,880.25 | 0.06 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,705.000 | 58.031200 | 1,143,504.80 | 106.380000 | 2,096,217.90 | 952,713.10 | 0.19 |
| | | Base | | 58.031200 | 1,143,504.80 | 106.380000 | 2,096,217.90 | 952,713.10 | 0.19 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,754.000 | 67.311131 | 1,060,419.55 | 82.940000 | 1,306,636.76 | 246,217.21 | 0.12 |
| | | Base | | 67.311131 | 1,060,419.55 | 82.940000 | 1,306,636.76 | 246,217.21 | 0.12 |
| 457730109 | INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,582.000 | 211.989957 | 3,515,217.46 | 41.360000 | 685,831.52 | -2,829,385.94 | 0.06 |
| | | Base | | 211.989957 | 3,515,217.46 | 41.360000 | 685,831.52 | -2,829,385.94 | 0.06 |
| 45774W108 | INSTEEL INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 12,374.000 | 34.533401 | 427,316.31 | 27.490000 | 340,161.26 | -87,155.05 | 0.03 |
| | | Base | | 34.533401 | 427,316.31 | 27.490000 | 340,161.26 | -87,155.05 | 0.03 |
| 45778Q107 | INSPERITY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,535.000 | 23.796611 | 536,256.64 | 34.470000 | 776,781.45 | 240,524.81 | 0.07 |
| | | Base | | 23.796611 | 536,256.64 | 34.470000 | 776,781.45 | 240,524.81 | 0.07 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,417.000 | 73.337592 | 1,057,308.07 | 209.980000 | 3,027,281.66 | 1,969,973.59 | 0.27 |
| | | Base | | 73.337592 | 1,057,308.07 | 209.980000 | 3,027,281.66 | 1,969,973.59 | 0.27 |
| 45781M101 | INNOVIVA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,561.000 | 14.081223 | 627,473.36 | 21.420000 | 954,496.62 | 327,023.26 | 0.08 |
| | | Base | | 14.081223 | 627,473.36 | 21.420000 | 954,496.62 | 327,023.26 | 0.08 |
| 45781V101 | INNOVATIVE INDUSTRIAL PROPER REIT USD.001 | | | | | | | | |
| | | Local | 17,738.000 | 109.192989 | 1,936,865.24 | 57.990000 | 1,028,626.62 | -908,238.62 | 0.09 |
| | | Base | | 109.192989 | 1,936,865.24 | 57.990000 | 1,028,626.62 | -908,238.62 | 0.09 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,919.000 | 27.680166 | 1,188,005.04 | 16.040000 | 688,420.76 | -499,584.28 | 0.06 |
| | | Base | | 27.680166 | 1,188,005.04 | 16.040000 | 688,420.76 | -499,584.28 | 0.06 |
| 45826H109 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 22,215.000 | 54.739019 | 1,216,027.30 | 89.380000 | 1,985,576.70 | 769,549.40 | 0.18 |
| | | Base | | 54.739019 | 1,216,027.30 | 89.380000 | 1,985,576.70 | 769,549.40 | 0.18 |
| 458334109 | INTERPARFUMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,686.000 | 48.720518 | 569,347.97 | 94.370000 | 1,102,807.82 | 533,459.85 | 0.10 |
| | | Base | | 48.720518 | 569,347.97 | 94.370000 | 1,102,807.82 | 533,459.85 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 37,138.000 | 15.018232 | 557,747.09 | 29.600000 | 1,099,284.80 | 541,537.71 | 0.10 |
| | | Base | | 15.018232 | 557,747.09 | 29.600000 | 1,099,284.80 | 541,537.71 | 0.10 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,689.000 | 17.623600 | 1,175,300.26 | 51.780000 | 3,453,156.42 | 2,277,856.16 | 0.31 |
| | | Base | | 17.623600 | 1,175,300.26 | 51.780000 | 3,453,156.42 | 2,277,856.16 | 0.31 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | | |
| | | Local | 28,878.000 | 52.056323 | 1,503,282.50 | 82.480000 | 2,381,857.44 | 878,574.94 | 0.21 |
| | | Base | | 52.056323 | 1,503,282.50 | 82.480000 | 2,381,857.44 | 878,574.94 | 0.21 |
| 46590V100 | JBG SMITH PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 37,799.000 | 13.992777 | 528,912.96 | 14.670000 | 554,511.33 | 25,598.37 | 0.05 |
| | | Base | | 13.992777 | 528,912.96 | 14.670000 | 554,511.33 | 25,598.37 | 0.05 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,742.000 | 99.737734 | 971,645.00 | 76.120000 | 741,561.04 | -230,083.96 | 0.07 |
| | | Base | | 99.737734 | 971,645.00 | 76.120000 | 741,561.04 | -230,083.96 | 0.07 |
| 46817M107 | JACKSON FINANCIAL INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,866.000 | 47.375336 | 2,125,541.84 | 103.110000 | 4,626,133.26 | 2,500,591.42 | 0.41 |
| | | Base | | 47.375336 | 2,125,541.84 | 103.110000 | 4,626,133.26 | 2,500,591.42 | 0.41 |
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 186,133.000 | 4.551693 | 847,220.25 | 5.470000 | 1,018,147.51 | 170,927.26 | 0.09 |
| | | Base | | 4.551693 | 847,220.25 | 5.470000 | 1,018,147.51 | 170,927.26 | 0.09 |
| 477839104 | JBT MAREL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,863.000 | 80.077186 | 2,631,576.56 | 134.390000 | 4,416,458.57 | 1,784,882.01 | 0.39 |
| | | Base | | 80.077186 | 2,631,576.56 | 134.390000 | 4,416,458.57 | 1,784,882.01 | 0.39 |
| 48123V102 | ZIFF DAVIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,336.000 | 44.554758 | 1,128,839.35 | 45.070000 | 1,141,893.52 | 13,054.17 | 0.10 |
| | | Base | | 44.554758 | 1,128,839.35 | 45.070000 | 1,141,893.52 | 13,054.17 | 0.10 |
| 48238T109 | OPENLANE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 67,296.000 | 15.858245 | 1,067,196.44 | 38.100000 | 2,563,977.60 | 1,496,781.16 | 0.23 |
| | | Base | | 15.858245 | 1,067,196.44 | 38.100000 | 2,563,977.60 | 1,496,781.16 | 0.23 |



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|---|---|---|---|---|---|---|---|---|
| 48282T104 | KADANT INC COMMON STOCK USD.01 | | | | | | | |
| | 7,484.000 | Local | 378.335591 | 2,831,463.56 | 319.180000 | 2,388,743.12 | -442,720.44 | 0.21 |
| | | Base | 378.335591 | 2,831,463.56 | 319.180000 | 2,388,743.12 | -442,720.44 | 0.21 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | |
| | 10,164.000 | Local | 70.566187 | 717,234.72 | 182.040000 | 1,850,254.56 | 1,133,019.84 | 0.16 |
| | | Base | 70.566187 | 717,234.72 | 182.040000 | 1,850,254.56 | 1,133,019.84 | 0.16 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | |
| | 30,711.000 | Local | 30.677169 | 942,126.53 | 24.670000 | 757,640.37 | -184,486.16 | 0.07 |
| | | Base | 30.677169 | 942,126.53 | 24.670000 | 757,640.37 | -184,486.16 | 0.07 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | |
| | 48,363.000 | Local | 25.720251 | 1,243,908.49 | 32.800000 | 1,586,306.40 | 342,397.91 | 0.14 |
| | | Base | 25.720251 | 1,243,908.49 | 32.800000 | 1,586,306.40 | 342,397.91 | 0.14 |
| 489398107 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 76,326.000 | Local | 15.471130 | 1,180,849.46 | 11.010000 | 840,349.26 | -340,500.20 | 0.07 |
| | | Base | 15.471130 | 1,180,849.46 | 11.010000 | 840,349.26 | -340,500.20 | 0.07 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | |
| | 54,076.000 | Local | 15.287486 | 826,686.09 | 37.410000 | 2,022,983.16 | 1,196,297.07 | 0.18 |
| | | Base | 15.287486 | 826,686.09 | 37.410000 | 2,022,983.16 | 1,196,297.07 | 0.18 |
| 50012A108 | KODIAK GAS SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | 50,640.000 | Local | 38.309724 | 1,940,004.41 | 66.850000 | 3,385,284.00 | 1,445,279.59 | 0.30 |
| | | Base | 38.309724 | 1,940,004.41 | 66.850000 | 3,385,284.00 | 1,445,279.59 | 0.30 |
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | |
| | 71,109.000 | Local | 19.900758 | 1,415,122.99 | 14.360000 | 1,021,125.24 | -393,997.75 | 0.09 |
| | | Base | 19.900758 | 1,415,122.99 | 14.360000 | 1,021,125.24 | -393,997.75 | 0.09 |
| 50050N103 | KONTOOR BRANDS INC COMMON STOCK | | | | | | | |
| | 32,215.000 | Local | 39.368664 | 1,268,261.50 | 71.770000 | 2,312,070.55 | 1,043,809.05 | 0.20 |
| | | Base | 39.368664 | 1,268,261.50 | 71.770000 | 2,312,070.55 | 1,043,809.05 | 0.20 |
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 12,515.000 | Local | 30.852984 | 386,125.09 | 40.800000 | 510,612.00 | 124,486.91 | 0.05 |
| | | Base | 30.852984 | 386,125.09 | 40.800000 | 510,612.00 | 124,486.91 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,220.000 | 35.449219 | 1,177,623.04 | 69.980000 | 2,324,735.60 | 1,147,112.56 | 0.21 |
| | | Base | | 35.449219 | 1,177,623.04 | 69.980000 | 2,324,735.60 | 1,147,112.56 | 0.21 |
| 501147102 | KRYSTAL BIOTECH INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 16,408.000 | 181.658545 | 2,980,653.40 | 309.030000 | 5,070,564.24 | 2,089,910.84 | 0.45 |
| | | Base | | 181.658545 | 2,980,653.40 | 309.030000 | 5,070,564.24 | 2,089,910.84 | 0.45 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | | |
| | | Local | 33,257.000 | 23.689846 | 787,853.20 | 101.890000 | 3,388,555.73 | 2,600,702.53 | 0.30 |
| | | Base | | 23.689846 | 787,853.20 | 101.890000 | 3,388,555.73 | 2,600,702.53 | 0.30 |
| 50187T106 | LGI HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,934.000 | 62.441376 | 807,616.76 | 47.810000 | 618,374.54 | -189,242.22 | 0.05 |
| | | Base | | 62.441376 | 807,616.76 | 47.810000 | 618,374.54 | -189,242.22 | 0.05 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 161,362.000 | 29.133107 | 4,700,976.45 | 27.120000 | 4,376,137.44 | -324,839.01 | 0.39 |
| | | Base | | 29.133107 | 4,700,976.45 | 27.120000 | 4,376,137.44 | -324,839.01 | 0.39 |
| 50189K103 | LCI INDUSTRIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,396.000 | 66.523041 | 1,024,188.74 | 109.020000 | 1,678,471.92 | 654,283.18 | 0.15 |
| | | Base | | 66.523041 | 1,024,188.74 | 109.020000 | 1,678,471.92 | 654,283.18 | 0.15 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 30,044.000 | 35.845480 | 1,076,941.59 | 37.410000 | 1,123,946.04 | 47,004.45 | 0.10 |
| | | Base | | 35.845480 | 1,076,941.59 | 37.410000 | 1,123,946.04 | 47,004.45 | 0.10 |
| 505336107 | LA Z BOY INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 26,214.000 | 20.760618 | 544,218.84 | 37.580000 | 985,122.12 | 440,903.28 | 0.09 |
| | | Base | | 20.760618 | 544,218.84 | 37.580000 | 985,122.12 | 440,903.28 | 0.09 |
| 511656100 | LAKELAND FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 16,095.000 | 69.889895 | 1,124,877.86 | 60.630000 | 975,839.85 | -149,038.01 | 0.09 |
| | | Base | | 69.889895 | 1,124,877.86 | 60.630000 | 975,839.85 | -149,038.01 | 0.09 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 72,622.000 | 41.273451 | 2,997,360.54 | 43.180000 | 3,135,817.96 | 138,457.42 | 0.28 |
| | | Base | | 41.273451 | 2,997,360.54 | 43.180000 | 3,135,817.96 | 138,457.42 | 0.28 |



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|---|---|---|---|---|---|---|---|---|---|
| 518613203 | LAUREATE EDUCATION INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 70,104.000 | 34.502766 | 2,418,781.93 | 31.990000 | 2,242,626.96 | -176,154.97 | 0.20 |
| | | Base | | 34.502766 | 2,418,781.93 | 31.990000 | 2,242,626.96 | -176,154.97 | 0.20 |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 85,940.000 | 10.779758 | 926,412.42 | 10.270000 | 882,603.80 | -43,808.62 | 0.08 |
| | | Base | | 10.779758 | 926,412.42 | 10.270000 | 882,603.80 | -43,808.62 | 0.08 |
| 52466B103 | LEGALZOOMCOM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 72,845.000 | 9.041599 | 658,635.28 | 6.290000 | 458,195.05 | -200,440.23 | 0.04 |
| | | Base | | 9.041599 | 658,635.28 | 6.290000 | 458,195.05 | -200,440.23 | 0.04 |
| 525558201 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,305.000 | 40.304646 | 536,253.32 | 94.650000 | 1,259,318.25 | 723,064.93 | 0.11 |
| | | Base | | 40.304646 | 536,253.32 | 94.650000 | 1,259,318.25 | 723,064.93 | 0.11 |
| 529043408 | LXP INDUSTRIAL TRUST REIT USD.0001 | | | | | | | | |
| | | Local | 37,548.000 | 51.797580 | 1,944,895.55 | 51.640000 | 1,938,978.72 | -5,916.83 | 0.17 |
| | | Base | | 51.797580 | 1,944,895.55 | 51.640000 | 1,938,978.72 | -5,916.83 | 0.17 |
| 53115L104 | LIBERTY ENERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 102,634.000 | 17.784116 | 1,825,254.93 | 29.260000 | 3,003,070.84 | 1,177,815.91 | 0.27 |
| | | Base | | 17.784116 | 1,825,254.93 | 29.260000 | 3,003,070.84 | 1,177,815.91 | 0.27 |
| 53190C102 | LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,556.000 | 26.994874 | 2,147,604.20 | 33.080000 | 2,631,712.48 | 484,108.28 | 0.23 |
| | | Base | | 26.994874 | 2,147,604.20 | 33.080000 | 2,631,712.48 | 484,108.28 | 0.23 |
| 532206109 | LIFE360 INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 40,984.000 | 40.189887 | 1,647,142.34 | 42.490000 | 1,741,410.16 | 94,267.82 | 0.15 |
| | | Base | | 40.189887 | 1,647,142.34 | 42.490000 | 1,741,410.16 | 94,267.82 | 0.15 |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,571.000 | 104.949141 | 1,319,315.65 | 231.960000 | 2,915,969.16 | 1,596,653.51 | 0.26 |
| | | Base | | 104.949141 | 1,319,315.65 | 231.960000 | 2,915,969.16 | 1,596,653.51 | 0.26 |
| 53228F101 | LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 142,807.000 | 7.394652 | 1,056,008.11 | 7.710000 | 1,101,041.97 | 45,033.86 | 0.10 |
| | | Base | | 7.394652 | 1,056,008.11 | 7.710000 | 1,101,041.97 | 45,033.86 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 107,389.000 | 25.580652 | 2,747,080.69 | 35.290000 | 3,789,757.81 | 1,042,677.12 | 0.34 |
| | | Base | | 25.580652 | 2,747,080.69 | 35.290000 | 3,789,757.81 | 1,042,677.12 | 0.34 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 6,726.000 | 91.785697 | 617,350.60 | 109.290000 | 735,084.54 | 117,733.94 | 0.07 |
| | | Base | | 91.785697 | 617,350.60 | 109.290000 | 735,084.54 | 117,733.94 | 0.07 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,978.000 | 19.001087 | 284,598.28 | 36.210000 | 542,353.38 | 257,755.10 | 0.05 |
| | | Base | | 19.001087 | 284,598.28 | 36.210000 | 542,353.38 | 257,755.10 | 0.05 |
| 53815P108 | LIVERAMP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 40,142.000 | 27.682662 | 1,111,237.43 | 37.560000 | 1,507,733.52 | 396,496.09 | 0.13 |
| | | Base | | 27.682662 | 1,111,237.43 | 37.560000 | 1,507,733.52 | 396,496.09 | 0.13 |
| 550241103 | LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 601,485.000 | 3.181585 | 1,913,675.67 | 10.990000 | 6,610,320.15 | 4,696,644.48 | 0.59 |
| | | Base | | 3.181585 | 1,913,675.67 | 10.990000 | 6,610,320.15 | 4,696,644.48 | 0.59 |
| 55087P104 | LYFT INC A COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 254,718.000 | 13.008119 | 3,313,401.93 | 14.110000 | 3,594,070.98 | 280,669.05 | 0.32 |
| | | Base | | 13.008119 | 3,313,401.93 | 14.110000 | 3,594,070.98 | 280,669.05 | 0.32 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 129,805.000 | 15.428428 | 2,002,687.04 | 21.080000 | 2,736,289.40 | 733,602.36 | 0.24 |
| | | Base | | 15.428428 | 2,002,687.04 | 21.080000 | 2,736,289.40 | 733,602.36 | 0.24 |
| 55277P104 | MGE ENERGY INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,256.000 | 80.018481 | 1,860,909.80 | 75.500000 | 1,755,828.00 | -105,081.80 | 0.16 |
| | | Base | | 80.018481 | 1,860,909.80 | 75.500000 | 1,755,828.00 | -105,081.80 | 0.16 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,636.000 | 39.313686 | 654,022.48 | 131.620000 | 2,189,630.32 | 1,535,607.84 | 0.19 |
| | | Base | | 39.313686 | 654,022.48 | 131.620000 | 2,189,630.32 | 1,535,607.84 | 0.19 |
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,821.000 | 52.003673 | 510,728.07 | 465.060000 | 4,567,354.26 | 4,056,626.19 | 0.40 |
| | | Base | | 52.003673 | 510,728.07 | 465.060000 | 4,567,354.26 | 4,056,626.19 | 0.40 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | | |
| | | Local | 161,956.000 | 11.862435 | 1,921,192.53 | 22.520000 | 3,647,249.12 | 1,726,056.59 | 0.32 |
| | | Base | | 11.862435 | 1,921,192.53 | 22.520000 | 3,647,249.12 | 1,726,056.59 | 0.32 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 46,149.000 | 25.066856 | 1,156,810.33 | 43.440000 | 2,004,712.56 | 847,902.23 | 0.18 |
| | | Base | | 25.066856 | 1,156,810.33 | 43.440000 | 2,004,712.56 | 847,902.23 | 0.18 |
| 55825T103 | MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,398.000 | 210.934324 | 2,404,229.43 | 374.290000 | 4,266,157.42 | 1,861,927.99 | 0.38 |
| | | Base | | 210.934324 | 2,404,229.43 | 374.290000 | 4,266,157.42 | 1,861,927.99 | 0.38 |
| 55826T102 | SPHERE ENTERTAINMENT CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,918.000 | 117.411574 | 1,634,134.28 | 138.480000 | 1,927,364.64 | 293,230.36 | 0.17 |
| | | Base | | 117.411574 | 1,634,134.28 | 138.480000 | 1,927,364.64 | 293,230.36 | 0.17 |
| 559663109 | MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 115,277.000 | 25.903112 | 2,986,033.05 | 27.360000 | 3,153,978.72 | 167,945.67 | 0.28 |
| | | Base | | 25.903112 | 2,986,033.05 | 27.360000 | 3,153,978.72 | 167,945.67 | 0.28 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,306.000 | 37.681100 | 1,104,282.31 | 31.630000 | 926,948.78 | -177,333.53 | 0.08 |
| | | Base | | 37.681100 | 1,104,282.31 | 31.630000 | 926,948.78 | -177,333.53 | 0.08 |
| 565788106 | MARA HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 240,598.000 | 16.911215 | 4,068,804.59 | 14.380000 | 3,459,799.24 | -609,005.35 | 0.31 |
| | | Base | | 16.911215 | 4,068,804.59 | 14.380000 | 3,459,799.24 | -609,005.35 | 0.31 |
| 566324109 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,178.000 | 36.171101 | 549,004.97 | 28.240000 | 428,626.72 | -120,378.25 | 0.04 |
| | | Base | | 36.171101 | 549,004.97 | 28.240000 | 428,626.72 | -120,378.25 | 0.04 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,248.000 | 19.078741 | 233,676.42 | 34.440000 | 421,821.12 | 188,144.70 | 0.04 |
| | | Base | | 19.078741 | 233,676.42 | 34.440000 | 421,821.12 | 188,144.70 | 0.04 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | | |
| | | Local | 23,630.000 | 180.558691 | 4,266,601.88 | 130.040000 | 3,072,845.20 | -1,193,756.68 | 0.27 |
| | | Base | | 180.558691 | 4,266,601.88 | 130.040000 | 3,072,845.20 | -1,193,756.68 | 0.27 |



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|---|---|---|---|---|---|---|---|---|
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | |
| | 17,564.000 | Local | 58.096902 | 1,020,413.99 | 84.880000 | 1,490,832.32 | 470,418.33 | 0.13 |
| | | Base | 58.096902 | 1,020,413.99 | 84.880000 | 1,490,832.32 | 470,418.33 | 0.13 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | |
| | 36,916.000 | Local | 11.876982 | 438,450.66 | 17.240000 | 636,431.84 | 197,981.18 | 0.06 |
| | | Base | 11.876982 | 438,450.66 | 17.240000 | 636,431.84 | 197,981.18 | 0.06 |
| 57638P104 | MASTERBRAND INC COMMON STOCK USD.01 | | | | | | | |
| | 128,413.000 | Local | 9.090330 | 1,167,316.51 | 8.680000 | 1,114,624.84 | -52,691.67 | 0.10 |
| | | Base | 9.090330 | 1,167,316.51 | 8.680000 | 1,114,624.84 | -52,691.67 | 0.10 |
| 57667L107 | MATCH GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 128,632.000 | Local | 30.826525 | 3,965,277.58 | 36.130000 | 4,647,474.16 | 682,196.58 | 0.41 |
| | | Base | 30.826525 | 3,965,277.58 | 36.130000 | 4,647,474.16 | 682,196.58 | 0.41 |
| 576690101 | MATERION CORP COMMON STOCK | | | | | | | |
| | 13,195.000 | Local | 51.298469 | 676,883.30 | 220.040000 | 2,903,427.80 | 2,226,544.50 | 0.26 |
| | | Base | 51.298469 | 676,883.30 | 220.040000 | 2,903,427.80 | 2,226,544.50 | 0.26 |
| 57686G105 | MATSON INC COMMON STOCK | | | | | | | |
| | 19,792.000 | Local | 49.949751 | 988,605.47 | 181.300000 | 3,588,289.60 | 2,599,684.13 | 0.32 |
| | | Base | 49.949751 | 988,605.47 | 181.300000 | 3,588,289.60 | 2,599,684.13 | 0.32 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | 19,788.000 | Local | 35.788322 | 708,179.32 | 26.540000 | 525,173.52 | -183,005.80 | 0.05 |
| | | Base | 35.788322 | 708,179.32 | 26.540000 | 525,173.52 | -183,005.80 | 0.05 |
| 57776J100 | MAXLINEAR INC COMMON STOCK | | | | | | | |
| | 51,863.000 | Local | 29.059741 | 1,507,125.36 | 92.930000 | 4,819,628.59 | 3,312,503.23 | 0.43 |
| | | Base | 29.059741 | 1,507,125.36 | 92.930000 | 4,819,628.59 | 3,312,503.23 | 0.43 |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | |
| | 312,990.000 | Local | 4.454604 | 1,394,246.46 | 5.110000 | 1,599,378.90 | 205,132.44 | 0.14 |
| | | Base | 4.454604 | 1,394,246.46 | 5.110000 | 1,599,378.90 | 205,132.44 | 0.14 |
| 58502B106 | PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 53,842.000 | Local | 22.644181 | 1,219,208.01 | 21.540000 | 1,159,756.68 | -59,451.33 | 0.10 |
| | | Base | 22.644181 | 1,219,208.01 | 21.540000 | 1,159,756.68 | -59,451.33 | 0.10 |



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|---|---|---|---|---|---|---|---|---|
| 58844R108 | MERCHANTS BANCORP/IN COMMON STOCK | | | | | | | |
| | 15,354.000 | Local | 43.255697 | 664,147.97 | 47.140000 | 723,787.56 | 59,639.59 | 0.06 |
| | | Base | 43.255697 | 664,147.97 | 47.140000 | 723,787.56 | 59,639.59 | 0.06 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 33,323.000 | Local | 38.574934 | 1,285,432.51 | 111.700000 | 3,722,179.10 | 2,436,746.59 | 0.33 |
| | | Base | 38.574934 | 1,285,432.51 | 111.700000 | 3,722,179.10 | 2,436,746.59 | 0.33 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | | | | | | | |
| | 16,921.000 | Local | 33.075819 | 559,675.93 | 98.030000 | 1,658,765.63 | 1,099,089.70 | 0.15 |
| | | Base | 33.075819 | 559,675.93 | 98.030000 | 1,658,765.63 | 1,099,089.70 | 0.15 |
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | | | | | | |
| | 37,851.000 | Local | 39.625763 | 1,499,874.76 | 63.060000 | 2,386,884.06 | 887,009.30 | 0.21 |
| | | Base | 39.625763 | 1,499,874.76 | 63.060000 | 2,386,884.06 | 887,009.30 | 0.21 |
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | | | | | | |
| | 42,967.000 | Local | 31.261490 | 1,343,212.45 | 65.240000 | 2,803,167.08 | 1,459,954.63 | 0.25 |
| | | Base | 31.261490 | 1,343,212.45 | 65.240000 | 2,803,167.08 | 1,459,954.63 | 0.25 |
| 59100U108 | PATHWARD FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 14,000.000 | Local | 31.736779 | 444,314.90 | 82.240000 | 1,151,360.00 | 707,045.10 | 0.10 |
| | | Base | 31.736779 | 444,314.90 | 82.240000 | 1,151,360.00 | 707,045.10 | 0.10 |
| 596680108 | MIDDLESEX WATER CO COMMON STOCK | | | | | | | |
| | 11,709.000 | Local | 96.002282 | 1,124,090.72 | 52.530000 | 615,073.77 | -509,016.95 | 0.05 |
| | | Base | 96.002282 | 1,124,090.72 | 52.530000 | 615,073.77 | -509,016.95 | 0.05 |
| 600544100 | MILLERKNOLL INC COMMON STOCK USD.2 | | | | | | | |
| | 43,474.000 | Local | 20.511056 | 891,697.63 | 16.180000 | 703,409.32 | -188,288.31 | 0.06 |
| | | Base | 20.511056 | 891,697.63 | 16.180000 | 703,409.32 | -188,288.31 | 0.06 |
| 601137102 | MILLROSE PROPERTIES W/I REIT USD.01 | | | | | | | |
| | 97,122.000 | Local | 23.457818 | 2,278,270.23 | 28.220000 | 2,740,782.84 | 462,512.61 | 0.24 |
| | | Base | 23.457818 | 2,278,270.23 | 28.220000 | 2,740,782.84 | 462,512.61 | 0.24 |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | |
| | 19,864.000 | Local | 53.238028 | 1,057,520.18 | 77.020000 | 1,529,925.28 | 472,405.10 | 0.14 |
| | | Base | 53.238028 | 1,057,520.18 | 77.020000 | 1,529,925.28 | 472,405.10 | 0.14 |



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|---|---|---|---|---|---|---|---|---|
| 60471A101 | MIRION TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | |
| | 155,454.000 | Local | 24.428535 | 3,797,513.51 | 18.280000 | 2,841,699.12 | -955,814.39 | 0.25 |
| | | Base | 24.428535 | 3,797,513.51 | 18.280000 | 2,841,699.12 | -955,814.39 | 0.25 |
| 60786M105 | MOELIS + CO CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 46,865.000 | Local | 45.573567 | 2,135,805.22 | 67.290000 | 3,153,545.85 | 1,017,740.63 | 0.28 |
| | | Base | 45.573567 | 2,135,805.22 | 67.290000 | 3,153,545.85 | 1,017,740.63 | 0.28 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 27,693.000 | Local | 97.681461 | 2,705,092.69 | 107.420000 | 2,974,782.06 | 269,689.37 | 0.26 |
| | | Base | 97.681461 | 2,705,092.69 | 107.420000 | 2,974,782.06 | 269,689.37 | 0.26 |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | |
| | 26,923.000 | Local | 135.835114 | 3,657,088.78 | 173.600000 | 4,673,832.80 | 1,016,744.02 | 0.41 |
| | | Base | 135.835114 | 3,657,088.78 | 173.600000 | 4,673,832.80 | 1,016,744.02 | 0.41 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | |
| | 7,739.000 | Local | 34.264070 | 265,169.64 | 120.260000 | 930,692.14 | 665,522.50 | 0.08 |
| | | Base | 34.264070 | 265,169.64 | 120.260000 | 930,692.14 | 665,522.50 | 0.08 |
| 610236101 | MONRO INC COMMON STOCK USD.01 | | | | | | | |
| | 19,158.000 | Local | 43.789872 | 838,926.37 | 16.450000 | 315,149.10 | -523,777.27 | 0.03 |
| | | Base | 43.789872 | 838,926.37 | 16.450000 | 315,149.10 | -523,777.27 | 0.03 |
| 624758108 | MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01 | | | | | | | |
| | 99,404.000 | Local | 23.535394 | 2,339,512.27 | 25.210000 | 2,505,974.84 | 166,462.57 | 0.22 |
| | | Base | 23.535394 | 2,339,512.27 | 25.210000 | 2,505,974.84 | 166,462.57 | 0.22 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 33,266.000 | Local | 31.205491 | 1,038,081.85 | 46.240000 | 1,538,219.84 | 500,137.99 | 0.14 |
| | | Base | 31.205491 | 1,038,081.85 | 46.240000 | 1,538,219.84 | 500,137.99 | 0.14 |
| 62878D100 | N ABLE INC COMMON STOCK USD.001 | | | | | | | |
| | 47,452.000 | Local | 12.769407 | 605,933.91 | 3.700000 | 175,572.40 | -430,361.51 | 0.02 |
| | | Base | 12.769407 | 605,933.91 | 3.700000 | 175,572.40 | -430,361.51 | 0.02 |
| 62886E108 | NCR VOYIX CORP COMMON STOCK USD.01 | | | | | | | |
| | 87,867.000 | Local | 16.140636 | 1,418,229.22 | 7.190000 | 631,763.73 | -786,465.49 | 0.06 |
| | | Base | 16.140636 | 1,418,229.22 | 7.190000 | 631,763.73 | -786,465.49 | 0.06 |



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|---|---|---|---|---|---|---|---|---|
| 629209305 | NMI HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 48,501.000 | Local | 18.799578 | 911,798.31 | 35.900000 | 1,741,185.90 | 829,387.59 | 0.15 |
| | | Base | 18.799578 | 911,798.31 | 35.900000 | 1,741,185.90 | 829,387.59 | 0.15 |
| 63001N106 | NCR ATLEOS CORP COMMON STOCK USD.01 | | | | | | | |
| | 46,754.000 | Local | 24.188818 | 1,130,924.02 | 44.600000 | 2,085,228.40 | 954,304.38 | 0.18 |
| | | Base | 24.188818 | 1,130,924.02 | 44.600000 | 2,085,228.40 | 954,304.38 | 0.18 |
| 630402105 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | | | | | | | |
| | 18,657.000 | Local | 39.388495 | 734,871.15 | 37.530000 | 700,197.21 | -34,673.94 | 0.06 |
| | | Base | 39.388495 | 734,871.15 | 37.530000 | 700,197.21 | -34,673.94 | 0.06 |
| 633707104 | NATIONAL BANK HOLD CL A COMMON STOCK | | | | | | | |
| | 27,770.000 | Local | 35.414553 | 983,462.13 | 41.830000 | 1,161,619.10 | 178,156.97 | 0.10 |
| | | Base | 35.414553 | 983,462.13 | 41.830000 | 1,161,619.10 | 178,156.97 | 0.10 |
| 635017106 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,924.000 | Local | 28.598409 | 426,802.66 | 36.990000 | 552,038.76 | 125,236.10 | 0.05 |
| | | Base | 28.598409 | 426,802.66 | 36.990000 | 552,038.76 | 125,236.10 | 0.05 |
| 635906100 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | | | | | | | |
| | 7,907.000 | Local | 96.723603 | 764,793.53 | 184.420000 | 1,458,208.94 | 693,415.41 | 0.13 |
| | | Base | 96.723603 | 764,793.53 | 184.420000 | 1,458,208.94 | 693,415.41 | 0.13 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | | | | | | |
| | 3,366.000 | Local | 87.186976 | 293,471.36 | 126.570000 | 426,034.62 | 132,563.26 | 0.04 |
| | | Base | 87.186976 | 293,471.36 | 126.570000 | 426,034.62 | 132,563.26 | 0.04 |
| 63845R107 | NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 50,484.000 | Local | 26.121766 | 1,318,731.23 | 16.750000 | 845,607.00 | -473,124.23 | 0.07 |
| | | Base | 26.121766 | 1,318,731.23 | 16.750000 | 845,607.00 | -473,124.23 | 0.07 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | |
| | 42,226.000 | Local | 17.891671 | 755,493.72 | 8.560000 | 361,454.56 | -394,039.16 | 0.03 |
| | | Base | 17.891671 | 755,493.72 | 8.560000 | 361,454.56 | -394,039.16 | 0.03 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | |
| | 138,518.000 | Local | 7.734879 | 1,071,419.96 | 8.970000 | 1,242,506.46 | 171,086.50 | 0.11 |
| | | Base | 7.734879 | 1,071,419.96 | 8.970000 | 1,242,506.46 | 171,086.50 | 0.11 |



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|---|---|---|---|---|---|---|---|---|---|
| 64049M209 | NEOGENOMICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 81,983.000 | 18.531828 | 1,519,294.84 | 10.520000 | 862,461.16 | -656,833.68 | 0.08 |
| | | Base | | 18.531828 | 1,519,294.84 | 10.520000 | 862,461.16 | -656,833.68 | 0.08 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 43,432.000 | 29.687684 | 1,289,395.49 | 41.620000 | 1,807,639.84 | 518,244.35 | 0.16 |
| | | Base | | 29.687684 | 1,289,395.49 | 41.620000 | 1,807,639.84 | 518,244.35 | 0.16 |
| 642045108 | ATLAS ENERGY SOLUTIONS INC COMMON STOCK | | | | | | | | |
| | | Local | 48,630.000 | 21.471817 | 1,044,174.47 | 16.690000 | 811,634.70 | -232,539.77 | 0.07 |
| | | Base | | 21.471817 | 1,044,174.47 | 16.690000 | 811,634.70 | -232,539.77 | 0.07 |
| 64828T201 | RITHM CAPITAL CORP REIT USD.01 | | | | | | | | |
| | | Local | 290,589.000 | 9.457497 | 2,748,244.70 | 9.320000 | 2,708,289.48 | -39,955.22 | 0.24 |
| | | Base | | 9.457497 | 2,748,244.70 | 9.320000 | 2,708,289.48 | -39,955.22 | 0.24 |
| 649604840 | ADAMAS TRUST INC REIT USD.02 | | | | | | | | |
| | | Local | 53,402.000 | 18.057280 | 964,294.85 | 9.200000 | 491,298.40 | -472,996.45 | 0.04 |
| | | Base | | 18.057280 | 964,294.85 | 9.200000 | 491,298.40 | -472,996.45 | 0.04 |
| 651229106 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 265,751.000 | 8.718479 | 2,316,944.54 | 3.400000 | 903,553.40 | -1,413,391.14 | 0.08 |
| | | Base | | 8.718479 | 2,316,944.54 | 3.400000 | 903,553.40 | -1,413,391.14 | 0.08 |
| 65341D102 | NEXPOINT RESIDENTIAL REIT USD.01 | | | | | | | | |
| | | Local | 17,228.000 | 46.731672 | 805,093.24 | 29.060000 | 500,645.68 | -304,447.56 | 0.04 |
| | | Base | | 46.731672 | 805,093.24 | 29.060000 | 500,645.68 | -304,447.56 | 0.04 |
| 665531307 | NORTHERN OIL AND GAS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 65,479.000 | 32.260017 | 2,112,353.67 | 21.770000 | 1,425,477.83 | -686,875.84 | 0.13 |
| | | Base | | 32.260017 | 2,112,353.67 | 21.770000 | 1,425,477.83 | -686,875.84 | 0.13 |
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,784.000 | 12.292986 | 1,140,592.37 | 14.150000 | 1,312,893.60 | 172,301.23 | 0.12 |
| | | Base | | 12.292986 | 1,140,592.37 | 14.150000 | 1,312,893.60 | 172,301.23 | 0.12 |
| 66765N105 | NORTHWEST NATURAL HOLDING CO COMMON STOCK | | | | | | | | |
| | | Local | 26,349.000 | 50.295276 | 1,325,230.24 | 48.490000 | 1,277,663.01 | -47,567.23 | 0.11 |
| | | Base | | 50.295276 | 1,325,230.24 | 48.490000 | 1,277,663.01 | -47,567.23 | 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 |
|---|---|---|---|---|---|---|---|---|
| 67011P100 | DNOW INC COMMON STOCK USD.01 | | | | | | | |
| | 116,763.000 | Local | 11.289764 | 1,318,226.73 | 12.790000 | 1,493,398.77 | 175,172.04 | 0.13 |
| | | Base | 11.289764 | 1,318,226.73 | 12.790000 | 1,493,398.77 | 175,172.04 | 0.13 |
| 67098H104 | O I GLASS INC COMMON STOCK USD.01 | | | | | | | |
| | 97,200.000 | Local | 15.506785 | 1,507,259.49 | 8.750000 | 850,500.00 | -656,759.49 | 0.08 |
| | | Base | 15.506785 | 1,507,259.49 | 8.750000 | 850,500.00 | -656,759.49 | 0.08 |
| 67103X102 | OFG BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | 27,566.000 | Local | 19.659769 | 541,941.19 | 45.560000 | 1,255,906.96 | 713,965.77 | 0.11 |
| | | Base | 19.659769 | 541,941.19 | 45.560000 | 1,255,906.96 | 713,965.77 | 0.11 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | |
| | 9,915.000 | Local | 72.942005 | 723,219.98 | 216.750000 | 2,149,076.25 | 1,425,856.27 | 0.19 |
| | | Base | 72.942005 | 723,219.98 | 216.750000 | 2,149,076.25 | 1,425,856.27 | 0.19 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | |
| | 63,156.000 | Local | 13.729470 | 867,098.41 | 38.230000 | 2,414,453.88 | 1,547,355.47 | 0.21 |
| | | Base | 13.729470 | 867,098.41 | 38.230000 | 2,414,453.88 | 1,547,355.47 | 0.21 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | |
| | 28,725.000 | Local | 49.276538 | 1,415,468.56 | 44.140000 | 1,267,921.50 | -147,547.06 | 0.11 |
| | | Base | 49.276538 | 1,415,468.56 | 44.140000 | 1,267,921.50 | -147,547.06 | 0.11 |
| 68218J103 | OMNIAB INC COMMON STOCK USD.0001 | | | | | | | |
| | 62,740.000 | Local | 8.780774 | 550,905.73 | 2.700000 | 169,398.00 | -381,507.73 | 0.01 |
| | | Base | 8.780774 | 550,905.73 | 2.700000 | 169,398.00 | -381,507.73 | 0.01 |
| 68218J202 | OMNIAB INC 12.5 EARNOUT COMMON STOCK | | | | | | | |
| | 4,855.000 | Local | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 68218J301 | OMNIAB INC 15.00 EARNOUT COMMON STOCK | | | | | | | |
| | 4,855.000 | Local | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 68622V106 | ORGANON + CO COMMON STOCK USD.01 | | | | | | | |
| | 165,146.000 | Local | 15.529478 | 2,564,631.17 | 13.340000 | 2,203,047.64 | -361,583.53 | 0.19 |
| | | Base | 15.529478 | 2,564,631.17 | 13.340000 | 2,203,047.64 | -361,583.53 | 0.19 |



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|---|---|---|---|---|---|---|---|---|
| 689648103 | OTTER TAIL CORP COMMON STOCK USD5.0 | | | | | | | |
| | 26,663.000 | Local | 71.881260 | 1,916,570.03 | 86.660000 | 2,310,615.58 | 394,045.55 | 0.20 |
| | | Base | 71.881260 | 1,916,570.03 | 86.660000 | 2,310,615.58 | 394,045.55 | 0.20 |
| 69007J304 | OUTFRONT MEDIA INC REIT USD.01 | | | | | | | |
| | 96,143.000 | Local | 16.072155 | 1,545,225.22 | 32.240000 | 3,099,650.32 | 1,554,425.10 | 0.27 |
| | | Base | 16.072155 | 1,545,225.22 | 32.240000 | 3,099,650.32 | 1,554,425.10 | 0.27 |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | |
| | 8,866.000 | Local | 58.131382 | 515,392.83 | 44.620000 | 395,600.92 | -119,791.91 | 0.04 |
| | | Base | 58.131382 | 515,392.83 | 44.620000 | 395,600.92 | -119,791.91 | 0.04 |
| 69318J100 | PC CONNECTION INC COMMON STOCK USD.01 | | | | | | | |
| | 7,283.000 | Local | 51.431045 | 374,572.30 | 69.590000 | 506,823.97 | 132,251.67 | 0.04 |
| | | Base | 51.431045 | 374,572.30 | 69.590000 | 506,823.97 | 132,251.67 | 0.04 |
| 693282105 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | | | | | | |
| | 20,311.000 | Local | 19.482051 | 395,699.94 | 48.830000 | 991,786.13 | 596,086.19 | 0.09 |
| | | Base | 19.482051 | 395,699.94 | 48.830000 | 991,786.13 | 596,086.19 | 0.09 |
| 69343T107 | PJT PARTNERS INC A COMMON STOCK USD.01 | | | | | | | |
| | 15,477.000 | Local | 102.155729 | 1,581,064.21 | 152.900000 | 2,366,433.30 | 785,369.09 | 0.21 |
| | | Base | 102.155729 | 1,581,064.21 | 152.900000 | 2,366,433.30 | 785,369.09 | 0.21 |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 24,776.000 | Local | 31.535095 | 781,313.51 | 15.260000 | 378,081.76 | -403,231.75 | 0.03 |
| | | Base | 31.535095 | 781,313.51 | 15.260000 | 378,081.76 | -403,231.75 | 0.03 |
| 69366J200 | PTC THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 50,914.000 | Local | 78.148700 | 3,978,862.91 | 73.850000 | 3,759,998.90 | -218,864.01 | 0.33 |
| | | Base | 78.148700 | 3,978,862.91 | 73.850000 | 3,759,998.90 | -218,864.01 | 0.33 |
| 695127100 | PACIRA BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | 26,577.000 | Local | 40.536500 | 1,077,338.56 | 23.220000 | 617,117.94 | -460,220.62 | 0.05 |
| | | Base | 40.536500 | 1,077,338.56 | 23.220000 | 617,117.94 | -460,220.62 | 0.05 |
| 69753M105 | PALOMAR HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 16,961.000 | Local | 86.426478 | 1,465,879.50 | 107.040000 | 1,815,505.44 | 349,625.94 | 0.16 |
| | | Base | 86.426478 | 1,465,879.50 | 107.040000 | 1,815,505.44 | 349,625.94 | 0.16 |



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|---|---|---|---|---|---|---|---|---|---|
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,842.000 | 69.248022 | 1,443,267.28 | 34.210000 | 713,004.82 | -730,262.46 | 0.06 |
| | | Base | | 69.248022 | 1,443,267.28 | 34.210000 | 713,004.82 | -730,262.46 | 0.06 |
| 69888T207 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,970.000 | 17.837695 | 570,271.11 | 56.160000 | 1,795,435.20 | 1,225,164.09 | 0.16 |
| | | Base | | 17.837695 | 570,271.11 | 56.160000 | 1,795,435.20 | 1,225,164.09 | 0.16 |
| 700658107 | PARK NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 10,024.000 | 105.573490 | 1,058,268.66 | 171.560000 | 1,719,717.44 | 661,448.78 | 0.15 |
| | | Base | | 105.573490 | 1,058,268.66 | 171.560000 | 1,719,717.44 | 661,448.78 | 0.15 |
| 703343103 | PATRICK INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 21,154.000 | 37.391765 | 790,985.40 | 90.520000 | 1,914,860.08 | 1,123,874.68 | 0.17 |
| | | Base | | 37.391765 | 790,985.40 | 90.520000 | 1,914,860.08 | 1,123,874.68 | 0.17 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 219,413.000 | 8.100048 | 1,777,255.83 | 11.210000 | 2,459,619.73 | 682,363.90 | 0.22 |
| | | Base | | 8.100048 | 1,777,255.83 | 11.210000 | 2,459,619.73 | 682,363.90 | 0.22 |
| 70432V102 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,484.000 | 122.611175 | 3,124,623.18 | 139.670000 | 3,559,350.28 | 434,727.10 | 0.32 |
| | | Base | | 122.611175 | 3,124,623.18 | 139.670000 | 3,559,350.28 | 434,727.10 | 0.32 |
| 70451X104 | PAYONEER GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 184,201.000 | 7.014496 | 1,292,077.26 | 5.200000 | 957,845.20 | -334,232.06 | 0.08 |
| | | Base | | 7.014496 | 1,292,077.26 | 5.200000 | 957,845.20 | -334,232.06 | 0.08 |
| 704551100 | PEABODY ENERGY CORP COMMON STOCK | | | | | | | | |
| | | Local | 78,122.000 | 24.315927 | 1,899,608.82 | 27.050000 | 2,113,200.10 | 213,591.28 | 0.19 |
| | | Base | | 24.315927 | 1,899,608.82 | 27.050000 | 2,113,200.10 | 213,591.28 | 0.19 |
| 70509V100 | PEBBLEBROOK HOTEL TRUST REIT USD.01 | | | | | | | | |
| | | Local | 72,571.000 | 14.121864 | 1,024,837.80 | 15.250000 | 1,106,707.75 | 81,869.95 | 0.10 |
| | | Base | | 14.121864 | 1,024,837.80 | 15.250000 | 1,106,707.75 | 81,869.95 | 0.10 |
| 706915105 | PENGUIN SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,267.000 | 21.955369 | 664,523.14 | 55.830000 | 1,689,806.61 | 1,025,283.47 | 0.15 |
| | | Base | | 21.955369 | 664,523.14 | 55.830000 | 1,689,806.61 | 1,025,283.47 | 0.15 |



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|---|---|---|---|---|---|---|---|---|
| 707569109 | PENN ENTERTAINMENT INC COMMON STOCK USD.01 | | | | | | | |
| | 80,500.000 | Local | 18.354775 | 1,477,559.41 | 18.830000 | 1,515,815.00 | 38,255.59 | 0.13 |
| | | Base | 18.354775 | 1,477,559.41 | 18.830000 | 1,515,815.00 | 38,255.59 | 0.13 |
| 70931T103 | PENNYMAC MORTGAGE INVESTMENT REIT USD.01 | | | | | | | |
| | 55,104.000 | Local | 16.554785 | 912,234.86 | 10.460000 | 576,387.84 | -335,847.02 | 0.05 |
| | | Base | 16.554785 | 912,234.86 | 10.460000 | 576,387.84 | -335,847.02 | 0.05 |
| 71363P106 | PERDOCEO EDUCATION CORP COMMON STOCK USD.01 | | | | | | | |
| | 38,672.000 | Local | 10.215491 | 395,053.45 | 32.380000 | 1,252,199.36 | 857,145.91 | 0.11 |
| | | Base | 10.215491 | 395,053.45 | 32.380000 | 1,252,199.36 | 857,145.91 | 0.11 |
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | |
| | 13,093.000 | Local | 26.981673 | 353,271.05 | 30.790000 | 403,133.47 | 49,862.42 | 0.04 |
| | | Base | 26.981673 | 353,271.05 | 30.790000 | 403,133.47 | 49,862.42 | 0.04 |
| 71844V201 | PHILLIPS EDISON + COMPANY IN REIT USD.01 | | | | | | | |
| | 79,869.000 | Local | 33.915051 | 2,708,761.18 | 40.150000 | 3,206,740.35 | 497,979.17 | 0.28 |
| | | Base | 33.915051 | 2,708,761.18 | 40.150000 | 3,206,740.35 | 497,979.17 | 0.28 |
| 71880K101 | PHINIA INC COMMON STOCK USD.01 | | | | | | | |
| | 24,146.000 | Local | 34.283654 | 827,813.10 | 77.260000 | 1,865,519.96 | 1,037,706.86 | 0.17 |
| | | Base | 34.283654 | 827,813.10 | 77.260000 | 1,865,519.96 | 1,037,706.86 | 0.17 |
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | 37,479.000 | Local | 12.422995 | 465,601.42 | 32.350000 | 1,212,445.65 | 746,844.23 | 0.11 |
| | | Base | 12.422995 | 465,601.42 | 32.350000 | 1,212,445.65 | 746,844.23 | 0.11 |
| 724078209 | PIPER SANDLER COS COMMON STOCK USD.01 | | | | | | | |
| | 42,762.000 | Local | 22.474159 | 961,039.98 | 78.410000 | 3,352,968.42 | 2,391,928.44 | 0.30 |
| | | Base | 22.474159 | 961,039.98 | 78.410000 | 3,352,968.42 | 2,391,928.44 | 0.30 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1.0 | | | | | | | |
| | 94,266.000 | Local | 5.838108 | 550,335.06 | 16.100000 | 1,517,682.60 | 967,347.54 | 0.13 |
| | | Base | 5.838108 | 550,335.06 | 16.100000 | 1,517,682.60 | 967,347.54 | 0.13 |
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | |
| | 17,036.000 | Local | 55.004773 | 937,061.31 | 268.360000 | 4,571,780.96 | 3,634,719.65 | 0.40 |
| | | Base | 55.004773 | 937,061.31 | 268.360000 | 4,571,780.96 | 3,634,719.65 | 0.40 |



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|---|---|---|---|---|---|---|---|---|---|
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,744.000 | 103.128103 | 2,758,057.98 | 284.420000 | 7,606,528.48 | 4,848,470.50 | 0.67 |
| | | Base | | 103.128103 | 2,758,057.98 | 284.420000 | 7,606,528.48 | 4,848,470.50 | 0.67 |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 35,043.000 | 36.192100 | 1,268,279.76 | 84.000000 | 2,943,612.00 | 1,675,332.24 | 0.26 |
| | | Base | | 36.192100 | 1,268,279.76 | 84.000000 | 2,943,612.00 | 1,675,332.24 | 0.26 |
| 740367404 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | | | | | | | |
| | | Local | 7,234.000 | 64.311309 | 465,228.01 | 95.820000 | 693,161.88 | 227,933.87 | 0.06 |
| | | Base | | 64.311309 | 465,228.01 | 95.820000 | 693,161.88 | 227,933.87 | 0.06 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,175.000 | 54.573871 | 1,646,766.56 | 47.530000 | 1,434,217.75 | -212,548.81 | 0.13 |
| | | Base | | 54.573871 | 1,646,766.56 | 47.530000 | 1,434,217.75 | -212,548.81 | 0.13 |
| 741511109 | PRICESMART INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 16,119.000 | 72.088434 | 1,161,993.46 | 169.990000 | 2,740,068.81 | 1,578,075.35 | 0.24 |
| | | Base | | 72.088434 | 1,161,993.46 | 169.990000 | 2,740,068.81 | 1,578,075.35 | 0.24 |
| 74164F103 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 28,246.000 | 143.641138 | 4,057,287.59 | 125.780000 | 3,552,781.88 | -504,505.71 | 0.31 |
| | | Base | | 143.641138 | 4,057,287.59 | 125.780000 | 3,552,781.88 | -504,505.71 | 0.31 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,600.000 | 31.497346 | 1,026,813.49 | 23.990000 | 782,074.00 | -244,739.49 | 0.07 |
| | | Base | | 31.497346 | 1,026,813.49 | 23.990000 | 782,074.00 | -244,739.49 | 0.07 |
| 74276R102 | PRIVIA HEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,356.000 | 26.421684 | 1,938,189.05 | 21.510000 | 1,577,887.56 | -360,301.49 | 0.14 |
| | | Base | | 26.421684 | 1,938,189.05 | 21.510000 | 1,577,887.56 | -360,301.49 | 0.14 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,214.000 | 33.479816 | 911,119.72 | 32.830000 | 893,435.62 | -17,684.10 | 0.08 |
| | | Base | | 33.479816 | 911,119.72 | 32.830000 | 893,435.62 | -17,684.10 | 0.08 |
| 74340E103 | PROGYNY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 51,086.000 | 16.716588 | 853,983.59 | 25.560000 | 1,305,758.16 | 451,774.57 | 0.12 |
| | | Base | | 16.716588 | 853,983.59 | 25.560000 | 1,305,758.16 | 451,774.57 | 0.12 |



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|---|---|---|---|---|---|---|---|---|
| 74366E102 | PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001 | | | | | | | |
| | 37,184.000 | Local | 34.583872 | 1,285,966.69 | 99.560000 | 3,702,039.04 | 2,416,072.35 | 0.33 |
| | | Base | 34.583872 | 1,285,966.69 | 99.560000 | 3,702,039.04 | 2,416,072.35 | 0.33 |
| 743713109 | PROTO LABS INC COMMON STOCK USD.001 | | | | | | | |
| | 15,051.000 | Local | 71.360710 | 1,074,050.05 | 75.760000 | 1,140,263.76 | 66,213.71 | 0.10 |
| | | Base | 71.360710 | 1,074,050.05 | 75.760000 | 1,140,263.76 | 66,213.71 | 0.10 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | 83,011.000 | Local | 16.695823 | 1,385,936.95 | 22.190000 | 1,842,014.09 | 456,077.14 | 0.16 |
| | | Base | 16.695823 | 1,385,936.95 | 22.190000 | 1,842,014.09 | 456,077.14 | 0.16 |
| 747316107 | QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0 | | | | | | | |
| | 8,763.000 | Local | 105.048353 | 920,538.72 | 143.530000 | 1,257,753.39 | 337,214.67 | 0.11 |
| | | Base | 105.048353 | 920,538.72 | 143.530000 | 1,257,753.39 | 337,214.67 | 0.11 |
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | |
| | 53,601.000 | Local | 69.258371 | 3,712,317.97 | 103.560000 | 5,550,919.56 | 1,838,601.59 | 0.49 |
| | | Base | 69.258371 | 3,712,317.97 | 103.560000 | 5,550,919.56 | 1,838,601.59 | 0.49 |
| 74736L109 | Q2 HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 39,667.000 | Local | 77.467065 | 3,072,886.05 | 47.350000 | 1,878,232.45 | -1,194,653.60 | 0.17 |
| | | Base | 77.467065 | 3,072,886.05 | 47.350000 | 1,878,232.45 | -1,194,653.60 | 0.17 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | |
| | 29,207.000 | Local | 20.190352 | 589,699.61 | 18.610000 | 543,542.27 | -46,157.34 | 0.05 |
| | | Base | 20.190352 | 589,699.61 | 18.610000 | 543,542.27 | -46,157.34 | 0.05 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | |
| | 36,230.000 | Local | 11.214468 | 406,300.16 | 12.520000 | 453,599.60 | 47,299.44 | 0.04 |
| | | Base | 11.214468 | 406,300.16 | 12.520000 | 453,599.60 | 47,299.44 | 0.04 |
| 749660106 | RPC INC COMMON STOCK USD.1 | | | | | | | |
| | 56,561.000 | Local | 5.582234 | 315,736.71 | 6.620000 | 374,433.82 | 58,697.11 | 0.03 |
| | | Base | 5.582234 | 315,736.71 | 6.620000 | 374,433.82 | 58,697.11 | 0.03 |
| 74982T103 | RXO INC COMMON STOCK USD.01 | | | | | | | |
| | 104,182.000 | Local | 18.098401 | 1,885,527.59 | 25.580000 | 2,664,975.56 | 779,447.97 | 0.24 |
| | | Base | 18.098401 | 1,885,527.59 | 25.580000 | 2,664,975.56 | 779,447.97 | 0.24 |

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|---|---|---|---|---|---|---|---|---|
| 750236101 | RADIAN GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 86,227.000 | Local | 25.016590 | 2,157,105.53 | 34.150000 | 2,944,652.05 | 787,546.52 | 0.26 |
| | | Base | 25.016590 | 2,157,105.53 | 34.150000 | 2,944,652.05 | 787,546.52 | 0.26 |
| 750491102 | RADNET INC COMMON STOCK USD.0001 | | | | | | | |
| | 44,194.000 | Local | 26.148021 | 1,155,585.66 | 55.530000 | 2,454,092.82 | 1,298,507.16 | 0.22 |
| | | Base | 26.148021 | 1,155,585.66 | 55.530000 | 2,454,092.82 | 1,298,507.16 | 0.22 |
| 750940108 | RALLIANT CORP COMMON STOCK USD.01 | | | | | | | |
| | 71,488.000 | Local | 45.669546 | 3,264,824.52 | 61.870000 | 4,422,962.56 | 1,158,138.04 | 0.39 |
| | | Base | 45.669546 | 3,264,824.52 | 61.870000 | 4,422,962.56 | 1,158,138.04 | 0.39 |
| 75700L108 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 30,748.000 | Local | 58.134087 | 1,787,506.90 | 58.380000 | 1,795,068.24 | 7,561.34 | 0.16 |
| | | Base | 58.134087 | 1,787,506.90 | 58.380000 | 1,795,068.24 | 7,561.34 | 0.16 |
| 758075402 | REDWOOD TRUST INC REIT USD.01 | | | | | | | |
| | 79,367.000 | Local | 10.266277 | 814,803.62 | 5.420000 | 430,169.14 | -384,634.48 | 0.04 |
| | | Base | 10.266277 | 814,803.62 | 5.420000 | 430,169.14 | -384,634.48 | 0.04 |
| 75960P104 | REMITLY GLOBAL INC COMMON STOCK USD.0001 | | | | | | | |
| | 108,539.000 | Local | 21.576669 | 2,341,910.05 | 20.020000 | 2,172,950.78 | -168,959.27 | 0.19 |
| | | Base | 21.576669 | 2,341,910.05 | 20.020000 | 2,172,950.78 | -168,959.27 | 0.19 |
| 75970E107 | RENASANT CORP COMMON STOCK USD5.0 | | | | | | | |
| | 60,122.000 | Local | 31.801965 | 1,911,997.76 | 40.720000 | 2,448,167.84 | 536,170.08 | 0.22 |
| | | Base | 31.801965 | 1,911,997.76 | 40.720000 | 2,448,167.84 | 536,170.08 | 0.22 |
| 76009N100 | UPBOUND GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 33,485.000 | Local | 23.618167 | 790,854.33 | 19.210000 | 643,246.85 | -147,607.48 | 0.06 |
| | | Base | 23.618167 | 790,854.33 | 19.210000 | 643,246.85 | -147,607.48 | 0.06 |
| 76118Y104 | RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 87,639.000 | Local | 15.896036 | 1,393,112.74 | 31.270000 | 2,740,471.53 | 1,347,358.79 | 0.24 |
| | | Base | 15.896036 | 1,393,112.74 | 31.270000 | 2,740,471.53 | 1,347,358.79 | 0.24 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | 18,083.000 | Local | 12.660953 | 228,948.02 | 46.760000 | 845,561.08 | 616,613.06 | 0.07 |
| | | Base | 12.660953 | 228,948.02 | 46.760000 | 845,561.08 | 616,613.06 | 0.07 |



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|---|---|---|---|---|---|---|---|---|
| 76171L106 | REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001 | | | | | | | |
| | 34,718.000 | Local | 22.900531 | 795,060.64 | 21.670000 | 752,339.06 | -42,721.58 | 0.07 |
| | | Base | 22.900531 | 795,060.64 | 21.670000 | 752,339.06 | -42,721.58 | 0.07 |
| 76680R206 | RINGCENTRAL INC CLASS A COMMON STOCK USD.0001 | | | | | | | |
| | 39,641.000 | Local | 37.108654 | 1,471,024.17 | 43.310000 | 1,716,851.71 | 245,827.54 | 0.15 |
| | | Base | 37.108654 | 1,471,024.17 | 43.310000 | 1,716,851.71 | 245,827.54 | 0.15 |
| 770323103 | ROBERT HALF INC COMMON STOCK USD.001 | | | | | | | |
| | 62,938.000 | Local | 62.993985 | 3,964,715.42 | 29.440000 | 1,852,894.72 | -2,111,820.70 | 0.16 |
| | | Base | 62.993985 | 3,964,715.42 | 29.440000 | 1,852,894.72 | -2,111,820.70 | 0.16 |
| 775133101 | ROGERS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 10,659.000 | Local | 104.964952 | 1,118,821.42 | 141.520000 | 1,508,461.68 | 389,640.26 | 0.13 |
| | | Base | 104.964952 | 1,118,821.42 | 141.520000 | 1,508,461.68 | 389,640.26 | 0.13 |
| 781846209 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 38,718.000 | Local | 47.147212 | 1,825,445.75 | 69.330000 | 2,684,318.94 | 858,873.19 | 0.24 |
| | | Base | 47.147212 | 1,825,445.75 | 69.330000 | 2,684,318.94 | 858,873.19 | 0.24 |
| 78377T107 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | | | | | | | |
| | 39,948.000 | Local | 84.018863 | 3,356,385.53 | 115.130000 | 4,599,213.24 | 1,242,827.71 | 0.41 |
| | | Base | 84.018863 | 3,356,385.53 | 115.130000 | 4,599,213.24 | 1,242,827.71 | 0.41 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | |
| | 23,942.000 | Local | 27.463137 | 657,522.43 | 45.090000 | 1,079,544.78 | 422,022.35 | 0.10 |
| | | Base | 27.463137 | 657,522.43 | 45.090000 | 1,079,544.78 | 422,022.35 | 0.10 |
| 784305104 | H2O AMERICA COMMON STOCK | | | | | | | |
| | 23,235.000 | Local | 74.415290 | 1,729,039.26 | 57.830000 | 1,343,680.05 | -385,359.21 | 0.12 |
| | | Base | 74.415290 | 1,729,039.26 | 57.830000 | 1,343,680.05 | -385,359.21 | 0.12 |
| 78435P105 | SEZZLE INC COMMON STOCK | | | | | | | |
| | 10,865.000 | Local | 69.654119 | 756,792.00 | 118.150000 | 1,283,699.75 | 526,907.75 | 0.11 |
| | | Base | 69.654119 | 756,792.00 | 118.150000 | 1,283,699.75 | 526,907.75 | 0.11 |
| 78440X887 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | |
| | 44,982.000 | Local | 27.659684 | 1,244,187.90 | 45.400000 | 2,042,182.80 | 797,994.90 | 0.18 |
| | | Base | 27.659684 | 1,244,187.90 | 45.400000 | 2,042,182.80 | 797,994.90 | 0.18 |



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|---|---|---|---|---|---|---|---|---|
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | |
| | 131,207.000 | Local | 24.234397 | 3,179,722.48 | 30.710000 | 4,029,366.97 | 849,644.49 | 0.36 |
| | | Base | 24.234397 | 3,179,722.48 | 30.710000 | 4,029,366.97 | 849,644.49 | 0.36 |
| 78463M107 | SPS COMMERCE INC COMMON STOCK USD.001 | | | | | | | |
| | 23,897.000 | Local | 66.012953 | 1,577,511.54 | 56.750000 | 1,356,154.75 | -221,356.79 | 0.12 |
| | | Base | 66.012953 | 1,577,511.54 | 56.750000 | 1,356,154.75 | -221,356.79 | 0.12 |
| 78573M104 | SABRE CORP COMMON STOCK USD.01 | | | | | | | |
| | 255,645.000 | Local | 5.060983 | 1,293,814.88 | 1.760000 | 449,935.20 | -843,879.68 | 0.04 |
| | | Base | 5.060983 | 1,293,814.88 | 1.760000 | 449,935.20 | -843,879.68 | 0.04 |
| 78646V107 | SAFEHOLD INC REIT USD.001 | | | | | | | |
| | 29,246.000 | Local | 47.388550 | 1,385,925.54 | 14.970000 | 437,812.62 | -948,112.92 | 0.04 |
| | | Base | 47.388550 | 1,385,925.54 | 14.970000 | 437,812.62 | -948,112.92 | 0.04 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 9,484.000 | Local | 66.543060 | 631,094.38 | 70.170000 | 665,492.28 | 34,397.90 | 0.06 |
| | | Base | 66.543060 | 631,094.38 | 70.170000 | 665,492.28 | 34,397.90 | 0.06 |
| 790148100 | ST JOE CO/THE COMMON STOCK | | | | | | | |
| | 25,358.000 | Local | 30.134530 | 764,151.40 | 63.630000 | 1,613,529.54 | 849,378.14 | 0.14 |
| | | Base | 30.134530 | 764,151.40 | 63.630000 | 1,613,529.54 | 849,378.14 | 0.14 |
| 79546E104 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 61,681.000 | Local | 9.773611 | 602,846.11 | 13.280000 | 819,123.68 | 216,277.57 | 0.07 |
| | | Base | 9.773611 | 602,846.11 | 13.280000 | 819,123.68 | 216,277.57 | 0.07 |
| 800422107 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | | | | | | |
| | 5,799.000 | Local | 76.650033 | 444,493.54 | 74.910000 | 434,403.09 | -10,090.45 | 0.04 |
| | | Base | 76.650033 | 444,493.54 | 74.910000 | 434,403.09 | -10,090.45 | 0.04 |
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | |
| | 34,638.000 | Local | 32.419496 | 1,122,946.50 | 259.730000 | 8,996,527.74 | 7,873,581.24 | 0.80 |
| | | Base | 32.419496 | 1,122,946.50 | 259.730000 | 8,996,527.74 | 7,873,581.24 | 0.80 |
| 803607100 | SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001 | | | | | | | |
| | 65,466.000 | Local | 17.656331 | 1,155,889.34 | 17.870000 | 1,169,877.42 | 13,988.08 | 0.10 |
| | | Base | 17.656331 | 1,155,889.34 | 17.870000 | 1,169,877.42 | 13,988.08 | 0.10 |



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|---|---|---|---|---|---|---|---|---|
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | |
| | 7,949.000 | Local | 41.514533 | 329,999.02 | 34.660000 | 275,512.34 | -54,486.68 | 0.02 |
| | | Base | 41.514533 | 329,999.02 | 34.660000 | 275,512.34 | -54,486.68 | 0.02 |
| 806037107 | SCANSOURCE INC COMMON STOCK | | | | | | | |
| | 12,648.000 | Local | 33.654295 | 425,659.52 | 46.270000 | 585,222.96 | 159,563.44 | 0.05 |
| | | Base | 33.654295 | 425,659.52 | 46.270000 | 585,222.96 | 159,563.44 | 0.05 |
| 80689H102 | SCHNEIDER NATIONAL INC CL B COMMON STOCK | | | | | | | |
| | 31,765.000 | Local | 26.654668 | 846,685.53 | 35.340000 | 1,122,575.10 | 275,889.57 | 0.10 |
| | | Base | 26.654668 | 846,685.53 | 35.340000 | 1,122,575.10 | 275,889.57 | 0.10 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,516.000 | Local | 32.547933 | 472,465.79 | 40.500000 | 587,898.00 | 115,432.21 | 0.05 |
| | | Base | 32.547933 | 472,465.79 | 40.500000 | 587,898.00 | 115,432.21 | 0.05 |
| 80810D103 | SCHRODINGER INC COMMON STOCK USD.01 | | | | | | | |
| | 35,642.000 | Local | 44.055781 | 1,570,236.14 | 15.200000 | 541,758.40 | -1,028,477.74 | 0.05 |
| | | Base | 44.055781 | 1,570,236.14 | 15.200000 | 541,758.40 | -1,028,477.74 | 0.05 |
| 811707801 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | | | | | | |
| | 60,312.000 | Local | 28.708346 | 1,731,457.76 | 30.310000 | 1,828,056.72 | 96,598.96 | 0.16 |
| | | Base | 28.708346 | 1,731,457.76 | 30.310000 | 1,828,056.72 | 96,598.96 | 0.16 |
| 81282V100 | UNITED PARKS + RESORTS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,358.000 | Local | 51.204128 | 888,801.26 | 40.130000 | 696,576.54 | -192,224.72 | 0.06 |
| | | Base | 51.204128 | 888,801.26 | 40.130000 | 696,576.54 | -192,224.72 | 0.06 |
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | 69,901.000 | Local | 9.892506 | 691,496.08 | 16.500000 | 1,153,366.50 | 461,870.42 | 0.10 |
| | | Base | 9.892506 | 691,496.08 | 16.500000 | 1,153,366.50 | 461,870.42 | 0.10 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | |
| | 58,033.000 | Local | 31.774971 | 1,843,996.88 | 152.540000 | 8,852,353.82 | 7,008,356.94 | 0.78 |
| | | Base | 31.774971 | 1,843,996.88 | 152.540000 | 8,852,353.82 | 7,008,356.94 | 0.78 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | |
| | 27,214.000 | Local | 63.043968 | 1,715,678.54 | 113.850000 | 3,098,313.90 | 1,382,635.36 | 0.27 |
| | | Base | 63.043968 | 1,715,678.54 | 113.850000 | 3,098,313.90 | 1,382,635.36 | 0.27 |

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|---|---|---|---|---|---|---|---|---|
| 81768T108 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | | | | | | | |
| | 32,012.000 | Local | 41.212925 | 1,319,308.14 | 77.990000 | 2,496,615.88 | 1,177,307.74 | 0.22 |
| | | Base | 41.212925 | 1,319,308.14 | 77.990000 | 2,496,615.88 | 1,177,307.74 | 0.22 |
| 819047101 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 25,466.000 | Local | 61.423432 | 1,564,209.11 | 64.310000 | 1,637,718.46 | 73,509.35 | 0.14 |
| | | Base | 61.423432 | 1,564,209.11 | 64.310000 | 1,637,718.46 | 73,509.35 | 0.14 |
| 82312B106 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | | | | | | | |
| | 28,845.000 | Local | 32.247622 | 930,182.67 | 15.950000 | 460,077.75 | -470,104.92 | 0.04 |
| | | Base | 32.247622 | 930,182.67 | 15.950000 | 460,077.75 | -470,104.92 | 0.04 |
| 825690100 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | | | | | | |
| | 15,346.000 | Local | 51.352519 | 788,055.76 | 14.890000 | 228,501.94 | -559,553.82 | 0.02 |
| | | Base | 51.352519 | 788,055.76 | 14.890000 | 228,501.94 | -559,553.82 | 0.02 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | 91,910.000 | Local | 22.757492 | 2,091,641.13 | 21.450000 | 1,971,469.50 | -120,171.63 | 0.17 |
| | | Base | 22.757492 | 2,091,641.13 | 21.450000 | 1,971,469.50 | -120,171.63 | 0.17 |
| 82900L102 | SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001 | | | | | | | |
| | 54,958.000 | Local | 32.698258 | 1,797,030.88 | 11.520000 | 633,116.16 | -1,163,914.72 | 0.06 |
| | | Base | 32.698258 | 1,797,030.88 | 11.520000 | 633,116.16 | -1,163,914.72 | 0.06 |
| 83001C108 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025 | | | | | | | |
| | 64,418.000 | Local | 45.369825 | 2,922,633.39 | 21.010000 | 1,353,422.18 | -1,569,211.21 | 0.12 |
| | | Base | 45.369825 | 2,922,633.39 | 21.010000 | 1,353,422.18 | -1,569,211.21 | 0.12 |
| 830830105 | CHAMPION HOMES INC COMMON STOCK USD.028 | | | | | | | |
| | 35,297.000 | Local | 90.618553 | 3,198,563.06 | 73.630000 | 2,598,918.11 | -599,644.95 | 0.23 |
| | | Base | 90.618553 | 3,198,563.06 | 73.630000 | 2,598,918.11 | -599,644.95 | 0.23 |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | |
| | 25,536.000 | Local | 28.157760 | 719,036.56 | 85.650000 | 2,187,158.40 | 1,468,121.84 | 0.19 |
| | | Base | 28.157760 | 719,036.56 | 85.650000 | 2,187,158.40 | 1,468,121.84 | 0.19 |
| 83417M104 | SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | |
| | 37,605.000 | Local | 82.068166 | 3,086,173.37 | 76.350000 | 2,871,141.75 | -215,031.62 | 0.25 |
| | | Base | 82.068166 | 3,086,173.37 | 76.350000 | 2,871,141.75 | -215,031.62 | 0.25 |



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|---|---|---|---|---|---|---|---|---|---|
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,442.000 | 26.216376 | 247,535.02 | 82.620000 | 780,098.04 | 532,563.02 | 0.07 |
| | | Base | | 26.216376 | 247,535.02 | 82.620000 | 780,098.04 | 532,563.02 | 0.07 |
| 83570H108 | SONOS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 76,331.000 | 26.131042 | 1,994,608.53 | 15.780000 | 1,204,503.18 | -790,105.35 | 0.11 |
| | | Base | | 26.131042 | 1,994,608.53 | 15.780000 | 1,204,503.18 | -790,105.35 | 0.11 |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 17,817.000 | 30.697309 | 546,933.96 | 32.760000 | 583,684.92 | 36,750.96 | 0.05 |
| | | Base | | 30.697309 | 546,933.96 | 32.760000 | 583,684.92 | 36,750.96 | 0.05 |
| 85208T107 | SPRINKLR INC A COMMON STOCK USD.00003 | | | | | | | | |
| | | Local | 77,871.000 | 11.857198 | 923,331.89 | 5.580000 | 434,520.18 | -488,811.71 | 0.04 |
| | | Base | | 11.857198 | 923,331.89 | 5.580000 | 434,520.18 | -488,811.71 | 0.04 |
| 852312305 | STAAR SURGICAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,699.000 | 40.638592 | 1,288,202.73 | 29.890000 | 947,483.11 | -340,719.62 | 0.08 |
| | | Base | | 40.638592 | 1,288,202.73 | 29.890000 | 947,483.11 | -340,719.62 | 0.08 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 13,313.000 | 29.930518 | 398,464.99 | 39.190000 | 521,736.47 | 123,271.48 | 0.05 |
| | | Base | | 29.930518 | 398,464.99 | 39.190000 | 521,736.47 | 123,271.48 | 0.05 |
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 7,688.000 | 68.865777 | 529,440.09 | 277.010000 | 2,129,652.88 | 1,600,212.79 | 0.19 |
| | | Base | | 68.865777 | 529,440.09 | 277.010000 | 2,129,652.88 | 1,600,212.79 | 0.19 |
| 858586100 | STEPAN CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,713.000 | 68.438996 | 938,503.95 | 52.850000 | 724,732.05 | -213,771.90 | 0.06 |
| | | Base | | 68.438996 | 938,503.95 | 52.850000 | 724,732.05 | -213,771.90 | 0.06 |
| 858927106 | STELLAR BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,993.000 | 26.002104 | 753,879.01 | 37.340000 | 1,082,598.62 | 328,719.61 | 0.10 |
| | | Base | | 26.002104 | 753,879.01 | 37.340000 | 1,082,598.62 | 328,719.61 | 0.10 |
| 85914M107 | STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 46,601.000 | 49.148926 | 2,290,389.10 | 49.310000 | 2,297,895.31 | 7,506.21 | 0.20 |
| | | Base | | 49.148926 | 2,290,389.10 | 49.310000 | 2,297,895.31 | 7,506.21 | 0.20 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,993.000 | 37.539497 | 712,987.66 | 64.980000 | 1,234,165.14 | 521,177.48 | 0.11 |
| | | Base | | 37.539497 | 712,987.66 | 64.980000 | 1,234,165.14 | 521,177.48 | 0.11 |
| 861896108 | STONEX GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,538.000 | 18.870796 | 840,467.52 | 113.350000 | 5,048,382.30 | 4,207,914.78 | 0.45 |
| | | Base | | 18.870796 | 840,467.52 | 113.350000 | 5,048,382.30 | 4,207,914.78 | 0.45 |
| 86272C103 | STRATEGIC EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,865.000 | 77.180684 | 1,147,290.87 | 76.750000 | 1,140,888.75 | -6,402.12 | 0.10 |
| | | Base | | 77.180684 | 1,147,290.87 | 76.750000 | 1,140,888.75 | -6,402.12 | 0.10 |
| 86333M108 | STRIDE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 26,783.000 | 50.449236 | 1,351,181.88 | 92.380000 | 2,474,213.54 | 1,123,031.66 | 0.22 |
| | | Base | | 50.449236 | 1,351,181.88 | 92.380000 | 2,474,213.54 | 1,123,031.66 | 0.22 |
| 86771W105 | SUNRUN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 146,683.000 | 12.912197 | 1,893,999.74 | 16.720000 | 2,452,539.76 | 558,540.02 | 0.22 |
| | | Base | | 12.912197 | 1,893,999.74 | 16.720000 | 2,452,539.76 | 558,540.02 | 0.22 |
| 867892101 | SUNSTONE HOTEL INVESTORS INC REIT USD.01 | | | | | | | | |
| | | Local | 120,643.000 | 10.712629 | 1,292,403.74 | 10.820000 | 1,305,357.26 | 12,953.52 | 0.12 |
| | | Base | | 10.712629 | 1,292,403.74 | 10.820000 | 1,305,357.26 | 12,953.52 | 0.12 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,155.000 | 23.097930 | 835,105.67 | 46.180000 | 1,669,637.90 | 834,532.23 | 0.15 |
| | | Base | | 23.097930 | 835,105.67 | 46.180000 | 1,669,637.90 | 834,532.23 | 0.15 |
| 871332102 | SYLVAMO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,136.000 | 37.758047 | 798,054.09 | 39.270000 | 830,010.72 | 31,956.63 | 0.07 |
| | | Base | | 37.758047 | 798,054.09 | 39.270000 | 830,010.72 | 31,956.63 | 0.07 |
| 87484T108 | TALOS ENERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 79,704.000 | 13.578517 | 1,082,262.10 | 14.670000 | 1,169,257.68 | 86,995.58 | 0.10 |
| | | Base | | 13.578517 | 1,082,262.10 | 14.670000 | 1,169,257.68 | 86,995.58 | 0.10 |
| 875372203 | TANDEM DIABETES CARE INC COMMON STOCK | | | | | | | | |
| | | Local | 43,392.000 | 38.771289 | 1,682,363.78 | 17.200000 | 746,342.40 | -936,021.38 | 0.07 |
| | | Base | | 38.771289 | 1,682,363.78 | 17.200000 | 746,342.40 | -936,021.38 | 0.07 |



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|---|---|---|---|---|---|---|---|---|
| 875465106 | TANGER INC REIT USD.01 | | | | | | | |
| | 73,142.000 | Local | 16.866770 | 1,233,669.31 | 36.070000 | 2,638,231.94 | 1,404,562.63 | 0.23 |
| | | Base | 16.866770 | 1,233,669.31 | 36.070000 | 2,638,231.94 | 1,404,562.63 | 0.23 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1.0 | | | | | | | |
| | 28,063.000 | Local | 129.252700 | 3,627,218.52 | 128.640000 | 3,610,024.32 | -17,194.20 | 0.32 |
| | | Base | 129.252700 | 3,627,218.52 | 128.640000 | 3,610,024.32 | -17,194.20 | 0.32 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | |
| | 62,612.000 | Local | 20.665881 | 1,293,932.13 | 39.110000 | 2,448,755.32 | 1,154,823.19 | 0.22 |
| | | Base | 20.665881 | 1,293,932.13 | 39.110000 | 2,448,755.32 | 1,154,823.19 | 0.22 |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | |
| | 11,547.000 | Local | 56.974479 | 657,884.31 | 86.110000 | 994,312.17 | 336,427.86 | 0.09 |
| | | Base | 56.974479 | 657,884.31 | 86.110000 | 994,312.17 | 336,427.86 | 0.09 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | |
| | 59,052.000 | Local | 22.602192 | 1,334,704.67 | 34.050000 | 2,010,720.60 | 676,015.93 | 0.18 |
| | | Base | 22.602192 | 1,334,704.67 | 34.050000 | 2,010,720.60 | 676,015.93 | 0.18 |
| 88146M101 | TERRENO REALTY CORP REIT USD.01 | | | | | | | |
| | 65,963.000 | Local | 52.309698 | 3,450,504.61 | 65.690000 | 4,333,109.47 | 882,604.86 | 0.38 |
| | | Base | 52.309698 | 3,450,504.61 | 65.690000 | 4,333,109.47 | 882,604.86 | 0.38 |
| 88322Q108 | TG THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 86,020.000 | Local | 22.765964 | 1,958,328.22 | 37.940000 | 3,263,598.80 | 1,305,270.58 | 0.29 |
| | | Base | 22.765964 | 1,958,328.22 | 37.940000 | 3,263,598.80 | 1,305,270.58 | 0.29 |
| 88642R109 | TIDEWATER INC COMMON STOCK | | | | | | | |
| | 29,136.000 | Local | 89.496431 | 2,607,568.00 | 73.490000 | 2,141,204.64 | -466,363.36 | 0.19 |
| | | Base | 89.496431 | 2,607,568.00 | 73.490000 | 2,141,204.64 | -466,363.36 | 0.19 |
| 887399103 | METALLUS INC COMMON STOCK | | | | | | | |
| | 22,893.000 | Local | 15.382629 | 352,154.52 | 19.650000 | 449,847.45 | 97,692.93 | 0.04 |
| | | Base | 15.382629 | 352,154.52 | 19.650000 | 449,847.45 | 97,692.93 | 0.04 |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | |
| | 8,045.000 | Local | 58.432369 | 470,088.41 | 86.150000 | 693,076.75 | 222,988.34 | 0.06 |
| | | Base | 58.432369 | 470,088.41 | 86.150000 | 693,076.75 | 222,988.34 | 0.06 |



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|---|---|---|---|---|---|---|---|---|
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | |
| | 12,889.000 | Local | 32.202999 | 415,064.45 | 37.710000 | 486,044.19 | 70,979.74 | 0.04 |
| | | Base | 32.202999 | 415,064.45 | 37.710000 | 486,044.19 | 70,979.74 | 0.04 |
| 89377M109 | TRANSMEDICS GROUP INC COMMON STOCK | | | | | | | |
| | 21,593.000 | Local | 138.153415 | 2,983,146.70 | 67.200000 | 1,451,049.60 | -1,532,097.10 | 0.13 |
| | | Base | 138.153415 | 2,983,146.70 | 67.200000 | 1,451,049.60 | -1,532,097.10 | 0.13 |
| 894CVR018 | CONTRA TREEHOUSE FOODS COMMON STOCK | | | | | | | |
| | 28,243.000 | Local | 1.930000 | 54,508.99 | 1.930000 | 54,508.99 | 0.00 | 0.00 |
| | | Base | 1.930000 | 54,508.99 | 1.930000 | 54,508.99 | 0.00 | 0.00 |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 51,102.000 | Local | 24.334528 | 1,243,543.03 | 32.440000 | 1,657,748.88 | 414,205.85 | 0.15 |
| | | Base | 24.334528 | 1,243,543.03 | 32.440000 | 1,657,748.88 | 414,205.85 | 0.15 |
| 89679E300 | TRIUMPH FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 14,190.000 | Local | 52.026278 | 738,252.89 | 71.250000 | 1,011,037.50 | 272,784.61 | 0.09 |
| | | Base | 52.026278 | 738,252.89 | 71.250000 | 1,011,037.50 | 272,784.61 | 0.09 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | |
| | 72,634.000 | Local | 16.075063 | 1,167,596.16 | 11.180000 | 812,048.12 | -355,548.04 | 0.07 |
| | | Base | 16.075063 | 1,167,596.16 | 11.180000 | 812,048.12 | -355,548.04 | 0.07 |
| 898202106 | TRUPANION INC COMMON STOCK USD.00001 | | | | | | | |
| | 21,514.000 | Local | 73.781788 | 1,587,341.38 | 21.820000 | 469,435.48 | -1,117,905.90 | 0.04 |
| | | Base | 73.781788 | 1,587,341.38 | 21.820000 | 469,435.48 | -1,117,905.90 | 0.04 |
| 898349204 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | | | | | | | |
| | 11,543.000 | Local | 29.621495 | 341,920.92 | 51.810000 | 598,042.83 | 256,121.91 | 0.05 |
| | | Base | 29.621495 | 341,920.92 | 51.810000 | 598,042.83 | 256,121.91 | 0.05 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | | | | | | | |
| | 37,586.000 | Local | 31.057412 | 1,167,323.88 | 44.160000 | 1,659,797.76 | 492,473.88 | 0.15 |
| | | Base | 31.057412 | 1,167,323.88 | 44.160000 | 1,659,797.76 | 492,473.88 | 0.15 |
| 90187B804 | TWO HARBORS INVESTMENT CORP REIT CNY1.0 | | | | | | | |
| | 66,477.000 | Local | 24.369715 | 1,620,025.57 | 12.330000 | 819,661.41 | -800,364.16 | 0.07 |
| | | Base | 24.369715 | 1,620,025.57 | 12.330000 | 819,661.41 | -800,364.16 | 0.07 |



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|---|---|---|---|---|---|---|---|---|
| 902673102 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 4,913.000 | Local | 200.393936 | 984,535.41 | 220.100000 | 1,081,351.30 | 96,815.89 | 0.10 |
| | | Base | 200.393936 | 984,535.41 | 220.100000 | 1,081,351.30 | 96,815.89 | 0.10 |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | |
| | 9,719.000 | Local | 72.552510 | 705,137.84 | 64.260000 | 624,542.94 | -80,594.90 | 0.06 |
| | | Base | 72.552510 | 705,137.84 | 64.260000 | 624,542.94 | -80,594.90 | 0.06 |
| 90385V107 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 28,699.000 | Local | 26.840638 | 770,299.47 | 85.570000 | 2,455,773.43 | 1,685,473.96 | 0.22 |
| | | Base | 26.840638 | 770,299.47 | 85.570000 | 2,455,773.43 | 1,685,473.96 | 0.22 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | |
| | 98,713.000 | Local | 5.914183 | 583,806.76 | 5.870000 | 579,445.31 | -4,361.45 | 0.05 |
| | | Base | 5.914183 | 583,806.76 | 5.870000 | 579,445.31 | -4,361.45 | 0.05 |
| 904311206 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | | | | | | | |
| | 62,488.000 | Local | 5.780323 | 361,200.85 | 5.730000 | 358,056.24 | -3,144.61 | 0.03 |
| | | Base | 5.780323 | 361,200.85 | 5.730000 | 358,056.24 | -3,144.61 | 0.03 |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | |
| | 9,265.000 | Local | 119.198546 | 1,104,374.53 | 265.420000 | 2,459,116.30 | 1,354,741.77 | 0.22 |
| | | Base | 119.198546 | 1,104,374.53 | 265.420000 | 2,459,116.30 | 1,354,741.77 | 0.22 |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | | | | | | |
| | 76,702.000 | Local | 23.762009 | 1,822,593.58 | 32.950000 | 2,527,330.90 | 704,737.32 | 0.22 |
| | | Base | 23.762009 | 1,822,593.58 | 32.950000 | 2,527,330.90 | 704,737.32 | 0.22 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 14,024.000 | Local | 26.745473 | 375,078.52 | 44.330000 | 621,683.92 | 246,605.40 | 0.06 |
| | | Base | 26.745473 | 375,078.52 | 44.330000 | 621,683.92 | 246,605.40 | 0.06 |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 38,617.000 | Local | 23.777800 | 918,227.31 | 51.350000 | 1,982,982.95 | 1,064,755.64 | 0.18 |
| | | Base | 23.777800 | 918,227.31 | 51.350000 | 1,982,982.95 | 1,064,755.64 | 0.18 |
| 912932100 | UNITI GROUP INC COMMON STOCK USD.0001 | | | | | | | |
| | 114,033.000 | Local | 7.471514 | 851,999.14 | 11.220000 | 1,279,450.26 | 427,451.12 | 0.11 |
| | | Base | 7.471514 | 851,999.14 | 11.220000 | 1,279,450.26 | 427,451.12 | 0.11 |



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|---|---|---|---|---|---|---|---|---|
| 913259107 | UNITIL CORP COMMON STOCK | | | | | | | |
| | 11,433.000 | Local | 52.811455 | 603,793.37 | 50.030000 | 571,992.99 | -31,800.38 | 0.05 |
| | | Base | 52.811455 | 603,793.37 | 50.030000 | 571,992.99 | -31,800.38 | 0.05 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | |
| | 15,840.000 | Local | 49.696083 | 787,185.96 | 51.870000 | 821,620.80 | 34,434.84 | 0.07 |
| | | Base | 49.696083 | 787,185.96 | 51.870000 | 821,620.80 | 34,434.84 | 0.07 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | |
| | 8,112.000 | Local | 54.362001 | 440,984.55 | 41.450000 | 336,242.40 | -104,742.15 | 0.03 |
| | | Base | 54.362001 | 440,984.55 | 41.450000 | 336,242.40 | -104,742.15 | 0.03 |
| 91688F104 | UPWORK INC COMMON STOCK USD.0001 | | | | | | | |
| | 82,173.000 | Local | 19.662092 | 1,615,693.11 | 8.820000 | 724,765.86 | -890,927.25 | 0.06 |
| | | Base | 19.662092 | 1,615,693.11 | 8.820000 | 724,765.86 | -890,927.25 | 0.06 |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | |
| | 34,179.000 | Local | 23.017220 | 786,705.55 | 72.650000 | 2,483,104.35 | 1,696,398.80 | 0.22 |
| | | Base | 23.017220 | 786,705.55 | 72.650000 | 2,483,104.35 | 1,696,398.80 | 0.22 |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | |
| | 80,004.000 | Local | 18.290097 | 1,463,280.89 | 22.440000 | 1,795,289.76 | 332,008.87 | 0.16 |
| | | Base | 18.290097 | 1,463,280.89 | 22.440000 | 1,795,289.76 | 332,008.87 | 0.16 |
| 918284100 | VSE CORP COMMON STOCK USD.05 | | | | | | | |
| | 15,054.000 | Local | 181.121044 | 2,726,596.19 | 185.150000 | 2,787,248.10 | 60,651.91 | 0.25 |
| | | Base | 181.121044 | 2,726,596.19 | 185.150000 | 2,787,248.10 | 60,651.91 | 0.25 |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | |
| | 366,546.000 | Local | 103.286091 | 37,859,103.68 | 128.180000 | 46,983,866.28 | 9,124,762.60 | 4.16 |
| | | Base | 103.286091 | 37,859,103.68 | 128.180000 | 46,983,866.28 | 9,124,762.60 | 4.16 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | 38,738.000 | Local | 27.911303 | 1,081,228.05 | 57.640000 | 2,232,858.32 | 1,151,630.27 | 0.20 |
| | | Base | 27.911303 | 1,081,228.05 | 57.640000 | 2,232,858.32 | 1,151,630.27 | 0.20 |
| 92337F107 | VERACYTE INC COMMON STOCK USD.001 | | | | | | | |
| | 50,133.000 | Local | 34.144880 | 1,711,785.25 | 46.340000 | 2,323,163.22 | 611,377.97 | 0.21 |
| | | Base | 34.144880 | 1,711,785.25 | 46.340000 | 2,323,163.22 | 611,377.97 | 0.21 |



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|---|---|---|---|---|---|---|---|---|
| 92346J108 | VERICEL CORP COMMON STOCK | | | | | | | |
| | 32,192.000 | Local | 48.091873 | 1,548,173.58 | 33.330000 | 1,072,959.36 | -475,214.22 | 0.09 |
| | | Base | 48.091873 | 1,548,173.58 | 33.330000 | 1,072,959.36 | -475,214.22 | 0.09 |
| 92511U102 | VERRA MOBILITY CORP COMMON STOCK USD.0001 | | | | | | | |
| | 101,192.000 | Local | 17.413343 | 1,762,091.00 | 4.510000 | 456,375.92 | -1,305,715.08 | 0.04 |
| | | Base | 17.413343 | 1,762,091.00 | 4.510000 | 456,375.92 | -1,305,715.08 | 0.04 |
| 925283103 | VERSANT MEDIA GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 91,859.000 | Local | 34.749357 | 3,192,041.16 | 43.140000 | 3,962,797.26 | 770,756.10 | 0.35 |
| | | Base | 34.749357 | 3,192,041.16 | 43.140000 | 3,962,797.26 | 770,756.10 | 0.35 |
| 92552R406 | PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5 | | | | | | | |
| | 13,692.000 | Local | 29.065443 | 397,964.04 | 44.770000 | 612,990.84 | 215,026.80 | 0.05 |
| | | Base | 29.065443 | 397,964.04 | 44.770000 | 612,990.84 | 215,026.80 | 0.05 |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | |
| | 86,392.000 | Local | 28.019166 | 2,420,631.83 | 80.620000 | 6,964,923.04 | 4,544,291.21 | 0.62 |
| | | Base | 28.019166 | 2,420,631.83 | 80.620000 | 6,964,923.04 | 4,544,291.21 | 0.62 |
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 146,670.000 | Local | 10.373247 | 1,521,444.12 | 48.560000 | 7,122,295.20 | 5,600,851.08 | 0.63 |
| | | Base | 10.373247 | 1,521,444.12 | 48.560000 | 7,122,295.20 | 5,600,851.08 | 0.63 |
| 926400102 | VICTORIA S SECRET + CO COMMON STOCK USD.01 | | | | | | | |
| | 50,553.000 | Local | 19.080971 | 964,600.32 | 55.000000 | 2,780,415.00 | 1,815,814.68 | 0.25 |
| | | Base | 19.080971 | 964,600.32 | 55.000000 | 2,780,415.00 | 1,815,814.68 | 0.25 |
| 92645B103 | VICTORY CAPITAL HOLDING A COMMON STOCK USD.01 | | | | | | | |
| | 30,296.000 | Local | 70.450869 | 2,134,379.54 | 84.550000 | 2,561,526.80 | 427,147.26 | 0.23 |
| | | Base | 70.450869 | 2,134,379.54 | 84.550000 | 2,561,526.80 | 427,147.26 | 0.23 |
| 92764N102 | VIR BIOTECHNOLOGY INC COMMON STOCK | | | | | | | |
| | 69,219.000 | Local | 18.805947 | 1,301,728.87 | 9.540000 | 660,349.26 | -641,379.61 | 0.06 |
| | | Base | 18.805947 | 1,301,728.87 | 9.540000 | 660,349.26 | -641,379.61 | 0.06 |
| 928254101 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | 50,553.000 | Local | 23.756902 | 1,200,982.68 | 50.150000 | 2,535,232.95 | 1,334,250.27 | 0.22 |
| | | Base | 23.756902 | 1,200,982.68 | 50.150000 | 2,535,232.95 | 1,334,250.27 | 0.22 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,052.000 | 134.383862 | 544,523.41 | 143.030000 | 579,557.56 | 35,034.15 | 0.05 |
| | | Base | | 134.383862 | 544,523.41 | 143.030000 | 579,557.56 | 35,034.15 | 0.05 |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 78,096.000 | 16.214621 | 1,266,297.04 | 52.050000 | 4,064,896.80 | 2,798,599.76 | 0.36 |
| | | Base | | 16.214621 | 1,266,297.04 | 52.050000 | 4,064,896.80 | 2,798,599.76 | 0.36 |
| 92846Q107 | VITA COCO CO INC/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,936.000 | 47.431056 | 1,087,878.69 | 75.130000 | 1,723,181.68 | 635,302.99 | 0.15 |
| | | Base | | 47.431056 | 1,087,878.69 | 75.130000 | 1,723,181.68 | 635,302.99 | 0.15 |
| 92847W103 | VITAL FARMS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 23,350.000 | 28.541562 | 666,445.48 | 10.010000 | 233,733.50 | -432,711.98 | 0.02 |
| | | Base | | 28.541562 | 666,445.48 | 10.010000 | 233,733.50 | -432,711.98 | 0.02 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,623.000 | 126.471622 | 1,090,564.80 | 199.970000 | 1,724,341.31 | 633,776.51 | 0.15 |
| | | Base | | 126.471622 | 1,090,564.80 | 199.970000 | 1,724,341.31 | 633,776.51 | 0.15 |
| 929328102 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,127.000 | 47.689016 | 1,627,483.05 | 71.450000 | 2,438,374.15 | 810,891.10 | 0.22 |
| | | Base | | 47.689016 | 1,627,483.05 | 71.450000 | 2,438,374.15 | 810,891.10 | 0.22 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | | |
| | | Local | 21,586.000 | 52.450669 | 1,132,200.14 | 50.190000 | 1,083,401.34 | -48,798.80 | 0.10 |
| | | Base | | 52.450669 | 1,132,200.14 | 50.190000 | 1,083,401.34 | -48,798.80 | 0.10 |
| 93627C101 | WARRIOR MET COAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,444.000 | 24.651802 | 824,454.87 | 94.540000 | 3,161,795.76 | 2,337,340.89 | 0.28 |
| | | Base | | 24.651802 | 824,454.87 | 94.540000 | 3,161,795.76 | 2,337,340.89 | 0.28 |
| 938824109 | WAFD INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 48,586.000 | 29.888513 | 1,452,163.27 | 35.560000 | 1,727,718.16 | 275,554.89 | 0.15 |
| | | Base | | 29.888513 | 1,452,163.27 | 35.560000 | 1,727,718.16 | 275,554.89 | 0.15 |
| 946784105 | WAYSTAR HOLDING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,393.000 | 38.258966 | 2,769,681.31 | 19.910000 | 1,441,344.63 | -1,328,336.68 | 0.13 |
| | | Base | | 38.258966 | 2,769,681.31 | 19.910000 | 1,441,344.63 | -1,328,336.68 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 100,612.000 | 9.185109 | 924,132.22 | 7.700000 | 774,712.40 | -149,419.82 | 0.07 |
| | | Base | | 9.185109 | 924,132.22 | 7.700000 | 774,712.40 | -149,419.82 | 0.07 |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,168.000 | 34.982689 | 1,335,219.26 | 41.510000 | 1,584,353.68 | 249,134.42 | 0.14 |
| | | Base | | 34.982689 | 1,335,219.26 | 41.510000 | 1,584,353.68 | 249,134.42 | 0.14 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | | |
| | | Local | 15,693.000 | 51.551203 | 808,993.03 | 55.490000 | 870,804.57 | 61,811.54 | 0.08 |
| | | Base | | 51.551203 | 808,993.03 | 55.490000 | 870,804.57 | 61,811.54 | 0.08 |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 166,154.000 | 8.781338 | 1,459,054.43 | 8.130000 | 1,350,832.02 | -108,222.41 | 0.12 |
| | | Base | | 8.781338 | 1,459,054.43 | 8.130000 | 1,350,832.02 | -108,222.41 | 0.12 |
| 966084204 | WHITESTONE REIT REIT USD.001 | | | | | | | | |
| | | Local | 28,484.000 | 11.617571 | 330,914.90 | 19.080000 | 543,474.72 | 212,559.82 | 0.05 |
| | | Base | | 11.617571 | 330,914.90 | 19.080000 | 543,474.72 | 212,559.82 | 0.05 |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,622.000 | 33.566752 | 860,047.32 | 42.080000 | 1,078,173.76 | 218,126.44 | 0.10 |
| | | Base | | 33.566752 | 860,047.32 | 42.080000 | 1,078,173.76 | 218,126.44 | 0.10 |
| 971378104 | WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 115,308.000 | 27.271492 | 3,144,621.19 | 25.730000 | 2,966,874.84 | -177,746.35 | 0.26 |
| | | Base | | 27.271492 | 3,144,621.19 | 25.730000 | 2,966,874.84 | -177,746.35 | 0.26 |
| 974250102 | WINMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 1,545.000 | 426.484660 | 658,918.80 | 378.570000 | 584,890.65 | -74,028.15 | 0.05 |
| | | Base | | 426.484660 | 658,918.80 | 378.570000 | 584,890.65 | -74,028.15 | 0.05 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 17,980.000 | 32.200979 | 578,973.60 | 29.690000 | 533,826.20 | -45,147.40 | 0.05 |
| | | Base | | 32.200979 | 578,973.60 | 29.690000 | 533,826.20 | -45,147.40 | 0.05 |
| 97717P104 | WISDOMTREE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,664.000 | 7.360918 | 534,873.75 | 19.050000 | 1,384,249.20 | 849,375.45 | 0.12 |
| | | Base | | 7.360918 | 534,873.75 | 19.050000 | 1,384,249.20 | 849,375.45 | 0.12 |



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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 52,063.000 | 20.488046 | 1,066,669.13 | 17.550000 | 913,705.65 | -152,963.48 | 0.08 |
| | | Base | | 20.488046 | 1,066,669.13 | 17.550000 | 913,705.65 | -152,963.48 | 0.08 |
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | | |
| | | Local | 1,830.000 | 98.831842 | 180,862.27 | 165.090000 | 302,114.70 | 121,252.43 | 0.03 |
| | | Base | | 98.831842 | 180,862.27 | 165.090000 | 302,114.70 | 121,252.43 | 0.03 |
| 981475106 | WORLD KINECT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,273.000 | 30.214059 | 1,065,740.51 | 28.810000 | 1,016,215.13 | -49,525.38 | 0.09 |
| | | Base | | 30.214059 | 1,065,740.51 | 28.810000 | 1,016,215.13 | -49,525.38 | 0.09 |
| 981811102 | WORTHINGTON ENTERPRISES INC COMMON STOCK | | | | | | | | |
| | | Local | 19,870.000 | 61.302719 | 1,218,085.03 | 56.770000 | 1,128,019.90 | -90,065.13 | 0.10 |
| | | Base | | 61.302719 | 1,218,085.03 | 56.770000 | 1,128,019.90 | -90,065.13 | 0.10 |
| 982104101 | WORTHINGTON STEEL INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 20,658.000 | 31.717658 | 655,223.38 | 42.190000 | 871,561.02 | 216,337.64 | 0.08 |
| | | Base | | 31.717658 | 655,223.38 | 42.190000 | 871,561.02 | 216,337.64 | 0.08 |
| 98379L100 | XPEL INC COMMON STOCK | | | | | | | | |
| | | Local | 15,961.000 | 56.601890 | 903,422.77 | 45.720000 | 729,736.92 | -173,685.85 | 0.06 |
| | | Base | | 56.601890 | 903,422.77 | 45.720000 | 729,736.92 | -173,685.85 | 0.06 |
| 984017103 | XENIA HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 60,274.000 | 18.477190 | 1,113,694.13 | 17.370000 | 1,046,959.38 | -66,734.75 | 0.09 |
| | | Base | | 18.477190 | 1,113,694.13 | 17.370000 | 1,046,959.38 | -66,734.75 | 0.09 |
| 98401F105 | XENCOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,206.000 | 33.440522 | 1,511,712.23 | 11.880000 | 537,047.28 | -974,664.95 | 0.05 |
| | | Base | | 33.440522 | 1,511,712.23 | 11.880000 | 537,047.28 | -974,664.95 | 0.05 |
| 985817105 | YELP INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 37,197.000 | 29.931444 | 1,113,359.92 | 22.800000 | 848,091.60 | -265,268.32 | 0.08 |
| | | Base | | 29.931444 | 1,113,359.92 | 22.800000 | 848,091.60 | -265,268.32 | 0.08 |
| 98980F104 | ZOOMINFO TECHNOLOGIES INC COMMON STOCK | | | | | | | | |
| | | Local | 150,288.000 | 5.976641 | 898,217.48 | 3.330000 | 500,459.04 | -397,758.44 | 0.04 |
| | | Base | | 5.976641 | 898,217.48 | 3.330000 | 500,459.04 | -397,758.44 | 0.04 |

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|---|---|---|---|---|---|---|---|---|
| 98983L108 | ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01 | | | | | | | |
| | 94,447.000 | Local | 36.582399 | 3,455,097.85 | 47.000000 | 4,439,009.00 | 983,911.15 | 0.39 |
| | | Base | 36.582399 | 3,455,097.85 | 47.000000 | 4,439,009.00 | 983,911.15 | 0.39 |
| G0084W101 | ADIENT PLC COMMON STOCK USD.001 | | | | | | | |
| | 50,218.000 | Local | 22.077998 | 1,108,712.89 | 22.860000 | 1,147,983.48 | 39,270.59 | 0.10 |
| | | Base | 22.077998 | 1,108,712.89 | 22.860000 | 1,147,983.48 | 39,270.59 | 0.10 |
| G01767105 | ALKERMES PLC COMMON STOCK USD.01 | | | | | | | |
| | 103,970.000 | Local | 27.203202 | 2,828,316.92 | 42.190000 | 4,386,494.30 | 1,558,177.38 | 0.39 |
| | | Base | 27.203202 | 2,828,316.92 | 42.190000 | 4,386,494.30 | 1,558,177.38 | 0.39 |
| G0585R106 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | | | | | | |
| | 27,666.000 | Local | 35.569349 | 984,061.61 | 74.210000 | 2,053,093.86 | 1,069,032.25 | 0.18 |
| | | Base | 35.569349 | 984,061.61 | 74.210000 | 2,053,093.86 | 1,069,032.25 | 0.18 |
| G2717C106 | CUSHMAN + WAKEFIELD LTD COMMON STOCK | | | | | | | |
| | 147,447.000 | Local | 11.534973 | 1,700,797.20 | 12.440000 | 1,834,240.68 | 133,443.48 | 0.16 |
| | | Base | 11.534973 | 1,700,797.20 | 12.440000 | 1,834,240.68 | 133,443.48 | 0.16 |
| G36738105 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | | | | | | |
| | 21,162.000 | Local | 31.269384 | 661,722.70 | 32.140000 | 680,146.68 | 18,423.98 | 0.06 |
| | | Base | 31.269384 | 661,722.70 | 32.140000 | 680,146.68 | 18,423.98 | 0.06 |
| G39108108 | GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01 | | | | | | | |
| | 161,462.000 | Local | 17.521890 | 2,829,119.34 | 25.920000 | 4,185,095.04 | 1,355,975.70 | 0.37 |
| | | Base | 17.521890 | 2,829,119.34 | 25.920000 | 4,185,095.04 | 1,355,975.70 | 0.37 |
| G4740B105 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | |
| | 21,833.000 | Local | 27.749514 | 605,855.15 | 71.520000 | 1,561,496.16 | 955,641.01 | 0.14 |
| | | Base | 27.749514 | 605,855.15 | 71.520000 | 1,561,496.16 | 955,641.01 | 0.14 |
| G6331P104 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | | | | | | |
| | 15,812.000 | Local | 35.207706 | 556,704.25 | 45.350000 | 717,074.20 | 160,369.95 | 0.06 |
| | | Base | 35.207706 | 556,704.25 | 45.350000 | 717,074.20 | 160,369.95 | 0.06 |
| G65431127 | NOBLE CORP PLC COMMON STOCK USD.00001 | | | | | | | |
| | 79,684.000 | Local | 29.096348 | 2,318,513.39 | 46.480000 | 3,703,712.32 | 1,385,198.93 | 0.33 |
| | | Base | 29.096348 | 2,318,513.39 | 46.480000 | 3,703,712.32 | 1,385,198.93 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | | |
| | | Local | 25,911.000 | 31.463126 | 815,241.06 | 87.390000 | 2,264,362.29 | 1,449,121.23 | 0.20 |
| | | Base | | 31.463126 | 815,241.06 | 87.390000 | 2,264,362.29 | 1,449,121.23 | 0.20 |
| G8192H106 | SIRIUSPOINT LTD COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 66,177.000 | 12.943924 | 856,590.03 | 21.350000 | 1,412,878.95 | 556,288.92 | 0.13 |
| | | Base | | 12.943924 | 856,590.03 | 21.350000 | 1,412,878.95 | 556,288.92 | 0.13 |
| G9600F104 | VERSIGENT PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,305.000 | 27.948400 | 623,389.06 | 44.120000 | 984,096.60 | 360,707.54 | 0.09 |
| | | Base | | 27.948400 | 623,389.06 | 44.120000 | 984,096.60 | 360,707.54 | 0.09 |
| G97822103 | PERRIGO CO PLC COMMON STOCK EUR.001 | | | | | | | | |
| | | Local | 87,935.000 | 13.979530 | 1,229,289.94 | 11.050000 | 971,681.75 | -257,608.19 | 0.09 |
| | | Base | | 13.979530 | 1,229,289.94 | 11.050000 | 971,681.75 | -257,608.19 | 0.09 |
| P73684113 | ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 64,057.000 | 20.537445 | 1,315,567.14 | 23.750000 | 1,521,353.75 | 205,786.61 | 0.13 |
| | | Base | | 20.537445 | 1,315,567.14 | 23.750000 | 1,521,353.75 | 205,786.61 | 0.13 |
| Y2106R110 | DORIAN LPG LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,316.000 | 15.375071 | 358,485.15 | 40.220000 | 937,769.52 | 579,284.37 | 0.08 |
| | | Base | | 15.375071 | 358,485.15 | 40.220000 | 937,769.52 | 579,284.37 | 0.08 |
| Y41053102 | INTERNATIONAL SEAWAYS INC COMMON STOCK | | | | | | | | |
| | | Local | 25,598.000 | 34.761304 | 889,819.87 | 77.190000 | 1,975,909.62 | 1,086,089.75 | 0.17 |
| | | Base | | 34.761304 | 889,819.87 | 77.190000 | 1,975,909.62 | 1,086,089.75 | 0.17 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 30,655,311.000 | | 828,815,678.91 | | 1,107,864,950.36 | 279,049,271.45 | 98.05 |
| | | Base | | | 828,815,678.91 | | 1,107,864,950.36 | 279,049,271.45 | 98.05 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 30,655,311.000 | | 828,815,678.91 | | 1,107,864,950.36 | 279,049,271.45 | 98.05 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 52,702,407.660 | Base | 850,862,775.57 | | 1,129,912,047.02 | 279,049,271.45 | 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 | | | | | | | | |
| | | | 5,000,000.000 | 1.000000 | 5,000,000.00 | 1.000000 | 5,000,000.00 | 0.00 | 0.14 |
| | | Base | | 1.000000 | 5,000,000.00 | 1.000000 | 5,000,000.00 | 0.00 | 0.14 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 5,000,000.000 | | 5,000,000.00 | | 5,000,000.00 | 0.00 | 0.14 |
| | | Base | | | 5,000,000.00 | | 5,000,000.00 | 0.00 | 0.14 |
| **CASH Total** | | | | | | | | | |
| | | | 5,000,000.000 | Base | 5,000,000.00 | | 5,000,000.00 | 0.00 | 0.14 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 0347M3FR0 | ANGLESEA FDG PLC + ANG | | | | | 3.700000 | 25 Jun 2026 | | |
| | | | 10,000,000.000 | 99.753333 | 9,975,333.34 | 99.753333 | 9,975,333.30 | -0.04 | 0.28 |
| | | Base | | 99.753333 | 9,975,333.34 | 99.753333 | 9,975,333.30 | -0.04 | 0.28 |
| 04056BF39 | ARIZONA PUBLIC SERVI | | | | | 3.870000 | 03 Jun 2026 | | |
| | | | 10,000,000.000 | 99.978500 | 9,997,850.00 | 99.978500 | 9,997,850.00 | 0.00 | 0.28 |
| | | Base | | 99.978500 | 9,997,850.00 | 99.978500 | 9,997,850.00 | 0.00 | 0.28 |
| 05348BF42 | AVALONBAY CMNTYS INC | | | | | 4.000000 | 04 Jun 2026 | | |
| | | | 10,000,000.000 | 99.966667 | 9,996,666.67 | 99.966667 | 9,996,666.70 | 0.03 | 0.28 |
| | | Base | | 99.966667 | 9,996,666.67 | 99.966667 | 9,996,666.70 | 0.03 | 0.28 |
| 06741EGU8 | BARCLAYS BK PLC 07/26 ZCP | | | | | 3.910000 | 28 Jul 2026 | | |
| | | | 10,000,000.000 | 99.380917 | 9,938,091.67 | 99.380917 | 9,938,091.70 | 0.03 | 0.28 |
| | | Base | | 99.380917 | 9,938,091.67 | 99.380917 | 9,938,091.70 | 0.03 | 0.28 |
| 18905MFJ3 | CLOROX COMPANY THE | | | | | 4.100000 | 18 Jun 2026 | | |
| | | | 20,000,000.000 | 99.806389 | 19,961,277.78 | 99.806389 | 19,961,277.80 | 0.02 | 0.57 |
| | | Base | | 99.806389 | 19,961,277.78 | 99.806389 | 19,961,277.80 | 0.02 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 18905MFV6 | CLOROX COMPANY THE | | | | | 4.080000 | 29 Jun 2026 | | |
| | | Local | 15,000,000.000 | 99.682667 | 14,952,400.00 | 99.682667 | 14,952,400.05 | 0.05 | 0.42 |
| | | Base | | 99.682667 | 14,952,400.00 | 99.682667 | 14,952,400.05 | 0.05 | 0.42 |
| 24422MG21 | JOHN DEERE CAPITAL C | | | | | 3.690000 | 02 Jul 2026 | | |
| | | Local | 10,000,000.000 | 99.682250 | 9,968,225.00 | 99.682250 | 9,968,225.00 | 0.00 | 0.28 |
| | | Base | | 99.682250 | 9,968,225.00 | 99.682250 | 9,968,225.00 | 0.00 | 0.28 |
| 38346MGT5 | GOTHAM FDG CORP | | | | | 3.900000 | 27 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.393333 | 24,848,333.33 | 99.393333 | 24,848,333.25 | -0.08 | 0.70 |
| | | Base | | 99.393333 | 24,848,333.33 | 99.393333 | 24,848,333.25 | -0.08 | 0.70 |
| 40060XFJ4 | GTA FDG LLC DISC | | | | | 3.780000 | 18 Jun 2026 | | |
| | | Local | 20,000,000.000 | 99.821500 | 19,964,300.00 | 99.821500 | 19,964,300.00 | 0.00 | 0.57 |
| | | Base | | 99.821500 | 19,964,300.00 | 99.821500 | 19,964,300.00 | 0.00 | 0.57 |
| 40588MFG7 | HALKIN FINANCE LLC USC | | | | | 3.800000 | 16 Jun 2026 | | |
| | | Local | 20,000,000.000 | 99.841667 | 19,968,333.33 | 99.841667 | 19,968,333.40 | 0.07 | 0.57 |
| | | Base | | 99.841667 | 19,968,333.33 | 99.841667 | 19,968,333.40 | 0.07 | 0.57 |
| 40588MFQ5 | HALKIN FINANCE LLC USC | | | | | 3.820000 | 24 Jun 2026 | | |
| | | Local | 15,000,000.000 | 99.755944 | 14,963,391.67 | 99.755944 | 14,963,391.60 | -0.07 | 0.42 |
| | | Base | | 99.755944 | 14,963,391.67 | 99.755944 | 14,963,391.60 | -0.07 | 0.42 |
| 41282KFN3 | HARLEY DAVIDSON FND CP | | | | | 4.400000 | 22 Jun 2026 | | |
| | | Local | 20,000,000.000 | 99.743333 | 19,948,666.67 | 99.743333 | 19,948,666.60 | -0.07 | 0.57 |
| | | Base | | 99.743333 | 19,948,666.67 | 99.743333 | 19,948,666.60 | -0.07 | 0.57 |
| 41282KG69 | HARLEY DAVIDSON FND CP | | | | | 4.430000 | 06 Jul 2026 | | |
| | | Local | 10,000,000.000 | 99.569306 | 9,956,930.55 | 99.569306 | 9,956,930.60 | 0.05 | 0.28 |
| | | Base | | 99.569306 | 9,956,930.55 | 99.569306 | 9,956,930.60 | 0.05 | 0.28 |
| 41282KG85 | HARLEY DAVIDSON FND CP | | | | | 4.450000 | 08 Jul 2026 | | |
| | | Local | 13,250,000.000 | 99.542639 | 13,189,399.65 | 99.542639 | 13,189,399.67 | 0.02 | 0.37 |
| | | Base | | 99.542639 | 13,189,399.65 | 99.542639 | 13,189,399.67 | 0.02 | 0.37 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 11,463,138.180 | 100.000000 | 11,463,138.18 | 100.000000 | 11,463,138.18 | 0.00 | 0.32 |
| | | Base | | 100.000000 | 11,463,138.18 | 100.000000 | 11,463,138.18 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| 56274MHK1 | MANHATTAN ASSET FDG. | | | | 3.760000 | 19 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.174889 | 19,834,977.78 | 99.132770 | 19,826,554.00 | -8,423.78 | 0.56 |
| | | Base | 99.174889 | 19,834,977.78 | 99.132770 | 19,826,554.00 | -8,423.78 | 0.56 |
| 56274MHK1 | MANHATTAN ASSET FDG. | | | | 3.770000 | 19 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.172694 | 19,834,538.88 | 99.132770 | 19,826,554.00 | -7,984.88 | 0.56 |
| | | Base | 99.172694 | 19,834,538.88 | 99.132770 | 19,826,554.00 | -7,984.88 | 0.56 |
| 56274ML34 | MANHATTAN ASSET FDG. | | | | 3.850000 | 03 Nov 2026 | | |
| | 10,000,000.000 | Local | 98.342361 | 9,834,236.11 | 98.309110 | 9,830,911.00 | -3,325.11 | 0.28 |
| | | Base | 98.342361 | 9,834,236.11 | 98.309110 | 9,830,911.00 | -3,325.11 | 0.28 |
| 57978DFR5 | MCCORMICK + COMPANY | | | | 4.000000 | 25 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.733333 | 9,973,333.33 | 99.733333 | 9,973,333.30 | -0.03 | 0.28 |
| | | Base | 99.733333 | 9,973,333.33 | 99.733333 | 9,973,333.30 | -0.03 | 0.28 |
| 65339NFS8 | NEXTERA ENERGY CAP HLDGS INC | | | | 4.020000 | 26 Jun 2026 | | |
| | 15,000,000.000 | Local | 99.720833 | 14,958,125.00 | 99.720833 | 14,958,124.95 | -0.05 | 0.42 |
| | | Base | 99.720833 | 14,958,125.00 | 99.720833 | 14,958,124.95 | -0.05 | 0.42 |
| 69039UFP3 | OVERWATCH ALPHA FDG LLC | | | | 3.860000 | 23 Jun 2026 | | |
| | 15,000,000.000 | Local | 99.764111 | 14,964,616.67 | 99.764111 | 14,964,616.65 | -0.02 | 0.42 |
| | | Base | 99.764111 | 14,964,616.67 | 99.764111 | 14,964,616.65 | -0.02 | 0.42 |
| 69039UFQ1 | OVERWATCH ALPHA FDG LLC 06/26 ZCP | | | | 3.800000 | 24 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.757222 | 19,951,444.44 | 99.757222 | 19,951,444.40 | -0.04 | 0.57 |
| | | Base | 99.757222 | 19,951,444.44 | 99.757222 | 19,951,444.40 | -0.04 | 0.57 |
| 70109MF82 | PARKER HANNIFIN CORP | | | | 3.930000 | 08 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.923583 | 19,984,716.67 | 99.923583 | 19,984,716.60 | -0.07 | 0.57 |
| | | Base | 99.923583 | 19,984,716.67 | 99.923583 | 19,984,716.60 | -0.07 | 0.57 |
| 70109MG73 | PARKER HANNIFIN CORP | | | | 3.870000 | 07 Jul 2026 | | |
| | 20,000,000.000 | Local | 99.613000 | 19,922,600.00 | 99.613000 | 19,922,600.00 | 0.00 | 0.56 |
| | | Base | 99.613000 | 19,922,600.00 | 99.613000 | 19,922,600.00 | 0.00 | 0.56 |
| 71855BFH0 | PHILLIPS 66 | | | | 4.340000 | 17 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.807111 | 19,961,422.22 | 99.807111 | 19,961,422.20 | -0.02 | 0.57 |
| | | Base | 99.807111 | 19,961,422.22 | 99.807111 | 19,961,422.20 | -0.02 | 0.57 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 78109GFR6 | RTX CORP DISC COML PAPER | | | | 4.010000 | 25 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.732667 | 24,933,166.67 | 99.732667 | 24,933,166.75 | 0.08 | 0.71 |
| | | Base | 99.732667 | 24,933,166.67 | 99.732667 | 24,933,166.75 | 0.08 | 0.71 |
| 82124MH60 | SHEFFIELD RECEIVABLE | | | | 3.800000 | 06 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.303333 | 19,860,666.67 | 99.272430 | 19,854,486.00 | -6,180.67 | 0.56 |
| | | Base | 99.303333 | 19,860,666.67 | 99.272430 | 19,854,486.00 | -6,180.67 | 0.56 |
| 82124MHK9 | SHEFFIELD RECEIVABLE | | | | 3.790000 | 19 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.168306 | 19,833,661.11 | 99.133380 | 19,826,676.00 | -6,985.11 | 0.56 |
| | | Base | 99.168306 | 19,833,661.11 | 99.133380 | 19,826,676.00 | -6,985.11 | 0.56 |
| 84262MFC7 | SOUTHERN COMPANY | | | | 3.950000 | 12 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.879306 | 9,987,930.56 | 99.879306 | 9,987,930.60 | 0.04 | 0.28 |
| | | Base | 99.879306 | 9,987,930.56 | 99.879306 | 9,987,930.60 | 0.04 | 0.28 |
| 912797TD9 | TREASURY BILL 06/26 0.00000 | | | | 3.495500 | 18 Jun 2026 | | |
| | 15,000,000.000 | Local | 99.834935 | 14,975,240.21 | 99.834935 | 14,975,240.25 | 0.04 | 0.42 |
| | | Base | 99.834935 | 14,975,240.21 | 99.834935 | 14,975,240.25 | 0.04 | 0.42 |
| 91842KFQ4 | VW CR INC | | | | 4.140000 | 24 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.735500 | 19,947,100.00 | 99.735500 | 19,947,100.00 | 0.00 | 0.57 |
| | | Base | 99.735500 | 19,947,100.00 | 99.735500 | 19,947,100.00 | 0.00 | 0.57 |
| 92646LGN4 | VICTORY RECEIVABLES | | | | 3.820000 | 22 Jul 2026 | | |
| | 10,000,000.000 | Local | 99.458833 | 9,945,883.34 | 99.458833 | 9,945,883.30 | -0.04 | 0.28 |
| | | Base | 99.458833 | 9,945,883.34 | 99.458833 | 9,945,883.30 | -0.04 | 0.28 |
| 92646LJN1 | VICTORY RECEIVABLES | | | | 3.970000 | 22 Sep 2026 | | |
| | 25,000,000.000 | Local | 98.753861 | 24,688,465.28 | 98.765890 | 24,691,472.50 | 3,007.22 | 0.70 |
| | | Base | 98.753861 | 24,688,465.28 | 98.765890 | 24,691,472.50 | 3,007.22 | 0.70 |
| 94107NF25 | WASTE MANAGEMENT INC | | | | 3.830000 | 02 Jun 2026 | | |
| | 19,650,000.000 | Local | 99.989361 | 19,647,909.46 | 99.989361 | 19,647,909.44 | -0.02 | 0.56 |
| | | Base | 99.989361 | 19,647,909.46 | 99.989361 | 19,647,909.44 | -0.02 | 0.56 |
| **US DOLLAR Total** | | | | | | | | |
| | 554,363,138.180 | Local | | 552,132,372.24 | | 552,102,479.79 | -29,892.45 | 15.64 |
| | | Base | | 552,132,372.24 | | 552,102,479.79 | -29,892.45 | 15.64 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 554,363,138.180 | | 552,132,372.24 | | 552,102,479.79 | -29,892.45 | 15.64 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 464287176 | ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF | | | | | | | | |
| | | Local | 283,222.000 | 128.150355 | 36,294,999.97 | 111.210000 | 31,497,118.62 | -4,797,881.35 | 0.89 |
| | | Base | | 128.150355 | 36,294,999.97 | 111.210000 | 31,497,118.62 | -4,797,881.35 | 0.89 |
| 78464A649 | STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF | | | | | | | | |
| | | Local | 177,300.000 | 26.344842 | 4,670,940.41 | 25.540000 | 4,528,242.00 | -142,698.41 | 0.13 |
| | | Base | | 26.344842 | 4,670,940.41 | 25.540000 | 4,528,242.00 | -142,698.41 | 0.13 |
| 78464A664 | STATE STREET SPDR PORTFOLIO LO SS SPDR PF LNG TRM TSY E USD | | | | | | | | |
| | | Local | 622,165.000 | 29.576310 | 18,401,344.62 | 26.040000 | 16,201,176.60 | -2,200,168.02 | 0.46 |
| | | Base | | 29.576310 | 18,401,344.62 | 26.040000 | 16,201,176.60 | -2,200,168.02 | 0.46 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,082,687.000 | | 59,367,285.00 | | 52,226,537.22 | -7,140,747.78 | 1.48 |
| | | Base | | | 59,367,285.00 | | 52,226,537.22 | -7,140,747.78 | 1.48 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 1,082,687.000 | | 59,367,285.00 | | 52,226,537.22 | -7,140,747.78 | 1.48 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00108WAR1 | AEP TEXAS INC SR UNSECURED 06/33 5.4 | | | | | 5.400000 | 01 Jun 2033 | | |
| | | Local | 7,000,000.000 | 99.878075 | 6,991,465.25 | 101.884835 | 7,131,938.45 | 140,473.20 | 0.20 |
| | | Base | | 99.878075 | 6,991,465.25 | 101.884835 | 7,131,938.45 | 140,473.20 | 0.20 |
| 00206RGL0 | AT+T INC SR UNSECURED 02/28 4.1 | | | | | 4.100000 | 15 Feb 2028 | | |
| | | Local | 10,205,000.000 | 100.045358 | 10,209,628.79 | 99.543820 | 10,158,446.83 | -51,181.96 | 0.29 |
| | | Base | | 100.045358 | 10,209,628.79 | 99.543820 | 10,158,446.83 | -51,181.96 | 0.29 |

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|---|---|---|---|---|---|---|---|---|
| 00206RHA3 | AT+T INC SR UNSECURED 11/46 5.15 | | | | 5.150000 | 15 Nov 2046 | | |
| | 10,062,000.000 | Local | 99.867640 | 10,048,681.94 | 89.789082 | 9,034,577.43 | -1,014,104.51 | 0.26 |
| | | Base | 99.867640 | 10,048,681.94 | 89.789082 | 9,034,577.43 | -1,014,104.51 | 0.26 |
| 00724PAH2 | ADOBE INC SR UNSECURED 01/28 4.75 | | | | 4.750000 | 17 Jan 2028 | | |
| | 15,000,000.000 | Local | 99.970346 | 14,995,551.86 | 100.851608 | 15,127,741.20 | 132,189.34 | 0.43 |
| | | Base | 99.970346 | 14,995,551.86 | 100.851608 | 15,127,741.20 | 132,189.34 | 0.43 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | 1.450000 | 15 Sep 2030 | | |
| | 10,000,000.000 | Local | 99.805352 | 9,980,535.21 | 88.097524 | 8,809,752.40 | -1,170,782.81 | 0.25 |
| | | Base | 99.805352 | 9,980,535.21 | 88.097524 | 8,809,752.40 | -1,170,782.81 | 0.25 |
| 01882YAF3 | ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4 | | | | 5.400000 | 06 Jun 2027 | | |
| | 7,000,000.000 | Local | 99.979712 | 6,998,579.87 | 100.973365 | 7,068,135.55 | 69,555.68 | 0.20 |
| | | Base | 99.979712 | 6,998,579.87 | 100.973365 | 7,068,135.55 | 69,555.68 | 0.20 |
| 025537AX9 | AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625 | | | | 5.625000 | 01 Mar 2033 | | |
| | 10,000,000.000 | Local | 99.728464 | 9,972,846.38 | 103.759687 | 10,375,968.70 | 403,122.32 | 0.29 |
| | | Base | 99.728464 | 9,972,846.38 | 103.759687 | 10,375,968.70 | 403,122.32 | 0.29 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | 8.150000 | 19 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.855648 | 4,992,782.42 | 125.036381 | 6,251,819.05 | 1,259,036.63 | 0.18 |
| | | Base | 99.855648 | 4,992,782.42 | 125.036381 | 6,251,819.05 | 1,259,036.63 | 0.18 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 4.236663 | 04 Nov 2026 | | |
| | 14,000,000.000 | Local | 100.000000 | 14,000,000.00 | 100.131000 | 14,018,340.00 | 18,340.00 | 0.40 |
| | | Base | 100.000000 | 14,000,000.00 | 100.131000 | 14,018,340.00 | 18,340.00 | 0.40 |
| 025816DN6 | AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR | | | | 6.489000 | 30 Oct 2031 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 107.085229 | 5,354,261.45 | 354,261.45 | 0.15 |
| | | Base | 100.000000 | 5,000,000.00 | 107.085229 | 5,354,261.45 | 354,261.45 | 0.15 |
| 026351AZ9 | COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625 | | | | 6.625000 | 15 Feb 2029 | | |
| | 3,000,000.000 | Local | 99.983546 | 2,999,506.39 | 104.322498 | 3,129,674.94 | 130,168.55 | 0.09 |
| | | Base | 99.983546 | 2,999,506.39 | 104.322498 | 3,129,674.94 | 130,168.55 | 0.09 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 7,546,000.000 | Local | 99.600218 | 7,515,832.47 | 96.276555 | 7,265,028.84 | -250,803.63 | 0.21 |
| | | Base | 99.600218 | 7,515,832.47 | 96.276555 | 7,265,028.84 | -250,803.63 | 0.21 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 035240AT7 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5 | | | | | 4.500000 | 01 Jun 2050 | | |
| | | Local | 5,000,000.000 | 99.939523 | 4,996,976.14 | 89.504829 | 4,475,241.45 | -521,734.69 | 0.13 |
| | | Base | | 99.939523 | 4,996,976.14 | 89.504829 | 4,475,241.45 | -521,734.69 | 0.13 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | | 3.500000 | 01 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.917324 | 4,995,866.20 | 96.602352 | 4,830,117.60 | -165,748.60 | 0.14 |
| | | Base | | 99.917324 | 4,995,866.20 | 96.602352 | 4,830,117.60 | -165,748.60 | 0.14 |
| 039482AE4 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5 | | | | | 4.500000 | 15 Aug 2033 | | |
| | | Local | 10,000,000.000 | 99.311785 | 9,931,178.54 | 99.049445 | 9,904,944.50 | -26,234.04 | 0.28 |
| | | Base | | 99.311785 | 9,931,178.54 | 99.049445 | 9,904,944.50 | -26,234.04 | 0.28 |
| 040555DK7 | ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1 | | | | | 5.100000 | 15 Mar 2036 | | |
| | | Local | 15,000,000.000 | 99.793596 | 14,969,039.37 | 98.619877 | 14,792,981.55 | -176,057.82 | 0.42 |
| | | Base | | 99.793596 | 14,969,039.37 | 98.619877 | 14,792,981.55 | -176,057.82 | 0.42 |
| 053332AV4 | AUTOZONE INC SR UNSECURED 06/27 3.75 | | | | | 3.750000 | 01 Jun 2027 | | |
| | | Local | 10,000,000.000 | 99.999506 | 9,999,950.62 | 99.472412 | 9,947,241.20 | -52,709.42 | 0.28 |
| | | Base | | 99.999506 | 9,999,950.62 | 99.472412 | 9,947,241.20 | -52,709.42 | 0.28 |
| 053332BB7 | AUTOZONE INC SR UNSECURED 08/32 4.75 | | | | | 4.750000 | 01 Aug 2032 | | |
| | | Local | 5,000,000.000 | 99.936245 | 4,996,812.26 | 99.094964 | 4,954,748.20 | -42,064.06 | 0.14 |
| | | Base | | 99.936245 | 4,996,812.26 | 99.094964 | 4,954,748.20 | -42,064.06 | 0.14 |
| 053332BK7 | AUTOZONE INC SR UNSECURED 07/34 5.4 | | | | | 5.400000 | 15 Jul 2034 | | |
| | | Local | 10,000,000.000 | 99.847460 | 9,984,746.03 | 101.483941 | 10,148,394.10 | 163,648.07 | 0.29 |
| | | Base | | 99.847460 | 9,984,746.03 | 101.483941 | 10,148,394.10 | 163,648.07 | 0.29 |
| 05594HAB9 | BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A | | | | | 3.940000 | 26 Nov 2027 | | |
| | | Local | 6,998,077.890 | 99.997627 | 6,997,911.82 | 99.967700 | 6,995,817.51 | -2,094.31 | 0.20 |
| Original Face: | | Base | 10,000,000.000 | 99.997627 | 6,997,911.82 | 99.967700 | 6,995,817.51 | -2,094.31 | 0.20 |
| 05613MAE9 | BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4 | | | | | 4.210000 | 25 Feb 2028 | | |
| | | Local | 5,250,000.000 | 99.997354 | 5,249,861.08 | 100.100220 | 5,255,261.55 | 5,400.47 | 0.15 |
| Original Face: | | Base | 5,250,000.000 | 99.997354 | 5,249,861.08 | 100.100220 | 5,255,261.55 | 5,400.47 | 0.15 |
| 06418GAD9 | BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25 | | | | | 5.250000 | 12 Jun 2028 | | |
| | | Local | 3,000,000.000 | 99.926036 | 2,997,781.08 | 101.820212 | 3,054,606.36 | 56,825.28 | 0.09 |
| | | Base | | 99.926036 | 2,997,781.08 | 101.820212 | 3,054,606.36 | 56,825.28 | 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 |
|---|---|---|---|---|---|---|---|---|
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | |
| | 10,000,000.000 | Local | 99.969482 | 9,996,948.21 | 92.832921 | 9,283,292.10 | -713,656.11 | 0.26 |
| | | Base | 99.969482 | 9,996,948.21 | 92.832921 | 9,283,292.10 | -713,656.11 | 0.26 |
| 097023CU7 | BOEING CO SR UNSECURED 05/27 5.04 | | | | 5.040000 | 01 May 2027 | | |
| | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.553077 | 30,165,923.10 | 165,923.10 | 0.85 |
| | | Base | 100.000000 | 30,000,000.00 | 100.553077 | 30,165,923.10 | 165,923.10 | 0.85 |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | 5.705000 | 01 May 2040 | | |
| | 5,000,000.000 | Local | 112.173314 | 5,608,665.69 | 101.810213 | 5,090,510.65 | -518,155.04 | 0.14 |
| | | Base | 112.173314 | 5,608,665.69 | 101.810213 | 5,090,510.65 | -518,155.04 | 0.14 |
| 097023CW3 | BOEING CO SR UNSECURED 05/50 5.805 | | | | 5.805000 | 01 May 2050 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.853352 | 4,942,667.60 | -57,332.40 | 0.14 |
| | | Base | 100.000000 | 5,000,000.00 | 98.853352 | 4,942,667.60 | -57,332.40 | 0.14 |
| 097023DP7 | BOEING CO/THE SR UNSECURED 05/27 6.259 | | | | 6.259000 | 01 May 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 101.601797 | 2,032,035.94 | 32,035.94 | 0.06 |
| | | Base | 100.000000 | 2,000,000.00 | 101.601797 | 2,032,035.94 | 32,035.94 | 0.06 |
| 10637WAA7 | BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A | | | | 4.500000 | 25 Sep 2062 | | |
| | 8,688,876.140 | Local | 91.717246 | 7,969,197.87 | 98.376810 | 8,547,839.17 | 578,641.30 | 0.24 |
| Original Face: | 10,000,000.000 | Base | 91.717246 | 7,969,197.87 | 98.376810 | 8,547,839.17 | 578,641.30 | 0.24 |
| 10638AAA4 | BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A | | | | 6.250000 | 25 Jan 2063 | | |
| | 6,824,758.570 | Local | 95.319084 | 6,505,297.36 | 100.169850 | 6,836,350.42 | 331,053.06 | 0.19 |
| Original Face: | 8,035,647.000 | Base | 95.319084 | 6,505,297.36 | 100.169850 | 6,836,350.42 | 331,053.06 | 0.19 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | |
| | 11,666,519.780 | Local | 94.266004 | 10,997,562.05 | 95.826850 | 11,179,658.41 | 182,096.36 | 0.32 |
| Original Face: | 19,500,000.000 | Base | 94.266004 | 10,997,562.05 | 95.826850 | 11,179,658.41 | 182,096.36 | 0.32 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | |
| | 6,707,959.410 | Local | 98.291320 | 6,593,341.84 | 99.057210 | 6,644,717.44 | 51,375.60 | 0.19 |
| Original Face: | 10,000,000.000 | Base | 98.291320 | 6,593,341.84 | 99.057210 | 6,644,717.44 | 51,375.60 | 0.19 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | 1.750000 | 25 Feb 2062 | | |
| | 10,228,765.370 | Local | 91.153909 | 9,323,919.43 | 95.611340 | 9,779,859.64 | 455,940.21 | 0.28 |
| Original Face: | 14,200,000.000 | Base | 91.153909 | 9,323,919.43 | 95.611340 | 9,779,859.64 | 455,940.21 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 10639CAA9 | BREAN ASSET BACKED SECURITIES BABS 2026 RM15 A1 144A | | | | | 4.250000 | 25 Apr 2066 | | |
| | | Local | 10,000,000.000 | 96.433939 | 9,643,393.86 | 95.983940 | 9,598,394.00 | -44,999.86 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 96.433939 | 9,643,393.86 | 95.983940 | 9,598,394.00 | -44,999.86 | 0.27 |
| 11135FCL3 | BROADCOM INC SR UNSECURED 07/32 4.9 | | | | | 4.900000 | 15 Jul 2032 | | |
| | | Local | 10,000,000.000 | 99.759397 | 9,975,939.74 | 100.527869 | 10,052,786.90 | 76,847.16 | 0.28 |
| | | Base | | 99.759397 | 9,975,939.74 | 100.527869 | 10,052,786.90 | 76,847.16 | 0.28 |
| 12666DAC5 | CNH EQUIPMENT TRUST CNH 2023 B A3 | | | | | 5.600000 | 15 Feb 2029 | | |
| | | Local | 6,020,540.740 | 99.995570 | 6,020,274.02 | 101.125930 | 6,088,327.81 | 68,053.79 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 99.995570 | 6,020,274.02 | 101.125930 | 6,088,327.81 | 68,053.79 | 0.17 |
| 12675EAB4 | CNH EQUIPMENT TRUST CNH 2025 B A2A | | | | | 4.370000 | 15 Nov 2028 | | |
| | | Local | 3,001,899.700 | 99.998393 | 3,001,851.45 | 100.122150 | 3,005,566.52 | 3,715.07 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 99.998393 | 3,001,851.45 | 100.122150 | 3,005,566.52 | 3,715.07 | 0.09 |
| 13605VHL0 | CANADIAN IMPERIAL BANK SR UNSECURED 144A 01/36 5 | | | | | 5.000000 | 16 Jan 2036 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 96.448800 | 9,644,880.00 | -355,120.00 | 0.27 |
| | | Base | | 100.000000 | 10,000,000.00 | 96.448800 | 9,644,880.00 | -355,120.00 | 0.27 |
| 149123CJ8 | CATERPILLAR INC SR UNSECURED 04/50 3.25 | | | | | 3.250000 | 09 Apr 2050 | | |
| | | Local | 3,000,000.000 | 99.682715 | 2,990,481.46 | 70.231084 | 2,106,932.52 | -883,548.94 | 0.06 |
| | | Base | | 99.682715 | 2,990,481.46 | 70.231084 | 2,106,932.52 | -883,548.94 | 0.06 |
| 14913UAR1 | CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4 | | | | | 4.400000 | 15 Oct 2027 | | |
| | | Local | 10,000,000.000 | 99.977496 | 9,997,749.57 | 100.412129 | 10,041,212.90 | 43,463.33 | 0.28 |
| | | Base | | 99.977496 | 9,997,749.57 | 100.412129 | 10,041,212.90 | 43,463.33 | 0.28 |
| 14913UBD1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95 | | | | | 3.950000 | 14 Nov 2028 | | |
| | | Local | 25,000,000.000 | 99.956244 | 24,989,061.10 | 99.300995 | 24,825,248.75 | -163,812.35 | 0.70 |
| | | Base | | 99.956244 | 24,989,061.10 | 99.300995 | 24,825,248.75 | -163,812.35 | 0.70 |
| 172967LS8 | CITIGROUP INC SR UNSECURED 10/28 VAR | | | | | 3.520000 | 27 Oct 2028 | | |
| | | Local | 10,000,000.000 | 101.812344 | 10,181,234.43 | 98.785395 | 9,878,539.50 | -302,694.93 | 0.28 |
| | | Base | | 101.812344 | 10,181,234.43 | 98.785395 | 9,878,539.50 | -302,694.93 | 0.28 |
| 17305EGE9 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6 | | | | | 4.513000 | 14 May 2029 | | |
| | | Local | 10,000,000.000 | 100.340968 | 10,034,096.80 | 100.570100 | 10,057,010.00 | 22,913.20 | 0.28 |
| Original Face: | | Base | 10,000,000.000 | 100.340968 | 10,034,096.80 | 100.570100 | 10,057,010.00 | 22,913.20 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | | 4.259264 | 06 Oct 2028 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 98.893936 | 14,834,090.40 | -165,909.60 | 0.42 |
| | | Base | | 100.000000 | 15,000,000.00 | 98.893936 | 14,834,090.40 | -165,909.60 | 0.42 |
| 205887CJ9 | CONAGRA BRANDS INC SR UNSECURED 10/26 5.3 | | | | | 5.300000 | 01 Oct 2026 | | |
| | | Local | 10,000,000.000 | 99.983667 | 9,998,366.66 | 100.386347 | 10,038,634.70 | 40,268.04 | 0.28 |
| | | Base | | 99.983667 | 9,998,366.66 | 100.386347 | 10,038,634.70 | 40,268.04 | 0.28 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | | 5.900000 | 15 May 2038 | | |
| | | Local | 10,000,000.000 | 99.849488 | 9,984,948.75 | 105.790606 | 10,579,060.60 | 594,111.85 | 0.30 |
| | | Base | | 99.849488 | 9,984,948.75 | 105.790606 | 10,579,060.60 | 594,111.85 | 0.30 |
| 21036PBP2 | CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9 | | | | | 4.900000 | 01 May 2033 | | |
| | | Local | 5,000,000.000 | 99.484925 | 4,974,246.24 | 99.078041 | 4,953,902.05 | -20,344.19 | 0.14 |
| | | Base | | 99.484925 | 4,974,246.24 | 99.078041 | 4,953,902.05 | -20,344.19 | 0.14 |
| 231021AW6 | CUMMINS INC SR UNSECURED 02/34 5.15 | | | | | 5.150000 | 20 Feb 2034 | | |
| | | Local | 5,000,000.000 | 99.729482 | 4,986,474.08 | 101.808943 | 5,090,447.15 | 103,973.07 | 0.14 |
| | | Base | | 99.729482 | 4,986,474.08 | 101.808943 | 5,090,447.15 | 103,973.07 | 0.14 |
| 24422EYB9 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR | | | | | 4.030889 | 05 Jan 2027 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 100.029413 | 15,004,411.95 | 4,411.95 | 0.43 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.029413 | 15,004,411.95 | 4,411.95 | 0.43 |
| 26441CBH7 | DUKE ENERGY CORP SR UNSECURED 06/30 2.45 | | | | | 2.450000 | 01 Jun 2030 | | |
| | | Local | 13,000,000.000 | 99.872974 | 12,983,486.58 | 92.232826 | 11,990,267.38 | -993,219.20 | 0.34 |
| | | Base | | 99.872974 | 12,983,486.58 | 92.232826 | 11,990,267.38 | -993,219.20 | 0.34 |
| 26441CCJ2 | DUKE ENERGY CORP SR UNSECURED 09/35 4.95 | | | | | 4.950000 | 15 Sep 2035 | | |
| | | Local | 20,000,000.000 | 99.690690 | 19,938,137.93 | 98.050158 | 19,610,031.60 | -328,106.33 | 0.56 |
| | | Base | | 99.690690 | 19,938,137.93 | 98.050158 | 19,610,031.60 | -328,106.33 | 0.56 |
| 291011BP8 | EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875 | | | | | 0.875000 | 15 Oct 2026 | | |
| | | Local | 5,000,000.000 | 98.639517 | 4,931,975.85 | 98.922716 | 4,946,135.80 | 14,159.95 | 0.14 |
| | | Base | | 98.639517 | 4,931,975.85 | 98.922716 | 4,946,135.80 | 14,159.95 | 0.14 |
| 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 | 99.641481 | 4,982,074.05 | -17,925.95 | 0.14 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.641481 | 4,982,074.05 | -17,925.95 | 0.14 |

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|---|---|---|---|---|---|---|---|---|
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | 5.500000 | 01 Dec 2032 | | |
| | 13,414.250 | Local | 100.073877 | 13,424.16 | 102.446597 | 13,742.44 | 318.28 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.073877 | 13,424.16 | 102.446597 | 13,742.44 | 318.28 | 0.00 |
| 31288Q3M0 | FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR | | | | 5.952000 | 01 Jan 2054 | | |
| | 5,526,309.900 | Local | 100.765625 | 5,568,620.71 | 102.987631 | 5,691,415.65 | 122,794.94 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 100.765625 | 5,568,620.71 | 102.987631 | 5,691,415.65 | 122,794.94 | 0.16 |
| 31288Q3N8 | FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR | | | | 5.684000 | 01 Feb 2054 | | |
| | 7,512,950.000 | Local | 100.897368 | 7,580,368.82 | 101.249853 | 7,606,850.83 | 26,482.01 | 0.22 |
| Original Face: | 10,000,000.000 | Base | 100.897368 | 7,580,368.82 | 101.249853 | 7,606,850.83 | 26,482.01 | 0.22 |
| 31288Q4V9 | FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR | | | | 5.753000 | 01 Apr 2054 | | |
| | 2,936,102.500 | Local | 99.683976 | 2,926,823.72 | 101.327469 | 2,975,078.35 | 48,254.63 | 0.08 |
| Original Face: | 5,000,000.000 | Base | 99.683976 | 2,926,823.72 | 101.327469 | 2,975,078.35 | 48,254.63 | 0.08 |
| 31288RB49 | FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR | | | | 5.485000 | 01 Oct 2054 | | |
| | 8,177,957.380 | Local | 101.808558 | 8,325,860.49 | 101.283772 | 8,282,943.71 | -42,916.78 | 0.23 |
| Original Face: | 12,669,500.000 | Base | 101.808558 | 8,325,860.49 | 101.283772 | 8,282,943.71 | -42,916.78 | 0.23 |
| 31288RC22 | FED HM LN PC POOL 841889 FH 01/55 FLOATING VAR | | | | 5.523000 | 01 Jan 2055 | | |
| | 7,457,852.500 | Local | 101.189549 | 7,546,567.34 | 100.975180 | 7,530,579.99 | -15,987.35 | 0.21 |
| Original Face: | 10,000,000.000 | Base | 101.189549 | 7,546,567.34 | 100.975180 | 7,530,579.99 | -15,987.35 | 0.21 |
| 31288RHQ4 | FED HM LN PC POOL 842039 FH 10/55 FLOATING VAR | | | | 5.232000 | 01 Oct 2055 | | |
| | 8,903,188.800 | Local | 101.205273 | 9,010,496.53 | 100.656757 | 8,961,661.12 | -48,835.41 | 0.25 |
| Original Face: | 10,000,000.000 | Base | 101.205273 | 9,010,496.53 | 100.656757 | 8,961,661.12 | -48,835.41 | 0.25 |
| 31288RJ66 | FED HM LN PC POOL 842085 FH 11/55 FLOATING VAR | | | | 4.842000 | 01 Nov 2055 | | |
| | 14,100,073.500 | Local | 100.847656 | 14,219,593.66 | 99.921291 | 14,088,975.47 | -130,618.19 | 0.40 |
| Original Face: | 15,000,000.000 | Base | 100.847656 | 14,219,593.66 | 99.921291 | 14,088,975.47 | -130,618.19 | 0.40 |
| 31288RJB5 | FED HM LN PC POOL 842058 FH 12/55 FLOATING VAR | | | | 4.842000 | 01 Dec 2055 | | |
| | 9,778,438.400 | Local | 100.735820 | 9,850,390.12 | 99.749449 | 9,753,938.42 | -96,451.70 | 0.28 |
| Original Face: | 10,000,000.000 | Base | 100.735820 | 9,850,390.12 | 99.749449 | 9,753,938.42 | -96,451.70 | 0.28 |
| 31288RK56 | FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR | | | | 4.383000 | 01 Mar 2056 | | |
| | 12,775,891.240 | Local | 99.492051 | 12,710,996.17 | 98.119651 | 12,535,659.90 | -175,336.27 | 0.36 |
| Original Face: | 13,338,565.000 | Base | 99.492051 | 12,710,996.17 | 98.119651 | 12,535,659.90 | -175,336.27 | 0.36 |

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|---|---|---|---|---|---|---|---|---|---|
| 31288RMB1 | FED HM LN PC POOL 842154 FH 05/56 FLOATING VAR | | | | | 3.737000 | 01 May 2056 | | |
| | | Local | 4,994,955.600 | 95.399876 | 4,765,181.47 | 94.918186 | 4,741,121.25 | -24,060.22 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 95.399876 | 4,765,181.47 | 94.918186 | 4,741,121.25 | -24,060.22 | 0.13 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | | Local | 831,717.400 | 90.755799 | 754,831.77 | 90.818176 | 755,350.57 | 518.80 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 90.755799 | 754,831.77 | 90.818176 | 755,350.57 | 518.80 | 0.02 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 443,144.300 | 101.563042 | 450,070.83 | 98.630076 | 437,073.56 | -12,997.27 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.563042 | 450,070.83 | 98.630076 | 437,073.56 | -12,997.27 | 0.01 |
| 3128MJ2U3 | FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2047 | | |
| | | Local | 516,609.950 | 105.405676 | 544,536.21 | 98.083508 | 506,709.16 | -37,827.05 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 105.405676 | 544,536.21 | 98.083508 | 506,709.16 | -37,827.05 | 0.01 |
| 3128P7ZN6 | FED HM LN PC POOL C91649 FG 04/33 FIXED 3 | | | | | 3.000000 | 01 Apr 2033 | | |
| | | Local | 769,277.810 | 101.622129 | 781,756.49 | 96.209644 | 740,119.44 | -41,637.05 | 0.02 |
| Original Face: | | Base | 7,000,000.000 | 101.622129 | 781,756.49 | 96.209644 | 740,119.44 | -41,637.05 | 0.02 |
| 3128P8C41 | FED HM LN PC POOL C91891 FG 09/36 FIXED 3 | | | | | 3.000000 | 01 Sep 2036 | | |
| | | Local | 627,967.130 | 100.545329 | 631,391.62 | 94.657096 | 594,415.45 | -36,976.17 | 0.02 |
| Original Face: | | Base | 3,550,000.000 | 100.545329 | 631,391.62 | 94.657096 | 594,415.45 | -36,976.17 | 0.02 |
| 3128P8D99 | FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5 | | | | | 3.500000 | 01 May 2037 | | |
| | | Local | 613,659.750 | 101.964473 | 625,714.93 | 96.040915 | 589,364.44 | -36,350.49 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 101.964473 | 625,714.93 | 96.040915 | 589,364.44 | -36,350.49 | 0.02 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2039 | | |
| | | Local | 373,012.850 | 102.971501 | 384,096.93 | 102.732551 | 383,205.62 | -891.31 | 0.01 |
| Original Face: | | Base | 10,300,000.000 | 102.971501 | 384,096.93 | 102.732551 | 383,205.62 | -891.31 | 0.01 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | | 5.000000 | 01 Sep 2033 | | |
| | | Local | 163,952.680 | 99.810866 | 163,642.59 | 99.842207 | 163,693.97 | 51.38 | 0.00 |
| Original Face: | | Base | 14,598,876.000 | 99.810866 | 163,642.59 | 99.842207 | 163,693.97 | 51.38 | 0.00 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | | 5.000000 | 01 Oct 2033 | | |
| | | Local | 154,428.000 | 99.805262 | 154,127.27 | 99.661728 | 153,905.61 | -221.66 | 0.00 |
| Original Face: | | Base | 11,774,977.000 | 99.805262 | 154,127.27 | 99.661728 | 153,905.61 | -221.66 | 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 |
|---|---|---|---|---|---|---|---|---|
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | 102,527.160 | Local | 99.773582 | 102,295.02 | 100.748274 | 103,294.34 | 999.32 | 0.00 |
| Original Face: | 3,598,890.000 | Base | 99.773582 | 102,295.02 | 100.748274 | 103,294.34 | 999.32 | 0.00 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | 39,409.550 | Local | 99.818470 | 39,338.01 | 99.537351 | 39,227.22 | -110.79 | 0.00 |
| Original Face: | 6,241,535.000 | Base | 99.818470 | 39,338.01 | 99.537351 | 39,227.22 | -110.79 | 0.00 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | 5.500000 | 01 Nov 2034 | | |
| | 41,395.650 | Local | 100.120689 | 41,445.61 | 100.648159 | 41,663.96 | 218.35 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.120689 | 41,445.61 | 100.648159 | 41,663.96 | 218.35 | 0.00 |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | 5.500000 | 01 Dec 2034 | | |
| | 98,190.450 | Local | 100.461817 | 98,643.91 | 102.901903 | 101,039.84 | 2,395.93 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.461817 | 98,643.91 | 102.901903 | 101,039.84 | 2,395.93 | 0.00 |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | 5.500000 | 01 Jan 2035 | | |
| | 69,007.300 | Local | 100.314996 | 69,224.67 | 102.776691 | 70,923.42 | 1,698.75 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.314996 | 69,224.67 | 102.776691 | 70,923.42 | 1,698.75 | 0.00 |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | 6.245000 | 01 Jan 2037 | | |
| | 214,562.280 | Local | 102.157113 | 219,190.63 | 102.981276 | 220,958.97 | 1,768.34 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 102.157113 | 219,190.63 | 102.981276 | 220,958.97 | 1,768.34 | 0.01 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | 6.244000 | 01 Oct 2036 | | |
| | 195,440.600 | Local | 102.105571 | 199,555.74 | 103.019719 | 201,342.36 | 1,786.62 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.105571 | 199,555.74 | 103.019719 | 201,342.36 | 1,786.62 | 0.01 |
| 31307R3T0 | FED HM LN PC POOL J35310 FG 10/31 FIXED 3 | | | | 3.000000 | 01 Oct 2031 | | |
| | 424,668.660 | Local | 99.969032 | 424,537.15 | 97.030751 | 412,059.19 | -12,477.96 | 0.01 |
| Original Face: | 8,208,821.000 | Base | 99.969032 | 424,537.15 | 97.030751 | 412,059.19 | -12,477.96 | 0.01 |
| 3130AL5A8 | FEDERAL HOME LOAN BANK BONDS 02/27 0.9 | | | | 0.900000 | 26 Feb 2027 | | |
| | 13,860,000.000 | Local | 97.771955 | 13,551,192.94 | 97.859313 | 13,563,300.78 | 12,107.84 | 0.38 |
| | | Base | 97.771955 | 13,551,192.94 | 97.859313 | 13,563,300.78 | 12,107.84 | 0.38 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | 3.500000 | 01 Dec 2033 | | |
| | 586,173.350 | Local | 102.022845 | 598,030.73 | 97.269583 | 570,168.37 | -27,862.36 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 102.022845 | 598,030.73 | 97.269583 | 570,168.37 | -27,862.36 | 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 | 940,756.590 | 107.423890 | 1,010,597.32 | 98.970687 | 931,073.26 | -79,524.06 | 0.03 |
| | Original Face: | Base | 7,231,153.000 | 107.423890 | 1,010,597.32 | 98.970687 | 931,073.26 | -79,524.06 | 0.03 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | | 3.000000 | 15 Aug 2044 | | |
| | | Local | 1,197,941.440 | 99.726565 | 1,194,665.85 | 90.746872 | 1,087,094.39 | -107,571.46 | 0.03 |
| | Original Face: | Base | 8,000,000.000 | 99.726565 | 1,194,665.85 | 90.746872 | 1,087,094.39 | -107,571.46 | 0.03 |
| 3132KGDY3 | FED HM LN PC POOL V61919 FG 01/33 FIXED 4 | | | | | 4.000000 | 01 Jan 2033 | | |
| | | Local | 360,757.500 | 101.752435 | 367,079.54 | 98.704799 | 356,084.97 | -10,994.57 | 0.01 |
| | Original Face: | Base | 6,000,000.000 | 101.752435 | 367,079.54 | 98.704799 | 356,084.97 | -10,994.57 | 0.01 |
| 3132LQD20 | FED HM LN PC POOL K93821 FG 01/37 FIXED 3 | | | | | 3.000000 | 01 Jan 2037 | | |
| | | Local | 1,032,958.050 | 100.291210 | 1,035,966.13 | 94.583531 | 977,008.20 | -58,957.93 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 100.291210 | 1,035,966.13 | 94.583531 | 977,008.20 | -58,957.93 | 0.03 |
| 3133BS3B6 | FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| | | Local | 6,373,945.570 | 103.151496 | 6,574,820.19 | 104.151452 | 6,638,556.86 | 63,736.67 | 0.19 |
| | Original Face: | Base | 10,193,893.000 | 103.151496 | 6,574,820.19 | 104.151452 | 6,638,556.86 | 63,736.67 | 0.19 |
| 3133BUNK9 | FED HM LN PC POOL QF6694 FR 01/53 FIXED 7 | | | | | 7.000000 | 01 Jan 2053 | | |
| | | Local | 8,068,135.800 | 103.704692 | 8,367,035.39 | 105.877110 | 8,542,309.02 | 175,273.63 | 0.24 |
| | Original Face: | Base | 19,717,301.000 | 103.704692 | 8,367,035.39 | 105.877110 | 8,542,309.02 | 175,273.63 | 0.24 |
| 3133BW6T5 | FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2053 | | |
| | | Local | 6,088,584.630 | 98.363787 | 5,988,962.44 | 96.617996 | 5,882,668.45 | -106,293.99 | 0.17 |
| | Original Face: | Base | 7,006,501.000 | 98.363787 | 5,988,962.44 | 96.617996 | 5,882,668.45 | -106,293.99 | 0.17 |
| 3133EKQQ2 | FEDERAL FARM CREDIT BANK BONDS 06/34 2.75 | | | | | 2.750000 | 12 Jun 2034 | | |
| | | Local | 4,240,000.000 | 109.803876 | 4,655,684.34 | 88.177049 | 3,738,706.88 | -916,977.46 | 0.11 |
| | | Base | | 109.803876 | 4,655,684.34 | 88.177049 | 3,738,706.88 | -916,977.46 | 0.11 |
| 3133ELH31 | FEDERAL FARM CREDIT BANK BONDS 06/30 1.45 | | | | | 1.450000 | 11 Jun 2030 | | |
| | | Local | 4,000,000.000 | 92.544320 | 3,701,772.80 | 89.717262 | 3,588,690.48 | -113,082.32 | 0.10 |
| | | Base | | 92.544320 | 3,701,772.80 | 89.717262 | 3,588,690.48 | -113,082.32 | 0.10 |
| 3133ELXP4 | FEDERAL FARM CREDIT BANK BONDS 04/30 1.68 | | | | | 1.680000 | 29 Apr 2030 | | |
| | | Local | 3,500,000.000 | 93.672709 | 3,278,544.81 | 90.423972 | 3,164,839.02 | -113,705.79 | 0.09 |
| | | Base | | 93.672709 | 3,278,544.81 | 90.423972 | 3,164,839.02 | -113,705.79 | 0.09 |



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|---|---|---|---|---|---|---|---|---|
| 3133EM6A5 | FEDERAL FARM CREDIT BANK BONDS 09/30 1.57 | | | | 1.570000 | 23 Sep 2030 | | |
| | 3,771,000.000 | Local | 91.842708 | 3,463,388.52 | 89.460670 | 3,373,561.87 | -89,826.65 | 0.10 |
| | | Base | 91.842708 | 3,463,388.52 | 89.460670 | 3,373,561.87 | -89,826.65 | 0.10 |
| 3133EMC26 | FEDERAL FARM CREDIT BANK BONDS 06/30 1.74 | | | | 1.740000 | 03 Jun 2030 | | |
| | 3,135,000.000 | Local | 93.076851 | 2,917,959.27 | 90.632439 | 2,841,326.96 | -76,632.31 | 0.08 |
| | | Base | 93.076851 | 2,917,959.27 | 90.632439 | 2,841,326.96 | -76,632.31 | 0.08 |
| 3133EMN24 | FEDERAL FARM CREDIT BANK BONDS 06/31 1.94 | | | | 1.940000 | 30 Jun 2031 | | |
| | 9,000,000.000 | Local | 92.608687 | 8,334,781.79 | 89.357471 | 8,042,172.39 | -292,609.40 | 0.23 |
| | | Base | 92.608687 | 8,334,781.79 | 89.357471 | 8,042,172.39 | -292,609.40 | 0.23 |
| 3133ENKM1 | FEDERAL FARM CREDIT BANK BONDS 01/32 2.12 | | | | 2.120000 | 12 Jan 2032 | | |
| | 5,729,000.000 | Local | 92.539138 | 5,301,567.19 | 88.946630 | 5,095,752.43 | -205,814.76 | 0.14 |
| | | Base | 92.539138 | 5,301,567.19 | 88.946630 | 5,095,752.43 | -205,814.76 | 0.14 |
| 3133ENKN9 | FEDERAL FARM CREDIT BANK BONDS 01/31 2.1 | | | | 2.100000 | 13 Jan 2031 | | |
| | 7,100,000.000 | Local | 94.383914 | 6,701,257.88 | 91.046738 | 6,464,318.40 | -236,939.48 | 0.18 |
| | | Base | 94.383914 | 6,701,257.88 | 91.046738 | 6,464,318.40 | -236,939.48 | 0.18 |
| 3133EPN50 | FEDERAL FARM CREDIT BANK BONDS 12/28 4.25 | | | | 4.250000 | 15 Dec 2028 | | |
| | 5,000,000.000 | Local | 99.757826 | 4,987,891.31 | 100.465870 | 5,023,293.50 | 35,402.19 | 0.14 |
| | | Base | 99.757826 | 4,987,891.31 | 100.465870 | 5,023,293.50 | 35,402.19 | 0.14 |
| 3133ET3K1 | FEDERAL FARM CREDIT BANK BONDS 12/33 4.87 | | | | 4.870000 | 09 Dec 2033 | | |
| | 17,375,000.000 | Local | 99.809374 | 17,341,878.66 | 98.978265 | 17,197,473.54 | -144,405.12 | 0.49 |
| | | Base | 99.809374 | 17,341,878.66 | 98.978265 | 17,197,473.54 | -144,405.12 | 0.49 |
| 3133ETK63 | FEDERAL FARM CREDIT BANK BONDS 04/35 4.99 | | | | 4.990000 | 23 Apr 2035 | | |
| | 20,000,000.000 | Local | 99.771585 | 19,954,317.06 | 99.649254 | 19,929,850.80 | -24,466.26 | 0.56 |
| | | Base | 99.771585 | 19,954,317.06 | 99.649254 | 19,929,850.80 | -24,466.26 | 0.56 |
| 3133ETZM2 | FEDERAL FARM CREDIT BANK BONDS 09/34 4.95 | | | | 4.950000 | 25 Sep 2034 | | |
| | 20,000,000.000 | Local | 99.896233 | 19,979,246.61 | 98.928396 | 19,785,679.20 | -193,567.41 | 0.56 |
| | | Base | 99.896233 | 19,979,246.61 | 98.928396 | 19,785,679.20 | -193,567.41 | 0.56 |
| 3133KQSY3 | FED HM LN PC POOL RA8635 FR 03/53 FIXED 6 | | | | 6.000000 | 01 Mar 2053 | | |
| | 8,056,580.810 | Local | 101.882100 | 8,208,213.74 | 102.753233 | 8,278,397.25 | 70,183.51 | 0.23 |
| Original Face: | 12,845,689.000 | Base | 101.882100 | 8,208,213.74 | 102.753233 | 8,278,397.25 | 70,183.51 | 0.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 3133Q3RT0 | FREDDIEMAC STRIP FHS 429 GA | | | | | 4.000000 | 25 Apr 2031 | | |
| | | Local | 9,690,310.400 | 98.880941 | 9,581,870.15 | 98.081129 | 9,504,365.84 | -77,504.31 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 98.880941 | 9,581,870.15 | 98.081129 | 9,504,365.84 | -77,504.31 | 0.27 |
| 3133Q3T68 | FREDDIEMAC STRIP FHS 438 GA | | | | | 4.000000 | 25 May 2027 | | |
| | | Local | 9,835,286.800 | 99.910298 | 9,826,464.32 | 99.596370 | 9,795,588.63 | -30,875.69 | 0.28 |
| Original Face: | | Base | 10,000,000.000 | 99.910298 | 9,826,464.32 | 99.596370 | 9,795,588.63 | -30,875.69 | 0.28 |
| 3133Q3U90 | FREDDIEMAC STRIP FHS 440 DB | | | | | 4.500000 | 25 May 2036 | | |
| | | Local | 4,917,643.400 | 99.635382 | 4,899,712.79 | 99.549850 | 4,895,506.63 | -4,206.16 | 0.14 |
| Original Face: | | Base | 5,000,000.000 | 99.635382 | 4,899,712.79 | 99.549850 | 4,895,506.63 | -4,206.16 | 0.14 |
| 31359MGK3 | FANNIE MAE NOTES 11/30 6.625 | | | | | 6.625000 | 15 Nov 2030 | | |
| | | Local | 5,000,000.000 | 116.669228 | 5,833,461.38 | 110.002547 | 5,500,127.35 | -333,334.03 | 0.16 |
| | | Base | | 116.669228 | 5,833,461.38 | 110.002547 | 5,500,127.35 | -333,334.03 | 0.16 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | | 5.631617 | 25 Mar 2052 | | |
| | | Local | 168,836.260 | 107.155880 | 180,917.98 | 102.804300 | 173,570.94 | -7,347.04 | 0.00 |
| Original Face: | | Base | 4,261,779.000 | 107.155880 | 180,917.98 | 102.804300 | 173,570.94 | -7,347.04 | 0.00 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | | 3.500000 | 25 Dec 2031 | | |
| | | Local | 132,993.550 | 101.828472 | 135,425.30 | 99.319710 | 132,088.81 | -3,336.49 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 101.828472 | 135,425.30 | 99.319710 | 132,088.81 | -3,336.49 | 0.00 |
| 3136A9ZF8 | FANNIE MAE FNR 2012 126 TA | | | | | 3.000000 | 25 Oct 2042 | | |
| | | Local | 2,268,793.800 | 98.769619 | 2,240,879.00 | 91.446170 | 2,074,725.04 | -166,153.96 | 0.06 |
| Original Face: | | Base | 30,000,000.000 | 98.769619 | 2,240,879.00 | 91.446170 | 2,074,725.04 | -166,153.96 | 0.06 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | | 2.000000 | 25 Jan 2028 | | |
| | | Local | 71,545.100 | 100.342190 | 71,789.92 | 98.548380 | 70,506.54 | -1,283.38 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.342190 | 71,789.92 | 98.548380 | 70,506.54 | -1,283.38 | 0.00 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | | 2.500000 | 25 Jul 2042 | | |
| | | Local | 491,151.480 | 99.946023 | 490,886.37 | 95.212150 | 467,635.88 | -23,250.49 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 99.946023 | 490,886.37 | 95.212150 | 467,635.88 | -23,250.49 | 0.01 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | | 2.500000 | 25 Apr 2042 | | |
| | | Local | 387,191.900 | 99.503254 | 385,268.54 | 96.647120 | 374,209.82 | -11,058.72 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.503254 | 385,268.54 | 96.647120 | 374,209.82 | -11,058.72 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AFYS7 | FANNIE MAE FNR 2013 87 GD | | | | | 3.000000 | 25 Jun 2043 | | |
| | | Local | 368,396.280 | 100.605869 | 370,628.28 | 93.200670 | 343,347.80 | -27,280.48 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 100.605869 | 370,628.28 | 93.200670 | 343,347.80 | -27,280.48 | 0.01 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | | 4.076580 | 25 Apr 2038 | | |
| | | Local | 492,575.850 | 99.907913 | 492,122.25 | 99.121590 | 488,249.01 | -3,873.24 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.907913 | 492,122.25 | 99.121590 | 488,249.01 | -3,873.24 | 0.01 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | | 4.000000 | 25 Feb 2043 | | |
| | | Local | 42,492.400 | 104.265092 | 44,304.74 | 99.623210 | 42,332.29 | -1,972.45 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 104.265092 | 44,304.74 | 99.623210 | 42,332.29 | -1,972.45 | 0.00 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | | 3.000000 | 25 May 2033 | | |
| | | Local | 6,801.600 | 101.224418 | 6,884.88 | 99.714320 | 6,782.17 | -102.71 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 101.224418 | 6,884.88 | 99.714320 | 6,782.17 | -102.71 | 0.00 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | | 3.000000 | 25 Jan 2033 | | |
| | | Local | 13,857.660 | 101.130927 | 14,014.38 | 99.712430 | 13,817.81 | -196.57 | 0.00 |
| Original Face: | | Base | 6,000,000.000 | 101.130927 | 14,014.38 | 99.712430 | 13,817.81 | -196.57 | 0.00 |
| 3136AKJV6 | FANNIE MAE FNR 2014 41 VX | | | | | 3.000000 | 25 Oct 2034 | | |
| | | Local | 1,059,410.460 | 90.492421 | 958,686.17 | 100.000000 | 1,059,410.46 | 100,724.29 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 90.492421 | 958,686.17 | 100.000000 | 1,059,410.46 | 100,724.29 | 0.03 |
| 3136ARQ35 | FANNIE MAE FNR 2016 29 PA | | | | | 3.000000 | 25 Aug 2045 | | |
| | | Local | 660,825.600 | 105.701491 | 698,502.51 | 94.634650 | 625,369.99 | -73,132.52 | 0.02 |
| Original Face: | | Base | 4,600,000.000 | 105.701491 | 698,502.51 | 94.634650 | 625,369.99 | -73,132.52 | 0.02 |
| 3136AYUG6 | FANNIE MAE FNR 2017 86 MA | | | | | 3.000000 | 25 Apr 2046 | | |
| | | Local | 746,514.720 | 100.714764 | 751,850.54 | 96.377820 | 719,474.61 | -32,375.93 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 100.714764 | 751,850.54 | 96.377820 | 719,474.61 | -32,375.93 | 0.02 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 839,212.200 | 101.023599 | 847,802.37 | 92.456000 | 775,902.03 | -71,900.34 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 101.023599 | 847,802.37 | 92.456000 | 775,902.03 | -71,900.34 | 0.02 |
| 3136B32D1 | FANNIE MAE FNR 2019 7 LA | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 1,398,687.000 | 99.269593 | 1,388,470.89 | 92.456000 | 1,293,170.05 | -95,300.84 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 99.269593 | 1,388,470.89 | 92.456000 | 1,293,170.05 | -95,300.84 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 699,343.500 | 99.893364 | 698,597.75 | 92.456000 | 646,585.03 | -52,012.72 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 99.893364 | 698,597.75 | 92.456000 | 646,585.03 | -52,012.72 | 0.02 |
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 2,677,908.250 | 102.539387 | 2,745,910.71 | 92.760720 | 2,484,046.97 | -261,863.74 | 0.07 |
| | Original Face: | Base | 5,000,000.000 | 102.539387 | 2,745,910.71 | 92.760720 | 2,484,046.97 | -261,863.74 | 0.07 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 3,747,415.700 | 102.725629 | 3,849,556.36 | 92.934930 | 3,482,658.16 | -366,898.20 | 0.10 |
| | Original Face: | Base | 7,000,000.000 | 102.725629 | 3,849,556.36 | 92.934930 | 3,482,658.16 | -366,898.20 | 0.10 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | | 1.250000 | 25 May 2051 | | |
| | | Local | 2,329,509.900 | 100.360565 | 2,337,909.29 | 74.230670 | 1,729,210.81 | -608,698.48 | 0.05 |
| | Original Face: | Base | 5,000,000.000 | 100.360565 | 2,337,909.29 | 74.230670 | 1,729,210.81 | -608,698.48 | 0.05 |
| 3136BLMG2 | FANNIE MAE FNR 2022 1 KV | | | | | 3.000000 | 25 Jun 2033 | | |
| | | Local | 3,392,727.260 | 100.457779 | 3,408,258.46 | 93.608500 | 3,175,881.10 | -232,377.36 | 0.09 |
| | Original Face: | Base | 5,173,000.000 | 100.457779 | 3,408,258.46 | 93.608500 | 3,175,881.10 | -232,377.36 | 0.09 |
| 3136BMS41 | FANNIE MAE FNR 2022 36 VA | | | | | 4.500000 | 25 Jul 2033 | | |
| | | Local | 4,207,923.050 | 101.697024 | 4,279,332.53 | 98.785160 | 4,156,803.52 | -122,529.01 | 0.12 |
| | Original Face: | Base | 6,075,000.000 | 101.697024 | 4,279,332.53 | 98.785160 | 4,156,803.52 | -122,529.01 | 0.12 |
| 3136BP6R7 | FANNIE MAE FNR 2023 25 MZ | | | | | 5.500000 | 25 Jun 2053 | | |
| | | Local | 5,105,812.960 | 99.933414 | 5,102,413.19 | 97.982760 | 5,002,816.46 | -99,596.73 | 0.14 |
| | Original Face: | Base | 4,330,819.000 | 99.933414 | 5,102,413.19 | 97.982760 | 5,002,816.46 | -99,596.73 | 0.14 |
| 3136BQAC3 | FANNIE MAE FNR 2023 32 BD | | | | | 5.500000 | 25 Jul 2042 | | |
| | | Local | 6,256,979.520 | 98.768524 | 6,179,926.31 | 101.205090 | 6,332,381.75 | 152,455.44 | 0.18 |
| | Original Face: | Base | 11,000,000.000 | 98.768524 | 6,179,926.31 | 101.205090 | 6,332,381.75 | 152,455.44 | 0.18 |
| 3136BQUH0 | FANNIE MAE FNR 2023 53 C | | | | | 6.500000 | 25 Apr 2049 | | |
| | | Local | 180,296.620 | 100.388726 | 180,997.48 | 100.082340 | 180,445.08 | -552.40 | 0.01 |
| | Original Face: | Base | 5,482,000.000 | 100.388726 | 180,997.48 | 100.082340 | 180,445.08 | -552.40 | 0.01 |
| 3136BR3U9 | FANNIE MAE FNR 2024 36 B | | | | | 5.500000 | 25 Jul 2051 | | |
| | | Local | 3,886,276.300 | 99.230113 | 3,856,356.37 | 100.185850 | 3,893,498.94 | 37,142.57 | 0.11 |
| | Original Face: | Base | 10,000,000.000 | 99.230113 | 3,856,356.37 | 100.185850 | 3,893,498.94 | 37,142.57 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136BRKK2 | FANNIE MAE FNR 2024 9 NA | | | | | 5.500000 | 25 Sep 2045 | | |
| | | Local | 3,890,126.000 | 99.205291 | 3,859,210.80 | 100.688760 | 3,916,919.63 | 57,708.83 | 0.11 |
| Original Face: | | Base | 10,000,000.000 | 99.205291 | 3,859,210.80 | 100.688760 | 3,916,919.63 | 57,708.83 | 0.11 |
| 3136BSMH5 | FANNIE MAE FNR 2024 41 GP | | | | | 5.500000 | 25 May 2046 | | |
| | | Local | 5,110,873.900 | 99.732128 | 5,097,183.32 | 100.908930 | 5,157,328.17 | 60,144.85 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 99.732128 | 5,097,183.32 | 100.908930 | 5,157,328.17 | 60,144.85 | 0.15 |
| 3136BSZ40 | FANNIE MAE FNR 2024 61 CJ | | | | | 5.000000 | 25 Mar 2051 | | |
| | | Local | 5,417,756.300 | 100.226925 | 5,430,050.56 | 99.463860 | 5,388,709.54 | -41,341.02 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 100.226925 | 5,430,050.56 | 99.463860 | 5,388,709.54 | -41,341.02 | 0.15 |
| 3136BTLW1 | FANNIE MAE FNR 2024 81 DA | | | | | 5.000000 | 25 Jun 2048 | | |
| | | Local | 8,196,913.600 | 99.849489 | 8,184,576.31 | 100.101830 | 8,205,260.52 | 20,684.21 | 0.23 |
| Original Face: | | Base | 10,000,000.000 | 99.849489 | 8,184,576.31 | 100.101830 | 8,205,260.52 | 20,684.21 | 0.23 |
| 3136BTWW9 | FANNIE MAE FNR 2024 89 NB | | | | | 5.500000 | 25 Oct 2050 | | |
| | | Local | 7,340,170.400 | 99.980156 | 7,338,713.81 | 100.605070 | 7,384,583.57 | 45,869.76 | 0.21 |
| Original Face: | | Base | 10,000,000.000 | 99.980156 | 7,338,713.81 | 100.605070 | 7,384,583.57 | 45,869.76 | 0.21 |
| 3136BTYR8 | FANNIE MAE FNR 2024 90 B | | | | | 5.000000 | 25 Jul 2051 | | |
| | | Local | 8,295,317.550 | 98.746969 | 8,191,374.62 | 99.647010 | 8,266,035.91 | 74,661.29 | 0.23 |
| Original Face: | | Base | 15,000,000.000 | 98.746969 | 8,191,374.62 | 99.647010 | 8,266,035.91 | 74,661.29 | 0.23 |
| 3136BUEC0 | FANNIE MAE FNR 2024 98 B | | | | | 5.000000 | 25 Jun 2052 | | |
| | | Local | 6,077,934.800 | 98.459981 | 5,984,333.44 | 100.335670 | 6,098,336.60 | 114,003.16 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 98.459981 | 5,984,333.44 | 100.335670 | 6,098,336.60 | 114,003.16 | 0.17 |
| 3136BUET3 | FANNIE MAE FNR 2024 104 AC | | | | | 5.000000 | 25 Mar 2052 | | |
| | | Local | 5,980,224.400 | 99.208156 | 5,932,870.34 | 99.368830 | 5,942,479.02 | 9,608.68 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 99.208156 | 5,932,870.34 | 99.368830 | 5,942,479.02 | 9,608.68 | 0.17 |
| 3136BUG79 | FANNIE MAE FNR 2025 5 BA | | | | | 5.750000 | 25 Oct 2051 | | |
| | | Local | 5,107,351.600 | 100.000000 | 5,107,351.60 | 101.567930 | 5,187,431.30 | 80,079.70 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 5,107,351.60 | 101.567930 | 5,187,431.30 | 80,079.70 | 0.15 |
| 3136BUH37 | FANNIE MAE FNR 2025 5 EA | | | | | 5.500000 | 25 Oct 2051 | | |
| | | Local | 6,034,370.380 | 99.603053 | 6,010,417.12 | 100.268980 | 6,050,601.63 | 40,184.51 | 0.17 |
| Original Face: | | Base | 11,815,312.000 | 99.603053 | 6,010,417.12 | 100.268980 | 6,050,601.63 | 40,184.51 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3136BWMB9 | FANNIE MAE FNR 2025 42 DA | | | | 5.000000 | 25 May 2052 | | |
| | 6,131,480.860 | Local | 99.385425 | 6,093,798.29 | 99.517250 | 6,101,881.14 | 8,082.85 | 0.17 |
| Original Face: | 11,337,000.000 | Base | 99.385425 | 6,093,798.29 | 99.517250 | 6,101,881.14 | 8,082.85 | 0.17 |
| 3136BWZD1 | FANNIE MAE FNR 2025 62 HA | | | | 5.000000 | 25 Nov 2051 | | |
| | 8,672,087.200 | Local | 99.911543 | 8,664,416.10 | 100.143670 | 8,684,546.39 | 20,130.29 | 0.25 |
| Original Face: | 10,000,000.000 | Base | 99.911543 | 8,664,416.10 | 100.143670 | 8,684,546.39 | 20,130.29 | 0.25 |
| 3136BYLD2 | FANNIE MAE FNR 2025 108 MC | | | | 4.500000 | 25 May 2055 | | |
| | 9,750,239.300 | Local | 99.231965 | 9,675,354.05 | 98.022080 | 9,557,387.37 | -117,966.68 | 0.27 |
| Original Face: | 10,000,000.000 | Base | 99.231965 | 9,675,354.05 | 98.022080 | 9,557,387.37 | -117,966.68 | 0.27 |
| 3136G5BH2 | FANNIE MAE FNR 2026 23 DE | | | | 4.750000 | 25 Sep 2054 | | |
| | 9,740,549.200 | Local | 98.312500 | 9,576,177.43 | 98.337130 | 9,578,576.53 | 2,399.10 | 0.27 |
| Original Face: | 10,000,000.000 | Base | 98.312500 | 9,576,177.43 | 98.337130 | 9,578,576.53 | 2,399.10 | 0.27 |
| 3136G5CR9 | FANNIE MAE FNR 2026 18 DG | | | | 5.000000 | 25 Jan 2050 | | |
| | 14,254,412.260 | Local | 99.735386 | 14,216,693.15 | 99.265450 | 14,149,706.47 | -66,986.68 | 0.40 |
| Original Face: | 15,017,000.000 | Base | 99.735386 | 14,216,693.15 | 99.265450 | 14,149,706.47 | -66,986.68 | 0.40 |
| 3136G6PK8 | FANNIE MAE FNR 2026 46 B | | | | 5.000000 | 25 Jul 2055 | | |
| | 10,000,000.000 | Local | 99.445313 | 9,944,531.25 | 99.085040 | 9,908,504.00 | -36,027.25 | 0.28 |
| Original Face: | 10,000,000.000 | Base | 99.445313 | 9,944,531.25 | 99.085040 | 9,908,504.00 | -36,027.25 | 0.28 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | 5.000000 | 01 Nov 2033 | | |
| | 56,141.580 | Local | 99.930319 | 56,102.46 | 100.422713 | 56,378.90 | 276.44 | 0.00 |
| Original Face: | 6,625,000.000 | Base | 99.930319 | 56,102.46 | 100.422713 | 56,378.90 | 276.44 | 0.00 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | 5.500000 | 01 Feb 2034 | | |
| | 73,987.740 | Local | 99.966494 | 73,962.95 | 101.585873 | 75,161.09 | 1,198.14 | 0.00 |
| Original Face: | 6,000,000.000 | Base | 99.966494 | 73,962.95 | 101.585873 | 75,161.09 | 1,198.14 | 0.00 |
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | 4.500000 | 15 Oct 2040 | | |
| | 47,419.130 | Local | 102.810912 | 48,752.04 | 99.791170 | 47,320.10 | -1,431.94 | 0.00 |
| Original Face: | 7,703,000.000 | Base | 102.810912 | 48,752.04 | 99.791170 | 47,320.10 | -1,431.94 | 0.00 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | 4.000000 | 15 Apr 2041 | | |
| | 255,343.600 | Local | 102.133212 | 260,790.62 | 98.652760 | 251,903.51 | -8,887.11 | 0.01 |
| Original Face: | 10,000,000.000 | Base | 102.133212 | 260,790.62 | 98.652760 | 251,903.51 | -8,887.11 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | | 2.500000 | 15 Sep 2041 | | |
| | | Local | 447,389.670 | 101.792230 | 455,407.92 | 91.187840 | 407,964.98 | -47,442.94 | 0.01 |
| Original Face: | | Base | 13,000,000.000 | 101.792230 | 455,407.92 | 91.187840 | 407,964.98 | -47,442.94 | 0.01 |
| 3137AGR51 | FREDDIE MAC FHR 3935 GC | | | | | 2.500000 | 15 Oct 2026 | | |
| | | Local | 7,122.030 | 100.040578 | 7,124.92 | 99.559210 | 7,090.64 | -34.28 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 100.040578 | 7,124.92 | 99.559210 | 7,090.64 | -34.28 | 0.00 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | | 4.000000 | 15 Dec 2040 | | |
| | | Local | 346,829.150 | 104.563870 | 362,657.98 | 97.488810 | 338,119.61 | -24,538.37 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 104.563870 | 362,657.98 | 97.488810 | 338,119.61 | -24,538.37 | 0.01 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 467,513.750 | 101.576982 | 474,886.36 | 91.310540 | 426,889.33 | -47,997.03 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.576982 | 474,886.36 | 91.310540 | 426,889.33 | -47,997.03 | 0.01 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | | 2.500000 | 15 Jan 2033 | | |
| | | Local | 344,096.350 | 100.394584 | 345,454.10 | 95.570090 | 328,853.19 | -16,600.91 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.394584 | 345,454.10 | 95.570090 | 328,853.19 | -16,600.91 | 0.01 |
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | | 3.000000 | 15 Nov 2032 | | |
| | | Local | 474,174.350 | 101.806890 | 482,742.16 | 96.226340 | 456,280.62 | -26,461.54 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.806890 | 482,742.16 | 96.226340 | 456,280.62 | -26,461.54 | 0.01 |
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | | 3.500000 | 15 May 2041 | | |
| | | Local | 318,360.500 | 103.244749 | 328,690.50 | 99.436770 | 316,567.40 | -12,123.10 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 103.244749 | 328,690.50 | 99.436770 | 316,567.40 | -12,123.10 | 0.01 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | | 3.000000 | 15 Dec 2043 | | |
| | | Local | 917,506.500 | 101.896575 | 934,907.70 | 96.613720 | 886,437.16 | -48,470.54 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 101.896575 | 934,907.70 | 96.613720 | 886,437.16 | -48,470.54 | 0.03 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | | 3.500000 | 15 Jul 2039 | | |
| | | Local | 1,784,977.000 | 99.247814 | 1,771,550.66 | 96.939460 | 1,730,347.06 | -41,203.60 | 0.05 |
| Original Face: | | Base | 1,784,977.000 | 99.247814 | 1,771,550.66 | 96.939460 | 1,730,347.06 | -41,203.60 | 0.05 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | | 2.500000 | 15 Aug 2029 | | |
| | | Local | 26,205.200 | 100.394235 | 26,308.51 | 99.467990 | 26,065.79 | -242.72 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.394235 | 26,308.51 | 99.467990 | 26,065.79 | -242.72 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137BSRE5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2 | | | | | 3.120000 | 25 Sep 2026 | | |
| | | Local | 4,294,840.900 | 99.616580 | 4,278,373.60 | 99.543570 | 4,275,237.96 | -3,135.64 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 99.616580 | 4,278,373.60 | 99.543570 | 4,275,237.96 | -3,135.64 | 0.12 |
| 3137BVHB5 | FREDDIE MAC FHR 4662 VZ | | | | | 3.500000 | 15 Feb 2047 | | |
| | | Local | 6,386,474.300 | 84.309874 | 5,384,428.45 | 92.189070 | 5,887,631.26 | 503,202.81 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 84.309874 | 5,384,428.45 | 92.189070 | 5,887,631.26 | 503,202.81 | 0.17 |
| 3137FBBW5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1 | | | | | 2.952000 | 25 Feb 2027 | | |
| | | Local | 376,319.850 | 99.278948 | 373,606.39 | 99.515310 | 374,495.87 | 889.48 | 0.01 |
| Original Face: | | Base | 3,867,000.000 | 99.278948 | 373,606.39 | 99.515310 | 374,495.87 | 889.48 | 0.01 |
| 3137FCA20 | FREDDIE MAC FHR 4735 CT | | | | | 3.000000 | 15 Dec 2047 | | |
| | | Local | 1,370,499.350 | 100.492944 | 1,377,255.14 | 89.594010 | 1,227,885.32 | -149,369.82 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 100.492944 | 1,377,255.14 | 89.594010 | 1,227,885.32 | -149,369.82 | 0.03 |
| 3137FCV27 | FREDDIE MAC FHR 4749 PV | | | | | 3.000000 | 15 Mar 2031 | | |
| | | Local | 2,425,452.420 | 99.731333 | 2,418,936.03 | 99.377010 | 2,410,342.09 | -8,593.94 | 0.07 |
| Original Face: | | Base | 6,000,000.000 | 99.731333 | 2,418,936.03 | 99.377010 | 2,410,342.09 | -8,593.94 | 0.07 |
| 3137FDFE7 | FREDDIE MAC FHR 4757 PT | | | | | 6.000000 | 15 Oct 2047 | | |
| | | Local | 1,208,975.000 | 110.056326 | 1,330,553.47 | 101.402140 | 1,225,926.52 | -104,626.95 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 110.056326 | 1,330,553.47 | 101.402140 | 1,225,926.52 | -104,626.95 | 0.03 |
| 3137FWR85 | FREDDIE MAC FHR 5028 BD | | | | | 2.000000 | 25 Oct 2040 | | |
| | | Local | 926,152.150 | 101.719512 | 942,077.45 | 97.127270 | 899,546.30 | -42,531.15 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 101.719512 | 942,077.45 | 97.127270 | 899,546.30 | -42,531.15 | 0.03 |
| 3137H2B78 | FREDDIE MAC FHR 5139 DH | | | | | 2.000000 | 25 Feb 2051 | | |
| | | Local | 6,782,868.200 | 102.474236 | 6,950,692.34 | 86.473630 | 5,865,392.35 | -1,085,299.99 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 102.474236 | 6,950,692.34 | 86.473630 | 5,865,392.35 | -1,085,299.99 | 0.17 |
| 3137H6RC1 | FREDDIE MAC FHR 5206 CD | | | | | 3.500000 | 25 May 2049 | | |
| | | Local | 11,895,050.800 | 92.964081 | 11,058,124.63 | 92.611570 | 11,016,193.30 | -41,931.33 | 0.31 |
| Original Face: | | Base | 20,000,000.000 | 92.964081 | 11,058,124.63 | 92.611570 | 11,016,193.30 | -41,931.33 | 0.31 |
| 3137H8QV6 | FREDDIE MAC FHR 5250 MA | | | | | 4.000000 | 25 May 2052 | | |
| | | Local | 6,200,615.600 | 97.545673 | 6,048,432.24 | 97.835390 | 6,066,396.45 | 17,964.21 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 97.545673 | 6,048,432.24 | 97.835390 | 6,066,396.45 | 17,964.21 | 0.17 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137H94L0 | FREDDIE MAC FHR 5268 CA | | | | | 5.000000 | 25 Mar 2039 | | |
| | | Local | 316,242.750 | 100.131500 | 316,658.61 | 99.665900 | 315,186.18 | -1,472.43 | 0.01 |
| Original Face: | | Base | 10,963,000.000 | 100.131500 | 316,658.61 | 99.665900 | 315,186.18 | -1,472.43 | 0.01 |
| 3137H9KJ7 | FREDDIE MAC FHR 5282 MA | | | | | 5.500000 | 25 Jun 2042 | | |
| | | Local | 5,693,532.300 | 100.131987 | 5,701,047.01 | 100.523720 | 5,723,350.47 | 22,303.46 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 100.131987 | 5,701,047.01 | 100.523720 | 5,723,350.47 | 22,303.46 | 0.16 |
| 3137HBQV9 | FREDDIE MAC FHR 5387 BA | | | | | 5.250000 | 25 Oct 2053 | | |
| | | Local | 6,981,511.200 | 99.824827 | 6,969,281.45 | 100.333690 | 7,004,807.80 | 35,526.35 | 0.20 |
| Original Face: | | Base | 10,000,000.000 | 99.824827 | 6,969,281.45 | 100.333690 | 7,004,807.80 | 35,526.35 | 0.20 |
| 3137HBX90 | FREDDIE MAC FHR 5388 DA | | | | | 6.000000 | 25 Jul 2048 | | |
| | | Local | 2,422,220.900 | 100.238929 | 2,428,008.30 | 100.986210 | 2,446,109.08 | 18,100.78 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 100.238929 | 2,428,008.30 | 100.986210 | 2,446,109.08 | 18,100.78 | 0.07 |
| 3137HCA93 | FREDDIE MAC FHR 5404 AB | | | | | 5.500000 | 25 Jan 2048 | | |
| | | Local | 4,812,361.300 | 99.898275 | 4,807,465.92 | 100.519840 | 4,837,377.88 | 29,911.96 | 0.14 |
| Original Face: | | Base | 10,000,000.000 | 99.898275 | 4,807,465.92 | 100.519840 | 4,837,377.88 | 29,911.96 | 0.14 |
| 3137HCM41 | FREDDIE MAC FHR 5407 MA | | | | | 6.000000 | 25 May 2050 | | |
| | | Local | 1,153,940.580 | 99.849110 | 1,152,199.40 | 101.457580 | 1,170,760.19 | 18,560.79 | 0.03 |
| Original Face: | | Base | 3,000,000.000 | 99.849110 | 1,152,199.40 | 101.457580 | 1,170,760.19 | 18,560.79 | 0.03 |
| 3137HCNX6 | FREDDIE MAC FHR 5413 L | | | | | 6.000000 | 25 Sep 2050 | | |
| | | Local | 6,878,322.450 | 99.886902 | 6,870,543.20 | 101.225180 | 6,962,594.28 | 92,051.08 | 0.20 |
| Original Face: | | Base | 15,000,000.000 | 99.886902 | 6,870,543.20 | 101.225180 | 6,962,594.28 | 92,051.08 | 0.20 |
| 3137HCRL8 | FREDDIE MAC FHR 5411 BY | | | | | 6.000000 | 25 May 2054 | | |
| | | Local | 10,000,000.000 | 103.752498 | 10,375,249.80 | 101.377050 | 10,137,705.00 | -237,544.80 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 103.752498 | 10,375,249.80 | 101.377050 | 10,137,705.00 | -237,544.80 | 0.29 |
| 3137HDGM6 | FREDDIE MAC FHR 5423 BA | | | | | 6.000000 | 25 Sep 2048 | | |
| | | Local | 2,666,313.900 | 99.767251 | 2,660,108.07 | 100.716010 | 2,685,404.97 | 25,296.90 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 99.767251 | 2,660,108.07 | 100.716010 | 2,685,404.97 | 25,296.90 | 0.08 |
| 3137HFFV2 | FREDDIE MAC FHR 5452 CB | | | | | 5.000000 | 25 Aug 2051 | | |
| | | Local | 4,933,810.700 | 99.408954 | 4,904,649.63 | 99.633570 | 4,915,731.74 | 11,082.11 | 0.14 |
| Original Face: | | Base | 10,000,000.000 | 99.408954 | 4,904,649.63 | 99.633570 | 4,915,731.74 | 11,082.11 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3137HHNA5 | FREDDIE MAC FHR 5483 DG | | | | 5.500000 | 25 Feb 2050 | | |
| | 6,683,667.100 | Local | 99.969185 | 6,681,607.52 | 100.499550 | 6,717,055.36 | 35,447.84 | 0.19 |
| Original Face: | 10,000,000.000 | Base | 99.969185 | 6,681,607.52 | 100.499550 | 6,717,055.36 | 35,447.84 | 0.19 |
| 3137HJP50 | FREDDIE MAC FHR 5507 EA | | | | 6.000000 | 25 Sep 2049 | | |
| | 1,858,157.050 | Local | 100.365615 | 1,864,950.75 | 101.109830 | 1,878,779.43 | 13,828.68 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 100.365615 | 1,864,950.75 | 101.109830 | 1,878,779.43 | 13,828.68 | 0.05 |
| 3137HJPM3 | FREDDIE MAC FHR 5507 GB | | | | 5.500000 | 25 Mar 2051 | | |
| | 4,729,083.200 | Local | 99.694878 | 4,714,653.73 | 100.274240 | 4,742,052.24 | 27,398.51 | 0.13 |
| Original Face: | 10,000,000.000 | Base | 99.694878 | 4,714,653.73 | 100.274240 | 4,742,052.24 | 27,398.51 | 0.13 |
| 3137HJSH1 | FREDDIE MAC FHR 5502 DC | | | | 5.500000 | 25 May 2051 | | |
| | 2,315,268.750 | Local | 99.603341 | 2,306,085.03 | 100.254540 | 2,321,162.04 | 15,077.01 | 0.07 |
| Original Face: | 5,000,000.000 | Base | 99.603341 | 2,306,085.03 | 100.254540 | 2,321,162.04 | 15,077.01 | 0.07 |
| 3137HK2W3 | FREDDIE MAC FHR 5520 GA | | | | 5.500000 | 25 Oct 2049 | | |
| | 6,352,071.500 | Local | 100.000000 | 6,352,071.50 | 100.661840 | 6,394,112.05 | 42,040.55 | 0.18 |
| Original Face: | 10,000,000.000 | Base | 100.000000 | 6,352,071.50 | 100.661840 | 6,394,112.05 | 42,040.55 | 0.18 |
| 3137HKJA3 | FREDDIE MAC FHR 5515 HA | | | | 5.500000 | 25 Aug 2051 | | |
| | 10,032,506.400 | Local | 100.687285 | 10,101,458.30 | 100.882250 | 10,121,018.19 | 19,559.89 | 0.29 |
| Original Face: | 20,000,000.000 | Base | 100.687285 | 10,101,458.30 | 100.882250 | 10,121,018.19 | 19,559.89 | 0.29 |
| 3137HLMH2 | FREDDIE MAC FHR 5546 JA | | | | 5.000000 | 25 Jun 2052 | | |
| | 5,566,699.900 | Local | 98.710633 | 5,494,924.70 | 99.377790 | 5,532,063.34 | 37,138.64 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 98.710633 | 5,494,924.70 | 99.377790 | 5,532,063.34 | 37,138.64 | 0.16 |
| 3137HMV72 | FREDDIE MAC FHR 5578 KA | | | | 5.000000 | 25 Sep 2055 | | |
| | 9,669,201.500 | Local | 99.860771 | 9,655,739.16 | 99.062880 | 9,578,589.48 | -77,149.68 | 0.27 |
| Original Face: | 10,000,000.000 | Base | 99.860771 | 9,655,739.16 | 99.062880 | 9,578,589.48 | -77,149.68 | 0.27 |
| 3137HMVB3 | FREDDIE MAC FHR 5578 KE | | | | 4.750000 | 25 Sep 2055 | | |
| | 14,503,802.250 | Local | 99.226479 | 14,391,612.30 | 98.279080 | 14,254,203.42 | -137,408.88 | 0.40 |
| Original Face: | 15,000,000.000 | Base | 99.226479 | 14,391,612.30 | 98.279080 | 14,254,203.42 | -137,408.88 | 0.40 |
| 3137HNBD9 | FREDDIE MAC FHR 5587 KA | | | | 5.000000 | 25 May 2055 | | |
| | 7,371,365.320 | Local | 99.891735 | 7,363,384.69 | 99.064780 | 7,302,426.84 | -60,957.85 | 0.21 |
| Original Face: | 8,700,000.000 | Base | 99.891735 | 7,363,384.69 | 99.064780 | 7,302,426.84 | -60,957.85 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137HNU89 | FREDDIE MAC FHR 5595 PH | | | | | 5.000000 | 25 Dec 2054 | | |
| | | Local | 8,726,770.800 | 99.969007 | 8,724,066.08 | 98.827340 | 8,624,435.45 | -99,630.63 | 0.24 |
| Original Face: | | Base | 10,000,000.000 | 99.969007 | 8,724,066.08 | 98.827340 | 8,624,435.45 | -99,630.63 | 0.24 |
| 3137HPA60 | FREDDIE MAC FHR 5604 EA | | | | | 4.500000 | 25 Apr 2052 | | |
| | | Local | 9,474,287.500 | 99.675225 | 9,443,517.37 | 98.481050 | 9,330,377.81 | -113,139.56 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 99.675225 | 9,443,517.37 | 98.481050 | 9,330,377.81 | -113,139.56 | 0.26 |
| 3137HPHR7 | FREDDIE MAC FHR 5613 GH | | | | | 4.750000 | 25 Jan 2056 | | |
| | | Local | 9,777,632.800 | 99.844578 | 9,762,436.23 | 98.168670 | 9,598,572.08 | -163,864.15 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 99.844578 | 9,762,436.23 | 98.168670 | 9,598,572.08 | -163,864.15 | 0.27 |
| 3137HPKU6 | FREDDIE MAC FHR 5616 GB | | | | | 4.150000 | 15 Dec 2032 | | |
| | | Local | 9,626,433.000 | 99.387009 | 9,567,423.80 | 97.315220 | 9,367,984.45 | -199,439.35 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 99.387009 | 9,567,423.80 | 97.315220 | 9,367,984.45 | -199,439.35 | 0.27 |
| 3137HPTM5 | FREDDIE MAC FHR 5616 DA | | | | | 4.250000 | 15 Jun 2032 | | |
| | | Local | 9,520,586.300 | 99.629781 | 9,485,339.28 | 97.885380 | 9,319,262.08 | -166,077.20 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 99.629781 | 9,485,339.28 | 97.885380 | 9,319,262.08 | -166,077.20 | 0.26 |
| 3137HQ4F5 | FREDDIE MAC FHR 5633 DE | | | | | 4.750000 | 25 Feb 2056 | | |
| | | Local | 9,610,280.400 | 98.691308 | 9,484,511.40 | 97.513330 | 9,371,304.44 | -113,206.96 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 98.691308 | 9,484,511.40 | 97.513330 | 9,371,304.44 | -113,206.96 | 0.27 |
| 3137HQGV7 | FREDDIE MAC FHR 5637 JA | | | | | 4.500000 | 25 Feb 2049 | | |
| | | Local | 9,492,522.700 | 99.642973 | 9,458,631.87 | 98.369690 | 9,337,765.15 | -120,866.72 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 99.642973 | 9,458,631.87 | 98.369690 | 9,337,765.15 | -120,866.72 | 0.26 |
| 3137HQV99 | FREDDIE MAC FHR 5645 NA | | | | | 4.500000 | 25 Jan 2052 | | |
| | | Local | 9,825,541.900 | 99.311050 | 9,757,848.78 | 97.828240 | 9,612,154.71 | -145,694.07 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 99.311050 | 9,757,848.78 | 97.828240 | 9,612,154.71 | -145,694.07 | 0.27 |
| 3137HQVD0 | FREDDIE MAC FHR 5645 PA | | | | | 4.500000 | 25 Oct 2055 | | |
| | | Local | 14,993,593.500 | 97.901415 | 14,678,940.25 | 96.936010 | 14,534,191.29 | -144,748.96 | 0.41 |
| Original Face: | | Base | 15,097,136.000 | 97.901415 | 14,678,940.25 | 96.936010 | 14,534,191.29 | -144,748.96 | 0.41 |
| 3137HR4K2 | FREDDIE MAC FHR 5650 PB | | | | | 4.750000 | 25 Jan 2056 | | |
| | | Local | 6,425,918.010 | 99.111723 | 6,368,838.07 | 98.446090 | 6,326,065.03 | -42,773.04 | 0.18 |
| Original Face: | | Base | 6,500,000.000 | 99.111723 | 6,368,838.07 | 98.446090 | 6,326,065.03 | -42,773.04 | 0.18 |



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|---|---|---|---|---|---|---|---|---|---|
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | | 4.000000 | 01 Jan 2041 | | |
| | | Local | 705,580.700 | 102.862272 | 725,776.34 | 97.246680 | 686,153.81 | -39,622.53 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 102.862272 | 725,776.34 | 97.246680 | 686,153.81 | -39,622.53 | 0.02 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2026 | | |
| | | Local | 12,012.490 | 100.089740 | 12,023.27 | 99.640678 | 11,969.33 | -53.94 | 0.00 |
| Original Face: | | Base | 7,000,000.000 | 100.089740 | 12,023.27 | 99.640678 | 11,969.33 | -53.94 | 0.00 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | | 6.294000 | 01 Nov 2035 | | |
| | | Local | 143,180.400 | 101.967727 | 145,997.80 | 102.250870 | 146,403.20 | 405.40 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 101.967727 | 145,997.80 | 102.250870 | 146,403.20 | 405.40 | 0.00 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | | 4.500000 | 01 Apr 2041 | | |
| | | Local | 1,064,803.400 | 104.008411 | 1,107,485.10 | 99.155620 | 1,055,812.41 | -51,672.69 | 0.03 |
| Original Face: | | Base | 20,000,000.000 | 104.008411 | 1,107,485.10 | 99.155620 | 1,055,812.41 | -51,672.69 | 0.03 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | | 6.142000 | 01 May 2036 | | |
| | | Local | 172,887.700 | 102.097298 | 176,513.67 | 102.891485 | 177,886.72 | 1,373.05 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.097298 | 176,513.67 | 102.891485 | 177,886.72 | 1,373.05 | 0.01 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | | 6.169000 | 01 Oct 2037 | | |
| | | Local | 92,633.480 | 104.154211 | 96,481.67 | 102.241920 | 94,710.25 | -1,771.42 | 0.00 |
| Original Face: | | Base | 4,000,000.000 | 104.154211 | 96,481.67 | 102.241920 | 94,710.25 | -1,771.42 | 0.00 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | | 4.000000 | 01 Aug 2032 | | |
| | | Local | 358,174.880 | 102.115573 | 365,752.33 | 98.468565 | 352,689.66 | -13,062.67 | 0.01 |
| Original Face: | | Base | 8,000,000.000 | 102.115573 | 365,752.33 | 98.468565 | 352,689.66 | -13,062.67 | 0.01 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | | 6.431000 | 01 Aug 2037 | | |
| | | Local | 45,187.500 | 104.298357 | 47,129.82 | 103.008682 | 46,547.05 | -582.77 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 104.298357 | 47,129.82 | 103.008682 | 46,547.05 | -582.77 | 0.00 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | | 3.000000 | 01 Mar 2028 | | |
| | | Local | 85,197.240 | 100.494664 | 85,618.68 | 99.059786 | 84,396.20 | -1,222.48 | 0.00 |
| Original Face: | | Base | 6,000,000.000 | 100.494664 | 85,618.68 | 99.059786 | 84,396.20 | -1,222.48 | 0.00 |
| 3138EPMU5 | FNMA POOL AL6670 FN 12/34 FIXED VAR | | | | | 3.500000 | 01 Dec 2034 | | |
| | | Local | 535,986.480 | 102.551576 | 549,662.58 | 96.463319 | 517,030.35 | -32,632.23 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 102.551576 | 549,662.58 | 96.463319 | 517,030.35 | -32,632.23 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138EPTD6 | FNMA POOL AL6847 FN 05/45 FIXED VAR | | | | | 3.500000 | 01 May 2045 | | |
| | | Local | 1,174,691.360 | 103.754450 | 1,218,794.56 | 93.451331 | 1,097,764.71 | -121,029.85 | 0.03 |
| Original Face: | | Base | 6,750,000.000 | 103.754450 | 1,218,794.56 | 93.451331 | 1,097,764.71 | -121,029.85 | 0.03 |
| 3138ERJ68 | FNMA POOL AL9284 FN 12/44 FIXED VAR | | | | | 4.000000 | 01 Dec 2044 | | |
| | | Local | 712,499.270 | 102.077258 | 727,299.72 | 96.406878 | 686,898.30 | -40,401.42 | 0.02 |
| Original Face: | | Base | 7,000,000.000 | 102.077258 | 727,299.72 | 96.406878 | 686,898.30 | -40,401.42 | 0.02 |
| 3138LJHZ6 | FNMA POOL AN5647 FN 11/26 FIXED 2.93 | | | | | 2.930000 | 01 Nov 2026 | | |
| | | Local | 5,617,000.000 | 99.984365 | 5,616,121.77 | 99.349718 | 5,580,473.66 | -35,648.11 | 0.16 |
| Original Face: | | Base | 5,617,000.000 | 99.984365 | 5,616,121.77 | 99.349718 | 5,580,473.66 | -35,648.11 | 0.16 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2032 | | |
| | | Local | 536,538.510 | 100.626522 | 539,900.04 | 95.016422 | 509,799.69 | -30,100.35 | 0.01 |
| Original Face: | | Base | 5,948,304.000 | 100.626522 | 539,900.04 | 95.016422 | 509,799.69 | -30,100.35 | 0.01 |
| 3138WF6D3 | FNMA POOL AS6267 FN 12/35 FIXED 3 | | | | | 3.000000 | 01 Dec 2035 | | |
| | | Local | 1,047,883.150 | 101.348767 | 1,062,016.65 | 94.874022 | 994,168.89 | -67,847.76 | 0.03 |
| Original Face: | | Base | 7,922,201.000 | 101.348767 | 1,062,016.65 | 94.874022 | 994,168.89 | -67,847.76 | 0.03 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2033 | | |
| | | Local | 562,671.600 | 101.206795 | 569,461.89 | 97.100498 | 546,356.93 | -23,104.96 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 101.206795 | 569,461.89 | 97.100498 | 546,356.93 | -23,104.96 | 0.02 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | | 4.000000 | 01 Jan 2034 | | |
| | | Local | 1,417,220.460 | 102.461678 | 1,452,107.87 | 98.235961 | 1,392,220.14 | -59,887.73 | 0.04 |
| Original Face: | | Base | 11,523,254.000 | 102.461678 | 1,452,107.87 | 98.235961 | 1,392,220.14 | -59,887.73 | 0.04 |
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2 | | | | | 7.000000 | 25 Mar 2044 | | |
| | | Local | 1,807,475.980 | 112.810291 | 2,039,018.92 | 101.148240 | 1,828,230.14 | -210,788.78 | 0.05 |
| Original Face: | | Base | 41,000,000.000 | 112.810291 | 2,039,018.92 | 101.148240 | 1,828,230.14 | -210,788.78 | 0.05 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | | 6.000000 | 15 May 2035 | | |
| | | Local | 52,545.400 | 100.874729 | 53,005.03 | 103.307870 | 54,283.53 | 1,278.50 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.874729 | 53,005.03 | 103.307870 | 54,283.53 | 1,278.50 | 0.00 |
| 31396PGT2 | FANNIEMAE ACES FNA 2006 M2 A2A | | | | | 5.271000 | 25 Oct 2032 | | |
| | | Local | 78,308.930 | 104.481890 | 81,818.65 | 100.057330 | 78,353.82 | -3,464.83 | 0.00 |
| Original Face: | | Base | 5,855,000.000 | 104.481890 | 81,818.65 | 100.057330 | 78,353.82 | -3,464.83 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | | 5.962563 | 25 Sep 2039 | | |
| | | Local | 90,274.150 | 103.351303 | 93,299.51 | 100.702490 | 90,908.32 | -2,391.19 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 103.351303 | 93,299.51 | 100.702490 | 90,908.32 | -2,391.19 | 0.00 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | | 5.590589 | 25 Aug 2039 | | |
| | | Local | 228,655.700 | 101.794851 | 232,759.73 | 100.534930 | 229,878.85 | -2,880.88 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 101.794851 | 232,759.73 | 100.534930 | 229,878.85 | -2,880.88 | 0.01 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 814,338.760 | 101.065084 | 823,012.15 | 98.730600 | 804,001.54 | -19,010.61 | 0.02 |
| Original Face: | | Base | 8,609,641.000 | 101.065084 | 823,012.15 | 98.730600 | 804,001.54 | -19,010.61 | 0.02 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | | 5.966687 | 25 Oct 2040 | | |
| | | Local | 190,724.600 | 105.705184 | 201,605.79 | 101.951740 | 194,447.05 | -7,158.74 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 105.705184 | 201,605.79 | 101.951740 | 194,447.05 | -7,158.74 | 0.01 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | | 5.000000 | 01 Apr 2034 | | |
| | | Local | 296,440.750 | 99.804784 | 295,862.05 | 99.686464 | 295,511.30 | -350.75 | 0.01 |
| Original Face: | | Base | 11,959,998.000 | 99.804784 | 295,862.05 | 99.686464 | 295,511.30 | -350.75 | 0.01 |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.000000 | 01 Feb 2035 | | |
| | | Local | 41,268.950 | 99.639753 | 41,120.28 | 99.236443 | 40,953.84 | -166.44 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.639753 | 41,120.28 | 99.236443 | 40,953.84 | -166.44 | 0.00 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2033 | | |
| | | Local | 62,723.700 | 100.322749 | 62,926.14 | 101.574465 | 63,711.26 | 785.12 | 0.00 |
| Original Face: | | Base | 6,500,000.000 | 100.322749 | 62,926.14 | 101.574465 | 63,711.26 | 785.12 | 0.00 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | | Local | 117,972.240 | 100.077408 | 118,063.56 | 100.535733 | 118,604.26 | 540.70 | 0.00 |
| Original Face: | | Base | 8,000,000.000 | 100.077408 | 118,063.56 | 100.535733 | 118,604.26 | 540.70 | 0.00 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2034 | | |
| | | Local | 101,612.250 | 100.298419 | 101,915.48 | 100.535733 | 102,156.62 | 241.14 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.298419 | 101,915.48 | 100.535733 | 102,156.62 | 241.14 | 0.00 |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2034 | | |
| | | Local | 128,333.870 | 100.550299 | 129,040.09 | 102.210977 | 131,171.30 | 2,131.21 | 0.00 |
| Original Face: | | Base | 10,547,657.000 | 100.550299 | 129,040.09 | 102.210977 | 131,171.30 | 2,131.21 | 0.00 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2034 | | |
| | | Local | 137,261.430 | 100.304383 | 137,679.23 | 100.535733 | 137,996.78 | 317.55 | 0.00 |
| | Original Face: | Base | 17,500,000.000 | 100.304383 | 137,679.23 | 100.535733 | 137,996.78 | 317.55 | 0.00 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2036 | | |
| | | Local | 16,692.660 | 102.037782 | 17,032.82 | 100.900403 | 16,842.96 | -189.86 | 0.00 |
| | Original Face: | Base | 9,397,749.000 | 102.037782 | 17,032.82 | 100.900403 | 16,842.96 | -189.86 | 0.00 |
| 3140A8ST0 | FNMA POOL DA7729 FN 01/54 FIXED 6 | | | | | 6.000000 | 01 Jan 2054 | | |
| | | Local | 1,645,673.870 | 99.890428 | 1,643,870.67 | 100.766608 | 1,658,289.74 | 14,419.07 | 0.05 |
| | Original Face: | Base | 4,303,991.000 | 99.890428 | 1,643,870.67 | 100.766608 | 1,658,289.74 | 14,419.07 | 0.05 |
| 3140ECP29 | FNMA POOL BA7640 FN 01/46 FIXED 4 | | | | | 4.000000 | 01 Jan 2046 | | |
| | | Local | 2,966,923.910 | 104.137107 | 3,089,668.73 | 95.521367 | 2,834,046.28 | -255,622.45 | 0.08 |
| | Original Face: | Base | 15,243,777.000 | 104.137107 | 3,089,668.73 | 95.521367 | 2,834,046.28 | -255,622.45 | 0.08 |
| 3140FNGS7 | FNMA POOL BE2908 FN 11/36 FIXED 3 | | | | | 3.000000 | 01 Nov 2036 | | |
| | | Local | 402,760.660 | 100.393025 | 404,343.61 | 93.088412 | 374,923.50 | -29,420.11 | 0.01 |
| | Original Face: | Base | 4,744,826.000 | 100.393025 | 404,343.61 | 93.088412 | 374,923.50 | -29,420.11 | 0.01 |
| 3140FNGW8 | FNMA POOL BE2912 FN 12/36 FIXED 3 | | | | | 3.000000 | 01 Dec 2036 | | |
| | | Local | 497,037.420 | 100.410923 | 499,079.86 | 92.847468 | 461,486.66 | -37,593.20 | 0.01 |
| | Original Face: | Base | 4,166,154.000 | 100.410923 | 499,079.86 | 92.847468 | 461,486.66 | -37,593.20 | 0.01 |
| 3140FVTZ9 | FNMA POOL BE9567 FN 04/47 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2047 | | |
| | | Local | 1,681,197.100 | 101.971164 | 1,714,336.26 | 92.800736 | 1,560,163.28 | -154,172.98 | 0.04 |
| | Original Face: | Base | 10,000,000.000 | 101.971164 | 1,714,336.26 | 92.800736 | 1,560,163.28 | -154,172.98 | 0.04 |
| 3140FXYU0 | FNMA POOL BF0722 FN 03/52 FIXED 3 | | | | | 3.000000 | 01 Mar 2052 | | |
| | | Local | 12,163,743.380 | 90.195400 | 10,971,136.99 | 87.540735 | 10,648,230.36 | -322,906.63 | 0.30 |
| | Original Face: | Base | 16,494,696.000 | 90.195400 | 10,971,136.99 | 87.540735 | 10,648,230.36 | -322,906.63 | 0.30 |
| 3140GPZH4 | FNMA POOL BH1643 FN 05/47 FIXED 4.5 | | | | | 4.500000 | 01 May 2047 | | |
| | | Local | 2,391,429.690 | 106.354022 | 2,543,381.66 | 97.114713 | 2,322,430.08 | -220,951.58 | 0.07 |
| | Original Face: | Base | 9,938,165.000 | 106.354022 | 2,543,381.66 | 97.114713 | 2,322,430.08 | -220,951.58 | 0.07 |
| 3140GPZJ0 | FNMA POOL BH1644 FN 04/47 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2047 | | |
| | | Local | 1,175,041.250 | 106.346513 | 1,249,615.40 | 97.114757 | 1,141,138.45 | -108,476.95 | 0.03 |
| | Original Face: | Base | 6,864,195.000 | 106.346513 | 1,249,615.40 | 97.114757 | 1,141,138.45 | -108,476.95 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 3140HG2E6 | FNMA POOL BK3472 FN 04/48 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2048 | | |
| | | Local | 695,605.060 | 104.211702 | 724,901.87 | 97.763002 | 680,044.39 | -44,857.48 | 0.02 |
| | Original Face: | Base | 11,668,342.000 | 104.211702 | 724,901.87 | 97.763002 | 680,044.39 | -44,857.48 | 0.02 |
| 3140J74R3 | FNMA POOL BM3531 FN 11/31 FIXED VAR | | | | | 3.000000 | 01 Nov 2031 | | |
| | | Local | 883,374.000 | 99.919263 | 882,660.79 | 97.162967 | 858,312.39 | -24,348.40 | 0.02 |
| | Original Face: | Base | 10,000,000.000 | 99.919263 | 882,660.79 | 97.162967 | 858,312.39 | -24,348.40 | 0.02 |
| 3140JC3R3 | FNMA POOL BM8007 FN 04/56 FLOATING VAR | | | | | 4.423000 | 01 Apr 2056 | | |
| | | Local | 9,965,820.500 | 98.398879 | 9,806,255.70 | 97.926410 | 9,759,170.24 | -47,085.46 | 0.28 |
| | Original Face: | Base | 10,000,000.000 | 98.398879 | 9,806,255.70 | 97.926410 | 9,759,170.24 | -47,085.46 | 0.28 |
| 3140JC5K6 | FNMA POOL BM8049 FN 06/56 FLOATING VAR | | | | | 4.536000 | 01 Jun 2056 | | |
| | | Local | 10,000,000.000 | 98.593750 | 9,859,375.00 | 98.886056 | 9,888,605.60 | 29,230.60 | 0.28 |
| | Original Face: | Base | 10,000,000.000 | 98.593750 | 9,859,375.00 | 98.886056 | 9,888,605.60 | 29,230.60 | 0.28 |
| 3140JCL28 | FNMA POOL BM7544 FN 06/54 FLOATING VAR | | | | | 4.317000 | 01 Jun 2054 | | |
| | | Local | 11,995,964.690 | 97.757812 | 11,726,992.66 | 97.702806 | 11,720,394.11 | -6,598.55 | 0.33 |
| | Original Face: | Base | 12,975,347.000 | 97.757812 | 11,726,992.66 | 97.702806 | 11,720,394.11 | -6,598.55 | 0.33 |
| 3140JCM92 | FNMA POOL BM7583 FN 11/54 FLOATING VAR | | | | | 5.810000 | 01 Nov 2054 | | |
| | | Local | 6,247,277.500 | 101.126555 | 6,317,656.50 | 101.739914 | 6,355,974.76 | 38,318.26 | 0.18 |
| | Original Face: | Base | 10,000,000.000 | 101.126555 | 6,317,656.50 | 101.739914 | 6,355,974.76 | 38,318.26 | 0.18 |
| 3140JCN67 | FNMA POOL BM7612 FN 11/54 FLOATING VAR | | | | | 5.450000 | 01 Nov 2054 | | |
| | | Local | 7,004,919.200 | 100.803700 | 7,061,217.75 | 101.251593 | 7,092,592.28 | 31,374.53 | 0.20 |
| | Original Face: | Base | 10,000,000.000 | 100.803700 | 7,061,217.75 | 101.251593 | 7,092,592.28 | 31,374.53 | 0.20 |
| 3140JCPY4 | FNMA POOL BM7638 FN 01/55 FLOATING VAR | | | | | 5.306000 | 01 Jan 2055 | | |
| | | Local | 10,122,312.590 | 99.875157 | 10,109,675.55 | 100.688628 | 10,192,017.67 | 82,342.12 | 0.29 |
| | Original Face: | Base | 13,252,121.000 | 99.875157 | 10,109,675.55 | 100.688628 | 10,192,017.67 | 82,342.12 | 0.29 |
| 3140JCPZ1 | FNMA POOL BM7639 FN 12/54 FLOATING VAR | | | | | 4.944000 | 01 Dec 2054 | | |
| | | Local | 8,437,729.400 | 99.641324 | 8,407,465.27 | 100.330295 | 8,465,598.80 | 58,133.53 | 0.24 |
| | Original Face: | Base | 10,000,000.000 | 99.641324 | 8,407,465.27 | 100.330295 | 8,465,598.80 | 58,133.53 | 0.24 |
| 3140JCTH7 | FNMA POOL BM7751 FN 06/55 FLOATING VAR | | | | | 4.112000 | 01 Jun 2055 | | |
| | | Local | 10,064,719.640 | 95.756061 | 9,637,579.11 | 96.546659 | 9,717,150.55 | 79,571.44 | 0.28 |
| | Original Face: | Base | 10,390,201.000 | 95.756061 | 9,637,579.11 | 96.546659 | 9,717,150.55 | 79,571.44 | 0.28 |

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|---|---|---|---|---|---|---|---|---|---|
| 3140JCWY6 | FNMA POOL BM7862 FN 10/55 FLOATING VAR | | | | | 5.021000 | 01 Oct 2055 | | |
| | | Local | 8,443,032.300 | 101.235655 | 8,547,359.09 | 100.297203 | 8,468,125.25 | -79,233.84 | 0.24 |
| Original Face: | | Base | 10,000,000.000 | 101.235655 | 8,547,359.09 | 100.297203 | 8,468,125.25 | -79,233.84 | 0.24 |
| 3140JCZK3 | FNMA POOL BM7945 FN 03/56 FLOATING VAR | | | | | 4.555000 | 01 Mar 2056 | | |
| | | Local | 13,642,894.310 | 99.057272 | 13,514,278.86 | 98.114693 | 13,385,683.87 | -128,594.99 | 0.38 |
| Original Face: | | Base | 14,006,242.000 | 99.057272 | 13,514,278.86 | 98.114693 | 13,385,683.87 | -128,594.99 | 0.38 |
| 3140JY4H6 | FNMA POOL BO4423 FN 02/51 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2051 | | |
| | | Local | 7,408,032.540 | 105.273291 | 7,798,679.67 | 85.973478 | 6,368,943.23 | -1,429,736.44 | 0.18 |
| Original Face: | | Base | 12,784,918.000 | 105.273291 | 7,798,679.67 | 85.973478 | 6,368,943.23 | -1,429,736.44 | 0.18 |
| 3140LWXJ1 | FNMA POOL BT7880 FN 06/52 FIXED 5 | | | | | 5.000000 | 01 Jun 2052 | | |
| | | Local | 2,735,144.460 | 98.562672 | 2,695,831.45 | 97.601157 | 2,669,532.64 | -26,298.81 | 0.08 |
| Original Face: | | Base | 4,455,713.000 | 98.562672 | 2,695,831.45 | 97.601157 | 2,669,532.64 | -26,298.81 | 0.08 |
| 3140N9NR3 | FNMA POOL BX4899 FN 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| | | Local | 7,540,980.580 | 103.058623 | 7,771,630.76 | 104.723122 | 7,897,150.29 | 125,519.53 | 0.22 |
| Original Face: | | Base | 11,591,129.000 | 103.058623 | 7,771,630.76 | 104.723122 | 7,897,150.29 | 125,519.53 | 0.22 |
| 3140NEMK8 | FNMA POOL BX9361 FN 03/53 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2053 | | |
| | | Local | 2,784,994.020 | 96.616387 | 2,690,760.60 | 94.516280 | 2,632,272.75 | -58,487.85 | 0.07 |
| Original Face: | | Base | 4,949,005.000 | 96.616387 | 2,690,760.60 | 94.516280 | 2,632,272.75 | -58,487.85 | 0.07 |
| 3140W1Z71 | FNMA POOL FA1665 FN 01/51 FIXED VAR | | | | | 4.000000 | 01 Jan 2051 | | |
| | | Local | 8,983,059.800 | 96.758854 | 8,691,905.72 | 96.384050 | 8,658,236.85 | -33,668.87 | 0.25 |
| Original Face: | | Base | 10,000,000.000 | 96.758854 | 8,691,905.72 | 96.384050 | 8,658,236.85 | -33,668.87 | 0.25 |
| 3140W4U54 | FNMA POOL FA4203 FN 08/42 FIXED VAR | | | | | 2.000000 | 01 Aug 2042 | | |
| | | Local | 6,815,365.270 | 88.687500 | 6,044,377.08 | 87.175204 | 5,941,308.58 | -103,068.50 | 0.17 |
| Original Face: | | Base | 7,000,000.000 | 88.687500 | 6,044,377.08 | 87.175204 | 5,941,308.58 | -103,068.50 | 0.17 |
| 31410LUB6 | FNMA POOL 890778 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | | Local | 486,093.420 | 100.330404 | 487,699.49 | 97.193685 | 472,452.11 | -15,247.38 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 100.330404 | 487,699.49 | 97.193685 | 472,452.11 | -15,247.38 | 0.01 |
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2039 | | |
| | | Local | 271,053.780 | 103.466552 | 280,450.00 | 102.605297 | 278,115.54 | -2,334.46 | 0.01 |
| Original Face: | | Base | 9,100,000.000 | 103.466552 | 280,450.00 | 102.605297 | 278,115.54 | -2,334.46 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | | 4.000000 | 01 Jul 2026 | | |
| | | Local | 1,793.580 | 100.035125 | 1,794.21 | 99.739671 | 1,788.91 | -5.30 | 0.00 |
| Original Face: | | Base | 6,000,000.000 | 100.035125 | 1,794.21 | 99.739671 | 1,788.91 | -5.30 | 0.00 |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | | 4.000000 | 01 Jan 2042 | | |
| | | Local | 543,449.200 | 102.988734 | 559,691.45 | 96.937254 | 526,804.73 | -32,886.72 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.988734 | 559,691.45 | 96.937254 | 526,804.73 | -32,886.72 | 0.01 |
| 31417GAV8 | FNMA POOL AB9019 FN 04/43 FIXED 3 | | | | | 3.000000 | 01 Apr 2043 | | |
| | | Local | 1,346,255.750 | 102.578329 | 1,380,966.65 | 90.361394 | 1,216,495.46 | -164,471.19 | 0.03 |
| Original Face: | | Base | 7,000,000.000 | 102.578329 | 1,380,966.65 | 90.361394 | 1,216,495.46 | -164,471.19 | 0.03 |
| 31417Y6Q5 | FNMA POOL MA0878 FN 10/31 FIXED 4 | | | | | 4.000000 | 01 Oct 2031 | | |
| | | Local | 227,923.760 | 102.611527 | 233,876.05 | 98.723684 | 225,014.73 | -8,861.32 | 0.01 |
| Original Face: | | Base | 6,100,000.000 | 102.611527 | 233,876.05 | 98.723684 | 225,014.73 | -8,861.32 | 0.01 |
| 31418AXT0 | FNMA POOL MA1589 FN 09/28 FIXED 3 | | | | | 3.000000 | 01 Sep 2028 | | |
| | | Local | 258,447.500 | 100.488409 | 259,709.78 | 98.776401 | 255,285.14 | -4,424.64 | 0.01 |
| Original Face: | | Base | 9,500,000.000 | 100.488409 | 259,709.78 | 98.776401 | 255,285.14 | -4,424.64 | 0.01 |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2034 | | |
| | | Local | 436,125.150 | 101.566470 | 442,956.92 | 96.873493 | 422,489.67 | -20,467.25 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.566470 | 442,956.92 | 96.873493 | 422,489.67 | -20,467.25 | 0.01 |
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | | Local | 683,138.040 | 102.215650 | 698,273.99 | 98.100225 | 670,159.95 | -28,114.04 | 0.02 |
| Original Face: | | Base | 7,899,440.000 | 102.215650 | 698,273.99 | 98.100225 | 670,159.95 | -28,114.04 | 0.02 |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2034 | | |
| | | Local | 819,148.880 | 103.384738 | 846,874.92 | 99.261995 | 813,103.52 | -33,771.40 | 0.02 |
| Original Face: | | Base | 8,000,000.000 | 103.384738 | 846,874.92 | 99.261995 | 813,103.52 | -33,771.40 | 0.02 |
| 31418CCS1 | FNMA POOL MA2780 FN 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | | Local | 727,645.800 | 101.068927 | 735,423.80 | 97.094927 | 706,507.16 | -28,916.64 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 101.068927 | 735,423.80 | 97.094927 | 706,507.16 | -28,916.64 | 0.02 |
| 31418CJJ4 | FNMA POOL MA2964 FN 04/32 FIXED 3 | | | | | 3.000000 | 01 Apr 2032 | | |
| | | Local | 510,059.250 | 101.176485 | 516,060.02 | 96.722182 | 493,340.44 | -22,719.58 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.176485 | 516,060.02 | 96.722182 | 493,340.44 | -22,719.58 | 0.01 |



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|---|---|---|---|---|---|---|---|---|
| 31418CVV3 | FNMA POOL MA3327 FN 03/33 FIXED 4 | | | | 4.000000 | 01 Mar 2033 | | |
| | 295,242.200 | Local | 101.733733 | 300,360.91 | 98.939086 | 292,109.93 | -8,250.98 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 101.733733 | 300,360.91 | 98.939086 | 292,109.93 | -8,250.98 | 0.01 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | 6.285000 | 01 Feb 2037 | | |
| | 114,729.200 | Local | 101.927539 | 116,940.65 | 103.038107 | 118,214.80 | 1,274.15 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 101.927539 | 116,940.65 | 103.038107 | 118,214.80 | 1,274.15 | 0.00 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | 5.750000 | 01 Sep 2032 | | |
| | 87,824.190 | Local | 102.963614 | 90,426.96 | 100.329861 | 88,113.89 | -2,313.07 | 0.00 |
| Original Face: | 3,262,241.000 | Base | 102.963614 | 90,426.96 | 100.329861 | 88,113.89 | -2,313.07 | 0.00 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | 5.856000 | 01 Jan 2037 | | |
| | 192,006.010 | Local | 101.916674 | 195,686.14 | 102.461645 | 196,732.52 | 1,046.38 | 0.01 |
| Original Face: | 6,271,091.000 | Base | 101.916674 | 195,686.14 | 102.461645 | 196,732.52 | 1,046.38 | 0.01 |
| 31428XCA2 | FEDEX CORP COMPANY GUAR 05/50 5.25 | | | | 5.250000 | 15 May 2050 | | |
| | 10,000,000.000 | Local | 99.244061 | 9,924,406.09 | 92.286686 | 9,228,668.60 | -695,737.49 | 0.26 |
| | | Base | 99.244061 | 9,924,406.09 | 92.286686 | 9,228,668.60 | -695,737.49 | 0.26 |
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | 5.950000 | 01 Feb 2038 | | |
| | 5,000,000.000 | Local | 99.788689 | 4,989,434.45 | 106.583446 | 5,329,172.30 | 339,737.85 | 0.15 |
| | | Base | 99.788689 | 4,989,434.45 | 106.583446 | 5,329,172.30 | 339,737.85 | 0.15 |
| 341081GM3 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3 | | | | 5.300000 | 01 Apr 2053 | | |
| | 5,000,000.000 | Local | 99.525991 | 4,976,299.54 | 94.199266 | 4,709,963.30 | -266,336.24 | 0.13 |
| | | Base | 99.525991 | 4,976,299.54 | 94.199266 | 4,709,963.30 | -266,336.24 | 0.13 |
| 36179SJY4 | GNMA II POOL MA3879 G2 08/46 FIXED 6 | | | | 6.000000 | 20 Aug 2046 | | |
| | 747,518.840 | Local | 108.301640 | 809,575.16 | 104.981711 | 784,758.07 | -24,817.09 | 0.02 |
| Original Face: | 8,707,929.000 | Base | 108.301640 | 809,575.16 | 104.981711 | 784,758.07 | -24,817.09 | 0.02 |
| 36179XXS0 | GNMA II POOL MA8789 G2 04/53 FIXED 5.5 | | | | 5.500000 | 20 Apr 2053 | | |
| | 5,155,440.170 | Local | 100.672626 | 5,190,117.00 | 99.747014 | 5,142,397.63 | -47,719.37 | 0.15 |
| Original Face: | 11,977,799.000 | Base | 100.672626 | 5,190,117.00 | 99.747014 | 5,142,397.63 | -47,719.37 | 0.15 |
| 3617BA6P3 | GNMA II POOL BC7178 G2 09/47 FIXED 4 | | | | 4.000000 | 20 Sep 2047 | | |
| | 3,566,389.630 | Local | 104.476621 | 3,726,043.38 | 93.457854 | 3,333,071.21 | -392,972.17 | 0.09 |
| Original Face: | 11,805,572.000 | Base | 104.476621 | 3,726,043.38 | 93.457854 | 3,333,071.21 | -392,972.17 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3617G0P38 | GNMA II POOL BE5842 G2 02/48 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2048 | | |
| | | Local | 562,932.800 | 100.000000 | 562,932.80 | 90.247139 | 508,030.75 | -54,902.05 | 0.01 |
| | Original Face: | Base | 10,000,000.000 | 100.000000 | 562,932.80 | 90.247139 | 508,030.75 | -54,902.05 | 0.01 |
| 3617Q0GZ6 | GNMA II POOL BW7416 G2 07/50 FIXED 4 | | | | | 4.000000 | 20 Jul 2050 | | |
| | | Local | 4,429,338.970 | 109.984041 | 4,871,565.98 | 93.287488 | 4,132,019.06 | -739,546.92 | 0.12 |
| | Original Face: | Base | 9,821,806.000 | 109.984041 | 4,871,565.98 | 93.287488 | 4,132,019.06 | -739,546.92 | 0.12 |
| 3617VQ2S4 | GNMA II POOL CE2585 G2 06/51 FIXED 3 | | | | | 3.000000 | 20 Jun 2051 | | |
| | | Local | 9,936,384.470 | 105.751892 | 10,507,914.61 | 89.042700 | 8,847,625.01 | -1,660,289.60 | 0.25 |
| | Original Face: | Base | 12,889,444.000 | 105.751892 | 10,507,914.61 | 89.042700 | 8,847,625.01 | -1,660,289.60 | 0.25 |
| 3617VQ2T2 | GNMA II POOL CE2586 G2 07/51 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2051 | | |
| | | Local | 7,721,121.400 | 107.906272 | 8,331,574.26 | 90.234747 | 6,967,134.36 | -1,364,439.90 | 0.20 |
| | Original Face: | Base | 10,000,000.000 | 107.906272 | 8,331,574.26 | 90.234747 | 6,967,134.36 | -1,364,439.90 | 0.20 |
| 3617VQEF9 | GNMA II POOL CE1934 G2 05/51 FIXED 3 | | | | | 3.000000 | 20 May 2051 | | |
| | | Local | 7,312,537.730 | 105.409647 | 7,708,120.23 | 91.018465 | 6,655,759.59 | -1,052,360.64 | 0.19 |
| | Original Face: | Base | 10,204,176.000 | 105.409647 | 7,708,120.23 | 91.018465 | 6,655,759.59 | -1,052,360.64 | 0.19 |
| 3617VQZV1 | GNMA II POOL CE2556 G2 06/51 FIXED 3.5 | | | | | 3.500000 | 20 Jun 2051 | | |
| | | Local | 9,096,770.210 | 107.649018 | 9,792,583.76 | 90.790455 | 8,258,999.06 | -1,533,584.70 | 0.23 |
| | Original Face: | Base | 12,373,645.000 | 107.649018 | 9,792,583.76 | 90.790455 | 8,258,999.06 | -1,533,584.70 | 0.23 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | | 5.500000 | 20 Jun 2040 | | |
| | | Local | 600,172.920 | 106.379596 | 638,461.53 | 102.725356 | 616,529.77 | -21,931.76 | 0.02 |
| | Original Face: | Base | 6,000,000.000 | 106.379596 | 638,461.53 | 102.725356 | 616,529.77 | -21,931.76 | 0.02 |
| 3618AW5S9 | GNMA II POOL CS4457 G2 08/53 FIXED 6 | | | | | 6.000000 | 20 Aug 2053 | | |
| | | Local | 7,713,794.760 | 100.332137 | 7,739,415.12 | 104.020141 | 8,023,900.19 | 284,485.07 | 0.23 |
| | Original Face: | Base | 10,422,298.000 | 100.332137 | 7,739,415.12 | 104.020141 | 8,023,900.19 | 284,485.07 | 0.23 |
| 3618BH6G6 | GNMA II POOL CU0871 G2 05/63 FIXED 5 | | | | | 5.000000 | 20 May 2063 | | |
| | | Local | 2,577,105.750 | 97.959566 | 2,524,521.60 | 99.176651 | 2,555,887.18 | 31,365.58 | 0.07 |
| | Original Face: | Base | 5,000,000.000 | 97.959566 | 2,524,521.60 | 99.176651 | 2,555,887.18 | 31,365.58 | 0.07 |
| 36192YD61 | GNMA II POOL AR3725 G2 01/46 FIXED 4 | | | | | 4.000000 | 20 Jan 2046 | | |
| | | Local | 1,409,523.750 | 104.382354 | 1,471,294.07 | 93.289113 | 1,314,932.20 | -156,361.87 | 0.04 |
| | Original Face: | Base | 5,682,660.000 | 104.382354 | 1,471,294.07 | 93.289113 | 1,314,932.20 | -156,361.87 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 36197D2A5 | GNMA II POOL AZ1669 G2 03/47 FIXED 4.5 | | | | | 4.500000 | 20 Mar 2047 | | |
| | | Local | 495,717.870 | 104.611668 | 518,578.73 | 96.338859 | 477,568.94 | -41,009.79 | 0.01 |
| | Original Face: | Base | 5,271,946.000 | 104.611668 | 518,578.73 | 96.338859 | 477,568.94 | -41,009.79 | 0.01 |
| 36197J4J1 | GNMA II POOL AZ6225 G2 03/47 FIXED 4 | | | | | 4.000000 | 20 Mar 2047 | | |
| | | Local | 2,771,537.150 | 104.444015 | 2,894,704.67 | 93.415877 | 2,589,055.74 | -305,648.93 | 0.07 |
| | Original Face: | Base | 8,934,236.000 | 104.444015 | 2,894,704.67 | 93.415877 | 2,589,055.74 | -305,648.93 | 0.07 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | | 5.500000 | 15 Oct 2033 | | |
| | | Local | 51,626.890 | 100.496330 | 51,883.13 | 101.681397 | 52,494.94 | 611.81 | 0.00 |
| | Original Face: | Base | 7,000,000.000 | 100.496330 | 51,883.13 | 101.681397 | 52,494.94 | 611.81 | 0.00 |
| 36202FV52 | GNMA II POOL 005136 G2 08/26 FIXED 4 | | | | | 4.000000 | 20 Aug 2026 | | |
| | | Local | 6,753.170 | 100.139934 | 6,762.62 | 99.788998 | 6,738.92 | -23.70 | 0.00 |
| | Original Face: | Base | 22,821,698.000 | 100.139934 | 6,762.62 | 99.788998 | 6,738.92 | -23.70 | 0.00 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2041 | | |
| | | Local | 78,256.200 | 101.927783 | 79,764.81 | 89.501857 | 70,040.75 | -9,724.06 | 0.00 |
| | Original Face: | Base | 5,000,000.000 | 101.927783 | 79,764.81 | 89.501857 | 70,040.75 | -9,724.06 | 0.00 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | | Local | 289,169.250 | 100.276955 | 289,970.12 | 98.650523 | 285,266.98 | -4,703.14 | 0.01 |
| | Original Face: | Base | 13,640,889.000 | 100.276955 | 289,970.12 | 98.650523 | 285,266.98 | -4,703.14 | 0.01 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | | 5.000000 | 20 Sep 2041 | | |
| | | Local | 386,980.700 | 105.833906 | 409,556.79 | 100.815916 | 390,138.14 | -19,418.65 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 105.833906 | 409,556.79 | 100.815916 | 390,138.14 | -19,418.65 | 0.01 |
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | | 4.000000 | 15 Jul 2045 | | |
| | | Local | 1,259,366.900 | 104.811244 | 1,319,958.12 | 95.193156 | 1,198,831.10 | -121,127.02 | 0.03 |
| | Original Face: | Base | 10,000,000.000 | 104.811244 | 1,319,958.12 | 95.193156 | 1,198,831.10 | -121,127.02 | 0.03 |
| 3622AAMV3 | GNMA II POOL 784972 G2 03/70 FLOATING VAR | | | | | 5.863000 | 20 Mar 2070 | | |
| | | Local | 3,435,791.340 | 105.599724 | 3,628,186.17 | 104.047800 | 3,574,865.30 | -53,320.87 | 0.10 |
| | Original Face: | Base | 6,631,731.000 | 105.599724 | 3,628,186.17 | 104.047800 | 3,574,865.30 | -53,320.87 | 0.10 |
| 3622AAPT5 | GNMA II POOL 785034 G2 04/70 FLOATING VAR | | | | | 6.409000 | 20 Apr 2070 | | |
| | | Local | 4,639,983.980 | 110.584511 | 5,131,103.58 | 104.927270 | 4,868,608.52 | -262,495.06 | 0.14 |
| | Original Face: | Base | 10,005,856.000 | 110.584511 | 5,131,103.58 | 104.927270 | 4,868,608.52 | -262,495.06 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 3622AAQ49 | GNMA II POOL 785075 G2 05/50 FIXED 3.5 | | | | | 3.500000 | 20 May 2050 | | |
| | | Local | 2,955,898.280 | 105.722750 | 3,125,056.95 | 90.116151 | 2,663,741.76 | -461,315.19 | 0.08 |
| Original Face: | | Base | 7,538,423.000 | 105.722750 | 3,125,056.95 | 90.116151 | 2,663,741.76 | -461,315.19 | 0.08 |
| 3622AARE6 | GNMA II POOL 785085 G2 05/70 FLOATING VAR | | | | | 6.683000 | 20 May 2070 | | |
| | | Local | 2,314,396.000 | 109.531473 | 2,534,992.04 | 103.969760 | 2,406,271.97 | -128,720.07 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 109.531473 | 2,534,992.04 | 103.969760 | 2,406,271.97 | -128,720.07 | 0.07 |
| 3622AAUF9 | GNMA II POOL 785182 G2 10/70 FLOATING VAR | | | | | 5.974000 | 20 Oct 2070 | | |
| | | Local | 2,052,526.100 | 107.782209 | 2,212,257.98 | 103.115690 | 2,116,476.45 | -95,781.53 | 0.06 |
| Original Face: | | Base | 10,000,000.000 | 107.782209 | 2,212,257.98 | 103.115690 | 2,116,476.45 | -95,781.53 | 0.06 |
| 3622AAZR8 | GNMA II POOL 785352 G2 01/71 VARIABLE | | | | | 4.482000 | 20 Jan 2071 | | |
| | | Local | 1,018,498.870 | 111.370269 | 1,134,304.93 | 99.549690 | 1,013,912.47 | -120,392.46 | 0.03 |
| Original Face: | | Base | 6,168,892.000 | 111.370269 | 1,134,304.93 | 99.549690 | 1,013,912.47 | -120,392.46 | 0.03 |
| 3622ABEZ1 | GNMA II POOL 785652 G2 08/71 VARIABLE | | | | | 4.532000 | 20 Aug 2071 | | |
| | | Local | 1,275,249.100 | 108.956227 | 1,389,463.31 | 99.572890 | 1,269,802.38 | -119,660.93 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 108.956227 | 1,389,463.31 | 99.572890 | 1,269,802.38 | -119,660.93 | 0.04 |
| 3622ABST0 | GNMA II POOL 786030 G2 02/72 FLOATING VAR | | | | | 5.452000 | 20 Feb 2072 | | |
| | | Local | 9,756,409.400 | 106.947722 | 10,434,257.59 | 104.134320 | 10,159,770.59 | -274,487.00 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 106.947722 | 10,434,257.59 | 104.134320 | 10,159,770.59 | -274,487.00 | 0.29 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | | 4.523000 | 20 Oct 2067 | | |
| | | Local | 2,080,991.340 | 102.137533 | 2,125,473.22 | 99.608140 | 2,072,836.77 | -52,636.45 | 0.06 |
| Original Face: | | Base | 18,000,000.000 | 102.137533 | 2,125,473.22 | 99.608140 | 2,072,836.77 | -52,636.45 | 0.06 |
| 3622AC2P4 | GNMA II POOL 787182 G2 11/73 VARIABLE | | | | | 4.493000 | 20 Nov 2073 | | |
| | | Local | 4,445,772.050 | 96.571196 | 4,293,335.23 | 97.035770 | 4,313,989.14 | 20,653.91 | 0.12 |
| Original Face: | | Base | 5,709,398.000 | 96.571196 | 4,293,335.23 | 97.035770 | 4,313,989.14 | 20,653.91 | 0.12 |
| 3622ADFD5 | GNMA II POOL 787464 G2 06/54 FLOATING VAR | | | | | 3.927000 | 20 Jun 2054 | | |
| | | Local | 11,357,845.510 | 97.171458 | 11,036,584.05 | 98.554424 | 11,193,659.22 | 157,075.17 | 0.32 |
| Original Face: | | Base | 13,363,186.000 | 97.171458 | 11,036,584.05 | 98.554424 | 11,193,659.22 | 157,075.17 | 0.32 |
| 3622AEGT7 | GNMA II POOL 788410 G2 01/66 FIXED 3.5 | | | | | 3.500000 | 20 Jan 2066 | | |
| | | Local | 10,727,062.660 | 91.937500 | 9,862,193.23 | 89.687903 | 9,620,877.55 | -241,315.68 | 0.27 |
| Original Face: | | Base | 10,765,951.000 | 91.937500 | 9,862,193.23 | 89.687903 | 9,620,877.55 | -241,315.68 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 3622AEHB5 | GNMA II POOL 788426 G2 01/66 FIXED 4 | | | | | 4.000000 | 20 Jan 2066 | | |
| | | Local | 9,377,071.830 | 94.531250 | 8,864,263.22 | 93.597726 | 8,776,726.00 | -87,537.22 | 0.25 |
| Original Face: | | Base | 9,626,561.000 | 94.531250 | 8,864,263.22 | 93.597726 | 8,776,726.00 | -87,537.22 | 0.25 |
| 3622AEK62 | GNMA II POOL 788517 G2 07/52 FIXED 2.5 | | | | | 2.500000 | 20 Jul 2052 | | |
| | | Local | 9,836,402.700 | 86.115260 | 8,470,643.75 | 86.217841 | 8,480,734.04 | 10,090.29 | 0.24 |
| Original Face: | | Base | 10,000,000.000 | 86.115260 | 8,470,643.75 | 86.217841 | 8,480,734.04 | 10,090.29 | 0.24 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | | 5.500000 | 15 Mar 2034 | | |
| | | Local | 56,537.370 | 100.479842 | 56,808.66 | 100.227477 | 56,665.98 | -142.68 | 0.00 |
| Original Face: | | Base | 7,322,535.000 | 100.479842 | 56,808.66 | 100.227477 | 56,665.98 | -142.68 | 0.00 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | | 5.000000 | 15 Jul 2039 | | |
| | | Local | 266,977.740 | 103.532474 | 276,408.66 | 100.985803 | 269,609.61 | -6,799.05 | 0.01 |
| Original Face: | | Base | 8,800,000.000 | 103.532474 | 276,408.66 | 100.985803 | 269,609.61 | -6,799.05 | 0.01 |
| 362970AC9 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A3 | | | | | 3.840000 | 16 May 2031 | | |
| | | Local | 5,750,000.000 | 99.990866 | 5,749,474.79 | 98.942340 | 5,689,184.55 | -60,290.24 | 0.16 |
| Original Face: | | Base | 5,750,000.000 | 99.990866 | 5,749,474.79 | 98.942340 | 5,689,184.55 | -60,290.24 | 0.16 |
| 373334KS9 | GEORGIA POWER CO SR UNSECURED 05/28 4.65 | | | | | 4.650000 | 16 May 2028 | | |
| | | Local | 5,000,000.000 | 99.947522 | 4,997,376.10 | 100.547618 | 5,027,380.90 | 30,004.80 | 0.14 |
| | | Base | | 99.947522 | 4,997,376.10 | 100.547618 | 5,027,380.90 | 30,004.80 | 0.14 |
| 38141GYH1 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR | | | | | 4.456944 | 10 Sep 2027 | | |
| | | Local | 10,000,000.000 | 99.896840 | 9,989,683.99 | 100.064759 | 10,006,475.90 | 16,791.91 | 0.28 |
| | | Base | | 99.896840 | 9,989,683.99 | 100.064759 | 10,006,475.90 | 16,791.91 | 0.28 |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | | 1.400000 | 16 Jun 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.889760 | 9,988,976.00 | -11,024.00 | 0.28 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.889760 | 9,988,976.00 | -11,024.00 | 0.28 |
| 38150AHL2 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45 | | | | | 1.450000 | 28 Aug 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.178149 | 9,917,814.90 | -82,185.10 | 0.28 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.178149 | 9,917,814.90 | -82,185.10 | 0.28 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | | 3.500000 | 16 Apr 2042 | | |
| | | Local | 244,833.730 | 104.653583 | 256,227.27 | 96.265660 | 235,690.81 | -20,536.46 | 0.01 |
| Original Face: | | Base | 2,500,000.000 | 104.653583 | 256,227.27 | 96.265660 | 235,690.81 | -20,536.46 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | | 3.500000 | 20 Apr 2042 | | |
| | | Local | 1,943,885.920 | 104.506331 | 2,031,483.86 | 93.764730 | 1,822,679.38 | -208,804.48 | 0.05 |
| Original Face: | | Base | 8,000,000.000 | 104.506331 | 2,031,483.86 | 93.764730 | 1,822,679.38 | -208,804.48 | 0.05 |
| 38375UYY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA | | | | | 4.898380 | 20 Apr 2067 | | |
| | | Local | 1,988,486.900 | 103.099631 | 2,050,122.66 | 100.956450 | 2,007,505.78 | -42,616.88 | 0.06 |
| Original Face: | | Base | 10,000,000.000 | 103.099631 | 2,050,122.66 | 100.956450 | 2,007,505.78 | -42,616.88 | 0.06 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | | 3.000000 | 16 Oct 2039 | | |
| | | Local | 120,743.300 | 102.425824 | 123,672.32 | 95.845850 | 115,727.44 | -7,944.88 | 0.00 |
| Original Face: | | Base | 10,000,000.000 | 102.425824 | 123,672.32 | 95.845850 | 115,727.44 | -7,944.88 | 0.00 |
| 38376RJ98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG | | | | | 4.727140 | 20 Dec 2066 | | |
| | | Local | 1,858,162.100 | 100.889944 | 1,874,698.70 | 100.805420 | 1,873,128.11 | -1,570.59 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 100.889944 | 1,874,698.70 | 100.805420 | 1,873,128.11 | -1,570.59 | 0.05 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | | 5.649940 | 20 Aug 2034 | | |
| | | Local | 189,548.000 | 104.078729 | 197,279.15 | 101.314440 | 192,039.49 | -5,239.66 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 104.078729 | 197,279.15 | 101.314440 | 192,039.49 | -5,239.66 | 0.01 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | | 5.799980 | 20 Apr 2037 | | |
| | | Local | 430,447.400 | 105.272198 | 453,141.44 | 101.705020 | 437,786.61 | -15,354.83 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 105.272198 | 453,141.44 | 101.705020 | 437,786.61 | -15,354.83 | 0.01 |
| 38378CJ73 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK | | | | | 3.000000 | 16 Jan 2027 | | |
| | | Local | 38.290 | 100.261165 | 38.39 | 99.805710 | 38.22 | -0.17 | 0.00 |
| Original Face: | | Base | 6,500,000.000 | 100.261165 | 38.39 | 99.805710 | 38.22 | -0.17 | 0.00 |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | | 3.500000 | 20 Sep 2043 | | |
| | | Local | 3,357,616.190 | 96.951588 | 3,255,262.21 | 94.828510 | 3,183,977.40 | -71,284.81 | 0.09 |
| Original Face: | | Base | 5,429,000.000 | 96.951588 | 3,255,262.21 | 94.828510 | 3,183,977.40 | -71,284.81 | 0.09 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | | 2.950000 | 16 Oct 2029 | | |
| | | Local | 810,366.120 | 100.869075 | 817,408.81 | 98.098180 | 794,954.42 | -22,454.39 | 0.02 |
| Original Face: | | Base | 3,000,000.000 | 100.869075 | 817,408.81 | 98.098180 | 794,954.42 | -22,454.39 | 0.02 |
| 38379R2U6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA | | | | | 2.600000 | 16 Aug 2034 | | |
| | | Local | 1,075,737.380 | 96.457026 | 1,037,624.28 | 88.093110 | 947,650.51 | -89,973.77 | 0.03 |
| Original Face: | | Base | 2,000,000.000 | 96.457026 | 1,037,624.28 | 88.093110 | 947,650.51 | -89,973.77 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38380CAV5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB | | | | | 6.000930 | 20 Nov 2042 | | |
| | | Local | 787,599.420 | 110.038260 | 866,660.70 | 99.294490 | 782,042.83 | -84,617.87 | 0.02 |
| Original Face: | | Base | 5,010,613.000 | 110.038260 | 866,660.70 | 99.294490 | 782,042.83 | -84,617.87 | 0.02 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | | Local | 1,856,100.640 | 101.189284 | 1,878,174.94 | 97.281579 | 1,805,644.01 | -72,530.93 | 0.05 |
| Original Face: | | Base | 6,068,715.000 | 101.189284 | 1,878,174.94 | 97.281579 | 1,805,644.01 | -72,530.93 | 0.05 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | | Local | 185,427.980 | 101.711376 | 188,601.35 | 99.276254 | 184,085.95 | -4,515.40 | 0.01 |
| Original Face: | | Base | 23,575,000.000 | 101.711376 | 188,601.35 | 99.276254 | 184,085.95 | -4,515.40 | 0.01 |
| 38380LYK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA | | | | | 4.775150 | 20 Aug 2069 | | |
| | | Local | 4,768,251.400 | 102.370534 | 4,881,284.40 | 101.655700 | 4,847,199.34 | -34,085.06 | 0.14 |
| Original Face: | | Base | 10,000,000.000 | 102.370534 | 4,881,284.40 | 101.655700 | 4,847,199.34 | -34,085.06 | 0.14 |
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | | 1.250000 | 20 Jul 2067 | | |
| | | Local | 362,107.600 | 100.238404 | 362,970.88 | 99.581240 | 360,591.24 | -2,379.64 | 0.01 |
| Original Face: | | Base | 11,000,000.000 | 100.238404 | 362,970.88 | 99.581240 | 360,591.24 | -2,379.64 | 0.01 |
| 38380QDR0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB | | | | | 3.476190 | 20 Jul 2070 | | |
| | | Local | 14,229,859.020 | 115.142943 | 16,384,678.49 | 89.068039 | 12,674,256.38 | -3,710,422.11 | 0.36 |
| Original Face: | | Base | 13,083,197.000 | 115.142943 | 16,384,678.49 | 89.068039 | 12,674,256.38 | -3,710,422.11 | 0.36 |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | | 4.775150 | 20 Aug 2070 | | |
| | | Local | 2,911,485.350 | 103.304658 | 3,007,699.99 | 101.539190 | 2,956,298.64 | -51,401.35 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 103.304658 | 3,007,699.99 | 101.539190 | 2,956,298.64 | -51,401.35 | 0.08 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | | 4.925150 | 20 Aug 2070 | | |
| | | Local | 2,913,430.700 | 104.220171 | 3,036,382.47 | 101.928480 | 2,969,615.63 | -66,766.84 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 104.220171 | 3,036,382.47 | 101.928480 | 2,969,615.63 | -66,766.84 | 0.08 |
| 38380QKW1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF | | | | | 4.825150 | 20 Sep 2070 | | |
| | | Local | 5,928,924.780 | 103.938152 | 6,162,414.85 | 101.698440 | 6,029,624.01 | -132,790.84 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 103.938152 | 6,162,414.85 | 101.698440 | 6,029,624.01 | -132,790.84 | 0.17 |
| 38381AY42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA | | | | | 5.616180 | 20 Jun 2048 | | |
| | | Local | 1,564,327.200 | 105.129979 | 1,644,576.85 | 101.218440 | 1,583,387.59 | -61,189.26 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 105.129979 | 1,644,576.85 | 101.218440 | 1,583,387.59 | -61,189.26 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38381P2F9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA | | | | | 4.000000 | 20 May 2051 | | |
| | | Local | 9,740,847.700 | 98.458873 | 9,590,728.85 | 97.227740 | 9,470,806.08 | -119,922.77 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 98.458873 | 9,590,728.85 | 97.227740 | 9,470,806.08 | -119,922.77 | 0.27 |
| 38381PS79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P | | | | | 5.000000 | 20 Jul 2055 | | |
| | | Local | 7,568,408.080 | 99.825000 | 7,555,163.36 | 99.797480 | 7,553,080.54 | -2,082.82 | 0.21 |
| Original Face: | | Base | 8,000,000.000 | 99.825000 | 7,555,163.36 | 99.797480 | 7,553,080.54 | -2,082.82 | 0.21 |
| 38381QTB7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD | | | | | 4.500000 | 20 Jul 2051 | | |
| | | Local | 9,448,832.700 | 99.845948 | 9,434,276.55 | 98.763100 | 9,331,960.09 | -102,316.46 | 0.26 |
| Original Face: | | Base | 10,000,000.000 | 99.845948 | 9,434,276.55 | 98.763100 | 9,331,960.09 | -102,316.46 | 0.26 |
| 38381R5J4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA | | | | | 4.387770 | 20 Feb 2049 | | |
| | | Local | 1,514,572.900 | 103.705018 | 1,570,688.10 | 94.884850 | 1,437,100.22 | -133,587.88 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 103.705018 | 1,570,688.10 | 94.884850 | 1,437,100.22 | -133,587.88 | 0.04 |
| 38381X2H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE | | | | | 3.000000 | 20 Aug 2049 | | |
| | | Local | 536,107.300 | 101.485781 | 544,072.68 | 89.106230 | 477,705.00 | -66,367.68 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 101.485781 | 544,072.68 | 89.106230 | 477,705.00 | -66,367.68 | 0.01 |
| 38381XAZ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA | | | | | 5.910100 | 20 Jun 2034 | | |
| | | Local | 135,958.890 | 102.737938 | 139,681.36 | 101.674710 | 138,235.81 | -1,445.55 | 0.00 |
| Original Face: | | Base | 6,317,173.000 | 102.737938 | 139,681.36 | 101.674710 | 138,235.81 | -1,445.55 | 0.00 |
| 38381Y7Q1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA | | | | | 4.791700 | 20 Dec 2041 | | |
| | | Local | 612,656.780 | 103.600241 | 634,713.90 | 99.390160 | 608,920.55 | -25,793.35 | 0.02 |
| Original Face: | | Base | 11,457,930.000 | 103.600241 | 634,713.90 | 99.390160 | 608,920.55 | -25,793.35 | 0.02 |
| 38382CYC9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT | | | | | 5.449920 | 20 Jan 2050 | | |
| | | Local | 2,372,246.760 | 110.971404 | 2,632,515.53 | 102.709450 | 2,436,521.60 | -195,993.93 | 0.07 |
| Original Face: | | Base | 8,141,884.000 | 110.971404 | 2,632,515.53 | 102.709450 | 2,436,521.60 | -195,993.93 | 0.07 |
| 38382RKF4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE | | | | | 1.500000 | 20 Apr 2051 | | |
| | | Local | 4,049,762.600 | 100.275676 | 4,060,926.83 | 79.227430 | 3,208,522.83 | -852,404.00 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 100.275676 | 4,060,926.83 | 79.227430 | 3,208,522.83 | -852,404.00 | 0.09 |
| 38382TAG9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE | | | | | 2.000000 | 20 May 2051 | | |
| | | Local | 4,458,463.900 | 102.238316 | 4,558,258.41 | 82.082110 | 3,659,601.24 | -898,657.17 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 102.238316 | 4,558,258.41 | 82.082110 | 3,659,601.24 | -898,657.17 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38383BWW8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 EB | | | | | 4.500000 | 20 May 2055 | | |
| | | Local | 9,731,364.800 | 99.350116 | 9,668,122.22 | 97.933700 | 9,530,285.61 | -137,836.61 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 99.350116 | 9,668,122.22 | 97.933700 | 9,530,285.61 | -137,836.61 | 0.27 |
| 38383HGM5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT | | | | | 7.000000 | 20 Dec 2062 | | |
| | | Local | 2,729,358.300 | 104.656138 | 2,856,440.99 | 102.417490 | 2,795,340.26 | -61,100.73 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 104.656138 | 2,856,440.99 | 102.417490 | 2,795,340.26 | -61,100.73 | 0.08 |
| 38383HTN9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA | | | | | 3.000000 | 16 Jan 2044 | | |
| | | Local | 5,647,445.100 | 95.814018 | 5,411,044.08 | 96.765080 | 5,464,754.77 | 53,710.69 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 95.814018 | 5,411,044.08 | 96.765080 | 5,464,754.77 | 53,710.69 | 0.15 |
| 38383WQ82 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ | | | | | 5.000000 | 20 Jun 2048 | | |
| | | Local | 5,775,030.500 | 99.139526 | 5,725,337.85 | 100.096700 | 5,780,614.95 | 55,277.10 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 99.139526 | 5,725,337.85 | 100.096700 | 5,780,614.95 | 55,277.10 | 0.16 |
| 38383X3N2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT | | | | | 5.500000 | 20 Apr 2063 | | |
| | | Local | 4,229,126.320 | 100.671167 | 4,257,510.83 | 101.070290 | 4,274,390.24 | 16,879.41 | 0.12 |
| Original Face: | | Base | 9,550,638.000 | 100.671167 | 4,257,510.83 | 101.070290 | 4,274,390.24 | 16,879.41 | 0.12 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | | 6.500000 | 20 Jan 2053 | | |
| | | Local | 3,561,347.600 | 102.680450 | 3,656,807.73 | 102.830820 | 3,662,162.94 | 5,355.21 | 0.10 |
| Original Face: | | Base | 20,000,000.000 | 102.680450 | 3,656,807.73 | 102.830820 | 3,662,162.94 | 5,355.21 | 0.10 |
| 38383YMW9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB | | | | | 4.500000 | 20 Dec 2047 | | |
| | | Local | 3,863,465.580 | 98.011801 | 3,786,652.20 | 97.558480 | 3,769,138.30 | -17,513.90 | 0.11 |
| Original Face: | | Base | 6,000,000.000 | 98.011801 | 3,786,652.20 | 97.558480 | 3,769,138.30 | -17,513.90 | 0.11 |
| 38383YTF9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA | | | | | 4.500000 | 20 Oct 2048 | | |
| | | Local | 2,911,270.800 | 98.331833 | 2,862,705.94 | 98.090470 | 2,855,679.21 | -7,026.73 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 98.331833 | 2,862,705.94 | 98.090470 | 2,855,679.21 | -7,026.73 | 0.08 |
| 38384ABL6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B | | | | | 6.000000 | 20 Dec 2049 | | |
| | | Local | 3,055,182.600 | 101.362877 | 3,096,820.98 | 100.363700 | 3,066,294.30 | -30,526.68 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 101.362877 | 3,096,820.98 | 100.363700 | 3,066,294.30 | -30,526.68 | 0.09 |
| 38384AF32 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA | | | | | 6.000000 | 20 Feb 2050 | | |
| | | Local | 3,099,136.700 | 100.586587 | 3,117,315.82 | 100.364270 | 3,110,425.93 | -6,889.89 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 100.586587 | 3,117,315.82 | 100.364270 | 3,110,425.93 | -6,889.89 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38384AJ20 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA | | | | | 5.500000 | 20 Jun 2042 | | |
| | | Local | 2,989,534.700 | 99.886697 | 2,986,147.47 | 100.309830 | 2,998,797.18 | 12,649.71 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 99.886697 | 2,986,147.47 | 100.309830 | 2,998,797.18 | 12,649.71 | 0.08 |
| 38384AP31 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC | | | | | 5.500000 | 20 Jul 2048 | | |
| | | Local | 6,021,496.400 | 99.838310 | 6,011,760.27 | 100.388350 | 6,044,880.88 | 33,120.61 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 99.838310 | 6,011,760.27 | 100.388350 | 6,044,880.88 | 33,120.61 | 0.17 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | | 5.500000 | 20 Nov 2045 | | |
| | | Local | 3,675,564.700 | 99.626243 | 3,661,827.01 | 100.405770 | 3,690,479.04 | 28,652.03 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 99.626243 | 3,661,827.01 | 100.405770 | 3,690,479.04 | 28,652.03 | 0.10 |
| 38384BBV2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT | | | | | 4.000000 | 20 Jun 2063 | | |
| | | Local | 7,771,399.590 | 93.914422 | 7,298,465.02 | 92.278820 | 7,171,355.84 | -127,109.18 | 0.20 |
| Original Face: | | Base | 10,966,749.000 | 93.914422 | 7,298,465.02 | 92.278820 | 7,171,355.84 | -127,109.18 | 0.20 |
| 38384BXP1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA | | | | | 6.000000 | 20 Nov 2049 | | |
| | | Local | 6,163,075.400 | 99.858772 | 6,154,371.43 | 100.343070 | 6,184,219.06 | 29,847.63 | 0.18 |
| Original Face: | | Base | 20,000,000.000 | 99.858772 | 6,154,371.43 | 100.343070 | 6,184,219.06 | 29,847.63 | 0.18 |
| 38384BXR7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB | | | | | 6.000000 | 20 May 2034 | | |
| | | Local | 3,981,583.450 | 101.397436 | 4,037,223.54 | 101.059220 | 4,023,757.18 | -13,466.36 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 101.397436 | 4,037,223.54 | 101.059220 | 4,023,757.18 | -13,466.36 | 0.11 |
| 38384CFE4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA | | | | | 6.000000 | 20 Nov 2049 | | |
| | | Local | 3,024,064.400 | 99.977680 | 3,023,389.42 | 100.333780 | 3,034,158.12 | 10,768.70 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 99.977680 | 3,023,389.42 | 100.333780 | 3,034,158.12 | 10,768.70 | 0.09 |
| 38384DQQ3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD | | | | | 6.000000 | 20 Mar 2051 | | |
| | | Local | 784,125.020 | 99.820147 | 782,714.75 | 100.097410 | 784,888.84 | 2,174.09 | 0.02 |
| Original Face: | | Base | 10,394,000.000 | 99.820147 | 782,714.75 | 100.097410 | 784,888.84 | 2,174.09 | 0.02 |
| 38384E4Z5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA | | | | | 7.000000 | 20 Jun 2053 | | |
| | | Local | 500,368.500 | 101.444354 | 507,595.59 | 101.567070 | 508,209.62 | 614.03 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 101.444354 | 507,595.59 | 101.567070 | 508,209.62 | 614.03 | 0.01 |
| 38384EJU0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA | | | | | 6.000000 | 20 Sep 2045 | | |
| | | Local | 2,303,359.100 | 99.842811 | 2,299,738.47 | 100.872630 | 2,323,458.90 | 23,720.43 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 99.842811 | 2,299,738.47 | 100.872630 | 2,323,458.90 | 23,720.43 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38384EL52 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ | | | | | 6.000000 | 20 Sep 2053 | | |
| | | Local | 3,519,388.540 | 99.974294 | 3,518,483.85 | 101.395380 | 3,568,497.38 | 50,013.53 | 0.10 |
| Original Face: | | Base | 3,000,221.000 | 99.974294 | 3,518,483.85 | 101.395380 | 3,568,497.38 | 50,013.53 | 0.10 |
| 38384GNL0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD | | | | | 6.000000 | 20 Apr 2049 | | |
| | | Local | 2,779,200.090 | 100.843793 | 2,802,650.78 | 101.031460 | 2,807,866.43 | 5,215.65 | 0.08 |
| Original Face: | | Base | 9,000,000.000 | 100.843793 | 2,802,650.78 | 101.031460 | 2,807,866.43 | 5,215.65 | 0.08 |
| 38384GZK9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA | | | | | 5.000000 | 20 Jun 2044 | | |
| | | Local | 2,801,228.600 | 98.810935 | 2,767,920.17 | 99.806770 | 2,795,815.79 | 27,895.62 | 0.08 |
| Original Face: | | Base | 10,000,000.000 | 98.810935 | 2,767,920.17 | 99.806770 | 2,795,815.79 | 27,895.62 | 0.08 |
| 38384HJH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD | | | | | 4.500000 | 20 Dec 2053 | | |
| | | Local | 6,106,011.400 | 97.267124 | 5,939,141.69 | 97.989620 | 5,983,257.37 | 44,115.68 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 97.267124 | 5,939,141.69 | 97.989620 | 5,983,257.37 | 44,115.68 | 0.17 |
| 38384HSD1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH | | | | | 5.500000 | 20 Oct 2048 | | |
| | | Local | 1,356,615.500 | 99.970232 | 1,356,211.66 | 99.976640 | 1,356,298.59 | 86.93 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 99.970232 | 1,356,211.66 | 99.976640 | 1,356,298.59 | 86.93 | 0.04 |
| 38384JH98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA | | | | | 5.000000 | 20 Feb 2039 | | |
| | | Local | 995,928.100 | 99.262584 | 988,583.97 | 99.775620 | 993,693.44 | 5,109.47 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 99.262584 | 988,583.97 | 99.775620 | 993,693.44 | 5,109.47 | 0.03 |
| 38384JQA5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA | | | | | 4.500000 | 20 Dec 2049 | | |
| | | Local | 7,895,108.200 | 99.413204 | 7,848,780.02 | 99.517950 | 7,857,049.83 | 8,269.81 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 99.413204 | 7,848,780.02 | 99.517950 | 7,857,049.83 | 8,269.81 | 0.22 |
| 38384KYJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC | | | | | 5.000000 | 20 Jul 2053 | | |
| | | Local | 5,952,853.220 | 99.787063 | 5,940,177.37 | 99.583290 | 5,928,047.09 | -12,130.28 | 0.17 |
| Original Face: | | Base | 6,853,948.000 | 99.787063 | 5,940,177.37 | 99.583290 | 5,928,047.09 | -12,130.28 | 0.17 |
| 38384PL65 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E | | | | | 4.500000 | 20 Jan 2050 | | |
| | | Local | 8,444,011.230 | 99.892582 | 8,434,940.87 | 99.506830 | 8,402,367.90 | -32,572.97 | 0.24 |
| Original Face: | | Base | 12,204,830.000 | 99.892582 | 8,434,940.87 | 99.506830 | 8,402,367.90 | -32,572.97 | 0.24 |
| 38384PPX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D | | | | | 4.500000 | 20 Dec 2050 | | |
| | | Local | 2,809,509.350 | 99.559163 | 2,797,123.99 | 99.969350 | 2,808,648.24 | 11,524.25 | 0.08 |
| Original Face: | | Base | 5,000,000.000 | 99.559163 | 2,797,123.99 | 99.969350 | 2,808,648.24 | 11,524.25 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38384Q4H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD | | | | 5.000000 | 20 Jan 2052 | | |
| | 5,706,712.480 | Local | 99.788250 | 5,694,628.53 | 99.686030 | 5,688,795.11 | -5,833.42 | 0.16 |
| Original Face: | 8,288,360.000 | Base | 99.788250 | 5,694,628.53 | 99.686030 | 5,688,795.11 | -5,833.42 | 0.16 |
| 38384UQY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA | | | | 5.000000 | 20 Dec 2051 | | |
| | 2,305,372.850 | Local | 99.682262 | 2,298,047.80 | 99.970700 | 2,304,697.38 | 6,649.58 | 0.07 |
| Original Face: | 5,000,000.000 | Base | 99.682262 | 2,298,047.80 | 99.970700 | 2,304,697.38 | 6,649.58 | 0.07 |
| 38384VMF1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D | | | | 4.500000 | 20 Dec 2051 | | |
| | 2,439,771.980 | Local | 99.425896 | 2,425,765.16 | 99.804200 | 2,434,994.91 | 9,229.75 | 0.07 |
| Original Face: | 4,974,099.000 | Base | 99.425896 | 2,425,765.16 | 99.804200 | 2,434,994.91 | 9,229.75 | 0.07 |
| 38384WAN5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA | | | | 5.000000 | 20 Jul 2050 | | |
| | 3,231,030.600 | Local | 100.000000 | 3,231,030.60 | 99.678270 | 3,220,635.41 | -10,395.19 | 0.09 |
| Original Face: | 10,000,000.000 | Base | 100.000000 | 3,231,030.60 | 99.678270 | 3,220,635.41 | -10,395.19 | 0.09 |
| 38384WEC5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 151 HA | | | | 4.000000 | 20 Jul 2053 | | |
| | 6,938,094.000 | Local | 98.411281 | 6,827,867.19 | 98.294190 | 6,819,743.30 | -8,123.89 | 0.19 |
| Original Face: | 10,000,000.000 | Base | 98.411281 | 6,827,867.19 | 98.294190 | 6,819,743.30 | -8,123.89 | 0.19 |
| 38385BYW4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 12 CA | | | | 5.000000 | 20 Mar 2050 | | |
| | 5,479,624.600 | Local | 98.252064 | 5,383,844.27 | 100.251340 | 5,493,397.09 | 109,552.82 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 98.252064 | 5,383,844.27 | 100.251340 | 5,493,397.09 | 109,552.82 | 0.16 |
| 38385DB62 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA | | | | 5.000000 | 20 Aug 2052 | | |
| | 10,903,109.550 | Local | 99.693981 | 10,869,743.92 | 100.002060 | 10,903,334.15 | 33,590.23 | 0.31 |
| Original Face: | 15,000,000.000 | Base | 99.693981 | 10,869,743.92 | 100.002060 | 10,903,334.15 | 33,590.23 | 0.31 |
| 38385H5F0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY | | | | 4.500000 | 20 Nov 2055 | | |
| | 9,784,920.700 | Local | 98.384258 | 9,626,821.67 | 97.627690 | 9,552,792.05 | -74,029.62 | 0.27 |
| Original Face: | 10,000,000.000 | Base | 98.384258 | 9,626,821.67 | 97.627690 | 9,552,792.05 | -74,029.62 | 0.27 |
| 38385HDA2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP | | | | 4.500000 | 20 Oct 2055 | | |
| | 9,606,061.800 | Local | 99.613068 | 9,568,892.83 | 97.944770 | 9,408,635.14 | -160,257.69 | 0.27 |
| Original Face: | 10,000,000.000 | Base | 99.613068 | 9,568,892.83 | 97.944770 | 9,408,635.14 | -160,257.69 | 0.27 |
| 38385HND5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 169 MV | | | | 6.000000 | 20 Aug 2036 | | |
| | 19,320,469.050 | Local | 102.829223 | 19,867,088.25 | 101.228550 | 19,557,830.67 | -309,257.58 | 0.55 |
| Original Face: | 20,107,000.000 | Base | 102.829223 | 19,867,088.25 | 101.228550 | 19,557,830.67 | -309,257.58 | 0.55 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38385LV70 | GOVERNMENT NATIONAL MORTGAGE A GNR 2026 10 HP | | | | 4.500000 | 20 Dec 2055 | | |
| | 9,676,815.800 | Local | 99.875612 | 9,664,778.97 | 97.483320 | 9,433,281.31 | -231,497.66 | 0.27 |
| Original Face: | 10,000,000.000 | Base | 99.875612 | 9,664,778.97 | 97.483320 | 9,433,281.31 | -231,497.66 | 0.27 |
| 43849RAC9 | HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4 | | | | 4.000000 | 16 Mar 2029 | | |
| | 10,000,000.000 | Local | 99.843137 | 9,984,313.67 | 98.789639 | 9,878,963.90 | -105,349.77 | 0.28 |
| | | Base | 99.843137 | 9,984,313.67 | 98.789639 | 9,878,963.90 | -105,349.77 | 0.28 |
| 438516CM6 | HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5 | | | | 4.500000 | 15 Jan 2034 | | |
| | 10,000,000.000 | Local | 99.330033 | 9,933,003.30 | 97.898247 | 9,789,824.70 | -143,178.60 | 0.28 |
| | | Base | 99.330033 | 9,933,003.30 | 97.898247 | 9,789,824.70 | -143,178.60 | 0.28 |
| 458140CN8 | INTEL CORP SR UNSECURED 02/31 5 | | | | 5.000000 | 21 Feb 2031 | | |
| | 5,000,000.000 | Local | 99.738640 | 4,986,932.01 | 101.099756 | 5,054,987.80 | 68,055.79 | 0.14 |
| | | Base | 99.738640 | 4,986,932.01 | 101.099756 | 5,054,987.80 | 68,055.79 | 0.14 |
| 458140CR9 | INTEL CORP SR UNSECURED 08/33 5 | | | | 5.000000 | 15 Aug 2033 | | |
| | 7,000,000.000 | Local | 99.935662 | 6,995,496.33 | 99.616230 | 6,973,136.10 | -22,360.23 | 0.20 |
| | | Base | 99.935662 | 6,995,496.33 | 99.616230 | 6,973,136.10 | -22,360.23 | 0.20 |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | 6.500000 | 15 Jan 2028 | | |
| | 10,000,000.000 | Local | 103.426020 | 10,342,601.96 | 103.378264 | 10,337,826.40 | -4,775.56 | 0.29 |
| | | Base | 103.426020 | 10,342,601.96 | 103.378264 | 10,337,826.40 | -4,775.56 | 0.29 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | 6.400000 | 15 May 2038 | | |
| | 5,000,000.000 | Local | 99.539881 | 4,976,994.04 | 110.390016 | 5,519,500.80 | 542,506.76 | 0.16 |
| | | Base | 99.539881 | 4,976,994.04 | 110.390016 | 5,519,500.80 | 542,506.76 | 0.16 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | 4.950000 | 15 May 2033 | | |
| | 5,000,000.000 | Local | 99.152983 | 4,957,649.13 | 103.491998 | 5,174,599.90 | 216,950.77 | 0.15 |
| | | Base | 99.152983 | 4,957,649.13 | 103.491998 | 5,174,599.90 | 216,950.77 | 0.15 |
| 478160CP7 | JOHNSON + JOHNSON SR UNSECURED 09/27 0.95 | | | | 0.950000 | 01 Sep 2027 | | |
| | 10,000,000.000 | Local | 99.987875 | 9,998,787.51 | 96.313097 | 9,631,309.70 | -367,477.81 | 0.27 |
| | | Base | 99.987875 | 9,998,787.51 | 96.313097 | 9,631,309.70 | -367,477.81 | 0.27 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | |
| | 7,500,000.000 | Local | 99.526533 | 7,464,489.96 | 69.895884 | 5,242,191.30 | -2,222,298.66 | 0.15 |
| | | Base | 99.526533 | 7,464,489.96 | 69.895884 | 5,242,191.30 | -2,222,298.66 | 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 |
|---|---|---|---|---|---|---|---|---|
| 487836BZ0 | KELLANOVA SR UNSECURED 03/33 5.25 | | | | 5.250000 | 01 Mar 2033 | | |
| | 1,000,000.000 | Local | 99.870799 | 998,707.99 | 102.188132 | 1,021,881.32 | 23,173.33 | 0.03 |
| | | Base | 99.870799 | 998,707.99 | 102.188132 | 1,021,881.32 | 23,173.33 | 0.03 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | 10,000,000.000 | Local | 99.953919 | 9,995,391.86 | 98.381611 | 9,838,161.10 | -157,230.76 | 0.28 |
| | | Base | 99.953919 | 9,995,391.86 | 98.381611 | 9,838,161.10 | -157,230.76 | 0.28 |
| 49327M3F9 | KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85 | | | | 5.850000 | 15 Nov 2027 | | |
| | 10,000,000.000 | Local | 99.946372 | 9,994,637.22 | 101.802111 | 10,180,211.10 | 185,573.88 | 0.29 |
| | | Base | 99.946372 | 9,994,637.22 | 101.802111 | 10,180,211.10 | 185,573.88 | 0.29 |
| 49327M3H5 | KEYBANK NATIONAL ASSN SR UNSECURED 01/33 5 | | | | 5.000000 | 26 Jan 2033 | | |
| | 5,000,000.000 | Local | 99.653461 | 4,982,673.07 | 99.055257 | 4,952,762.85 | -29,910.22 | 0.14 |
| | | Base | 99.653461 | 4,982,673.07 | 99.055257 | 4,952,762.85 | -29,910.22 | 0.14 |
| 494368CA9 | KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875 | | | | 2.875000 | 07 Feb 2050 | | |
| | 4,000,000.000 | Local | 99.747341 | 3,989,893.62 | 64.838962 | 2,593,558.48 | -1,396,335.14 | 0.07 |
| | | Base | 99.747341 | 3,989,893.62 | 64.838962 | 2,593,558.48 | -1,396,335.14 | 0.07 |
| 494553AE0 | KINDER MORGAN INC SR UNSECURED 02/34 5.4 | | | | 5.400000 | 01 Feb 2034 | | |
| | 15,000,000.000 | Local | 99.745770 | 14,961,865.56 | 102.371689 | 15,355,753.35 | 393,887.79 | 0.44 |
| | | Base | 99.745770 | 14,961,865.56 | 102.371689 | 15,355,753.35 | 393,887.79 | 0.44 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 15,000,000.000 | Local | 99.014277 | 14,852,141.48 | 56.831312 | 8,524,696.80 | -6,327,444.68 | 0.24 |
| | | Base | 99.014277 | 14,852,141.48 | 56.831312 | 8,524,696.80 | -6,327,444.68 | 0.24 |
| 539830CA5 | LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75 | | | | 4.750000 | 15 Feb 2034 | | |
| | 10,000,000.000 | Local | 99.749780 | 9,974,978.00 | 99.609929 | 9,960,992.90 | -13,985.10 | 0.28 |
| | | Base | 99.749780 | 9,974,978.00 | 99.609929 | 9,960,992.90 | -13,985.10 | 0.28 |
| 548661DX2 | LOWE S COS INC SR UNSECURED 04/28 1.3 | | | | 1.300000 | 15 Apr 2028 | | |
| | 5,000,000.000 | Local | 99.982224 | 4,999,111.19 | 94.504987 | 4,725,249.35 | -273,861.84 | 0.13 |
| | | Base | 99.982224 | 4,999,111.19 | 94.504987 | 4,725,249.35 | -273,861.84 | 0.13 |
| 548661EW3 | LOWE S COS INC SR UNSECURED 10/32 4.5 | | | | 4.500000 | 15 Oct 2032 | | |
| | 20,000,000.000 | Local | 99.800849 | 19,960,169.81 | 97.981682 | 19,596,336.40 | -363,833.41 | 0.56 |
| | | Base | 99.800849 | 19,960,169.81 | 97.981682 | 19,596,336.40 | -363,833.41 | 0.56 |

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|---|---|---|---|---|---|---|---|---|
| 548661EX1 | LOWE S COS INC SR UNSECURED 10/35 4.85 | | | | 4.850000 | 15 Oct 2035 | | |
| | 15,000,000.000 | Local | 99.773618 | 14,966,042.72 | 97.454612 | 14,618,191.80 | -347,850.92 | 0.41 |
| | | Base | 99.773618 | 14,966,042.72 | 97.454612 | 14,618,191.80 | -347,850.92 | 0.41 |
| 579780AT4 | MCCORMICK + CO SR UNSECURED 04/33 4.95 | | | | 4.950000 | 15 Apr 2033 | | |
| | 5,000,000.000 | Local | 99.952867 | 4,997,643.36 | 99.518263 | 4,975,913.15 | -21,730.21 | 0.14 |
| | | Base | 99.952867 | 4,997,643.36 | 99.518263 | 4,975,913.15 | -21,730.21 | 0.14 |
| 579780AV9 | MCCORMICK + CO SR UNSECURED 02/29 4.15 | | | | 4.150000 | 15 Feb 2029 | | |
| | 7,000,000.000 | Local | 99.933426 | 6,995,339.85 | 99.084264 | 6,935,898.48 | -59,441.37 | 0.20 |
| | | Base | 99.933426 | 6,995,339.85 | 99.084264 | 6,935,898.48 | -59,441.37 | 0.20 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | 6.300000 | 01 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.816774 | 4,990,838.71 | 108.993676 | 5,449,683.80 | 458,845.09 | 0.15 |
| | | Base | 99.816774 | 4,990,838.71 | 108.993676 | 5,449,683.80 | 458,845.09 | 0.15 |
| 58013MFP4 | MCDONALD S CORP SR UNSECURED 07/27 3.5 | | | | 3.500000 | 01 Jul 2027 | | |
| | 5,000,000.000 | Local | 101.951471 | 5,097,573.53 | 99.300281 | 4,965,014.05 | -132,559.48 | 0.14 |
| | | Base | 101.951471 | 5,097,573.53 | 99.300281 | 4,965,014.05 | -132,559.48 | 0.14 |
| 58013MFZ2 | MCDONALD S CORP SR UNSECURED 05/30 4.6 | | | | 4.600000 | 15 May 2030 | | |
| | 25,000,000.000 | Local | 99.881274 | 24,970,318.57 | 100.607574 | 25,151,893.50 | 181,574.93 | 0.71 |
| | | Base | 99.881274 | 24,970,318.57 | 100.607574 | 25,151,893.50 | 181,574.93 | 0.71 |
| 58933YBZ7 | MERCK + CO INC SR UNSECURED 12/35 4.75 | | | | 4.750000 | 04 Dec 2035 | | |
| | 10,000,000.000 | Local | 99.697257 | 9,969,725.69 | 98.113966 | 9,811,396.60 | -158,329.09 | 0.28 |
| | | Base | 99.697257 | 9,969,725.69 | 98.113966 | 9,811,396.60 | -158,329.09 | 0.28 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | 6.375000 | 15 Feb 2028 | | |
| | 10,000,000.000 | Local | 103.779603 | 10,377,960.30 | 102.530759 | 10,253,075.90 | -124,884.40 | 0.29 |
| | | Base | 103.779603 | 10,377,960.30 | 102.530759 | 10,253,075.90 | -124,884.40 | 0.29 |
| 609207AY1 | MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875 | | | | 1.875000 | 15 Oct 2032 | | |
| | 16,500,000.000 | Local | 99.875181 | 16,479,404.90 | 85.338953 | 14,080,927.25 | -2,398,477.65 | 0.40 |
| | | Base | 99.875181 | 16,479,404.90 | 85.338953 | 14,080,927.25 | -2,398,477.65 | 0.40 |
| 637432NN1 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05 | | | | 3.050000 | 25 Apr 2027 | | |
| | 10,000,000.000 | Local | 99.981588 | 9,998,158.81 | 99.094579 | 9,909,457.90 | -88,700.91 | 0.28 |
| | | Base | 99.981588 | 9,998,158.81 | 99.094579 | 9,909,457.90 | -88,700.91 | 0.28 |

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|---|---|---|---|---|---|---|---|---|
| 63743HFJ6 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05 | | | | 5.050000 | 15 Sep 2028 | | |
| | 15,000,000.000 | Local | 99.993495 | 14,999,024.25 | 101.294267 | 15,194,140.05 | 195,115.80 | 0.43 |
| | | Base | 99.993495 | 14,999,024.25 | 101.294267 | 15,194,140.05 | 195,115.80 | 0.43 |
| 63743HFZ0 | NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15 | | | | 4.150000 | 25 Aug 2028 | | |
| | 5,000,000.000 | Local | 99.915304 | 4,995,765.21 | 99.410454 | 4,970,522.70 | -25,242.51 | 0.14 |
| | | Base | 99.915304 | 4,995,765.21 | 99.410454 | 4,970,522.70 | -25,242.51 | 0.14 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.863295 | 4,993,164.74 | 94.682386 | 4,734,119.30 | -259,045.44 | 0.13 |
| | | Base | 99.863295 | 4,993,164.74 | 94.682386 | 4,734,119.30 | -259,045.44 | 0.13 |
| 65473PAJ4 | NISOURCE INC SR UNSECURED 05/30 3.6 | | | | 3.600000 | 01 May 2030 | | |
| | 7,000,000.000 | Local | 99.856220 | 6,989,935.43 | 96.228462 | 6,735,992.34 | -253,943.09 | 0.19 |
| | | Base | 99.856220 | 6,989,935.43 | 96.228462 | 6,735,992.34 | -253,943.09 | 0.19 |
| 65473PAP0 | NISOURCE INC SR UNSECURED 06/33 5.4 | | | | 5.400000 | 30 Jun 2033 | | |
| | 5,000,000.000 | Local | 99.717396 | 4,985,869.78 | 102.454681 | 5,122,734.05 | 136,864.27 | 0.15 |
| | | Base | 99.717396 | 4,985,869.78 | 102.454681 | 5,122,734.05 | 136,864.27 | 0.15 |
| 65480WAD3 | NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3 | | | | 4.910000 | 15 Nov 2027 | | |
| | 1,377,304.850 | Local | 99.965857 | 1,376,834.60 | 100.173160 | 1,379,689.79 | 2,855.19 | 0.04 |
| Original Face: | 9,190,000.000 | Base | 99.965857 | 1,376,834.60 | 100.173160 | 1,379,689.79 | 2,855.19 | 0.04 |
| 65490DAE1 | NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A4 | | | | 4.020000 | 15 May 2031 | | |
| | 16,900,000.000 | Local | 99.999601 | 16,899,932.57 | 98.686280 | 16,677,981.32 | -221,951.25 | 0.47 |
| Original Face: | 16,900,000.000 | Base | 99.999601 | 16,899,932.57 | 98.686280 | 16,677,981.32 | -221,951.25 | 0.47 |
| 655844BT4 | NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15 | | | | 3.150000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.984712 | 4,999,235.60 | 98.957534 | 4,947,876.70 | -51,358.90 | 0.14 |
| | | Base | 99.984712 | 4,999,235.60 | 98.957534 | 4,947,876.70 | -51,358.90 | 0.14 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 5,000,000.000 | Local | 99.851596 | 4,992,579.80 | 91.121098 | 4,556,054.90 | -436,524.90 | 0.13 |
| | | Base | 99.851596 | 4,992,579.80 | 91.121098 | 4,556,054.90 | -436,524.90 | 0.13 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 5,000,000.000 | Local | 99.967032 | 4,998,351.61 | 99.932493 | 4,996,624.65 | -1,726.96 | 0.14 |
| | | Base | 99.967032 | 4,998,351.61 | 99.932493 | 4,996,624.65 | -1,726.96 | 0.14 |

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|---|---|---|---|---|---|---|---|---|
| 665859AX2 | NORTHERN TRUST CORP SUBORDINATED 11/32 6.125 | | | | 6.125000 | 02 Nov 2032 | | |
| | 10,000,000.000 | Local | 99.748959 | 9,974,895.90 | 107.222515 | 10,722,251.50 | 747,355.60 | 0.30 |
| | | Base | 99.748959 | 9,974,895.90 | 107.222515 | 10,722,251.50 | 747,355.60 | 0.30 |
| 666807BK7 | NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2 | | | | 3.200000 | 01 Feb 2027 | | |
| | 20,000,000.000 | Local | 99.453009 | 19,890,601.83 | 99.351286 | 19,870,257.20 | -20,344.63 | 0.56 |
| | | Base | 99.453009 | 19,890,601.83 | 99.351286 | 19,870,257.20 | -20,344.63 | 0.56 |
| 677415CV1 | OHIO POWER COMPANY SR UNSECURED 06/33 5 | | | | 5.000000 | 01 Jun 2033 | | |
| | 5,000,000.000 | Local | 99.647418 | 4,982,370.90 | 99.807019 | 4,990,350.95 | 7,980.05 | 0.14 |
| | | Base | 99.647418 | 4,982,370.90 | 99.807019 | 4,990,350.95 | 7,980.05 | 0.14 |
| 68389XDK8 | ORACLE CORP SR UNSECURED 09/32 4.8 | | | | 4.800000 | 26 Sep 2032 | | |
| | 5,000,000.000 | Local | 99.967928 | 4,998,396.39 | 96.043910 | 4,802,195.50 | -196,200.89 | 0.14 |
| | | Base | 99.967928 | 4,998,396.39 | 96.043910 | 4,802,195.50 | -196,200.89 | 0.14 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 104.107601 | 5,205,380.05 | 94.334403 | 4,716,720.15 | -488,659.90 | 0.13 |
| | | Base | 104.107601 | 5,205,380.05 | 94.334403 | 4,716,720.15 | -488,659.90 | 0.13 |
| 71713UAT9 | PHARMACIA LLC COMPANY GUAR 12/27 6.75 | | | | 6.750000 | 15 Dec 2027 | | |
| | 3,000,000.000 | Local | 103.252241 | 3,097,567.23 | 102.750375 | 3,082,511.25 | -15,055.98 | 0.09 |
| | | Base | 103.252241 | 3,097,567.23 | 102.750375 | 3,082,511.25 | -15,055.98 | 0.09 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | |
| | 20,000,000.000 | Local | 99.870900 | 19,974,180.09 | 89.837916 | 17,967,583.20 | -2,006,596.89 | 0.51 |
| | | Base | 99.870900 | 19,974,180.09 | 89.837916 | 17,967,583.20 | -2,006,596.89 | 0.51 |
| 73328NAF8 | PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A | | | | 4.260000 | 20 Sep 2030 | | |
| | 5,000,000.000 | Local | 99.995172 | 4,999,758.60 | 100.136190 | 5,006,809.50 | 7,050.90 | 0.14 |
| Original Face: | 5,000,000.000 | Base | 99.995172 | 4,999,758.60 | 100.136190 | 5,006,809.50 | 7,050.90 | 0.14 |
| 744448CY5 | PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25 | | | | 5.250000 | 01 Apr 2053 | | |
| | 5,000,000.000 | Local | 99.331237 | 4,966,561.84 | 92.181721 | 4,609,086.05 | -357,475.79 | 0.13 |
| | | Base | 99.331237 | 4,966,561.84 | 92.181721 | 4,609,086.05 | -357,475.79 | 0.13 |
| 744533BR0 | PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2 | | | | 5.200000 | 15 Jan 2035 | | |
| | 5,000,000.000 | Local | 99.984708 | 4,999,235.39 | 99.944973 | 4,997,248.65 | -1,986.74 | 0.14 |
| | | Base | 99.984708 | 4,999,235.39 | 99.944973 | 4,997,248.65 | -1,986.74 | 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 |
|---|---|---|---|---|---|---|---|---|
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 15,000,000.000 | Local | 99.948364 | 14,992,254.53 | 91.556637 | 13,733,495.55 | -1,258,758.98 | 0.39 |
| | | Base | 99.948364 | 14,992,254.53 | 91.556637 | 13,733,495.55 | -1,258,758.98 | 0.39 |
| 760759BL3 | REPUBLIC SERVICES INC SR UNSECURED 07/30 4.75 | | | | 4.750000 | 15 Jul 2030 | | |
| | 5,000,000.000 | Local | 99.709892 | 4,985,494.61 | 100.917261 | 5,045,863.05 | 60,368.44 | 0.14 |
| | | Base | 99.709892 | 4,985,494.61 | 100.917261 | 5,045,863.05 | 60,368.44 | 0.14 |
| 760759BM1 | REPUBLIC SERVICES INC SR UNSECURED 03/35 5.15 | | | | 5.150000 | 15 Mar 2035 | | |
| | 5,000,000.000 | Local | 99.388430 | 4,969,421.48 | 101.668290 | 5,083,414.50 | 113,993.02 | 0.14 |
| | | Base | 99.388430 | 4,969,421.48 | 101.668290 | 5,083,414.50 | 113,993.02 | 0.14 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 3.955474 | 18 Nov 2027 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 99.365942 | 7,452,445.65 | -47,554.35 | 0.21 |
| | | Base | 100.000000 | 7,500,000.00 | 99.365942 | 7,452,445.65 | -47,554.35 | 0.21 |
| 808513AU9 | CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2 | | | | 3.200000 | 25 Jan 2028 | | |
| | 10,000,000.000 | Local | 99.975560 | 9,997,556.04 | 98.300559 | 9,830,055.90 | -167,500.14 | 0.28 |
| | | Base | 99.975560 | 9,997,556.04 | 98.300559 | 9,830,055.90 | -167,500.14 | 0.28 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 4.693019 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.480000 | 5,024,000.00 | 24,000.00 | 0.14 |
| | | Base | 100.000000 | 5,000,000.00 | 100.480000 | 5,024,000.00 | 24,000.00 | 0.14 |
| 808513CG8 | CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875 | | | | 5.875000 | 24 Aug 2026 | | |
| | 12,000,000.000 | Local | 99.993024 | 11,999,162.93 | 100.299307 | 12,035,916.84 | 36,753.91 | 0.34 |
| | | Base | 99.993024 | 11,999,162.93 | 100.299307 | 12,035,916.84 | 36,753.91 | 0.34 |
| 808513CH6 | CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR | | | | 6.136000 | 24 Aug 2034 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 106.409615 | 15,961,442.25 | 961,442.25 | 0.45 |
| | | Base | 100.000000 | 15,000,000.00 | 106.409615 | 15,961,442.25 | 961,442.25 | 0.45 |
| 83164M6H7 | SBA POOL 510772 SBA 03/46 FLOATING VAR | | | | 5.325000 | 25 Mar 2046 | | |
| | 1,347,257.590 | Local | 102.943957 | 1,386,920.28 | 101.734793 | 1,370,629.72 | -16,290.56 | 0.04 |
| Original Face: | 6,137,472.000 | Base | 102.943957 | 1,386,920.28 | 101.734793 | 1,370,629.72 | -16,290.56 | 0.04 |
| 83164M6Y0 | SBA POOL 510787 SBA 04/46 FLOATING VAR | | | | 5.325000 | 25 Apr 2046 | | |
| | 2,526,073.660 | Local | 102.945528 | 2,600,479.86 | 104.476449 | 2,639,152.06 | 38,672.20 | 0.07 |
| Original Face: | 8,000,000.000 | Base | 102.945528 | 2,600,479.86 | 104.476449 | 2,639,152.06 | 38,672.20 | 0.07 |

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|---|---|---|---|---|---|---|---|---|
| 83164NA49 | SBA POOL 510827 SBA 02/32 FLOATING VAR | | | | 7.075000 | 25 Feb 2032 | | |
| | 2,889,378.480 | Local | 104.107443 | 3,008,058.05 | 104.022191 | 3,005,594.80 | -2,463.25 | 0.09 |
| Original Face: | 12,000,000.000 | Base | 104.107443 | 3,008,058.05 | 104.022191 | 3,005,594.80 | -2,463.25 | 0.09 |
| 83164NAH0 | SBA POOL 510808 SBA 06/46 FLOATING VAR | | | | 6.075000 | 25 Jun 2046 | | |
| | 4,274,237.340 | Local | 104.569167 | 4,469,534.39 | 103.945329 | 4,442,870.07 | -26,664.32 | 0.13 |
| Original Face: | 13,550,000.000 | Base | 104.569167 | 4,469,534.39 | 103.945329 | 4,442,870.07 | -26,664.32 | 0.13 |
| 8316A0A26 | SBA POOL 530024 SBA 12/41 FLOATING VAR | | | | 6.875000 | 25 Dec 2041 | | |
| | 1,825,008.560 | Local | 110.280337 | 2,012,625.59 | 105.172891 | 1,919,414.26 | -93,211.33 | 0.05 |
| Original Face: | 10,000,000.000 | Base | 110.280337 | 2,012,625.59 | 105.172891 | 1,919,414.26 | -93,211.33 | 0.05 |
| 8316A0A34 | SBA POOL 530025 SBA 02/32 FLOATING VAR | | | | 7.625000 | 25 Feb 2032 | | |
| | 1,553,382.590 | Local | 107.136062 | 1,664,232.93 | 106.030282 | 1,647,055.94 | -17,176.99 | 0.05 |
| Original Face: | 10,000,000.000 | Base | 107.136062 | 1,664,232.93 | 106.030282 | 1,647,055.94 | -17,176.99 | 0.05 |
| 8316A0BW9 | SBA POOL 530052 SBA 01/32 FLOATING VAR | | | | 6.875000 | 25 Jan 2032 | | |
| | 2,929,053.680 | Local | 105.443116 | 3,088,485.46 | 103.773257 | 3,039,574.40 | -48,911.06 | 0.09 |
| Original Face: | 10,000,000.000 | Base | 105.443116 | 3,088,485.46 | 103.773257 | 3,039,574.40 | -48,911.06 | 0.09 |
| 8316A0DK3 | SBA POOL 530105 SBA 03/47 FLOATING VAR | | | | 5.000000 | 25 Mar 2047 | | |
| | 3,440,435.690 | Local | 102.311823 | 3,519,972.47 | 100.812089 | 3,468,375.09 | -51,597.38 | 0.10 |
| Original Face: | 10,000,000.000 | Base | 102.311823 | 3,519,972.47 | 100.812089 | 3,468,375.09 | -51,597.38 | 0.10 |
| 8316A0EG1 | SBA POOL 530134 SBA 05/47 FLOATING VAR | | | | 4.000000 | 25 May 2047 | | |
| | 2,726,039.020 | Local | 100.000000 | 2,726,039.02 | 98.958881 | 2,697,657.71 | -28,381.31 | 0.08 |
| Original Face: | 5,000,000.000 | Base | 100.000000 | 2,726,039.02 | 98.958881 | 2,697,657.71 | -28,381.31 | 0.08 |
| 8316A0HT0 | SBA POOL 530241 SBA 10/32 FLOATING VAR | | | | 4.250000 | 25 Oct 2032 | | |
| | 3,940,715.710 | Local | 99.688224 | 3,928,429.49 | 99.197121 | 3,909,076.53 | -19,352.96 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 99.688224 | 3,928,429.49 | 99.197121 | 3,909,076.53 | -19,352.96 | 0.11 |
| 8316A0JJ0 | SBA POOL 530264 SBA 12/32 FLOATING VAR | | | | 4.350000 | 25 Dec 2032 | | |
| | 3,885,597.850 | Local | 99.907271 | 3,881,994.76 | 99.093336 | 3,850,368.53 | -31,626.23 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 99.907271 | 3,881,994.76 | 99.093336 | 3,850,368.53 | -31,626.23 | 0.11 |
| 8316A0M72 | SBA POOL 530381 SBA 09/48 FLOATING VAR | | | | 5.100000 | 25 Sep 2048 | | |
| | 2,536,402.370 | Local | 102.197349 | 2,592,135.98 | 101.996760 | 2,587,048.24 | -5,087.74 | 0.07 |
| Original Face: | 3,250,000.000 | Base | 102.197349 | 2,592,135.98 | 101.996760 | 2,587,048.24 | -5,087.74 | 0.07 |

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|---|---|---|---|---|---|---|---|---|---|
| 8316A0PZ7 | SBA POOL 530439 SBA 10/33 FLOATING VAR | | | | | 4.300000 | 25 Oct 2033 | | |
| | | Local | 8,137,893.190 | 100.000000 | 8,137,893.19 | 99.244594 | 8,076,419.06 | -61,474.13 | 0.23 |
| Original Face: | | Base | 15,000,000.000 | 100.000000 | 8,137,893.19 | 99.244594 | 8,076,419.06 | -61,474.13 | 0.23 |
| 8316A0Y61 | SBA POOL 530732 SBA 01/35 FLOATING VAR | | | | | 4.100000 | 25 Jan 2035 | | |
| | | Local | 8,165,184.830 | 100.000000 | 8,165,184.83 | 99.878001 | 8,155,223.39 | -9,961.44 | 0.23 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 8,165,184.83 | 99.878001 | 8,155,223.39 | -9,961.44 | 0.23 |
| 842587DL8 | SOUTHERN CO SR UNSECURED 10/32 5.7 | | | | | 5.700000 | 15 Oct 2032 | | |
| | | Local | 10,000,000.000 | 99.924528 | 9,992,452.82 | 104.248281 | 10,424,828.10 | 432,375.28 | 0.30 |
| | | Base | | 99.924528 | 9,992,452.82 | 104.248281 | 10,424,828.10 | 432,375.28 | 0.30 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | | 2.200000 | 15 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.949263 | 4,997,463.14 | 90.715132 | 4,535,756.60 | -461,706.54 | 0.13 |
| | | Base | | 99.949263 | 4,997,463.14 | 90.715132 | 4,535,756.60 | -461,706.54 | 0.13 |
| 863667BE0 | STRYKER CORP SR UNSECURED 09/29 4.25 | | | | | 4.250000 | 11 Sep 2029 | | |
| | | Local | 10,000,000.000 | 99.858110 | 9,985,811.01 | 99.306879 | 9,930,687.90 | -55,123.11 | 0.28 |
| | | Base | | 99.858110 | 9,985,811.01 | 99.306879 | 9,930,687.90 | -55,123.11 | 0.28 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | | 6.350000 | 01 Nov 2032 | | |
| | | Local | 5,000,000.000 | 103.764315 | 5,188,215.77 | 109.069569 | 5,453,478.45 | 265,262.68 | 0.15 |
| | | Base | | 103.764315 | 5,188,215.77 | 109.069569 | 5,453,478.45 | 265,262.68 | 0.15 |
| 89114XGV9 | TORONTO DOMINION BANK SR UNSECURED 01/27 VAR | | | | | 4.266762 | 21 Jan 2027 | | |
| | | Local | 15,000,000.000 | 99.983533 | 14,997,529.91 | 99.814900 | 14,972,235.00 | -25,294.91 | 0.42 |
| | | Base | | 99.983533 | 14,997,529.91 | 99.814900 | 14,972,235.00 | -25,294.91 | 0.42 |
| 89236TNW1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05 | | | | | 4.050000 | 22 Oct 2030 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.634513 | 9,763,451.30 | -236,548.70 | 0.28 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.634513 | 9,763,451.30 | -236,548.70 | 0.28 |
| 89236TPC3 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15 | | | | | 4.150000 | 10 Dec 2030 | | |
| | | Local | 5,000,000.000 | 99.771489 | 4,988,574.43 | 97.734849 | 4,886,742.45 | -101,831.98 | 0.14 |
| | | Base | | 99.771489 | 4,988,574.43 | 97.734849 | 4,886,742.45 | -101,831.98 | 0.14 |
| 898735UK9 | TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984 | | | | | 0.984000 | 01 Jul 2026 | | |
| | | Local | 4,500,000.000 | 100.000000 | 4,500,000.00 | 99.743350 | 4,488,450.75 | -11,549.25 | 0.13 |
| | | Base | | 100.000000 | 4,500,000.00 | 99.743350 | 4,488,450.75 | -11,549.25 | 0.13 |

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|---|---|---|---|---|---|---|---|---|
| 898735UM5 | TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457 | | | | 1.457000 | 01 Jul 2028 | | |
| | 2,375,000.000 | Local | 100.033470 | 2,375,794.91 | 94.394760 | 2,241,875.55 | -133,919.36 | 0.06 |
| | | Base | 100.033470 | 2,375,794.91 | 94.394760 | 2,241,875.55 | -133,919.36 | 0.06 |
| 90331HPP2 | US BANK NA CINCINNATI SR UNSECURED 10/27 VAR | | | | 4.507000 | 22 Oct 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.069947 | 5,003,497.35 | 3,497.35 | 0.14 |
| | | Base | 100.000000 | 5,000,000.00 | 100.069947 | 5,003,497.35 | 3,497.35 | 0.14 |
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | 6.200000 | 15 Jan 2038 | | |
| | 5,000,000.000 | Local | 99.801215 | 4,990,060.75 | 108.634300 | 5,431,715.00 | 441,654.25 | 0.15 |
| | | Base | 99.801215 | 4,990,060.75 | 108.634300 | 5,431,715.00 | 441,654.25 | 0.15 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | 6.750000 | 15 Aug 2026 | | |
| | 20,000,000.000 | Local | 100.802155 | 20,160,430.99 | 100.583333 | 20,116,666.60 | -43,764.39 | 0.57 |
| | | Base | 100.802155 | 20,160,430.99 | 100.583333 | 20,116,666.60 | -43,764.39 | 0.57 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | 6.500000 | 15 Nov 2026 | | |
| | 12,500,000.000 | Local | 101.887018 | 12,735,877.22 | 101.214844 | 12,651,855.50 | -84,021.72 | 0.36 |
| | | Base | 101.887018 | 12,735,877.22 | 101.214844 | 12,651,855.50 | -84,021.72 | 0.36 |
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | 6.375000 | 15 Aug 2027 | | |
| | 15,000,000.000 | Local | 102.874185 | 15,431,127.74 | 102.871094 | 15,430,664.10 | -463.64 | 0.44 |
| | | Base | 102.874185 | 15,431,127.74 | 102.871094 | 15,430,664.10 | -463.64 | 0.44 |
| 912810FB9 | US TREASURY N/B 11/27 6.125 | | | | 6.125000 | 15 Nov 2027 | | |
| | 15,000,000.000 | Local | 105.459817 | 15,818,972.52 | 103.058594 | 15,458,789.10 | -360,183.42 | 0.44 |
| | | Base | 105.459817 | 15,818,972.52 | 103.058594 | 15,458,789.10 | -360,183.42 | 0.44 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | 5.500000 | 15 Aug 2028 | | |
| | 22,500,000.000 | Local | 106.100089 | 23,872,519.92 | 103.093750 | 23,196,093.75 | -676,426.17 | 0.66 |
| | | Base | 106.100089 | 23,872,519.92 | 103.093750 | 23,196,093.75 | -676,426.17 | 0.66 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | 5.250000 | 15 Nov 2028 | | |
| | 17,500,000.000 | Local | 106.417583 | 18,623,077.06 | 102.800781 | 17,990,136.68 | -632,940.38 | 0.51 |
| | | Base | 106.417583 | 18,623,077.06 | 102.800781 | 17,990,136.68 | -632,940.38 | 0.51 |
| 912810RJ9 | US TREASURY N/B 11/44 3 | | | | 3.000000 | 15 Nov 2044 | | |
| | 5,000,000.000 | Local | 86.231579 | 4,311,578.93 | 75.890625 | 3,794,531.25 | -517,047.68 | 0.11 |
| | | Base | 86.231579 | 4,311,578.93 | 75.890625 | 3,794,531.25 | -517,047.68 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 912810RM2 | US TREASURY N/B 05/45 3 | | | | | 3.000000 | 15 May 2045 | | |
| | | Local | 5,000,000.000 | 85.179505 | 4,258,975.24 | 75.390625 | 3,769,531.25 | -489,443.99 | 0.11 |
| | | Base | | 85.179505 | 4,258,975.24 | 75.390625 | 3,769,531.25 | -489,443.99 | 0.11 |
| 912810TF5 | US TREASURY N/B 02/42 2.375 | | | | | 2.375000 | 15 Feb 2042 | | |
| | | Local | 25,000,000.000 | 88.279915 | 22,069,978.85 | 72.425781 | 18,106,445.25 | -3,963,533.60 | 0.51 |
| | | Base | | 88.279915 | 22,069,978.85 | 72.425781 | 18,106,445.25 | -3,963,533.60 | 0.51 |
| 912810TK4 | US TREASURY N/B 08/42 3.375 | | | | | 3.375000 | 15 Aug 2042 | | |
| | | Local | 10,000,000.000 | 90.274586 | 9,027,458.55 | 82.960938 | 8,296,093.80 | -731,364.75 | 0.24 |
| | | Base | | 90.274586 | 9,027,458.55 | 82.960938 | 8,296,093.80 | -731,364.75 | 0.24 |
| 912810TQ1 | US TREASURY N/B 02/43 3.875 | | | | | 3.875000 | 15 Feb 2043 | | |
| | | Local | 15,000,000.000 | 98.488941 | 14,773,341.12 | 88.101562 | 13,215,234.30 | -1,558,106.82 | 0.37 |
| | | Base | | 98.488941 | 14,773,341.12 | 88.101562 | 13,215,234.30 | -1,558,106.82 | 0.37 |
| 9128283F5 | US TREASURY N/B 11/27 2.25 | | | | | 2.250000 | 15 Nov 2027 | | |
| | | Local | 10,000,000.000 | 99.195839 | 9,919,583.91 | 97.562500 | 9,756,250.00 | -163,333.91 | 0.28 |
| | | Base | | 99.195839 | 9,919,583.91 | 97.562500 | 9,756,250.00 | -163,333.91 | 0.28 |
| 912828U24 | US TREASURY N/B 11/26 2 | | | | | 2.000000 | 15 Nov 2026 | | |
| | | Local | 10,000,000.000 | 99.769188 | 9,976,918.79 | 99.202344 | 9,920,234.40 | -56,684.39 | 0.28 |
| | | Base | | 99.769188 | 9,976,918.79 | 99.202344 | 9,920,234.40 | -56,684.39 | 0.28 |
| 912828V98 | US TREASURY N/B 02/27 2.25 | | | | | 2.250000 | 15 Feb 2027 | | |
| | | Local | 10,000,000.000 | 99.987110 | 9,998,710.95 | 98.894824 | 9,889,482.40 | -109,228.55 | 0.28 |
| | | Base | | 99.987110 | 9,998,710.95 | 98.894824 | 9,889,482.40 | -109,228.55 | 0.28 |
| 91282CEM9 | US TREASURY N/B 04/29 2.875 | | | | | 2.875000 | 30 Apr 2029 | | |
| | | Local | 10,000,000.000 | 99.514055 | 9,951,405.48 | 96.746094 | 9,674,609.40 | -276,796.08 | 0.27 |
| | | Base | | 99.514055 | 9,951,405.48 | 96.746094 | 9,674,609.40 | -276,796.08 | 0.27 |
| 91282CEN7 | US TREASURY N/B 04/27 2.75 | | | | | 2.750000 | 30 Apr 2027 | | |
| | | Local | 10,000,000.000 | 99.753245 | 9,975,324.49 | 98.997656 | 9,899,765.60 | -75,558.89 | 0.28 |
| | | Base | | 99.753245 | 9,975,324.49 | 98.997656 | 9,899,765.60 | -75,558.89 | 0.28 |
| 91282CEV9 | US TREASURY N/B 06/29 3.25 | | | | | 3.250000 | 30 Jun 2029 | | |
| | | Local | 25,000,000.000 | 98.318827 | 24,579,706.74 | 97.632812 | 24,408,203.00 | -171,503.74 | 0.69 |
| | | Base | | 98.318827 | 24,579,706.74 | 97.632812 | 24,408,203.00 | -171,503.74 | 0.69 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 91282CFL0 | US TREASURY N/B 09/29 3.875 | | | | 3.875000 | 30 Sep 2029 | | |
| | 30,000,000.000 | Local | 98.648002 | 29,594,400.56 | 99.339844 | 29,801,953.20 | 207,552.64 | 0.84 |
| | | Base | 98.648002 | 29,594,400.56 | 99.339844 | 29,801,953.20 | 207,552.64 | 0.84 |
| 91282CFM8 | US TREASURY N/B 09/27 4.125 | | | | 4.125000 | 30 Sep 2027 | | |
| | 5,000,000.000 | Local | 99.711082 | 4,985,554.09 | 100.210938 | 5,010,546.90 | 24,992.81 | 0.14 |
| | | Base | 99.711082 | 4,985,554.09 | 100.210938 | 5,010,546.90 | 24,992.81 | 0.14 |
| 91282CFV8 | US TREASURY N/B 11/32 4.125 | | | | 4.125000 | 15 Nov 2032 | | |
| | 5,000,000.000 | Local | 99.927030 | 4,996,351.51 | 99.238281 | 4,961,914.05 | -34,437.46 | 0.14 |
| | | Base | 99.927030 | 4,996,351.51 | 99.238281 | 4,961,914.05 | -34,437.46 | 0.14 |
| 91282CHF1 | US TREASURY N/B 05/30 3.75 | | | | 3.750000 | 31 May 2030 | | |
| | 5,000,000.000 | Local | 99.938654 | 4,996,932.72 | 98.648438 | 4,932,421.90 | -64,510.82 | 0.14 |
| | | Base | 99.938654 | 4,996,932.72 | 98.648438 | 4,932,421.90 | -64,510.82 | 0.14 |
| 91282CHJ3 | US TREASURY N/B 06/30 3.75 | | | | 3.750000 | 30 Jun 2030 | | |
| | 10,000,000.000 | Local | 98.685840 | 9,868,583.95 | 98.597656 | 9,859,765.60 | -8,818.35 | 0.28 |
| | | Base | 98.685840 | 9,868,583.95 | 98.597656 | 9,859,765.60 | -8,818.35 | 0.28 |
| 91282CJJ1 | US TREASURY N/B 11/33 4.5 | | | | 4.500000 | 15 Nov 2033 | | |
| | 10,000,000.000 | Local | 103.043056 | 10,304,305.55 | 101.117188 | 10,111,718.80 | -192,586.75 | 0.29 |
| | | Base | 103.043056 | 10,304,305.55 | 101.117188 | 10,111,718.80 | -192,586.75 | 0.29 |
| 91282CJP7 | US TREASURY N/B 12/26 4.375 | | | | 4.375000 | 15 Dec 2026 | | |
| | 10,000,000.000 | Local | 100.186577 | 10,018,657.73 | 100.316406 | 10,031,640.60 | 12,982.87 | 0.28 |
| | | Base | 100.186577 | 10,018,657.73 | 100.316406 | 10,031,640.60 | 12,982.87 | 0.28 |
| 91282CKY6 | US TREASURY N/B 06/26 4.625 | | | | 4.625000 | 30 Jun 2026 | | |
| | 10,000,000.000 | Local | 100.045464 | 10,004,546.38 | 100.068062 | 10,006,806.20 | 2,259.82 | 0.28 |
| | | Base | 100.045464 | 10,004,546.38 | 100.068062 | 10,006,806.20 | 2,259.82 | 0.28 |
| 91282CLX7 | US TREASURY N/B 11/27 4.125 | | | | 4.125000 | 15 Nov 2027 | | |
| | 10,000,000.000 | Local | 99.724345 | 9,972,434.48 | 100.183594 | 10,018,359.40 | 45,924.92 | 0.28 |
| | | Base | 99.724345 | 9,972,434.48 | 100.183594 | 10,018,359.40 | 45,924.92 | 0.28 |
| 91282CPJ4 | US TREASURY N/B 11/35 4 | | | | 4.000000 | 15 Nov 2035 | | |
| | 10,000,000.000 | Local | 97.772599 | 9,777,259.88 | 96.625000 | 9,662,500.00 | -114,759.88 | 0.27 |
| | | Base | 97.772599 | 9,777,259.88 | 96.625000 | 9,662,500.00 | -114,759.88 | 0.27 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CPZ8 | US TREASURY N/B 02/36 4.125 | | | | | 4.125000 | 15 Feb 2036 | | |
| | | Local | 10,000,000.000 | 100.710678 | 10,071,067.79 | 97.468750 | 9,746,875.00 | -324,192.79 | 0.28 |
| | | Base | | 100.710678 | 10,071,067.79 | 97.468750 | 9,746,875.00 | -324,192.79 | 0.28 |
| 91282CQC8 | US TREASURY N/B 02/33 3.75 | | | | | 3.750000 | 28 Feb 2033 | | |
| | | Local | 10,000,000.000 | 100.196771 | 10,019,677.08 | 96.917969 | 9,691,796.90 | -327,880.18 | 0.27 |
| | | Base | | 100.196771 | 10,019,677.08 | 96.917969 | 9,691,796.90 | -327,880.18 | 0.27 |
| 913017CR8 | RTX CORP SR UNSECURED 05/27 3.125 | | | | | 3.125000 | 04 May 2027 | | |
| | | Local | 2,000,000.000 | 99.144175 | 1,982,883.50 | 99.080412 | 1,981,608.24 | -1,275.26 | 0.06 |
| | | Base | | 99.144175 | 1,982,883.50 | 99.080412 | 1,981,608.24 | -1,275.26 | 0.06 |
| 91324PEQ1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3 | | | | | 5.300000 | 15 Feb 2030 | | |
| | | Local | 20,000,000.000 | 99.918367 | 19,983,673.34 | 102.424577 | 20,484,915.40 | 501,242.06 | 0.58 |
| | | Base | | 99.918367 | 19,983,673.34 | 102.424577 | 20,484,915.40 | 501,242.06 | 0.58 |
| 91324PER9 | UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35 | | | | | 5.350000 | 15 Feb 2033 | | |
| | | Local | 20,000,000.000 | 99.738973 | 19,947,794.54 | 102.846340 | 20,569,268.00 | 621,473.46 | 0.58 |
| | | Base | | 99.738973 | 19,947,794.54 | 102.846340 | 20,569,268.00 | 621,473.46 | 0.58 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | | 1.500000 | 18 Sep 2030 | | |
| | | Local | 5,000,000.000 | 99.952281 | 4,997,614.04 | 88.206361 | 4,410,318.05 | -587,295.99 | 0.12 |
| | | Base | | 99.952281 | 4,997,614.04 | 88.206361 | 4,410,318.05 | -587,295.99 | 0.12 |
| 92343VGT5 | VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05 | | | | | 5.050000 | 09 May 2033 | | |
| | | Local | 15,000,000.000 | 99.878575 | 14,981,786.18 | 101.179009 | 15,176,851.35 | 195,065.17 | 0.43 |
| | | Base | | 99.878575 | 14,981,786.18 | 101.179009 | 15,176,851.35 | 195,065.17 | 0.43 |
| 92343VHG2 | VERIZON COMMUNICATIONS SR UNSECURED 01/36 5 | | | | | 5.000000 | 15 Jan 2036 | | |
| | | Local | 7,000,000.000 | 99.176282 | 6,942,339.71 | 98.093764 | 6,866,563.48 | -75,776.23 | 0.19 |
| | | Base | | 99.176282 | 6,942,339.71 | 98.093764 | 6,866,563.48 | -75,776.23 | 0.19 |
| 92348VAA7 | VERIZON MASTER TRUST VZMT 2023 6 A 144A | | | | | 5.350000 | 22 Sep 2031 | | |
| | | Local | 10,000,000.000 | 101.667330 | 10,166,733.03 | 102.113210 | 10,211,321.00 | 44,587.97 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 101.667330 | 10,166,733.03 | 102.113210 | 10,211,321.00 | 44,587.97 | 0.29 |
| 927804GW8 | VIRGINIA ELEC + POWER CO SR UNSECURED 09/55 5.6 | | | | | 5.600000 | 15 Sep 2055 | | |
| | | Local | 5,000,000.000 | 99.770233 | 4,988,511.64 | 96.957064 | 4,847,853.20 | -140,658.44 | 0.14 |
| | | Base | | 99.770233 | 4,988,511.64 | 96.957064 | 4,847,853.20 | -140,658.44 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92826CAE2 | VISA INC SR UNSECURED 12/35 4.15 | | | | | 4.150000 | 14 Dec 2035 | | |
| | | Local | 6,853,000.000 | 92.180621 | 6,317,137.95 | 95.407638 | 6,538,285.43 | 221,147.48 | 0.19 |
| | | Base | | 92.180621 | 6,317,137.95 | 95.407638 | 6,538,285.43 | 221,147.48 | 0.19 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | | 2.050000 | 15 Apr 2030 | | |
| | | Local | 5,000,000.000 | 101.918895 | 5,095,944.76 | 92.026202 | 4,601,310.10 | -494,634.66 | 0.13 |
| | | Base | | 101.918895 | 5,095,944.76 | 92.026202 | 4,601,310.10 | -494,634.66 | 0.13 |
| 92868WAB3 | VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A | | | | | 4.430000 | 20 Dec 2027 | | |
| | | Local | 6,165,149.410 | 99.997747 | 6,165,010.49 | 100.171930 | 6,175,749.15 | 10,738.66 | 0.17 |
| Original Face: | | Base | 8,000,000.000 | 99.997747 | 6,165,010.49 | 100.171930 | 6,175,749.15 | 10,738.66 | 0.17 |
| 931142CH4 | WALMART INC SR UNSECURED 04/27 5.875 | | | | | 5.875000 | 05 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.992115 | 4,999,605.77 | 101.781744 | 5,089,087.20 | 89,481.43 | 0.14 |
| | | Base | | 99.992115 | 4,999,605.77 | 101.781744 | 5,089,087.20 | 89,481.43 | 0.14 |
| 931142FB4 | WALMART INC SR UNSECURED 04/28 3.9 | | | | | 3.900000 | 15 Apr 2028 | | |
| | | Local | 5,000,000.000 | 99.926816 | 4,996,340.82 | 99.753995 | 4,987,699.75 | -8,641.07 | 0.14 |
| | | Base | | 99.926816 | 4,996,340.82 | 99.753995 | 4,987,699.75 | -8,641.07 | 0.14 |
| 931142FC2 | WALMART INC SR UNSECURED 04/30 4 | | | | | 4.000000 | 15 Apr 2030 | | |
| | | Local | 5,000,000.000 | 99.886547 | 4,994,327.34 | 99.224867 | 4,961,243.35 | -33,083.99 | 0.14 |
| | | Base | | 99.886547 | 4,994,327.34 | 99.224867 | 4,961,243.35 | -33,083.99 | 0.14 |
| 94106LBY4 | WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95 | | | | | 4.950000 | 03 Jul 2031 | | |
| | | Local | 7,000,000.000 | 99.538382 | 6,967,686.71 | 101.657740 | 7,116,041.80 | 148,355.09 | 0.20 |
| | | Base | | 99.538382 | 6,967,686.71 | 101.657740 | 7,116,041.80 | 148,355.09 | 0.20 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | | 4.100000 | 03 Jun 2026 | | |
| | | Local | 15,000,000.000 | 99.994400 | 14,999,160.04 | 99.999211 | 14,999,881.65 | 721.61 | 0.43 |
| | | Base | | 99.994400 | 14,999,160.04 | 99.999211 | 14,999,881.65 | 721.61 | 0.43 |
| 95000U3B7 | WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR | | | | | 4.897000 | 25 Jul 2033 | | |
| | | Local | 5,000,000.000 | 93.689762 | 4,684,488.10 | 99.498839 | 4,974,941.95 | 290,453.85 | 0.14 |
| | | Base | | 93.689762 | 4,684,488.10 | 99.498839 | 4,974,941.95 | 290,453.85 | 0.14 |
| 976656CS5 | WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6 | | | | | 4.600000 | 01 Oct 2034 | | |
| | | Local | 3,000,000.000 | 99.982988 | 2,999,489.64 | 98.210969 | 2,946,329.07 | -53,160.57 | 0.08 |
| | | Base | | 99.982988 | 2,999,489.64 | 98.210969 | 2,946,329.07 | -53,160.57 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 2,983,238,914.970 | Local | | 2,977,841,420.91 | | 2,919,996,022.54 | -57,845,398.37 | 82.74 |
| | Original Face: | | 3,111,373,229.000 | Base | | 2,977,841,420.91 | | 2,919,996,022.54 | -57,845,398.37 | 82.74 |
| **FIXED INCOME Total** | | | | | | | | | | |
| | | | 2,983,238,914.970 | Base | | 2,977,841,420.91 | | 2,919,996,022.54 | -57,845,398.37 | 82.74 |
| | Original Face: | | 3,111,373,229.000 | | | | | | | |



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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 3,543,684,740.150 | Base | | 3,594,341,078.15 | | 3,529,325,039.55 | -65,016,038.60 | 100.00 |
| | Original Face: | 3,111,373,229.000 | | | | | | | |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 49,999.990 | 1.000000 | 49,999.99 | 1.000000 | 49,999.99 | 0.00 | 0.01 |
| | | Base | | 1.000000 | 49,999.99 | 1.000000 | 49,999.99 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 49,999.990 | | 49,999.99 | | 49,999.99 | 0.00 | 0.01 |
| | | Base | | | 49,999.99 | | 49,999.99 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | |
| | | | 49,999.990 | Base | 49,999.99 | | 49,999.99 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 02665KGT8 | AMERICAN HONDA FINAN | | | | | 4.040000 | 27 Jul 2026 | | |
| | | | 5,000,000.000 | 99.371556 | 4,968,577.78 | 99.371556 | 4,968,577.80 | 0.02 | 0.64 |
| | | Base | | 99.371556 | 4,968,577.78 | 99.371556 | 4,968,577.80 | 0.02 | 0.64 |
| 04821UHL9 | ATLANTIC ASSET SECUR | | | | | 3.800000 | 20 Aug 2026 | | |
| | | | 5,000,000.000 | 99.155556 | 4,957,777.78 | 99.122120 | 4,956,106.00 | -1,671.78 | 0.64 |
| | | Base | | 99.155556 | 4,957,777.78 | 99.122120 | 4,956,106.00 | -1,671.78 | 0.64 |
| 06418NKV3 | BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR | | | | | 3.970000 | 03 Dec 2026 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.049490 | 5,002,474.50 | 2,474.50 | 0.65 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.049490 | 5,002,474.50 | 2,474.50 | 0.65 |
| 06741EFH8 | BARCLAYS BK PLC | | | | | 3.880000 | 17 Jun 2026 | | |
| | | | 5,000,000.000 | 99.827556 | 4,991,377.78 | 99.827556 | 4,991,377.80 | 0.02 | 0.64 |
| | | Base | | 99.827556 | 4,991,377.78 | 99.827556 | 4,991,377.80 | 0.02 | 0.64 |
| 06741EH78 | BARCLAYS BK PLC | | | | | 3.910000 | 07 Aug 2026 | | |
| | | | 5,000,000.000 | 99.272306 | 4,963,615.28 | 99.248730 | 4,962,436.50 | -1,178.78 | 0.64 |
| | | Base | | 99.272306 | 4,963,615.28 | 99.248730 | 4,962,436.50 | -1,178.78 | 0.64 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 15963UF19 | CHARIOT FNDG LLC | | | | | 3.840000 | 01 Jun 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.65 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.65 |
| 15963UGP5 | CHARIOT FNDG LLC | | | | | 3.750000 | 23 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.458333 | 4,972,916.66 | 99.458333 | 4,972,916.66 | 0.00 | 0.64 |
| | | Base | | 99.458333 | 4,972,916.66 | 99.458333 | 4,972,916.66 | 0.00 | 0.64 |
| 17277BGX7 | CISCO SYSTEMS INC | | | | | 3.770000 | 31 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.371667 | 4,968,583.33 | 99.356000 | 4,967,800.00 | -783.33 | 0.64 |
| | | Base | | 99.371667 | 4,968,583.33 | 99.356000 | 4,967,800.00 | -783.33 | 0.64 |
| 18905MFF1 | CLOROX COMPANY THE | | | | | 4.050000 | 15 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.842501 | 4,992,125.06 | 99.842501 | 4,992,125.06 | 0.00 | 0.65 |
| | | Base | | 99.842501 | 4,992,125.06 | 99.842501 | 4,992,125.06 | 0.00 | 0.65 |
| 26244JFJ3 | DUKE ENERGY CORP | | | | | 3.930000 | 18 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.814417 | 4,990,720.83 | 99.814417 | 4,990,720.85 | 0.02 | 0.64 |
| | | Base | | 99.814417 | 4,990,720.83 | 99.814417 | 4,990,720.85 | 0.02 | 0.64 |
| 27864BJH7 | EBAY INC | | | | | 4.060000 | 17 Sep 2026 | | |
| | | Local | 5,000,000.000 | 98.782000 | 4,939,100.00 | 98.740770 | 4,937,038.50 | -2,061.50 | 0.64 |
| | | Base | | 98.782000 | 4,939,100.00 | 98.740770 | 4,937,038.50 | -2,061.50 | 0.64 |
| 30601WGP8 | FAIRWAY FINANCE CORP | | | | | 3.900000 | 23 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.436667 | 4,971,833.33 | 99.436667 | 4,971,833.35 | 0.02 | 0.64 |
| | | Base | | 99.436667 | 4,971,833.33 | 99.436667 | 4,971,833.35 | 0.02 | 0.64 |
| 34108BF26 | FLORIDA PWR + LGT CO | | | | | 3.800000 | 02 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.989444 | 4,999,472.22 | 99.989444 | 4,999,472.20 | -0.02 | 0.65 |
| | | Base | | 99.989444 | 4,999,472.22 | 99.989444 | 4,999,472.20 | -0.02 | 0.65 |
| 38346MGU2 | GOTHAM FDG CORP | | | | | 3.920000 | 28 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.379333 | 4,968,966.67 | 99.379333 | 4,968,966.65 | -0.02 | 0.64 |
| | | Base | | 99.379333 | 4,968,966.67 | 99.379333 | 4,968,966.65 | -0.02 | 0.64 |
| 38346MGV0 | GOTHAM FDG CORP | | | | | 3.800000 | 29 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.387778 | 4,969,388.89 | 99.357640 | 4,967,882.00 | -1,506.89 | 0.64 |
| | | Base | | 99.387778 | 4,969,388.89 | 99.357640 | 4,967,882.00 | -1,506.89 | 0.64 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 40060XHU7 | GTA FDG LLC DISC | | | | | 3.800000 | 28 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.071111 | 4,953,555.56 | 99.029160 | 4,951,458.00 | -2,097.56 | 0.64 |
| | | Base | | 99.071111 | 4,953,555.56 | 99.029160 | 4,951,458.00 | -2,097.56 | 0.64 |
| 40588MHJ9 | HALKIN FINANCE LLC USC | | | | | 3.810000 | 18 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.174500 | 4,958,725.00 | 99.144100 | 4,957,205.00 | -1,520.00 | 0.64 |
| | | Base | | 99.174500 | 4,958,725.00 | 99.144100 | 4,957,205.00 | -1,520.00 | 0.64 |
| 4820P3F81 | JUPITER SECT CO LLC | | | | | 3.860000 | 08 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.924944 | 4,996,247.22 | 99.924944 | 4,996,247.20 | -0.02 | 0.65 |
| | | Base | | 99.924944 | 4,996,247.22 | 99.924944 | 4,996,247.20 | -0.02 | 0.65 |
| 4820P3HJ5 | JUPITER SECT CO LLC | | | | | 3.780000 | 18 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.181000 | 4,959,050.00 | 99.144100 | 4,957,205.00 | -1,845.00 | 0.64 |
| | | Base | | 99.181000 | 4,959,050.00 | 99.144100 | 4,957,205.00 | -1,845.00 | 0.64 |
| 53127UHB9 | LIBERTY FUNDING LLC | | | | | 3.770000 | 11 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.256472 | 4,962,823.61 | 99.220120 | 4,961,006.00 | -1,817.61 | 0.64 |
| | | Base | | 99.256472 | 4,962,823.61 | 99.220120 | 4,961,006.00 | -1,817.61 | 0.64 |
| 56274MGU0 | MANHATTAN ASSET FDG. | | | | | 3.800000 | 28 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.398333 | 4,969,916.66 | 99.398333 | 4,969,916.66 | 0.00 | 0.64 |
| | | Base | | 99.398333 | 4,969,916.66 | 99.398333 | 4,969,916.66 | 0.00 | 0.64 |
| 56274MHE5 | MANHATTAN ASSET FDG. | | | | | 3.840000 | 14 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.210667 | 4,960,533.33 | 99.186010 | 4,959,300.50 | -1,232.83 | 0.64 |
| | | Base | | 99.210667 | 4,960,533.33 | 99.186010 | 4,959,300.50 | -1,232.83 | 0.64 |
| 57636PG18 | MASTERCARD INC | | | | | 3.780000 | 01 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.685000 | 4,984,250.00 | 99.685000 | 4,984,250.00 | 0.00 | 0.64 |
| | | Base | | 99.685000 | 4,984,250.00 | 99.685000 | 4,984,250.00 | 0.00 | 0.64 |
| 64951XF56 | NEW YORK LFE CAP COR | | | | | 3.650000 | 05 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.959444 | 4,997,972.22 | 99.959444 | 4,997,972.20 | -0.02 | 0.65 |
| | | Base | | 99.959444 | 4,997,972.22 | 99.959444 | 4,997,972.20 | -0.02 | 0.65 |
| 65339NF82 | NEXTERA ENERGY CAP HLDGS INC | | | | | 4.060000 | 08 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.921056 | 4,996,052.78 | 99.921056 | 4,996,052.80 | 0.02 | 0.65 |
| | | Base | | 99.921056 | 4,996,052.78 | 99.921056 | 4,996,052.80 | 0.02 | 0.65 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 65339NFV1 | NEXTERA ENERGY CAP HLDGS INC | | | | | 4.030000 | 29 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.686556 | 4,984,327.78 | 99.686556 | 4,984,327.80 | 0.02 | 0.64 |
| | | Base | | 99.686556 | 4,984,327.78 | 99.686556 | 4,984,327.80 | 0.02 | 0.64 |
| 6698M5G11 | NOVARTIS FNC CRP | | | | | 3.800000 | 01 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.683333 | 4,984,166.67 | 99.683333 | 4,984,166.65 | -0.02 | 0.64 |
| | | Base | | 99.683333 | 4,984,166.67 | 99.683333 | 4,984,166.65 | -0.02 | 0.64 |
| 67983UG15 | OLD LINE FUNDING LLC 07/26 ZCP | | | | | 3.690000 | 01 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.692500 | 4,984,625.00 | 99.692500 | 4,984,625.00 | 0.00 | 0.64 |
| | | Base | | 99.692500 | 4,984,625.00 | 99.692500 | 4,984,625.00 | 0.00 | 0.64 |
| 67983UG64 | OLD LINE FUNDING LLC | | | | | 3.680000 | 06 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.642222 | 4,982,111.11 | 99.642222 | 4,982,111.11 | 0.00 | 0.64 |
| | | Base | | 99.642222 | 4,982,111.11 | 99.642222 | 4,982,111.11 | 0.00 | 0.64 |
| 69039UG15 | OVERWATCH ALPHA FDG LLC 07/26 ZCP | | | | | 3.910000 | 01 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.674167 | 4,983,708.33 | 99.674167 | 4,983,708.35 | 0.02 | 0.64 |
| | | Base | | 99.674167 | 4,983,708.33 | 99.674167 | 4,983,708.35 | 0.02 | 0.64 |
| 69039UGA5 | OVERWATCH ALPHA FDG LLC | | | | | 3.850000 | 10 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.582917 | 4,979,145.83 | 99.582917 | 4,979,145.85 | 0.02 | 0.64 |
| | | Base | | 99.582917 | 4,979,145.83 | 99.582917 | 4,979,145.85 | 0.02 | 0.64 |
| 8085A3FC4 | SCHWAB CHARLES CORP 06/26 ZCP | | | | | 4.000000 | 12 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.877778 | 4,993,888.89 | 99.877778 | 4,993,888.89 | 0.00 | 0.65 |
| | | Base | | 99.877778 | 4,993,888.89 | 99.877778 | 4,993,888.89 | 0.00 | 0.65 |
| 82124MHT0 | SHEFFIELD RECEIVABLE | | | | | 3.790000 | 27 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.084083 | 4,954,204.16 | 99.047500 | 4,952,375.00 | -1,829.16 | 0.64 |
| | | Base | | 99.084083 | 4,954,204.16 | 99.047500 | 4,952,375.00 | -1,829.16 | 0.64 |
| 88602UFB1 | THUNDER BAY FNDNG LLC | | | | | 3.700000 | 11 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.897222 | 4,994,861.11 | 99.897222 | 4,994,861.11 | 0.00 | 0.65 |
| | | Base | | 99.897222 | 4,994,861.11 | 99.897222 | 4,994,861.11 | 0.00 | 0.65 |
| 88602UKF6 | THUNDER BAY FNDNG LLC | | | | | 3.780000 | 15 Oct 2026 | | |
| | | Local | 5,000,000.000 | 98.572000 | 4,928,600.00 | 98.527890 | 4,926,394.50 | -2,205.50 | 0.64 |
| | | Base | | 98.572000 | 4,928,600.00 | 98.527890 | 4,926,394.50 | -2,205.50 | 0.64 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89233HF17 | TOYOTA MOTOR CREDIT | | | | | 3.880000 | 01 Jun 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.65 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.65 |
| 89233HNR1 | TOYOTA MOTOR CREDIT | | | | | 3.840000 | 25 Jan 2027 | | |
| | | Local | 5,000,000.000 | 97.461333 | 4,873,066.67 | 97.359560 | 4,867,978.00 | -5,088.67 | 0.63 |
| | | Base | | 97.461333 | 4,873,066.67 | 97.359560 | 4,867,978.00 | -5,088.67 | 0.63 |
| 91842KFR2 | VW CR INC 06/26 ZCP | | | | | 4.070000 | 25 Jun 2026 | | |
| | | Local | 3,426,000.000 | 99.728667 | 3,416,704.12 | 99.728667 | 3,416,704.12 | 0.00 | 0.44 |
| | | Base | | 99.728667 | 3,416,704.12 | 99.728667 | 3,416,704.12 | 0.00 | 0.44 |
| 91842KK62 | VW CR INC | | | | | 3.950000 | 06 Oct 2026 | | |
| | | Local | 5,000,000.000 | 98.606528 | 4,930,326.39 | 98.492960 | 4,924,648.00 | -5,678.39 | 0.64 |
| | | Base | | 98.606528 | 4,930,326.39 | 98.492960 | 4,924,648.00 | -5,678.39 | 0.64 |
| 92646LHT0 | VICTORY RECEIVABLES | | | | | 3.790000 | 27 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.084083 | 4,954,204.16 | 99.047500 | 4,952,375.00 | -1,829.16 | 0.64 |
| | | Base | | 99.084083 | 4,954,204.16 | 99.047500 | 4,952,375.00 | -1,829.16 | 0.64 |
| 979QHR003 | SOUTH STREET REPO | | | | | 3.640000 | 01 Jun 2026 | | |
| | | Local | 184,843,124.690 | 100.000000 | 184,843,124.69 | 100.000000 | 184,843,124.69 | 0.00 | 23.88 |
| | | Base | | 100.000000 | 184,843,124.69 | 100.000000 | 184,843,124.69 | 0.00 | 23.88 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 383,269,124.690 | | 382,180,646.90 | | 382,150,775.30 | -29,871.60 | 49.38 |
| | | Base | | | 382,180,646.90 | | 382,150,775.30 | -29,871.60 | 49.38 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 383,269,124.690 | | 382,180,646.90 | | 382,150,775.30 | -29,871.60 | 49.38 |

## FIXED INCOME

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 00724PAH2 | ADOBE INC SR UNSECURED 01/28 4.75 | | | | | 4.750000 | 17 Jan 2028 | | |
| | | Local | 5,000,000.000 | 99.970346 | 4,998,517.28 | 100.851608 | 5,042,580.40 | 44,063.12 | 0.65 |
| | | Base | | 99.970346 | 4,998,517.28 | 100.851608 | 5,042,580.40 | 44,063.12 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | | Local | 3,000,000.000 | 99.961861 | 2,998,855.82 | 99.462578 | 2,983,877.34 | -14,978.48 | 0.39 |
| | | Base | | 99.961861 | 2,998,855.82 | 99.462578 | 2,983,877.34 | -14,978.48 | 0.39 |
| 023135CS3 | AMAZON.COM INC SR UNSECURED 11/28 3.9 | | | | | 3.900000 | 20 Nov 2028 | | |
| | | Local | 5,000,000.000 | 99.981723 | 4,999,086.16 | 99.270084 | 4,963,504.20 | -35,581.96 | 0.64 |
| | | Base | | 99.981723 | 4,999,086.16 | 99.270084 | 4,963,504.20 | -35,581.96 | 0.64 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR | | | | | 5.389000 | 28 Jul 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.184058 | 5,009,202.90 | 9,202.90 | 0.65 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.184058 | 5,009,202.90 | 9,202.90 | 0.65 |
| 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 | 100.557290 | 2,011,145.80 | 11,145.80 | 0.26 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.557290 | 2,011,145.80 | 11,145.80 | 0.26 |
| 025816ED7 | AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR | | | | | 4.731000 | 25 Apr 2029 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.477134 | 3,014,314.02 | 14,314.02 | 0.39 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.477134 | 3,014,314.02 | 14,314.02 | 0.39 |
| 031162DP2 | AMGEN INC SR UNSECURED 03/28 5.15 | | | | | 5.150000 | 02 Mar 2028 | | |
| | | Local | 2,000,000.000 | 99.933929 | 1,998,678.57 | 101.227756 | 2,024,555.12 | 25,876.55 | 0.26 |
| | | Base | | 99.933929 | 1,998,678.57 | 101.227756 | 2,024,555.12 | 25,876.55 | 0.26 |
| 031162DV9 | AMGEN INC SR UNSECURED 02/31 4.2 | | | | | 4.200000 | 19 Feb 2031 | | |
| | | Local | 1,000,000.000 | 99.902274 | 999,022.74 | 98.227210 | 982,272.10 | -16,750.64 | 0.13 |
| | | Base | | 99.902274 | 999,022.74 | 98.227210 | 982,272.10 | -16,750.64 | 0.13 |
| 037833EY2 | APPLE INC SR UNSECURED 05/28 4 | | | | | 4.000000 | 12 May 2028 | | |
| | | Local | 5,000,000.000 | 99.870231 | 4,993,511.56 | 99.905869 | 4,995,293.45 | 1,781.89 | 0.65 |
| | | Base | | 99.870231 | 4,993,511.56 | 99.905869 | 4,995,293.45 | 1,781.89 | 0.65 |
| 053332BC5 | AUTOZONE INC SR UNSECURED 02/28 4.5 | | | | | 4.500000 | 01 Feb 2028 | | |
| | | Local | 3,000,000.000 | 99.964945 | 2,998,948.34 | 100.137577 | 3,004,127.31 | 5,178.97 | 0.39 |
| | | Base | | 99.964945 | 2,998,948.34 | 100.137577 | 3,004,127.31 | 5,178.97 | 0.39 |
| 053332BE1 | AUTOZONE INC SR UNSECURED 07/26 5.05 | | | | | 5.050000 | 15 Jul 2026 | | |
| | | Local | 3,000,000.000 | 99.994715 | 2,999,841.45 | 100.094692 | 3,002,840.76 | 2,999.31 | 0.39 |
| | | Base | | 99.994715 | 2,999,841.45 | 100.094692 | 3,002,840.76 | 2,999.31 | 0.39 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 053332BJ0 | AUTOZONE INC SR UNSECURED 07/29 5.1 | | | | 5.100000 | 15 Jul 2029 | | |
| | 2,000,000.000 | Local | 99.929365 | 1,998,587.29 | 101.571205 | 2,031,424.10 | 32,836.81 | 0.26 |
| | | Base | 99.929365 | 1,998,587.29 | 101.571205 | 2,031,424.10 | 32,836.81 | 0.26 |
| 053332BM3 | AUTOZONE INC SR UNSECURED 06/30 5.125 | | | | 5.125000 | 15 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.948630 | 4,997,431.48 | 101.600798 | 5,080,039.90 | 82,608.42 | 0.66 |
| | | Base | 99.948630 | 4,997,431.48 | 101.600798 | 5,080,039.90 | 82,608.42 | 0.66 |
| 06055JPZ6 | BANK OF AMERICA CORP SR UNSECURED 01/29 4.1 | | | | 4.100000 | 23 Jan 2029 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.808138 | 4,940,406.90 | -59,593.10 | 0.64 |
| | | Base | 100.000000 | 5,000,000.00 | 98.808138 | 4,940,406.90 | -59,593.10 | 0.64 |
| 06055JQJ1 | BANK OF AMERICA CORP SR UNSECURED 02/31 4.35 | | | | 4.350000 | 10 Feb 2031 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.853069 | 2,965,592.07 | -34,407.93 | 0.38 |
| | | Base | 100.000000 | 3,000,000.00 | 98.853069 | 2,965,592.07 | -34,407.93 | 0.38 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | 2.650000 | 18 Nov 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 85.056000 | 2,551,680.00 | -448,320.00 | 0.33 |
| | | Base | 100.000000 | 3,000,000.00 | 85.056000 | 2,551,680.00 | -448,320.00 | 0.33 |
| 06368EF72 | BANK OF MONTREAL SR UNSECURED 02/27 1.05 | | | | 1.050000 | 19 Feb 2027 | | |
| | 3,000,000.000 | Local | 96.986180 | 2,909,585.40 | 97.421870 | 2,922,656.10 | 13,070.70 | 0.38 |
| | | Base | 96.986180 | 2,909,585.40 | 97.421870 | 2,922,656.10 | 13,070.70 | 0.38 |
| 06368LAQ9 | BANK OF MONTREAL SR UNSECURED 09/27 4.7 | | | | 4.700000 | 14 Sep 2027 | | |
| | 1,000,000.000 | Local | 99.987709 | 999,877.09 | 100.458527 | 1,004,585.27 | 4,708.18 | 0.13 |
| | | Base | 99.987709 | 999,877.09 | 100.458527 | 1,004,585.27 | 4,708.18 | 0.13 |
| 06746AB93 | BARCLAYS BANK PLC SR UNSECURED 08/26 VAR | | | | 4.090000 | 14 Aug 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.987688 | 4,999,384.40 | -615.60 | 0.65 |
| | | Base | 100.000000 | 5,000,000.00 | 99.987688 | 4,999,384.40 | -615.60 | 0.65 |
| 097023DQ5 | BOEING CO/THE SR UNSECURED 05/29 6.298 | | | | 6.298000 | 01 May 2029 | | |
| | 5,000,000.000 | Local | 104.924051 | 5,246,202.53 | 104.556751 | 5,227,837.55 | -18,364.98 | 0.68 |
| | | Base | 104.924051 | 5,246,202.53 | 104.556751 | 5,227,837.55 | -18,364.98 | 0.68 |
| 09711CAF1 | BOFA FINANCE LLC SR UNSECURED 11/28 4.15 | | | | 4.150000 | 20 Nov 2028 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.424921 | 2,982,747.63 | -17,252.37 | 0.39 |
| | | Base | 100.000000 | 3,000,000.00 | 99.424921 | 2,982,747.63 | -17,252.37 | 0.39 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 13607XG43 | CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3 | | | | | 5.300000 | 28 Feb 2028 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.622642 | 3,018,679.26 | 18,679.26 | 0.39 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.622642 | 3,018,679.26 | 18,679.26 | 0.39 |
| 14041NGE5 | CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A | | | | | 3.920000 | 15 Sep 2029 | | |
| | | Local | 5,000,000.000 | 99.991283 | 4,999,564.15 | 99.799780 | 4,989,989.00 | -9,575.15 | 0.64 |
| Original Face: | | Base | 5,000,000.000 | 99.991283 | 4,999,564.15 | 99.799780 | 4,989,989.00 | -9,575.15 | 0.64 |
| 141781CA0 | CARGILL INC SR UNSECURED 144A 06/26 4.5 | | | | | 4.500000 | 24 Jun 2026 | | |
| | | Local | 2,000,000.000 | 99.995784 | 1,999,915.68 | 100.025537 | 2,000,510.74 | 595.06 | 0.26 |
| | | Base | | 99.995784 | 1,999,915.68 | 100.025537 | 2,000,510.74 | 595.06 | 0.26 |
| 14913UAT7 | CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR | | | | | 4.180000 | 15 Nov 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.241943 | 5,012,097.15 | 12,097.15 | 0.65 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.241943 | 5,012,097.15 | 12,097.15 | 0.65 |
| 166756BH8 | CHEVRON USA INC COMPANY GUAR 08/28 4.05 | | | | | 4.050000 | 13 Aug 2028 | | |
| | | Local | 5,000,000.000 | 99.994039 | 4,999,701.96 | 99.637904 | 4,981,895.20 | -17,806.76 | 0.64 |
| | | Base | | 99.994039 | 4,999,701.96 | 99.637904 | 4,981,895.20 | -17,806.76 | 0.64 |
| 166756BJ4 | CHEVRON USA INC COMPANY GUAR 10/30 4.3 | | | | | 4.300000 | 15 Oct 2030 | | |
| | | Local | 5,000,000.000 | 101.097169 | 5,054,858.47 | 99.849852 | 4,992,492.60 | -62,365.87 | 0.65 |
| | | Base | | 101.097169 | 5,054,858.47 | 99.849852 | 4,992,492.60 | -62,365.87 | 0.65 |
| 231021AV8 | CUMMINS INC SR UNSECURED 02/29 4.9 | | | | | 4.900000 | 20 Feb 2029 | | |
| | | Local | 1,000,000.000 | 99.892083 | 998,920.83 | 101.409979 | 1,014,099.79 | 15,178.96 | 0.13 |
| | | Base | | 99.892083 | 998,920.83 | 101.409979 | 1,014,099.79 | 15,178.96 | 0.13 |
| 231021AY2 | CUMMINS INC SR UNSECURED 05/28 4.25 | | | | | 4.250000 | 09 May 2028 | | |
| | | Local | 1,000,000.000 | 99.953795 | 999,537.95 | 99.996203 | 999,962.03 | 424.08 | 0.13 |
| | | Base | | 99.953795 | 999,537.95 | 99.996203 | 999,962.03 | 424.08 | 0.13 |
| 233853BC3 | DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95 | | | | | 4.950000 | 13 Jan 2028 | | |
| | | Local | 3,000,000.000 | 99.924851 | 2,997,745.52 | 100.756449 | 3,022,693.47 | 24,947.95 | 0.39 |
| | | Base | | 99.924851 | 2,997,745.52 | 100.756449 | 3,022,693.47 | 24,947.95 | 0.39 |
| 24422EXF1 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5 | | | | | 4.500000 | 08 Jan 2027 | | |
| | | Local | 2,000,000.000 | 99.976536 | 1,999,530.72 | 100.311113 | 2,006,222.26 | 6,691.54 | 0.26 |
| | | Base | | 99.976536 | 1,999,530.72 | 100.311113 | 2,006,222.26 | 6,691.54 | 0.26 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 24422EYB9 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR | | | | | 4.020000 | 05 Jan 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.029413 | 5,001,470.65 | 1,470.65 | 0.65 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.029413 | 5,001,470.65 | 1,470.65 | 0.65 |
| 26442UAT1 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35 | | | | | 4.350000 | 06 Mar 2027 | | |
| | | Local | 3,000,000.000 | 99.977690 | 2,999,330.71 | 100.246958 | 3,007,408.74 | 8,078.03 | 0.39 |
| | | Base | | 99.977690 | 2,999,330.71 | 100.246958 | 3,007,408.74 | 8,078.03 | 0.39 |
| 31288Q4V9 | FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR | | | | | 5.755000 | 01 Apr 2054 | | |
| | | Local | 1,761,661.500 | 99.683977 | 1,756,094.25 | 101.327469 | 1,785,047.01 | 28,952.76 | 0.23 |
| Original Face: | | Base | 3,000,000.000 | 99.683977 | 1,756,094.25 | 101.327469 | 1,785,047.01 | 28,952.76 | 0.23 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | 4.000000 | 01 Mar 2041 | | |
| | | Local | 195,032.010 | 102.340318 | 199,596.38 | 97.304405 | 189,774.74 | -9,821.64 | 0.02 |
| Original Face: | | Base | 2,090,000.000 | 102.340318 | 199,596.38 | 97.304405 | 189,774.74 | -9,821.64 | 0.02 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | 3.000000 | 01 Nov 2026 | | |
| | | Local | 12,023.450 | 100.075602 | 12,032.54 | 99.634041 | 11,979.45 | -53.09 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.075602 | 12,032.54 | 99.634041 | 11,979.45 | -53.09 | 0.00 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 141,200.150 | 100.420849 | 141,794.39 | 98.560573 | 139,167.68 | -2,626.71 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 100.420849 | 141,794.39 | 98.560573 | 139,167.68 | -2,626.71 | 0.02 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2042 | | |
| | | Local | 399,270.400 | 102.633326 | 409,784.49 | 94.277386 | 376,421.70 | -33,362.79 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 102.633326 | 409,784.49 | 94.277386 | 376,421.70 | -33,362.79 | 0.05 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | | 4.000000 | 01 Oct 2039 | | |
| | | Local | 353,183.000 | 102.430462 | 361,766.98 | 97.367425 | 343,885.19 | -17,881.79 | 0.04 |
| Original Face: | | Base | 5,700,000.000 | 102.430462 | 361,766.98 | 97.367425 | 343,885.19 | -17,881.79 | 0.04 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 113,490.640 | 102.319989 | 116,123.61 | 96.812578 | 109,873.21 | -6,250.40 | 0.01 |
| Original Face: | | Base | 2,000,000.000 | 102.319989 | 116,123.61 | 96.812578 | 109,873.21 | -6,250.40 | 0.01 |
| 3130B82Q4 | FEDERAL HOME LOAN BANK BONDS 10/30 4.125 | | | | | 4.125000 | 21 Oct 2030 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.197854 | 2,975,935.62 | -24,064.38 | 0.38 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.197854 | 2,975,935.62 | -24,064.38 | 0.38 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3130B95M8 | FEDERAL HOME LOAN BANK BONDS 01/31 3.83 | | | | | 3.830000 | 23 Jan 2031 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.508795 | 4,925,439.75 | -74,560.25 | 0.64 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.508795 | 4,925,439.75 | -74,560.25 | 0.64 |
| 3130BAHR1 | FEDERAL HOME LOAN BANK BONDS 04/31 4.25 | | | | | 4.250000 | 28 Apr 2031 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.074436 | 1,981,488.72 | -18,511.28 | 0.26 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.074436 | 1,981,488.72 | -18,511.28 | 0.26 |
| 3133ENQE3 | FEDERAL FARM CREDIT BANK BONDS 03/27 2.375 | | | | | 2.375000 | 01 Mar 2027 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 98.887087 | 2,966,612.61 | -33,387.39 | 0.38 |
| | | Base | | 100.000000 | 3,000,000.00 | 98.887087 | 2,966,612.61 | -33,387.39 | 0.38 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | | 1.500000 | 01 Mar 2036 | | |
| | | Local | 959,226.160 | 101.537653 | 973,975.73 | 90.065380 | 863,930.69 | -110,045.04 | 0.11 |
| Original Face: | | Base | 2,000,000.000 | 101.537653 | 973,975.73 | 90.065380 | 863,930.69 | -110,045.04 | 0.11 |
| 3135G07K3 | FANNIE MAE NOTES 09/26 VAR | | | | | 3.760000 | 11 Sep 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.021245 | 2,000,424.90 | 424.90 | 0.26 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.021245 | 2,000,424.90 | 424.90 | 0.26 |
| 3135G1AA9 | FANNIE MAE NOTES 11/26 VAR | | | | | 3.760000 | 20 Nov 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.045234 | 2,000,904.68 | 904.68 | 0.26 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.045234 | 2,000,904.68 | 904.68 | 0.26 |
| 3136BBHC9 | FANNIE MAE FNR 2020 54 GY | | | | | 2.000000 | 25 Jun 2044 | | |
| | | Local | 945,094.380 | 102.031482 | 964,293.80 | 94.061510 | 888,970.04 | -75,323.76 | 0.11 |
| Original Face: | | Base | 3,000,000.000 | 102.031482 | 964,293.80 | 94.061510 | 888,970.04 | -75,323.76 | 0.11 |
| 3136BJK53 | FANNIE MAE FNR 2021 74 BA | | | | | 2.000000 | 25 Jun 2050 | | |
| | | Local | 1,825,383.900 | 101.543580 | 1,853,560.16 | 83.455260 | 1,523,378.88 | -330,181.28 | 0.20 |
| Original Face: | | Base | 3,000,000.000 | 101.543580 | 1,853,560.16 | 83.455260 | 1,523,378.88 | -330,181.28 | 0.20 |
| 3137BDYM2 | FREDDIE MAC FHR 4387 E | | | | | 2.000000 | 15 Nov 2028 | | |
| | | Local | 150,292.890 | 99.944049 | 150,208.80 | 98.792090 | 148,477.49 | -1,731.31 | 0.02 |
| Original Face: | | Base | 8,190,000.000 | 99.944049 | 150,208.80 | 98.792090 | 148,477.49 | -1,731.31 | 0.02 |
| 3137FVUG5 | FREDDIE MAC FHR 5016 BA | | | | | 2.000000 | 25 Sep 2044 | | |
| | | Local | 887,299.830 | 102.075240 | 905,713.43 | 93.308800 | 827,928.82 | -77,784.61 | 0.11 |
| Original Face: | | Base | 3,000,000.000 | 102.075240 | 905,713.43 | 93.308800 | 827,928.82 | -77,784.61 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2027 | | |
| | | Local | 24,521.810 | 100.216338 | 24,574.86 | 98.829577 | 24,234.80 | -340.06 | 0.00 |
| | Original Face: | Base | 1,500,000.000 | 100.216338 | 24,574.86 | 98.829577 | 24,234.80 | -340.06 | 0.00 |
| 3140JCA38 | FNMA POOL BM7225 FN 05/53 FLOATING VAR | | | | | 5.372000 | 01 May 2053 | | |
| | | Local | 1,452,663.780 | 100.193315 | 1,455,472.00 | 104.232975 | 1,514,154.67 | 58,682.67 | 0.20 |
| | Original Face: | Base | 2,000,000.000 | 100.193315 | 1,455,472.00 | 104.232975 | 1,514,154.67 | 58,682.67 | 0.20 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | | Local | 14,542.840 | 100.983577 | 14,685.88 | 99.155971 | 14,420.09 | -265.79 | 0.00 |
| | Original Face: | Base | 983,845.000 | 100.983577 | 14,685.88 | 99.155971 | 14,420.09 | -265.79 | 0.00 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 432,706.140 | 102.560712 | 443,786.50 | 97.091942 | 420,122.79 | -23,663.71 | 0.05 |
| | Original Face: | Base | 5,200,000.000 | 102.560712 | 443,786.50 | 97.091942 | 420,122.79 | -23,663.71 | 0.05 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | | Local | 9,930.930 | 100.111873 | 9,942.04 | 99.335738 | 9,864.96 | -77.08 | 0.00 |
| | Original Face: | Base | 2,680,283.000 | 100.111873 | 9,942.04 | 99.335738 | 9,864.96 | -77.08 | 0.00 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 202,995.450 | 100.308101 | 203,620.88 | 99.009053 | 200,983.87 | -2,637.01 | 0.03 |
| | Original Face: | Base | 15,000,000.000 | 100.308101 | 203,620.88 | 99.009053 | 200,983.87 | -2,637.01 | 0.03 |
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 134,937.770 | 100.256303 | 135,283.62 | 98.473840 | 132,878.40 | -2,405.22 | 0.02 |
| | Original Face: | Base | 4,200,000.000 | 100.256303 | 135,283.62 | 98.473840 | 132,878.40 | -2,405.22 | 0.02 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | | Local | 1,693.520 | 100.247414 | 1,697.71 | 99.560655 | 1,686.08 | -11.63 | 0.00 |
| | Original Face: | Base | 765,534.000 | 100.247414 | 1,697.71 | 99.560655 | 1,686.08 | -11.63 | 0.00 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 51,351.990 | 100.307525 | 51,509.91 | 99.009037 | 50,843.11 | -666.80 | 0.01 |
| | Original Face: | Base | 5,157,070.000 | 100.307525 | 51,509.91 | 99.009037 | 50,843.11 | -666.80 | 0.01 |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | | Local | 94,407.440 | 102.422140 | 96,694.12 | 96.485520 | 91,089.51 | -5,604.61 | 0.01 |
| | Original Face: | Base | 2,000,000.000 | 102.422140 | 96,694.12 | 96.485520 | 91,089.51 | -5,604.61 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | | Local | 35,559.050 | 102.284229 | 36,371.30 | 97.041378 | 34,506.99 | -1,864.31 | 0.00 |
| | Original Face: | Base | 5,000,000.000 | 102.284229 | 36,371.30 | 97.041378 | 34,506.99 | -1,864.31 | 0.00 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2040 | | |
| | | Local | 548,329.630 | 104.537776 | 573,211.60 | 98.577334 | 540,528.73 | -32,682.87 | 0.07 |
| | Original Face: | Base | 14,750,000.000 | 104.537776 | 573,211.60 | 98.577334 | 540,528.73 | -32,682.87 | 0.07 |
| 31422XTW2 | FARMER MAC NOTES 02/27 2 | | | | | 2.000000 | 25 Feb 2027 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 98.602726 | 1,972,054.52 | -27,945.48 | 0.25 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.602726 | 1,972,054.52 | -27,945.48 | 0.25 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | | 4.533000 | 20 Oct 2067 | | |
| | | Local | 346,831.890 | 102.137534 | 354,245.54 | 99.608140 | 345,472.79 | -8,772.75 | 0.04 |
| | Original Face: | Base | 3,000,000.000 | 102.137534 | 354,245.54 | 99.608140 | 345,472.79 | -8,772.75 | 0.04 |
| 373334LC3 | GEORGIA POWER CO SR UNSECURED 10/28 4 | | | | | 4.000000 | 01 Oct 2028 | | |
| | | Local | 2,000,000.000 | 99.959901 | 1,999,198.01 | 99.281331 | 1,985,626.62 | -13,571.39 | 0.26 |
| | | Base | | 99.959901 | 1,999,198.01 | 99.281331 | 1,985,626.62 | -13,571.39 | 0.26 |
| 377372AN7 | GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875 | | | | | 3.875000 | 15 May 2028 | | |
| | | Local | 3,000,000.000 | 100.049328 | 3,001,479.84 | 99.420195 | 2,982,605.85 | -18,873.99 | 0.39 |
| | | Base | | 100.049328 | 3,001,479.84 | 99.420195 | 2,982,605.85 | -18,873.99 | 0.39 |
| 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 | 99.889760 | 2,996,692.80 | -3,307.20 | 0.39 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.889760 | 2,996,692.80 | -3,307.20 | 0.39 |
| 38151FPM9 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45 | | | | | 4.450000 | 28 Oct 2030 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.755981 | 4,887,799.05 | -112,200.95 | 0.63 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.755981 | 4,887,799.05 | -112,200.95 | 0.63 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | | 2.250000 | 20 Aug 2069 | | |
| | | Local | 177,328.770 | 102.560797 | 181,869.80 | 97.529740 | 172,948.29 | -8,921.51 | 0.02 |
| | Original Face: | Base | 3,000,000.000 | 102.560797 | 181,869.80 | 97.529740 | 172,948.29 | -8,921.51 | 0.02 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | | Local | 7,865.450 | 100.367175 | 7,894.33 | 99.276254 | 7,808.52 | -85.81 | 0.00 |
| | Original Face: | Base | 1,000,000.000 | 100.367175 | 7,894.33 | 99.276254 | 7,808.52 | -85.81 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | | 6.500000 | 20 Jan 2053 | | |
| | | Local | 534,202.140 | 102.998876 | 550,222.20 | 102.830820 | 549,324.44 | -897.76 | 0.07 |
| | Original Face: | Base | 3,000,000.000 | 102.998876 | 550,222.20 | 102.830820 | 549,324.44 | -897.76 | 0.07 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | | 5.500000 | 20 Nov 2045 | | |
| | | Local | 1,102,669.410 | 99.666169 | 1,098,988.36 | 100.405770 | 1,107,143.71 | 8,155.35 | 0.14 |
| | Original Face: | Base | 3,000,000.000 | 99.666169 | 1,098,988.36 | 100.405770 | 1,107,143.71 | 8,155.35 | 0.14 |
| 427866BK3 | HERSHEY COMPANY SR UNSECURED 02/28 4.55 | | | | | 4.550000 | 24 Feb 2028 | | |
| | | Local | 4,000,000.000 | 99.959059 | 3,998,362.35 | 100.627612 | 4,025,104.48 | 26,742.13 | 0.52 |
| | | Base | | 99.959059 | 3,998,362.35 | 100.627612 | 4,025,104.48 | 26,742.13 | 0.52 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | | 4.875000 | 25 Jun 2027 | | |
| | | Local | 3,000,000.000 | 99.876822 | 2,996,304.65 | 100.875676 | 3,026,270.28 | 29,965.63 | 0.39 |
| | | Base | | 99.876822 | 2,996,304.65 | 100.875676 | 3,026,270.28 | 29,965.63 | 0.39 |
| 437076DJ8 | HOME DEPOT INC SR UNSECURED 09/30 3.95 | | | | | 3.950000 | 15 Sep 2030 | | |
| | | Local | 2,500,000.000 | 99.687932 | 2,492,198.31 | 98.269015 | 2,456,725.38 | -35,472.93 | 0.32 |
| | | Base | | 99.687932 | 2,492,198.31 | 98.269015 | 2,456,725.38 | -35,472.93 | 0.32 |
| 43849RAC9 | HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4 | | | | | 4.000000 | 16 Mar 2029 | | |
| | | Local | 2,500,000.000 | 99.843137 | 2,496,078.42 | 98.789639 | 2,469,740.98 | -26,337.44 | 0.32 |
| | | Base | | 99.843137 | 2,496,078.42 | 98.789639 | 2,469,740.98 | -26,337.44 | 0.32 |
| 459200KM2 | IBM CORP SR UNSECURED 02/27 2.2 | | | | | 2.200000 | 09 Feb 2027 | | |
| | | Local | 2,000,000.000 | 99.997975 | 1,999,959.50 | 98.700321 | 1,974,006.42 | -25,953.08 | 0.26 |
| | | Base | | 99.997975 | 1,999,959.50 | 98.700321 | 1,974,006.42 | -25,953.08 | 0.26 |
| 459200LF6 | IBM CORP SR UNSECURED 02/28 4.65 | | | | | 4.650000 | 10 Feb 2028 | | |
| | | Local | 5,000,000.000 | 99.991869 | 4,999,593.43 | 100.503671 | 5,025,183.55 | 25,590.12 | 0.65 |
| | | Base | | 99.991869 | 4,999,593.43 | 100.503671 | 5,025,183.55 | 25,590.12 | 0.65 |
| 459200LG4 | IBM CORP SR UNSECURED 02/30 4.8 | | | | | 4.800000 | 10 Feb 2030 | | |
| | | Local | 2,000,000.000 | 102.179640 | 2,043,592.79 | 100.847741 | 2,016,954.82 | -26,637.97 | 0.26 |
| | | Base | | 102.179640 | 2,043,592.79 | 100.847741 | 2,016,954.82 | -26,637.97 | 0.26 |
| 48130KPU5 | JPMORGAN CHASE + CO SR UNSECURED 01/31 4.35 | | | | | 4.350000 | 27 Jan 2031 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.202597 | 2,976,077.91 | -23,922.09 | 0.38 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.202597 | 2,976,077.91 | -23,922.09 | 0.38 |



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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 532457DB1 | ELI LILLY + CO SR UNSECURED 10/28 4 | | | | | 4.000000 | 15 Oct 2028 | | |
| | | Local | 3,000,000.000 | 99.962603 | 2,998,878.09 | 99.771758 | 2,993,152.74 | -5,725.35 | 0.39 |
| | | Base | | 99.962603 | 2,998,878.09 | 99.771758 | 2,993,152.74 | -5,725.35 | 0.39 |
| 532457DJ4 | ELI LILLY + CO SR UNSECURED 05/29 VAR | | | | | 4.080000 | 20 May 2029 | | |
| | | Local | 4,000,000.000 | 100.000000 | 4,000,000.00 | 100.060000 | 4,002,400.00 | 2,400.00 | 0.52 |
| | | Base | | 100.000000 | 4,000,000.00 | 100.060000 | 4,002,400.00 | 2,400.00 | 0.52 |
| 548661EU7 | LOWE S COS INC SR UNSECURED 10/28 4 | | | | | 4.000000 | 15 Oct 2028 | | |
| | | Local | 3,000,000.000 | 99.915492 | 2,997,464.75 | 99.052048 | 2,971,561.44 | -25,903.31 | 0.38 |
| | | Base | | 99.915492 | 2,997,464.75 | 99.052048 | 2,971,561.44 | -25,903.31 | 0.38 |
| 57636QBA1 | MASTERCARD INC SR UNSECURED 01/28 4.1 | | | | | 4.100000 | 15 Jan 2028 | | |
| | | Local | 2,000,000.000 | 99.972527 | 1,999,450.54 | 100.001549 | 2,000,030.98 | 580.44 | 0.26 |
| | | Base | | 99.972527 | 1,999,450.54 | 100.001549 | 2,000,030.98 | 580.44 | 0.26 |
| 58013MFU3 | MCDONALD S CORP SR UNSECURED 08/28 4.8 | | | | | 4.800000 | 14 Aug 2028 | | |
| | | Local | 2,000,000.000 | 99.983553 | 1,999,671.05 | 100.924115 | 2,018,482.30 | 18,811.25 | 0.26 |
| | | Base | | 99.983553 | 1,999,671.05 | 100.924115 | 2,018,482.30 | 18,811.25 | 0.26 |
| 58013MFX7 | MCDONALD S CORP SR UNSECURED 05/29 5 | | | | | 5.000000 | 17 May 2029 | | |
| | | Local | 1,000,000.000 | 99.766197 | 997,661.97 | 101.649030 | 1,016,490.30 | 18,828.33 | 0.13 |
| | | Base | | 99.766197 | 997,661.97 | 101.649030 | 1,016,490.30 | 18,828.33 | 0.13 |
| 58769MAB6 | MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A | | | | | 4.130000 | 16 Jan 2029 | | |
| | | Local | 4,500,000.000 | 99.997792 | 4,499,900.64 | 100.091800 | 4,504,131.00 | 4,230.36 | 0.58 |
| Original Face: | | Base | 4,500,000.000 | 99.997792 | 4,499,900.64 | 100.091800 | 4,504,131.00 | 4,230.36 | 0.58 |
| 58933YAZ8 | MERCK + CO INC SR UNSECURED 06/30 1.45 | | | | | 1.450000 | 24 Jun 2030 | | |
| | | Local | 5,000,000.000 | 89.853848 | 4,492,692.38 | 88.941574 | 4,447,078.70 | -45,613.68 | 0.57 |
| | | Base | | 89.853848 | 4,492,692.38 | 88.941574 | 4,447,078.70 | -45,613.68 | 0.57 |
| 58933YBP9 | MERCK + CO INC COMPANY GUAR 09/27 3.85 | | | | | 3.850000 | 15 Sep 2027 | | |
| | | Local | 3,000,000.000 | 99.938523 | 2,998,155.70 | 99.739064 | 2,992,171.92 | -5,983.78 | 0.39 |
| | | Base | | 99.938523 | 2,998,155.70 | 99.739064 | 2,992,171.92 | -5,983.78 | 0.39 |
| 609207BF1 | MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25 | | | | | 4.250000 | 06 May 2028 | | |
| | | Local | 2,500,000.000 | 99.829681 | 2,495,742.03 | 99.723746 | 2,493,093.65 | -2,648.38 | 0.32 |
| | | Base | | 99.829681 | 2,495,742.03 | 99.723746 | 2,493,093.65 | -2,648.38 | 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 |
|---|---|---|---|---|---|---|---|---|
| 63743HFG2 | NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8 | | | | 4.800000 | 15 Mar 2028 | | |
| | 2,000,000.000 | Local | 99.938382 | 1,998,767.63 | 100.726653 | 2,014,533.06 | 15,765.43 | 0.26 |
| | | Base | 99.938382 | 1,998,767.63 | 100.726653 | 2,014,533.06 | 15,765.43 | 0.26 |
| 63743HFK3 | NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6 | | | | 5.600000 | 13 Nov 2026 | | |
| | 2,000,000.000 | Local | 99.994454 | 1,999,889.07 | 100.574811 | 2,011,496.22 | 11,607.15 | 0.26 |
| | | Base | 99.994454 | 1,999,889.07 | 100.574811 | 2,011,496.22 | 11,607.15 | 0.26 |
| 63743HFR8 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1 | | | | 5.100000 | 06 May 2027 | | |
| | 3,000,000.000 | Local | 99.979725 | 2,999,391.74 | 100.810538 | 3,024,316.14 | 24,924.40 | 0.39 |
| | | Base | 99.979725 | 2,999,391.74 | 100.810538 | 3,024,316.14 | 24,924.40 | 0.39 |
| 64953BBP2 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR | | | | 4.270000 | 28 Jun 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.121980 | 5,006,099.00 | 6,099.00 | 0.65 |
| | | Base | 100.000000 | 5,000,000.00 | 100.121980 | 5,006,099.00 | 6,099.00 | 0.65 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 1,000,000.000 | Local | 99.967038 | 999,670.38 | 99.932493 | 999,324.93 | -345.45 | 0.13 |
| | | Base | 99.967038 | 999,670.38 | 99.932493 | 999,324.93 | -345.45 | 0.13 |
| 68389XDH5 | ORACLE CORP SR UNSECURED 09/30 4.45 | | | | 4.450000 | 26 Sep 2030 | | |
| | 2,000,000.000 | Local | 99.945688 | 1,998,913.76 | 96.917899 | 1,938,357.98 | -60,555.78 | 0.25 |
| | | Base | 99.945688 | 1,998,913.76 | 96.917899 | 1,938,357.98 | -60,555.78 | 0.25 |
| 713448GL6 | PEPSICO INC SR UNSECURED 01/29 4.1 | | | | 4.100000 | 15 Jan 2029 | | |
| | 5,000,000.000 | Local | 99.907261 | 4,995,363.03 | 99.747447 | 4,987,372.35 | -7,990.68 | 0.64 |
| | | Base | 99.907261 | 4,995,363.03 | 99.747447 | 4,987,372.35 | -7,990.68 | 0.64 |
| 75513ECT6 | RTX CORP SR UNSECURED 11/26 5.75 | | | | 5.750000 | 08 Nov 2026 | | |
| | 3,000,000.000 | Local | 99.986011 | 2,999,580.32 | 100.581639 | 3,017,449.17 | 17,868.85 | 0.39 |
| | | Base | 99.986011 | 2,999,580.32 | 100.581639 | 3,017,449.17 | 17,868.85 | 0.39 |
| 771196BP6 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625 | | | | 3.625000 | 17 Sep 2028 | | |
| | 5,000,000.000 | Local | 99.677848 | 4,983,892.42 | 98.612892 | 4,930,644.60 | -53,247.82 | 0.64 |
| | | Base | 99.677848 | 4,983,892.42 | 98.612892 | 4,930,644.60 | -53,247.82 | 0.64 |
| 78014RQU7 | ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR | | | | 4.410000 | 17 Oct 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.086887 | 5,004,344.35 | 4,344.35 | 0.65 |
| | | Base | 100.000000 | 5,000,000.00 | 100.086887 | 5,004,344.35 | 4,344.35 | 0.65 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 78014RW63 | ROYAL BANK OF CANADA SR UNSECURED 05/31 5 | | | | 5.000000 | 29 May 2031 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.060665 | 3,001,819.95 | 1,819.95 | 0.39 |
| | | Base | 100.000000 | 3,000,000.00 | 100.060665 | 3,001,819.95 | 1,819.95 | 0.39 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 4.670000 | 03 Mar 2027 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.480000 | 3,014,400.00 | 14,400.00 | 0.39 |
| | | Base | 100.000000 | 3,000,000.00 | 100.480000 | 3,014,400.00 | 14,400.00 | 0.39 |
| 824348BS4 | SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55 | | | | 4.550000 | 01 Mar 2028 | | |
| | 2,000,000.000 | Local | 99.998469 | 1,999,969.37 | 100.170457 | 2,003,409.14 | 3,439.77 | 0.26 |
| | | Base | 99.998469 | 1,999,969.37 | 100.170457 | 2,003,409.14 | 3,439.77 | 0.26 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | 4.150000 | 25 Jul 2032 | | |
| | 894,943.930 | Local | 100.000000 | 894,943.93 | 99.264099 | 888,358.03 | -6,585.90 | 0.11 |
| Original Face: | 2,000,000.000 | Base | 100.000000 | 894,943.93 | 99.264099 | 888,358.03 | -6,585.90 | 0.11 |
| 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 | 101.199752 | 3,035,992.56 | 35,992.56 | 0.39 |
| | | Base | 100.000000 | 3,000,000.00 | 101.199752 | 3,035,992.56 | 35,992.56 | 0.39 |
| 89115KAK6 | TORONTO DOMINION BANK SR UNSECURED 01/28 3.913 | | | | 3.913000 | 13 Jan 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.220370 | 4,961,018.50 | -38,981.50 | 0.64 |
| | | Base | 100.000000 | 5,000,000.00 | 99.220370 | 4,961,018.50 | -38,981.50 | 0.64 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | 3.050000 | 22 Mar 2027 | | |
| | 3,000,000.000 | Local | 99.998458 | 2,999,953.73 | 99.194889 | 2,975,846.67 | -24,107.06 | 0.38 |
| | | Base | 99.998458 | 2,999,953.73 | 99.194889 | 2,975,846.67 | -24,107.06 | 0.38 |
| 89236TNU5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4 | | | | 4.000000 | 18 Sep 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.988065 | 4,899,403.25 | -100,596.75 | 0.63 |
| | | Base | 100.000000 | 5,000,000.00 | 97.988065 | 4,899,403.25 | -100,596.75 | 0.63 |
| 89236TNW1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05 | | | | 4.050000 | 22 Oct 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.634513 | 4,881,725.65 | -118,274.35 | 0.63 |
| | | Base | 100.000000 | 5,000,000.00 | 97.634513 | 4,881,725.65 | -118,274.35 | 0.63 |
| 89239TAB8 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A2A | | | | 4.550000 | 16 Aug 2027 | | |
| | 62,332.360 | Local | 99.999711 | 62,332.18 | 100.029140 | 62,350.52 | 18.34 | 0.01 |
| Original Face: | 4,600,000.000 | Base | 99.999711 | 62,332.18 | 100.029140 | 62,350.52 | 18.34 | 0.01 |

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|---|---|---|---|---|---|---|---|---|
| 90327QD97 | USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25 | | | | 5.250000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.898366 | 4,994,918.30 | 101.160068 | 5,058,003.40 | 63,085.10 | 0.65 |
| | | Base | 99.898366 | 4,994,918.30 | 101.160068 | 5,058,003.40 | 63,085.10 | 0.65 |
| 90331HPP2 | US BANK NA CINCINNATI SR UNSECURED 10/27 VAR | | | | 4.507000 | 22 Oct 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.069947 | 5,003,497.35 | 3,497.35 | 0.65 |
| | | Base | 100.000000 | 5,000,000.00 | 100.069947 | 5,003,497.35 | 3,497.35 | 0.65 |
| 91159XBH7 | US BANCORP SR UNSECURED 03/30 5 | | | | 5.000000 | 12 Mar 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.108000 | 5,005,400.00 | 5,400.00 | 0.65 |
| | | Base | 100.000000 | 5,000,000.00 | 100.108000 | 5,005,400.00 | 5,400.00 | 0.65 |
| 91159XDW2 | US BANCORP SR UNSECURED 09/30 4.5 | | | | 4.500000 | 10 Sep 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.216364 | 4,960,818.20 | -39,181.80 | 0.64 |
| | | Base | 100.000000 | 5,000,000.00 | 99.216364 | 4,960,818.20 | -39,181.80 | 0.64 |
| 91282CCH2 | US TREASURY N/B 06/28 1.25 | | | | 1.250000 | 30 Jun 2028 | | |
| | 3,000,000.000 | Local | 95.268316 | 2,858,049.48 | 94.507812 | 2,835,234.36 | -22,815.12 | 0.37 |
| | | Base | 95.268316 | 2,858,049.48 | 94.507812 | 2,835,234.36 | -22,815.12 | 0.37 |
| 91282CCJ8 | US TREASURY N/B 06/26 0.875 | | | | 0.875000 | 30 Jun 2026 | | |
| | 3,000,000.000 | Local | 99.828911 | 2,994,867.33 | 99.773190 | 2,993,195.70 | -1,671.63 | 0.39 |
| | | Base | 99.828911 | 2,994,867.33 | 99.773190 | 2,993,195.70 | -1,671.63 | 0.39 |
| 91282CDW8 | US TREASURY N/B 01/29 1.75 | | | | 1.750000 | 31 Jan 2029 | | |
| | 3,000,000.000 | Local | 95.159196 | 2,854,775.88 | 94.199219 | 2,825,976.57 | -28,799.31 | 0.37 |
| | | Base | 95.159196 | 2,854,775.88 | 94.199219 | 2,825,976.57 | -28,799.31 | 0.37 |
| 91282CEW7 | US TREASURY N/B 06/27 3.25 | | | | 3.250000 | 30 Jun 2027 | | |
| | 3,000,000.000 | Local | 99.425259 | 2,982,757.78 | 99.300781 | 2,979,023.43 | -3,734.35 | 0.38 |
| | | Base | 99.425259 | 2,982,757.78 | 99.300781 | 2,979,023.43 | -3,734.35 | 0.38 |
| 91282CJQ5 | US TREASURY N/B 12/30 3.75 | | | | 3.750000 | 31 Dec 2030 | | |
| | 3,000,000.000 | Local | 99.952757 | 2,998,582.70 | 98.355469 | 2,950,664.07 | -47,918.63 | 0.38 |
| | | Base | 99.952757 | 2,998,582.70 | 98.355469 | 2,950,664.07 | -47,918.63 | 0.38 |
| 91282CJW2 | US TREASURY N/B 01/29 4 | | | | 4.000000 | 31 Jan 2029 | | |
| | 2,000,000.000 | Local | 99.329273 | 1,986,585.45 | 99.832031 | 1,996,640.62 | 10,055.17 | 0.26 |
| | | Base | 99.329273 | 1,986,585.45 | 99.832031 | 1,996,640.62 | 10,055.17 | 0.26 |

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|---|---|---|---|---|---|---|---|---|
| 91282CNL1 | US TREASURY N/B 06/27 3.75 | | | | 3.750000 | 30 Jun 2027 | | |
| | 3,000,000.000 | Local | 99.839840 | 2,995,195.21 | 99.824219 | 2,994,726.57 | -468.64 | 0.39 |
| | | Base | 99.839840 | 2,995,195.21 | 99.824219 | 2,994,726.57 | -468.64 | 0.39 |
| 91282CNQ0 | US TREASURY FRN 07/27 VAR | | | | 3.786969 | 31 Jul 2027 | | |
| | 3,000,000.000 | Local | 99.951323 | 2,998,539.70 | 100.088612 | 3,002,658.36 | 4,118.66 | 0.39 |
| | | Base | 99.951323 | 2,998,539.70 | 100.088612 | 3,002,658.36 | 4,118.66 | 0.39 |
| 91282CPA3 | US TREASURY N/B 09/30 3.625 | | | | 3.625000 | 30 Sep 2030 | | |
| | 2,000,000.000 | Local | 99.710406 | 1,994,208.12 | 98.003906 | 1,960,078.12 | -34,130.00 | 0.25 |
| | | Base | 99.710406 | 1,994,208.12 | 98.003906 | 1,960,078.12 | -34,130.00 | 0.25 |
| 91282CPN5 | US TREASURY N/B 11/30 3.5 | | | | 3.500000 | 30 Nov 2030 | | |
| | 3,000,000.000 | Local | 99.325827 | 2,979,774.80 | 97.398438 | 2,921,953.14 | -57,821.66 | 0.38 |
| | | Base | 99.325827 | 2,979,774.80 | 97.398438 | 2,921,953.14 | -57,821.66 | 0.38 |
| 91282CQH7 | US TREASURY N/B 03/28 3.875 | | | | 3.875000 | 31 Mar 2028 | | |
| | 3,000,000.000 | Local | 99.788476 | 2,993,654.29 | 99.750000 | 2,992,500.00 | -1,154.29 | 0.39 |
| | | Base | 99.788476 | 2,993,654.29 | 99.750000 | 2,992,500.00 | -1,154.29 | 0.39 |
| 91282CQL8 | US TREASURY N/B 04/28 3.75 | | | | 3.750000 | 30 Apr 2028 | | |
| | 3,000,000.000 | Local | 99.846610 | 2,995,398.30 | 99.507812 | 2,985,234.36 | -10,163.94 | 0.39 |
| | | Base | 99.846610 | 2,995,398.30 | 99.507812 | 2,985,234.36 | -10,163.94 | 0.39 |
| 92348KCQ4 | VERIZON MASTER TRUST VZMT 2024 3 A1A | | | | 5.340000 | 22 Apr 2030 | | |
| | 4,250,000.000 | Local | 99.993155 | 4,249,709.09 | 101.066580 | 4,295,329.65 | 45,620.56 | 0.56 |
| Original Face: | 4,250,000.000 | Base | 99.993155 | 4,249,709.09 | 101.066580 | 4,295,329.65 | 45,620.56 | 0.56 |
| 92348KCU5 | VERIZON MASTER TRUST VZMT 2024 4 A1A | | | | 5.210000 | 20 Jun 2029 | | |
| | 5,000,000.000 | Local | 99.999713 | 4,999,985.66 | 100.079770 | 5,003,988.50 | 4,002.84 | 0.65 |
| Original Face: | 5,000,000.000 | Base | 99.999713 | 4,999,985.66 | 100.079770 | 5,003,988.50 | 4,002.84 | 0.65 |
| 92348KDM2 | VERIZON MASTER TRUST VZMT 2024 8 A1A | | | | 4.620000 | 20 Nov 2030 | | |
| | 3,000,000.000 | Local | 99.988647 | 2,999,659.41 | 100.580470 | 3,017,414.10 | 17,754.69 | 0.39 |
| Original Face: | 3,000,000.000 | Base | 99.988647 | 2,999,659.41 | 100.580470 | 3,017,414.10 | 17,754.69 | 0.39 |
| 92348KEF6 | VERIZON MASTER TRUST VZMT 2025 5 A1A | | | | 4.400000 | 20 Jun 2031 | | |
| | 6,000,000.000 | Local | 99.995344 | 5,999,720.64 | 100.111450 | 6,006,687.00 | 6,966.36 | 0.78 |
| Original Face: | 6,000,000.000 | Base | 99.995344 | 5,999,720.64 | 100.111450 | 6,006,687.00 | 6,966.36 | 0.78 |

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|---|---|---|---|---|---|---|---|---|---|
| 92348KEN9 | VERIZON MASTER TRUST VZMT 2025 7 A1A | | | | | 3.960000 | 20 Aug 2031 | | |
| | | Local | 5,000,000.000 | 99.985029 | 4,999,251.45 | 99.182070 | 4,959,103.50 | -40,147.95 | 0.64 |
| Original Face: | | Base | 5,000,000.000 | 99.985029 | 4,999,251.45 | 99.182070 | 4,959,103.50 | -40,147.95 | 0.64 |
| 92826CAY8 | VISA INC SR UNSECURED 02/29 3.8 | | | | | 3.800000 | 12 Feb 2029 | | |
| | | Local | 3,000,000.000 | 99.896001 | 2,996,880.02 | 98.968137 | 2,969,044.11 | -27,835.91 | 0.38 |
| | | Base | | 99.896001 | 2,996,880.02 | 98.968137 | 2,969,044.11 | -27,835.91 | 0.38 |
| 928668BW1 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65 | | | | | 5.650000 | 12 Sep 2028 | | |
| | | Local | 5,000,000.000 | 99.941149 | 4,997,057.47 | 101.772387 | 5,088,619.35 | 91,561.88 | 0.66 |
| | | Base | | 99.941149 | 4,997,057.47 | 101.772387 | 5,088,619.35 | 91,561.88 | 0.66 |
| 931142FL2 | WALMART INC SR UNSECURED 04/27 4.1 | | | | | 4.100000 | 28 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.993977 | 4,999,698.85 | 100.157725 | 5,007,886.25 | 8,187.40 | 0.65 |
| | | Base | | 99.993977 | 4,999,698.85 | 100.157725 | 5,007,886.25 | 8,187.40 | 0.65 |
| 94106LBX6 | WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95 | | | | | 4.950000 | 03 Jul 2027 | | |
| | | Local | 3,000,000.000 | 99.954055 | 2,998,621.66 | 100.809848 | 3,024,295.44 | 25,673.78 | 0.39 |
| | | Base | | 99.954055 | 2,998,621.66 | 100.809848 | 3,024,295.44 | 25,673.78 | 0.39 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | | 4.100000 | 03 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.993619 | 4,999,680.95 | 99.999211 | 4,999,960.55 | 279.60 | 0.65 |
| | | Base | | 99.993619 | 4,999,680.95 | 99.999211 | 4,999,960.55 | 279.60 | 0.65 |
| 94988J6D4 | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45 | | | | | 5.450000 | 07 Aug 2026 | | |
| | | Local | 3,000,000.000 | 99.999472 | 2,999,984.15 | 100.150494 | 3,004,514.82 | 4,530.67 | 0.39 |
| | | Base | | 99.999472 | 2,999,984.15 | 100.150494 | 3,004,514.82 | 4,530.67 | 0.39 |
| 94988J6E2 | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR | | | | | 4.680000 | 07 Aug 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.083000 | 3,002,490.00 | 2,490.00 | 0.39 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.083000 | 3,002,490.00 | 2,490.00 | 0.39 |
| 94988J6F9 | WELLS FARGO BANK NA SR UNSECURED 12/26 5.254 | | | | | 5.254000 | 11 Dec 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.583168 | 3,017,495.04 | 17,495.04 | 0.39 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.583168 | 3,017,495.04 | 17,495.04 | 0.39 |
| 95000U3R2 | WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR | | | | | 4.900000 | 24 Jan 2028 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.335723 | 2,006,714.46 | 6,714.46 | 0.26 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.335723 | 2,006,714.46 | 6,714.46 | 0.26 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 100.475874 | 3,014,276.22 | 14,276.22 | 0.39 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.475874 | 3,014,276.22 | 14,276.22 | 0.39 |
| 95001DKN9 | WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05 | | | | | 5.050000 | 05 Jun 2030 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.022081 | 2,970,662.43 | -29,337.57 | 0.38 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.022081 | 2,970,662.43 | -29,337.57 | 0.38 |
| 95001DMV9 | WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2 | | | | | 4.200000 | 15 Dec 2030 | | |
| | | Local | 3,000,000.000 | 99.541851 | 2,986,255.52 | 96.469127 | 2,894,073.81 | -92,181.71 | 0.37 |
| | | Base | | 99.541851 | 2,986,255.52 | 96.469127 | 2,894,073.81 | -92,181.71 | 0.37 |
| 95001HJ77 | WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7 | | | | | 4.700000 | 03 Sep 2027 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.488359 | 1,989,767.18 | -10,232.82 | 0.26 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.488359 | 1,989,767.18 | -10,232.82 | 0.26 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 394,122,972.610 | | 393,565,131.13 | | 391,694,865.56 | -1,870,265.57 | 50.61 |
| Original Face: | | Base | 158,566,732.000 | | 393,565,131.13 | | 391,694,865.56 | -1,870,265.57 | 50.61 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 394,122,972.610 | | 393,565,131.13 | | 391,694,865.56 | -1,870,265.57 | 50.61 |
| Original Face: | | | 158,566,732.000 | | | | | | |



& 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** | | | | | | | | | |
| | | 777,442,097.290 | Base | | 775,795,778.02 | | 773,895,640.85 | -1,900,137.17 | 100.00 |
| | Original Face: | 158,566,732.000 | | | | | | | |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 50,000.030 | 1.000000 | 50,000.03 | 1.000000 | 50,000.03 | 0.00 | 0.02 |
| | | Base | | 1.000000 | 50,000.03 | 1.000000 | 50,000.03 | 0.00 | 0.02 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 50,000.030 | | 50,000.03 | | 50,000.03 | 0.00 | 0.02 |
| | | Base | | | 50,000.03 | | 50,000.03 | 0.00 | 0.02 |
| **CASH Total** | | | | | | | | | |
| | | | 50,000.030 | | 50,000.03 | | 50,000.03 | 0.00 | 0.02 |
| | | Base | | | 50,000.03 | | 50,000.03 | 0.00 | 0.02 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 3.650000 | 18 Jun 2026 | | |
| | | | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 8.73 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 8.73 |
| 912797SU2 | TREASURY BILL 11/26 0.00000 | | | | | 3.650000 | 27 Nov 2026 | | |
| | | | 5,000,000.000 | 98.185139 | 4,909,256.93 | 98.192597 | 4,909,629.85 | 372.92 | 2.14 |
| | | Base | | 98.185139 | 4,909,256.93 | 98.192597 | 4,909,629.85 | 372.92 | 2.14 |
| 912797TD9 | TREASURY BILL 06/26 0.00000 | | | | | 3.484200 | 18 Jun 2026 | | |
| | | | 5,000,000.000 | 99.835468 | 4,991,773.42 | 99.835468 | 4,991,773.40 | -0.02 | 2.18 |
| | | Base | | 99.835468 | 4,991,773.42 | 99.835468 | 4,991,773.40 | -0.02 | 2.18 |
| 912797TE7 | TREASURY BILL 06/26 0.00000 | | | | | 3.481200 | 25 Jun 2026 | | |
| | | | 5,000,000.000 | 99.767920 | 4,988,396.00 | 99.767920 | 4,988,396.00 | 0.00 | 2.18 |
| | | Base | | 99.767920 | 4,988,396.00 | 99.767920 | 4,988,396.00 | 0.00 | 2.18 |
| 912797UX3 | TREASURY BILL 05/27 0.00000 | | | | | 3.616500 | 13 May 2027 | | |
| | | | 5,000,000.000 | 96.524142 | 4,826,207.10 | 96.504919 | 4,825,245.95 | -961.15 | 2.11 |
| | | Base | | 96.524142 | 4,826,207.10 | 96.504919 | 4,825,245.95 | -961.15 | 2.11 |

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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 |
|---|---|---|---|---|---|---|---|---|
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | 3.640000 | 01 Jun 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 4.37 |
| | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 4.37 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | 3.640000 | 18 Jun 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 6.55 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 6.55 |
| 979QHR003 | SOUTH STREET REPO | | | | 3.660000 | 01 Jun 2026 | | |
| | 81,416,072.380 | Local | 100.000000 | 81,416,072.38 | 100.000000 | 81,416,072.38 | 0.00 | 35.56 |
| | | Base | 100.000000 | 81,416,072.38 | 100.000000 | 81,416,072.38 | 0.00 | 35.56 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.630000 | 18 Jun 2026 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 10.92 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 10.92 |
| **US DOLLAR Total** | | | | | | | | |
| | 171,416,072.380 | Local | | 171,131,705.83 | | 171,131,117.58 | -588.25 | 74.74 |
| | | Base | | 171,131,705.83 | | 171,131,117.58 | -588.25 | 74.74 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 171,416,072.380 | Base | | 171,131,705.83 | | 171,131,117.58 | -588.25 | 74.74 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | 3.000000 | 15 Aug 2027 | | |
| | 46,301.700 | Local | 100.558856 | 46,560.46 | 99.343425 | 45,997.69 | -562.77 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 100.558856 | 46,560.46 | 99.343425 | 45,997.69 | -562.77 | 0.02 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | 2.500000 | 20 Apr 2027 | | |
| | 26,085.290 | Local | 100.331259 | 26,171.70 | 99.215258 | 25,880.59 | -291.11 | 0.01 |
| Original Face: | 4,372,786.000 | Base | 100.331259 | 26,171.70 | 99.215258 | 25,880.59 | -291.11 | 0.01 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | 2.500000 | 20 May 2027 | | |
| | 34,843.350 | Local | 100.314780 | 34,953.03 | 99.216278 | 34,570.28 | -382.75 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 100.314780 | 34,953.03 | 99.216278 | 34,570.28 | -382.75 | 0.02 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2027 | | |
| | | Local | 21,875.560 | 100.586819 | 22,003.93 | 99.460082 | 21,757.45 | -246.48 | 0.01 |
| | Original Face: | Base | 4,169,641.000 | 100.586819 | 22,003.93 | 99.460082 | 21,757.45 | -246.48 | 0.01 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | | 3.000000 | 20 May 2043 | | |
| | | Local | 115,105.620 | 100.859645 | 116,095.12 | 88.313334 | 101,653.61 | -14,441.51 | 0.04 |
| | Original Face: | Base | 2,000,000.000 | 100.859645 | 116,095.12 | 88.313334 | 101,653.61 | -14,441.51 | 0.04 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2027 | | |
| | | Local | 16,344.720 | 100.264306 | 16,387.92 | 99.589118 | 16,277.56 | -110.36 | 0.01 |
| | Original Face: | Base | 2,910,888.000 | 100.264306 | 16,387.92 | 99.589118 | 16,277.56 | -110.36 | 0.01 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 5.375000 | 20 Sep 2040 | | |
| | | Local | 218,426.920 | 102.195746 | 223,223.02 | 101.505926 | 221,716.27 | -1,506.75 | 0.10 |
| | Original Face: | Base | 9,450,000.000 | 102.195746 | 223,223.02 | 101.505926 | 221,716.27 | -1,506.75 | 0.10 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.500000 | 15 Dec 2027 | | |
| | | Local | 20,855.030 | 100.232030 | 20,903.42 | 98.910864 | 20,627.89 | -275.53 | 0.01 |
| | Original Face: | Base | 2,500,000.000 | 100.232030 | 20,903.42 | 98.910864 | 20,627.89 | -275.53 | 0.01 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | | Local | 31,798.070 | 100.276998 | 31,886.15 | 98.650523 | 31,368.96 | -517.19 | 0.01 |
| | Original Face: | Base | 1,500,000.000 | 100.276998 | 31,886.15 | 98.650523 | 31,368.96 | -517.19 | 0.01 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | | 4.533000 | 20 Oct 2067 | | |
| | | Local | 346,831.890 | 101.790562 | 353,042.13 | 99.608140 | 345,472.79 | -7,569.34 | 0.15 |
| | Original Face: | Base | 3,000,000.000 | 101.790562 | 353,042.13 | 99.608140 | 345,472.79 | -7,569.34 | 0.15 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | | 4.000000 | 15 Nov 2040 | | |
| | | Local | 212,756.390 | 103.857308 | 220,963.06 | 95.499583 | 203,181.47 | -17,781.59 | 0.09 |
| | Original Face: | Base | 5,872,458.000 | 103.857308 | 220,963.06 | 95.499583 | 203,181.47 | -17,781.59 | 0.09 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | | 5.000000 | 15 Dec 2035 | | |
| | | Local | 14,209.060 | 102.884146 | 14,618.87 | 101.406859 | 14,408.96 | -209.91 | 0.01 |
| | Original Face: | Base | 1,000,000.000 | 102.884146 | 14,618.87 | 101.406859 | 14,408.96 | -209.91 | 0.01 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | | 5.000000 | 15 Oct 2039 | | |
| | | Local | 30,062.980 | 102.243490 | 30,737.44 | 101.835645 | 30,614.83 | -122.61 | 0.01 |
| | Original Face: | Base | 2,000,000.000 | 102.243490 | 30,737.44 | 101.835645 | 30,614.83 | -122.61 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38375UAN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB | | | | 4.475150 | 20 Sep 2063 | | |
| | 16,146.970 | Local | 100.370906 | 16,206.86 | 100.121940 | 16,166.66 | -40.20 | 0.01 |
| Original Face: | 1,500,000.000 | Base | 100.370906 | 16,206.86 | 100.121940 | 16,166.66 | -40.20 | 0.01 |
| 38375UDJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB | | | | 4.425150 | 20 Feb 2064 | | |
| | 43,073.040 | Local | 100.328256 | 43,214.43 | 100.093640 | 43,113.37 | -101.06 | 0.02 |
| Original Face: | 1,530,000.000 | Base | 100.328256 | 43,214.43 | 100.093640 | 43,113.37 | -101.06 | 0.02 |
| 38376R4Z6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB | | | | 5.227400 | 20 Jun 2067 | | |
| | 143,564.860 | Local | 101.780477 | 146,121.00 | 101.241530 | 145,347.26 | -773.74 | 0.06 |
| Original Face: | 1,200,000.000 | Base | 101.780477 | 146,121.00 | 101.241530 | 145,347.26 | -773.74 | 0.06 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | 2.000000 | 20 Jul 2042 | | |
| | 497,103.730 | Local | 101.522728 | 504,673.27 | 94.947970 | 471,989.90 | -32,683.37 | 0.21 |
| Original Face: | 4,400,000.000 | Base | 101.522728 | 504,673.27 | 94.947970 | 471,989.90 | -32,683.37 | 0.21 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | 2.426180 | 16 Mar 2048 | | |
| | 108,390.930 | Local | 100.477162 | 108,908.13 | 91.688060 | 99,381.54 | -9,526.59 | 0.04 |
| Original Face: | 1,000,000.000 | Base | 100.477162 | 108,908.13 | 91.688060 | 99,381.54 | -9,526.59 | 0.04 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | 3.000000 | 16 Jul 2050 | | |
| | 37,102.700 | Local | 101.041137 | 37,488.99 | 96.631730 | 35,852.98 | -1,636.01 | 0.02 |
| Original Face: | 1,000,000.000 | Base | 101.041137 | 37,488.99 | 96.631730 | 35,852.98 | -1,636.01 | 0.02 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.028000 | 16 Aug 2052 | | |
| | 124,144.620 | Local | 100.591778 | 124,879.28 | 87.819520 | 109,023.21 | -15,856.07 | 0.05 |
| Original Face: | 1,000,000.000 | Base | 100.591778 | 124,879.28 | 87.819520 | 109,023.21 | -15,856.07 | 0.05 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | 14,667.400 | Local | 100.648786 | 14,762.56 | 98.417790 | 14,435.33 | -327.23 | 0.01 |
| Original Face: | 1,000,000.000 | Base | 100.648786 | 14,762.56 | 98.417790 | 14,435.33 | -327.23 | 0.01 |
| 38380L5J8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA | | | | 1.625000 | 20 Jan 2070 | | |
| | 61,400.240 | Local | 100.746561 | 61,858.63 | 99.104750 | 60,850.55 | -1,008.08 | 0.03 |
| Original Face: | 4,000,000.000 | Base | 100.746561 | 61,858.63 | 99.104750 | 60,850.55 | -1,008.08 | 0.03 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | 177,328.770 | Local | 102.560797 | 181,869.80 | 97.529740 | 172,948.29 | -8,921.51 | 0.08 |
| Original Face: | 3,000,000.000 | Base | 102.560797 | 181,869.80 | 97.529740 | 172,948.29 | -8,921.51 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | 15,730.900 | Local | 100.309264 | 15,779.55 | 99.276254 | 15,617.05 | -162.50 | 0.01 |
| Original Face: | 2,000,000.000 | Base | 100.309264 | 15,779.55 | 99.276254 | 15,617.05 | -162.50 | 0.01 |
| 38380Q2A9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA | | | | 3.765960 | 20 Apr 2071 | | |
| | 176,910.980 | Local | 107.027992 | 189,344.27 | 98.973910 | 175,095.71 | -14,248.56 | 0.08 |
| Original Face: | 1,978,780.000 | Base | 107.027992 | 189,344.27 | 98.973910 | 175,095.71 | -14,248.56 | 0.08 |
| 38382EQ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA | | | | 1.500000 | 20 Apr 2050 | | |
| | 683,022.420 | Local | 101.835315 | 695,558.03 | 78.909950 | 538,972.65 | -156,585.38 | 0.24 |
| Original Face: | 2,000,000.000 | Base | 101.835315 | 695,558.03 | 78.909950 | 538,972.65 | -156,585.38 | 0.24 |
| 38382MSY6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP | | | | 1.250000 | 20 Jan 2051 | | |
| | 1,839,701.390 | Local | 101.181915 | 1,861,445.10 | 80.055730 | 1,472,786.38 | -388,658.72 | 0.64 |
| Original Face: | 3,185,000.000 | Base | 101.181915 | 1,861,445.10 | 80.055730 | 1,472,786.38 | -388,658.72 | 0.64 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | |
| | 818,134.100 | Local | 101.957312 | 834,147.54 | 78.820790 | 644,859.76 | -189,287.78 | 0.28 |
| Original Face: | 2,000,000.000 | Base | 101.957312 | 834,147.54 | 78.820790 | 644,859.76 | -189,287.78 | 0.28 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.428700 | 20 Jun 2036 | | |
| | 754,052.900 | Local | 102.979430 | 776,519.38 | 91.944080 | 693,307.00 | -83,212.38 | 0.30 |
| Original Face: | 2,000,000.000 | Base | 102.979430 | 776,519.38 | 91.944080 | 693,307.00 | -83,212.38 | 0.30 |
| 38382UFN6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA | | | | 2.000000 | 20 Jun 2051 | | |
| | 2,006,009.790 | Local | 102.458855 | 2,055,334.66 | 88.228020 | 1,769,862.72 | -285,471.94 | 0.77 |
| Original Face: | 3,000,000.000 | Base | 102.458855 | 2,055,334.66 | 88.228020 | 1,769,862.72 | -285,471.94 | 0.77 |
| 38382YKU6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA | | | | 4.550470 | 20 Dec 2071 | | |
| | 495,982.920 | Local | 100.935234 | 500,621.52 | 99.493580 | 493,471.16 | -7,150.36 | 0.22 |
| Original Face: | 3,000,000.000 | Base | 100.935234 | 500,621.52 | 99.493580 | 493,471.16 | -7,150.36 | 0.22 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | 6.500000 | 20 Jan 2053 | | |
| | 712,269.520 | Local | 102.998873 | 733,629.58 | 102.830820 | 732,432.59 | -1,196.99 | 0.32 |
| Original Face: | 4,000,000.000 | Base | 102.998873 | 733,629.58 | 102.830820 | 732,432.59 | -1,196.99 | 0.32 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | 5.500000 | 20 Nov 2045 | | |
| | 1,036,809.910 | Local | 99.666169 | 1,033,348.72 | 100.405770 | 1,041,016.97 | 7,668.25 | 0.45 |
| Original Face: | 2,820,818.000 | Base | 99.666169 | 1,033,348.72 | 100.405770 | 1,041,016.97 | 7,668.25 | 0.45 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | | 3.820000 | 20 Jan 2027 | | |
| | | Local | 625,000.000 | 100.000002 | 625,000.01 | 100.000000 | 625,000.01 | 0.00 | 0.27 |
| | Original Face: | Base | 5,000,000.000 | 100.000002 | 625,000.01 | 100.000000 | 625,000.01 | 0.00 | 0.27 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | | 3.820000 | 15 Sep 2026 | | |
| | | Local | 458,333.350 | 100.000000 | 458,333.35 | 100.000000 | 458,333.35 | 0.00 | 0.20 |
| | Original Face: | Base | 5,500,000.000 | 100.000000 | 458,333.35 | 100.000000 | 458,333.35 | 0.00 | 0.20 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | | 4.150000 | 25 Jul 2032 | | |
| | | Local | 1,509,428.090 | 100.000000 | 1,509,428.09 | 99.264099 | 1,498,320.19 | -11,107.90 | 0.65 |
| | Original Face: | Base | 3,373,235.000 | 100.000000 | 1,509,428.09 | 99.264099 | 1,498,320.19 | -11,107.90 | 0.65 |
| 912828Z78 | US TREASURY N/B 01/27 1.5 | | | | | 1.500000 | 31 Jan 2027 | | |
| | | Local | 2,000,000.000 | 98.504350 | 1,970,087.00 | 98.484375 | 1,969,687.50 | -399.50 | 0.86 |
| | | Base | | 98.504350 | 1,970,087.00 | 98.484375 | 1,969,687.50 | -399.50 | 0.86 |
| 91282CCH2 | US TREASURY N/B 06/28 1.25 | | | | | 1.250000 | 30 Jun 2028 | | |
| | | Local | 2,000,000.000 | 95.268316 | 1,905,366.32 | 94.507812 | 1,890,156.24 | -15,210.08 | 0.83 |
| | | Base | | 95.268316 | 1,905,366.32 | 94.507812 | 1,890,156.24 | -15,210.08 | 0.83 |
| 91282CDP3 | US TREASURY N/B 12/28 1.375 | | | | | 1.375000 | 31 Dec 2028 | | |
| | | Local | 2,000,000.000 | 94.431322 | 1,888,626.43 | 93.480469 | 1,869,609.38 | -19,017.05 | 0.82 |
| | | Base | | 94.431322 | 1,888,626.43 | 93.480469 | 1,869,609.38 | -19,017.05 | 0.82 |
| 91282CDW8 | US TREASURY N/B 01/29 1.75 | | | | | 1.750000 | 31 Jan 2029 | | |
| | | Local | 2,000,000.000 | 95.159197 | 1,903,183.93 | 94.199219 | 1,883,984.38 | -19,199.55 | 0.82 |
| | | Base | | 95.159197 | 1,903,183.93 | 94.199219 | 1,883,984.38 | -19,199.55 | 0.82 |
| 91282CEW7 | US TREASURY N/B 06/27 3.25 | | | | | 3.250000 | 30 Jun 2027 | | |
| | | Local | 2,000,000.000 | 99.425260 | 1,988,505.19 | 99.300781 | 1,986,015.62 | -2,489.57 | 0.87 |
| | | Base | | 99.425260 | 1,988,505.19 | 99.300781 | 1,986,015.62 | -2,489.57 | 0.87 |
| 91282CGH8 | US TREASURY N/B 01/28 3.5 | | | | | 3.500000 | 31 Jan 2028 | | |
| | | Local | 2,000,000.000 | 99.013478 | 1,980,269.56 | 99.187500 | 1,983,750.00 | 3,480.44 | 0.87 |
| | | Base | | 99.013478 | 1,980,269.56 | 99.187500 | 1,983,750.00 | 3,480.44 | 0.87 |
| 91282CJQ5 | US TREASURY N/B 12/30 3.75 | | | | | 3.750000 | 31 Dec 2030 | | |
| | | Local | 2,000,000.000 | 99.952757 | 1,999,055.14 | 98.355469 | 1,967,109.38 | -31,945.76 | 0.86 |
| | | Base | | 99.952757 | 1,999,055.14 | 98.355469 | 1,967,109.38 | -31,945.76 | 0.86 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CJW2 | US TREASURY N/B 01/29 4 | | | | | 4.000000 | 31 Jan 2029 | | |
| | | Local | 2,000,000.000 | 99.338094 | 1,986,761.88 | 99.832031 | 1,996,640.62 | 9,878.74 | 0.87 |
| | | Base | | 99.338094 | 1,986,761.88 | 99.832031 | 1,996,640.62 | 9,878.74 | 0.87 |
| 91282CKA8 | US TREASURY N/B 02/27 4.125 | | | | | 4.125000 | 15 Feb 2027 | | |
| | | Local | 2,000,000.000 | 99.804956 | 1,996,099.11 | 100.197917 | 2,003,958.34 | 7,859.23 | 0.88 |
| | | Base | | 99.804956 | 1,996,099.11 | 100.197917 | 2,003,958.34 | 7,859.23 | 0.88 |
| 91282CLR0 | US TREASURY N/B 10/29 4.125 | | | | | 4.125000 | 31 Oct 2029 | | |
| | | Local | 2,000,000.000 | 99.768667 | 1,995,373.34 | 100.082031 | 2,001,640.62 | 6,267.28 | 0.87 |
| | | Base | | 99.768667 | 1,995,373.34 | 100.082031 | 2,001,640.62 | 6,267.28 | 0.87 |
| 91282CLX7 | US TREASURY N/B 11/27 4.125 | | | | | 4.125000 | 15 Nov 2027 | | |
| | | Local | 2,000,000.000 | 99.740005 | 1,994,800.09 | 100.183594 | 2,003,671.88 | 8,871.79 | 0.88 |
| | | Base | | 99.740005 | 1,994,800.09 | 100.183594 | 2,003,671.88 | 8,871.79 | 0.88 |
| 91282CME8 | US TREASURY N/B 12/26 4.25 | | | | | 4.250000 | 31 Dec 2026 | | |
| | | Local | 2,000,000.000 | 99.954143 | 1,999,082.86 | 100.248437 | 2,004,968.74 | 5,885.88 | 0.88 |
| | | Base | | 99.954143 | 1,999,082.86 | 100.248437 | 2,004,968.74 | 5,885.88 | 0.88 |
| 91282CNL1 | US TREASURY N/B 06/27 3.75 | | | | | 3.750000 | 30 Jun 2027 | | |
| | | Local | 2,000,000.000 | 99.839841 | 1,996,796.81 | 99.824219 | 1,996,484.38 | -312.43 | 0.87 |
| | | Base | | 99.839841 | 1,996,796.81 | 99.824219 | 1,996,484.38 | -312.43 | 0.87 |
| 91282CNQ0 | US TREASURY FRN 07/27 VAR | | | | | 3.786969 | 31 Jul 2027 | | |
| | | Local | 2,000,000.000 | 99.951323 | 1,999,026.46 | 100.088612 | 2,001,772.24 | 2,745.78 | 0.87 |
| | | Base | | 99.951323 | 1,999,026.46 | 100.088612 | 2,001,772.24 | 2,745.78 | 0.87 |
| 91282CPA3 | US TREASURY N/B 09/30 3.625 | | | | | 3.625000 | 30 Sep 2030 | | |
| | | Local | 2,000,000.000 | 99.710406 | 1,994,208.12 | 98.003906 | 1,960,078.12 | -34,130.00 | 0.86 |
| | | Base | | 99.710406 | 1,994,208.12 | 98.003906 | 1,960,078.12 | -34,130.00 | 0.86 |
| 91282CPB1 | US TREASURY N/B 09/27 3.5 | | | | | 3.500000 | 30 Sep 2027 | | |
| | | Local | 2,000,000.000 | 99.881752 | 1,997,635.04 | 99.402344 | 1,988,046.88 | -9,588.16 | 0.87 |
| | | Base | | 99.881752 | 1,997,635.04 | 99.402344 | 1,988,046.88 | -9,588.16 | 0.87 |
| 91282CPD7 | US TREASURY N/B 10/30 3.625 | | | | | 3.625000 | 31 Oct 2030 | | |
| | | Local | 2,000,000.000 | 99.461859 | 1,989,237.17 | 97.949219 | 1,958,984.38 | -30,252.79 | 0.86 |
| | | Base | | 99.461859 | 1,989,237.17 | 97.949219 | 1,958,984.38 | -30,252.79 | 0.86 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CPE5 | US TREASURY N/B 10/27 3.5 | | | | | 3.500000 | 31 Oct 2027 | | |
| | | Local | 2,000,000.000 | 99.244710 | 1,984,894.20 | 99.339844 | 1,986,796.88 | 1,902.68 | 0.87 |
| | | Base | | 99.244710 | 1,984,894.20 | 99.339844 | 1,986,796.88 | 1,902.68 | 0.87 |
| 91282CPN5 | US TREASURY N/B 11/30 3.5 | | | | | 3.500000 | 30 Nov 2030 | | |
| | | Local | 2,000,000.000 | 99.325827 | 1,986,516.53 | 97.398438 | 1,947,968.76 | -38,547.77 | 0.85 |
| | | Base | | 99.325827 | 1,986,516.53 | 97.398438 | 1,947,968.76 | -38,547.77 | 0.85 |
| 91282CPS4 | US TREASURY N/B 12/27 3.375 | | | | | 3.375000 | 31 Dec 2027 | | |
| | | Local | 2,000,000.000 | 99.244375 | 1,984,887.49 | 99.042969 | 1,980,859.38 | -4,028.11 | 0.87 |
| | | Base | | 99.244375 | 1,984,887.49 | 99.042969 | 1,980,859.38 | -4,028.11 | 0.87 |
| 91282CQB0 | US TREASURY N/B 02/28 3.375 | | | | | 3.375000 | 29 Feb 2028 | | |
| | | Local | 2,000,000.000 | 98.850736 | 1,977,014.72 | 98.949219 | 1,978,984.38 | 1,969.66 | 0.86 |
| | | Base | | 98.850736 | 1,977,014.72 | 98.949219 | 1,978,984.38 | 1,969.66 | 0.86 |
| 91282CQH7 | US TREASURY N/B 03/28 3.875 | | | | | 3.875000 | 31 Mar 2028 | | |
| | | Local | 2,000,000.000 | 99.788477 | 1,995,769.53 | 99.750000 | 1,995,000.00 | -769.53 | 0.87 |
| | | Base | | 99.788477 | 1,995,769.53 | 99.750000 | 1,995,000.00 | -769.53 | 0.87 |
| 91282CQL8 | US TREASURY N/B 04/28 3.75 | | | | | 3.750000 | 30 Apr 2028 | | |
| | | Local | 2,000,000.000 | 99.846611 | 1,996,932.21 | 99.507812 | 1,990,156.24 | -6,775.97 | 0.87 |
| | | Base | | 99.846611 | 1,996,932.21 | 99.507812 | 1,990,156.24 | -6,775.97 | 0.87 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 59,489,806.110 | | 59,196,148.13 | | 57,788,037.32 | -1,408,110.81 | 25.24 |
| Original Face: | | Base | 108,263,606.000 | | 59,196,148.13 | | 57,788,037.32 | -1,408,110.81 | 25.24 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 59,489,806.110 | | 59,196,148.13 | | 57,788,037.32 | -1,408,110.81 | 25.24 |
| Original Face: | | | 108,263,606.000 | | | | | | |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 230,955,878.520 | Base | | 230,377,853.99 | | 228,969,154.93 | -1,408,699.06 | 100.00 |
| | Original Face: | 108,263,606.000 | | | | | | | |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | | |
| | | | 26,598.560 | Local | 1.000000 | 26,598.56 | 1.000000 | 26,598.56 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | 26,598.56 | 1.000000 | 26,598.56 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 26,598.560 | Local | | 26,598.56 | | 26,598.56 | 0.00 | 0.00 |
| | | | | Base | | 26,598.56 | | 26,598.56 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | 26,598.560 | Base | | 26,598.56 | | 26,598.56 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | | 3.528601 | 31 Dec 2030 | | |
| | | | 10,372,056.410 | Local | 100.000000 | 10,372,056.41 | 100.000000 | 10,372,056.41 | 0.00 | 0.26 |
| | | | | Base | 100.000000 | 10,372,056.41 | 100.000000 | 10,372,056.41 | 0.00 | 0.26 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 10,372,056.410 | Local | | 10,372,056.41 | | 10,372,056.41 | 0.00 | 0.26 |
| | | | | Base | | 10,372,056.41 | | 10,372,056.41 | 0.00 | 0.26 |
| **CASH EQUIVALENT Total** | | | | | | | | | | |
| | | | 10,372,056.410 | Base | | 10,372,056.41 | | 10,372,056.41 | 0.00 | 0.26 |
| **EQUITY** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | | |
| | | | 28,224.000 | Local | 23.459647 | 662,125.08 | 112.420000 | 3,172,942.08 | 2,510,817.00 | 0.08 |
| | | | | Base | 23.459647 | 662,125.08 | 112.420000 | 3,172,942.08 | 2,510,817.00 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,050.000 | 19.071913 | 821,045.86 | 14.670000 | 631,543.50 | -189,502.36 | 0.02 |
| | | Base | | 19.071913 | 821,045.86 | 14.670000 | 631,543.50 | -189,502.36 | 0.02 |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 423,358.000 | 25.470136 | 10,782,985.90 | 24.800000 | 10,499,278.40 | -283,707.50 | 0.26 |
| | | Base | | 25.470136 | 10,782,985.90 | 24.800000 | 10,499,278.40 | -283,707.50 | 0.26 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | | |
| | | Local | 105,150.000 | 41.744451 | 4,389,429.01 | 85.600000 | 9,000,840.00 | 4,611,410.99 | 0.23 |
| | | Base | | 41.744451 | 4,389,429.01 | 85.600000 | 9,000,840.00 | 4,611,410.99 | 0.23 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 106,886.000 | 55.382800 | 5,919,645.95 | 217.720000 | 23,271,219.92 | 17,351,573.97 | 0.58 |
| | | Base | | 55.382800 | 5,919,645.95 | 217.720000 | 23,271,219.92 | 17,351,573.97 | 0.58 |
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 9,821.000 | 177.743538 | 1,745,619.29 | 259.210000 | 2,545,701.41 | 800,082.12 | 0.06 |
| | | Base | | 177.743538 | 1,745,619.29 | 259.210000 | 2,545,701.41 | 800,082.12 | 0.06 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,574.000 | 33.058914 | 3,258,749.38 | 516.100000 | 50,874,041.40 | 47,615,292.02 | 1.28 |
| | | Base | | 33.058914 | 3,258,749.38 | 516.100000 | 50,874,041.40 | 47,615,292.02 | 1.28 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,104.000 | 44.133651 | 754,861.97 | 135.530000 | 2,318,105.12 | 1,563,243.15 | 0.06 |
| | | Base | | 44.133651 | 754,861.97 | 135.530000 | 2,318,105.12 | 1,563,243.15 | 0.06 |
| 009066101 | AIRBNB INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 25,624.000 | 133.423259 | 3,418,837.58 | 133.310000 | 3,415,935.44 | -2,902.14 | 0.09 |
| | | Base | | 133.423259 | 3,418,837.58 | 133.310000 | 3,415,935.44 | -2,902.14 | 0.09 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,468.000 | 105.019716 | 1,414,405.54 | 278.620000 | 3,752,454.16 | 2,338,048.62 | 0.09 |
| | | Base | | 105.019716 | 1,414,405.54 | 278.620000 | 3,752,454.16 | 2,338,048.62 | 0.09 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,697.000 | 52.674580 | 458,110.82 | 149.540000 | 1,300,549.38 | 842,438.56 | 0.03 |
| | | Base | | 52.674580 | 458,110.82 | 149.540000 | 1,300,549.38 | 842,438.56 | 0.03 |



& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,128.000 | 102.206999 | 728,531.49 | 176.420000 | 1,257,521.76 | 528,990.27 | 0.03 |
| | | Base | | 102.206999 | 728,531.49 | 176.420000 | 1,257,521.76 | 528,990.27 | 0.03 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | | |
| | | Local | 9,431.000 | 133.962339 | 1,263,398.82 | 49.680000 | 468,532.08 | -794,866.74 | 0.01 |
| | | Base | | 133.962339 | 1,263,398.82 | 49.680000 | 468,532.08 | -794,866.74 | 0.01 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 4,034.000 | 188.255620 | 759,423.17 | 174.950000 | 705,748.30 | -53,674.87 | 0.02 |
| | | Base | | 188.255620 | 759,423.17 | 174.950000 | 705,748.30 | -53,674.87 | 0.02 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,539.000 | 43.321167 | 673,167.62 | 71.610000 | 1,112,747.79 | 439,580.17 | 0.03 |
| | | Base | | 43.321167 | 673,167.62 | 71.610000 | 1,112,747.79 | 439,580.17 | 0.03 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,732.000 | 52.619261 | 827,806.22 | 206.090000 | 3,242,207.88 | 2,414,401.66 | 0.08 |
| | | Base | | 52.619261 | 827,806.22 | 206.090000 | 3,242,207.88 | 2,414,401.66 | 0.08 |
| 02072L680 | STRIVE 500 ETF STRIVE 500 ETF | | | | | | | | |
| | | Local | 85,000.000 | 24.154129 | 2,053,101.00 | 48.840000 | 4,151,400.00 | 2,098,299.00 | 0.10 |
| | | Base | | 24.154129 | 2,053,101.00 | 48.840000 | 4,151,400.00 | 2,098,299.00 | 0.10 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 282,795.000 | 32.320657 | 9,140,120.29 | 376.430000 | 106,452,521.85 | 97,312,401.56 | 2.68 |
| | | Base | | 32.320657 | 9,140,120.29 | 376.430000 | 106,452,521.85 | 97,312,401.56 | 2.68 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 352,116.000 | 33.361538 | 11,747,131.28 | 380.340000 | 133,923,799.44 | 122,176,668.16 | 3.37 |
| | | Base | | 33.361538 | 11,747,131.28 | 380.340000 | 133,923,799.44 | 122,176,668.16 | 3.37 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | | |
| | | Local | 101,512.000 | 22.947051 | 2,329,401.05 | 69.580000 | 7,063,204.96 | 4,733,803.91 | 0.18 |
| | | Base | | 22.947051 | 2,329,401.05 | 69.580000 | 7,063,204.96 | 4,733,803.91 | 0.18 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 590,678.000 | 49.120385 | 29,014,330.56 | 270.640000 | 159,861,093.92 | 130,846,763.36 | 4.02 |
| | | Base | | 49.120385 | 29,014,330.56 | 270.640000 | 159,861,093.92 | 130,846,763.36 | 4.02 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | 16,715.000 | Local | 52.035506 | 869,773.49 | 107.970000 | 1,804,718.55 | 934,945.06 | 0.05 |
| | | Base | 52.035506 | 869,773.49 | 107.970000 | 1,804,718.55 | 934,945.06 | 0.05 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | |
| | 32,709.000 | Local | 51.266249 | 1,676,867.74 | 126.670000 | 4,143,249.03 | 2,466,381.29 | 0.10 |
| | | Base | 51.266249 | 1,676,867.74 | 126.670000 | 4,143,249.03 | 2,466,381.29 | 0.10 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | |
| | 32,372.000 | Local | 63.247749 | 2,047,456.13 | 316.470000 | 10,244,766.84 | 8,197,310.71 | 0.26 |
| | | Base | 63.247749 | 2,047,456.13 | 316.470000 | 10,244,766.84 | 8,197,310.71 | 0.26 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | |
| | 32,442.000 | Local | 98.916803 | 3,209,058.93 | 74.230000 | 2,408,169.66 | -800,889.27 | 0.06 |
| | | Base | 98.916803 | 3,209,058.93 | 74.230000 | 2,408,169.66 | -800,889.27 | 0.06 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | |
| | 28,301.000 | Local | 96.830817 | 2,740,408.95 | 186.960000 | 5,291,154.96 | 2,550,746.01 | 0.13 |
| | | Base | 96.830817 | 2,740,408.95 | 186.960000 | 5,291,154.96 | 2,550,746.01 | 0.13 |
| 030420103 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | | | | | | |
| | 11,800.000 | Local | 85.743573 | 1,011,774.16 | 123.270000 | 1,454,586.00 | 442,811.84 | 0.04 |
| | | Base | 85.743573 | 1,011,774.16 | 123.270000 | 1,454,586.00 | 442,811.84 | 0.04 |
| 03073E105 | CENCORA INC COMMON STOCK USD.01 | | | | | | | |
| | 11,762.000 | Local | 90.406541 | 1,063,361.73 | 269.360000 | 3,168,212.32 | 2,104,850.59 | 0.08 |
| | | Base | 90.406541 | 1,063,361.73 | 269.360000 | 3,168,212.32 | 2,104,850.59 | 0.08 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 5,520.000 | Local | 60.164216 | 332,106.47 | 445.710000 | 2,460,319.20 | 2,128,212.73 | 0.06 |
| | | Base | 60.164216 | 332,106.47 | 445.710000 | 2,460,319.20 | 2,128,212.73 | 0.06 |
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | |
| | 13,927.000 | Local | 59.039379 | 822,241.43 | 225.850000 | 3,145,412.95 | 2,323,171.52 | 0.08 |
| | | Base | 59.039379 | 822,241.43 | 225.850000 | 3,145,412.95 | 2,323,171.52 | 0.08 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | |
| | 32,555.000 | Local | 93.276950 | 3,036,631.11 | 336.790000 | 10,964,198.45 | 7,927,567.34 | 0.28 |
| | | Base | 93.276950 | 3,036,631.11 | 336.790000 | 10,964,198.45 | 7,927,567.34 | 0.28 |



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|---|---|---|---|---|---|---|---|---|
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | |
| | 74,328.000 | Local | 12.974012 | 964,332.39 | 148.760000 | 11,057,033.28 | 10,092,700.89 | 0.28 |
| | | Base | 12.974012 | 964,332.39 | 148.760000 | 11,057,033.28 | 10,092,700.89 | 0.28 |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | |
| | 29,542.000 | Local | 79.404219 | 2,345,759.45 | 413.850000 | 12,225,956.70 | 9,880,197.25 | 0.31 |
| | | Base | 79.404219 | 2,345,759.45 | 413.850000 | 12,225,956.70 | 9,880,197.25 | 0.31 |
| 036752103 | ELEVANCE HEALTH INC COMMON STOCK USD.01 | | | | | | | |
| | 13,350.000 | Local | 115.574362 | 1,542,917.73 | 393.190000 | 5,249,086.50 | 3,706,168.77 | 0.13 |
| | | Base | 115.574362 | 1,542,917.73 | 393.190000 | 5,249,086.50 | 3,706,168.77 | 0.13 |
| 03743Q108 | APA CORP COMMON STOCK USD.625 | | | | | | | |
| | 21,441.000 | Local | 56.260194 | 1,206,274.83 | 36.430000 | 781,095.63 | -425,179.20 | 0.02 |
| | | Base | 56.260194 | 1,206,274.83 | 36.430000 | 781,095.63 | -425,179.20 | 0.02 |
| 03769M106 | APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001 | | | | | | | |
| | 28,073.000 | Local | 171.024572 | 4,801,172.81 | 128.710000 | 3,613,275.83 | -1,187,896.98 | 0.09 |
| | | Base | 171.024572 | 4,801,172.81 | 128.710000 | 3,613,275.83 | -1,187,896.98 | 0.09 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | |
| | 888,210.000 | Local | 29.140577 | 25,882,951.58 | 312.060000 | 277,174,812.60 | 251,291,861.02 | 6.97 |
| | | Base | 29.140577 | 25,882,951.58 | 312.060000 | 277,174,812.60 | 251,291,861.02 | 6.97 |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | |
| | 47,984.000 | Local | 30.934161 | 1,484,344.76 | 450.060000 | 21,595,679.04 | 20,111,334.28 | 0.54 |
| | | Base | 30.934161 | 1,484,344.76 | 450.060000 | 21,595,679.04 | 20,111,334.28 | 0.54 |
| 03831W108 | APPLOVIN CORP CLASS A COMMON STOCK USD.00003 | | | | | | | |
| | 16,389.000 | Local | 644.910736 | 10,569,442.05 | 613.090000 | 10,047,932.01 | -521,510.04 | 0.25 |
| | | Base | 644.910736 | 10,569,442.05 | 613.090000 | 10,047,932.01 | -521,510.04 | 0.25 |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | |
| | 29,064.000 | Local | 30.746921 | 893,628.52 | 79.780000 | 2,318,725.92 | 1,425,097.40 | 0.06 |
| | | Base | 30.746921 | 893,628.52 | 79.780000 | 2,318,725.92 | 1,425,097.40 | 0.06 |
| 03990B101 | ARES MANAGEMENT CORP A COMMON STOCK | | | | | | | |
| | 12,459.000 | Local | 168.719110 | 2,102,071.39 | 128.500000 | 1,600,981.50 | -501,089.89 | 0.04 |
| | | Base | 168.719110 | 2,102,071.39 | 128.500000 | 1,600,981.50 | -501,089.89 | 0.04 |



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|---|---|---|---|---|---|---|---|---|
| 040413205 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | | | | | |
| | 62,430.000 | Local | 24.355475 | 1,520,512.30 | 159.470000 | 9,955,712.10 | 8,435,199.80 | 0.25 |
| | | Base | 24.355475 | 1,520,512.30 | 159.470000 | 9,955,712.10 | 8,435,199.80 | 0.25 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | |
| | 3,032.000 | Local | 77.114644 | 233,811.60 | 248.870000 | 754,573.84 | 520,762.24 | 0.02 |
| | | Base | 77.114644 | 233,811.60 | 248.870000 | 754,573.84 | 520,762.24 | 0.02 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | |
| | 10,009.000 | Local | 106.259871 | 1,063,555.05 | 169.130000 | 1,692,822.17 | 629,267.12 | 0.04 |
| | | Base | 106.259871 | 1,063,555.05 | 169.130000 | 1,692,822.17 | 629,267.12 | 0.04 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | |
| | 12,826.000 | Local | 70.064996 | 898,653.64 | 231.310000 | 2,966,782.06 | 2,068,128.42 | 0.07 |
| | | Base | 70.064996 | 898,653.64 | 231.310000 | 2,966,782.06 | 2,068,128.42 | 0.07 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | |
| | 24,349.000 | Local | 62.281629 | 1,516,495.39 | 221.840000 | 5,401,582.16 | 3,885,086.77 | 0.14 |
| | | Base | 62.281629 | 1,516,495.39 | 221.840000 | 5,401,582.16 | 3,885,086.77 | 0.14 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | |
| | 1,003.000 | Local | 369.762772 | 370,872.06 | 2,935.190000 | 2,943,995.57 | 2,573,123.51 | 0.07 |
| | | Base | 369.762772 | 370,872.06 | 2,935.190000 | 2,943,995.57 | 2,573,123.51 | 0.07 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | |
| | 8,565.000 | Local | 144.941968 | 1,241,427.96 | 182.510000 | 1,563,198.15 | 321,770.19 | 0.04 |
| | | Base | 144.941968 | 1,241,427.96 | 182.510000 | 1,563,198.15 | 321,770.19 | 0.04 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1.0 | | | | | | | |
| | 4,676.000 | Local | 66.075793 | 308,970.41 | 159.070000 | 743,811.32 | 434,840.91 | 0.02 |
| | | Base | 66.075793 | 308,970.41 | 159.070000 | 743,811.32 | 434,840.91 | 0.02 |
| 05464C101 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | | | | | | | |
| | 4,770.000 | Local | 258.607195 | 1,233,556.32 | 448.720000 | 2,140,394.40 | 906,838.08 | 0.05 |
| | | Base | 258.607195 | 1,233,556.32 | 448.720000 | 2,140,394.40 | 906,838.08 | 0.05 |
| 05722G100 | BAKER HUGHES CO COMMON STOCK USD.0001 | | | | | | | |
| | 59,742.000 | Local | 36.047894 | 2,153,573.30 | 63.880000 | 3,816,318.96 | 1,662,745.66 | 0.10 |
| | | Base | 36.047894 | 2,153,573.30 | 63.880000 | 3,816,318.96 | 1,662,745.66 | 0.10 |



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|---|---|---|---|---|---|---|---|---|---|
| 058498106 | BALL CORP COMMON STOCK | | | | | | | | |
| | | Local | 16,203.000 | 24.493034 | 396,860.63 | 54.670000 | 885,818.01 | 488,957.38 | 0.02 |
| | | Base | | 24.493034 | 396,860.63 | 54.670000 | 885,818.01 | 488,957.38 | 0.02 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 401,311.000 | 25.812489 | 10,358,835.78 | 51.600000 | 20,707,647.60 | 10,348,811.82 | 0.52 |
| | | Base | | 25.812489 | 10,358,835.78 | 51.600000 | 20,707,647.60 | 10,348,811.82 | 0.52 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,611.000 | 37.228847 | 1,549,129.55 | 139.430000 | 5,801,821.73 | 4,252,692.18 | 0.15 |
| | | Base | | 37.228847 | 1,549,129.55 | 139.430000 | 5,801,821.73 | 4,252,692.18 | 0.15 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 31,122.000 | 38.607083 | 1,201,529.63 | 18.780000 | 584,471.16 | -617,058.47 | 0.01 |
| | | Base | | 38.607083 | 1,201,529.63 | 18.780000 | 584,471.16 | -617,058.47 | 0.01 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 17,221.000 | 119.259746 | 2,053,772.08 | 147.120000 | 2,533,553.52 | 479,781.44 | 0.06 |
| | | Base | | 119.259746 | 2,053,772.08 | 147.120000 | 2,533,553.52 | 479,781.44 | 0.06 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 18,018.000 | 32.006651 | 576,695.83 | 63.540000 | 1,144,863.72 | 568,167.89 | 0.03 |
| | | Base | | 32.006651 | 576,695.83 | 63.540000 | 1,144,863.72 | 568,167.89 | 0.03 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 110,934.000 | 126.573339 | 14,041,286.84 | 474.480000 | 52,635,964.32 | 38,594,677.48 | 1.32 |
| | | Base | | 126.573339 | 14,041,286.84 | 474.480000 | 52,635,964.32 | 38,594,677.48 | 1.32 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,781.000 | 41.232410 | 485,759.02 | 77.950000 | 918,328.95 | 432,569.93 | 0.02 |
| | | Base | | 41.232410 | 485,759.02 | 77.950000 | 918,328.95 | 432,569.93 | 0.02 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 8,885.000 | 119.006095 | 1,057,369.15 | 196.000000 | 1,741,460.00 | 684,090.85 | 0.04 |
| | | Base | | 119.006095 | 1,057,369.15 | 196.000000 | 1,741,460.00 | 684,090.85 | 0.04 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,467.000 | 120.639116 | 1,142,090.51 | 51.680000 | 489,254.56 | -652,835.95 | 0.01 |
| | | Base | | 120.639116 | 1,142,090.51 | 51.680000 | 489,254.56 | -652,835.95 | 0.01 |

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|---|---|---|---|---|---|---|---|---|
| 09260D107 | BLACKSTONE INC COMMON STOCK USD.00001 | | | | | | | |
| | 45,282.000 | Local | 112.508528 | 5,094,611.17 | 116.970000 | 5,296,635.54 | 202,024.37 | 0.13 |
| | | Base | 112.508528 | 5,094,611.17 | 116.970000 | 5,296,635.54 | 202,024.37 | 0.13 |
| 09290D101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | |
| | 8,726.000 | Local | 388.365614 | 3,388,878.35 | 1,046.880000 | 9,135,074.88 | 5,746,196.53 | 0.23 |
| | | Base | 388.365614 | 3,388,878.35 | 1,046.880000 | 9,135,074.88 | 5,746,196.53 | 0.23 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | | | | | | |
| | 47,497.000 | Local | 120.715163 | 5,733,608.12 | 231.150000 | 10,978,931.55 | 5,245,323.43 | 0.28 |
| | | Base | 120.715163 | 5,733,608.12 | 231.150000 | 10,978,931.55 | 5,245,323.43 | 0.28 |
| 09857L108 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | | | | | | | |
| | 48,725.000 | Local | 23.783360 | 1,158,844.20 | 167.430000 | 8,158,026.75 | 6,999,182.55 | 0.21 |
| | | Base | 23.783360 | 1,158,844.20 | 167.430000 | 8,158,026.75 | 6,999,182.55 | 0.21 |
| 101121101 | BXP INC REIT USD.01 | | | | | | | |
| | 8,917.000 | Local | 92.630602 | 825,987.08 | 60.010000 | 535,109.17 | -290,877.91 | 0.01 |
| | | Base | 92.630602 | 825,987.08 | 60.010000 | 535,109.17 | -290,877.91 | 0.01 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | |
| | 89,641.000 | Local | 23.838182 | 2,136,878.44 | 48.310000 | 4,330,556.71 | 2,193,678.27 | 0.11 |
| | | Base | 23.838182 | 2,136,878.44 | 48.310000 | 4,330,556.71 | 2,193,678.27 | 0.11 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | |
| | 123,175.000 | Local | 48.865882 | 6,019,054.99 | 57.180000 | 7,043,146.50 | 1,024,091.51 | 0.18 |
| | | Base | 48.865882 | 6,019,054.99 | 57.180000 | 7,043,146.50 | 1,024,091.51 | 0.18 |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | |
| | 7,056.000 | Local | 122.144891 | 861,854.35 | 153.720000 | 1,084,648.32 | 222,793.97 | 0.03 |
| | | Base | 122.144891 | 861,854.35 | 153.720000 | 1,084,648.32 | 222,793.97 | 0.03 |
| 11135F101 | BROADCOM INC COMMON STOCK | | | | | | | |
| | 286,618.000 | Local | 44.662767 | 12,801,153.01 | 446.770000 | 128,052,323.86 | 115,251,170.85 | 3.22 |
| | | Base | 44.662767 | 12,801,153.01 | 446.770000 | 128,052,323.86 | 115,251,170.85 | 3.22 |
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | |
| | 17,702.000 | Local | 63.894122 | 1,131,053.75 | 56.250000 | 995,737.50 | -135,316.25 | 0.03 |
| | | Base | 63.894122 | 1,131,053.75 | 56.250000 | 995,737.50 | -135,316.25 | 0.03 |



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|---|---|---|---|---|---|---|---|---|---|
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 10,315.000 | 31.277194 | 322,624.26 | 25.720000 | 265,301.80 | -57,322.46 | 0.01 |
| | | Base | | 31.277194 | 322,624.26 | 25.720000 | 265,301.80 | -57,322.46 | 0.01 |
| 12008R107 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,688.000 | 164.367714 | 1,099,291.27 | 76.260000 | 510,026.88 | -589,264.39 | 0.01 |
| | | Base | | 164.367714 | 1,099,291.27 | 76.260000 | 510,026.88 | -589,264.39 | 0.01 |
| 12503M108 | CBOE GLOBAL MARKETS INC COMMON STOCK | | | | | | | | |
| | | Local | 6,321.000 | 90.429317 | 571,603.71 | 333.560000 | 2,108,432.76 | 1,536,829.05 | 0.05 |
| | | Base | | 90.429317 | 571,603.71 | 333.560000 | 2,108,432.76 | 1,536,829.05 | 0.05 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,574.000 | 121.367295 | 2,132,908.85 | 125.040000 | 2,197,452.96 | 64,544.11 | 0.06 |
| | | Base | | 121.367295 | 2,132,908.85 | 125.040000 | 2,197,452.96 | 64,544.11 | 0.06 |
| 12514G108 | CDW CORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,872.000 | 126.056133 | 992,313.88 | 125.450000 | 987,542.40 | -4,771.48 | 0.02 |
| | | Base | | 126.056133 | 992,313.88 | 125.450000 | 987,542.40 | -4,771.48 | 0.02 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,435.000 | 32.239174 | 304,176.61 | 112.350000 | 1,060,022.25 | 755,845.64 | 0.03 |
| | | Base | | 32.239174 | 304,176.61 | 112.350000 | 1,060,022.25 | 755,845.64 | 0.03 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 7,171.000 | 60.607183 | 434,614.11 | 178.650000 | 1,281,099.15 | 846,485.04 | 0.03 |
| | | Base | | 60.607183 | 434,614.11 | 178.650000 | 1,281,099.15 | 846,485.04 | 0.03 |
| 125523100 | THE CIGNA GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,930.000 | 97.878110 | 1,559,198.29 | 277.400000 | 4,418,982.00 | 2,859,783.71 | 0.11 |
| | | Base | | 97.878110 | 1,559,198.29 | 277.400000 | 4,418,982.00 | 2,859,783.71 | 0.11 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,807.000 | 114.330225 | 2,493,199.22 | 273.540000 | 5,965,086.78 | 3,471,887.56 | 0.15 |
| | | Base | | 114.330225 | 2,493,199.22 | 273.540000 | 5,965,086.78 | 3,471,887.56 | 0.15 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,526.000 | 31.152975 | 577,140.02 | 72.570000 | 1,344,431.82 | 767,291.80 | 0.03 |
| | | Base | | 31.152975 | 577,140.02 | 72.570000 | 1,344,431.82 | 767,291.80 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 126408103 | CSX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 112,417.000 | 8.107729 | 911,446.54 | 45.260000 | 5,087,993.42 | 4,176,546.88 | 0.13 |
| | | Base | | 8.107729 | 911,446.54 | 45.260000 | 5,087,993.42 | 4,176,546.88 | 0.13 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,931.000 | 52.089716 | 4,007,313.95 | 90.980000 | 6,999,182.38 | 2,991,868.43 | 0.18 |
| | | Base | | 52.089716 | 4,007,313.95 | 90.980000 | 6,999,182.38 | 2,991,868.43 | 0.18 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,456.000 | 57.242646 | 941,984.99 | 374.930000 | 6,169,848.08 | 5,227,863.09 | 0.16 |
| | | Base | | 57.242646 | 941,984.99 | 374.930000 | 6,169,848.08 | 5,227,863.09 | 0.16 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 6,256.000 | 162.165128 | 1,014,505.04 | 106.560000 | 666,639.36 | -347,865.68 | 0.02 |
| | | Base | | 162.165128 | 1,014,505.04 | 106.560000 | 666,639.36 | -347,865.68 | 0.02 |
| 134429109 | THE CAMPBELL S COMPANY COMMON STOCK USD.0375 | | | | | | | | |
| | | Local | 11,890.000 | 39.856356 | 473,892.07 | 21.110000 | 250,997.90 | -222,894.17 | 0.01 |
| | | Base | | 39.856356 | 473,892.07 | 21.110000 | 250,997.90 | -222,894.17 | 0.01 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,807.000 | 51.814980 | 1,958,968.95 | 187.930000 | 7,105,069.51 | 5,146,100.56 | 0.18 |
| | | Base | | 51.814980 | 1,958,968.95 | 187.930000 | 7,105,069.51 | 5,146,100.56 | 0.18 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | | |
| | | Local | 14,230.000 | 44.755583 | 636,871.95 | 196.800000 | 2,800,464.00 | 2,163,592.05 | 0.07 |
| | | Base | | 44.755583 | 636,871.95 | 196.800000 | 2,800,464.00 | 2,163,592.05 | 0.07 |
| 14448C104 | CARRIER GLOBAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,507.000 | 15.926664 | 756,628.05 | 63.870000 | 3,034,272.09 | 2,277,644.04 | 0.08 |
| | | Base | | 15.926664 | 756,628.05 | 63.870000 | 3,034,272.09 | 2,277,644.04 | 0.08 |
| 146869102 | CARVANA CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,690.000 | 88.538763 | 3,779,719.79 | 73.000000 | 3,116,370.00 | -663,349.79 | 0.08 |
| | | Base | | 88.538763 | 3,779,719.79 | 73.000000 | 3,116,370.00 | -663,349.79 | 0.08 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK | | | | | | | | |
| | | Local | 17,370.000 | 762.600000 | 13,246,362.00 | 767.140000 | 13,325,221.80 | 78,859.80 | 0.33 |
| | | Base | | 762.600000 | 13,246,362.00 | 767.140000 | 13,325,221.80 | 78,859.80 | 0.33 |



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|---|---|---|---|---|---|---|---|---|---|
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 28,151.000 | 78.409678 | 2,207,310.84 | 875.870000 | 24,656,616.37 | 22,449,305.53 | 0.62 |
| | | Base | | 78.409678 | 2,207,310.84 | 875.870000 | 24,656,616.37 | 22,449,305.53 | 0.62 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,269.000 | 53.848887 | 1,522,254.20 | 59.600000 | 1,684,832.40 | 162,578.20 | 0.04 |
| | | Base | | 53.848887 | 1,522,254.20 | 59.600000 | 1,684,832.40 | 162,578.20 | 0.04 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,477.000 | 22.047200 | 870,357.32 | 42.260000 | 1,668,298.02 | 797,940.70 | 0.04 |
| | | Base | | 22.047200 | 870,357.32 | 42.260000 | 1,668,298.02 | 797,940.70 | 0.04 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,976.000 | 351.485773 | 1,046,021.66 | 180.710000 | 537,792.96 | -508,228.70 | 0.01 |
| | | Base | | 351.485773 | 1,046,021.66 | 180.710000 | 537,792.96 | -508,228.70 | 0.01 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 5,207.000 | 298.855525 | 1,556,140.72 | 144.050000 | 750,068.35 | -806,072.37 | 0.02 |
| | | Base | | 298.855525 | 1,556,140.72 | 144.050000 | 750,068.35 | -806,072.37 | 0.02 |
| 165167735 | EXPAND ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,398.000 | 99.525048 | 1,432,961.64 | 92.980000 | 1,338,726.04 | -94,235.60 | 0.03 |
| | | Base | | 99.525048 | 1,432,961.64 | 92.980000 | 1,338,726.04 | -94,235.60 | 0.03 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 113,333.000 | 80.442727 | 9,116,815.62 | 182.460000 | 20,678,739.18 | 11,561,923.56 | 0.52 |
| | | Base | | 80.442727 | 9,116,815.62 | 182.460000 | 20,678,739.18 | 11,561,923.56 | 0.52 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 78,762.000 | 10.275716 | 809,335.91 | 31.860000 | 2,509,357.32 | 1,700,021.41 | 0.06 |
| | | Base | | 10.275716 | 809,335.91 | 31.860000 | 2,509,357.32 | 1,700,021.41 | 0.06 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,311.000 | 51.299008 | 734,140.11 | 95.630000 | 1,368,560.93 | 634,420.82 | 0.03 |
| | | Base | | 51.299008 | 734,140.11 | 95.630000 | 1,368,560.93 | 634,420.82 | 0.03 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,516.000 | 306.878536 | 2,613,377.61 | 580.230000 | 4,941,238.68 | 2,327,861.07 | 0.12 |
| | | Base | | 306.878536 | 2,613,377.61 | 580.230000 | 4,941,238.68 | 2,327,861.07 | 0.12 |

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|---|---|---|---|---|---|---|---|---|---|
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 9,436.000 | 56.192058 | 530,228.26 | 157.420000 | 1,485,415.12 | 955,186.86 | 0.04 |
| | | Base | | 56.192058 | 530,228.26 | 157.420000 | 1,485,415.12 | 955,186.86 | 0.04 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 238,858.000 | 30.972850 | 7,398,113.09 | 120.420000 | 28,763,280.36 | 21,365,167.27 | 0.72 |
| | | Base | | 30.972850 | 7,398,113.09 | 120.420000 | 28,763,280.36 | 21,365,167.27 | 0.72 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | | |
| | | Local | 20,563.000 | 27.806722 | 571,789.63 | 171.260000 | 3,521,619.38 | 2,949,829.75 | 0.09 |
| | | Base | | 27.806722 | 571,789.63 | 171.260000 | 3,521,619.38 | 2,949,829.75 | 0.09 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 105,703.000 | 77.908124 | 8,235,122.42 | 125.900000 | 13,308,007.70 | 5,072,885.28 | 0.33 |
| | | Base | | 77.908124 | 8,235,122.42 | 125.900000 | 13,308,007.70 | 5,072,885.28 | 0.33 |
| 174610105 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,706.000 | 24.983207 | 642,218.31 | 62.260000 | 1,600,455.56 | 958,237.25 | 0.04 |
| | | Base | | 24.983207 | 642,218.31 | 62.260000 | 1,600,455.56 | 958,237.25 | 0.04 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,316.000 | 77.361256 | 565,974.95 | 90.020000 | 658,586.32 | 92,611.37 | 0.02 |
| | | Base | | 77.361256 | 565,974.95 | 90.020000 | 658,586.32 | 92,611.37 | 0.02 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 234,198.000 | 34.158822 | 7,999,927.88 | 79.010000 | 18,503,983.98 | 10,504,056.10 | 0.46 |
| | | Base | | 34.158822 | 7,999,927.88 | 79.010000 | 18,503,983.98 | 10,504,056.10 | 0.46 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,912.000 | 30.674177 | 886,851.80 | 55.755000 | 1,611,988.56 | 725,136.76 | 0.04 |
| | | Base | | 30.674177 | 886,851.80 | 55.755000 | 1,611,988.56 | 725,136.76 | 0.04 |
| 19247G107 | COHERENT CORP COMMON STOCK | | | | | | | | |
| | | Local | 11,334.000 | 245.612055 | 2,783,767.03 | 361.470000 | 4,096,900.98 | 1,313,133.95 | 0.10 |
| | | Base | | 245.612055 | 2,783,767.03 | 361.470000 | 4,096,900.98 | 1,313,133.95 | 0.10 |
| 19260Q107 | COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 13,483.000 | 267.750923 | 3,610,085.69 | 189.030000 | 2,548,691.49 | -1,061,394.20 | 0.06 |
| | | Base | | 267.750923 | 3,610,085.69 | 189.030000 | 2,548,691.49 | -1,061,394.20 | 0.06 |



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|---|---|---|---|---|---|---|---|---|---|
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 48,741.000 | 41.507207 | 2,023,102.77 | 90.130000 | 4,393,026.33 | 2,369,923.56 | 0.11 |
| | | Base | | 41.507207 | 2,023,102.77 | 90.130000 | 4,393,026.33 | 2,369,923.56 | 0.11 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,131.000 | 962.300155 | 2,050,661.63 | 1,828.210000 | 3,895,915.51 | 1,845,253.88 | 0.10 |
| | | Base | | 962.300155 | 2,050,661.63 | 1,828.210000 | 3,895,915.51 | 1,845,253.88 | 0.10 |
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 216,933.000 | 17.703010 | 3,840,367.10 | 24.870000 | 5,395,123.71 | 1,554,756.61 | 0.14 |
| | | Base | | 17.703010 | 3,840,367.10 | 24.870000 | 5,395,123.71 | 1,554,756.61 | 0.14 |
| 205887102 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 28,937.000 | 23.690271 | 685,525.36 | 13.280000 | 384,283.36 | -301,242.00 | 0.01 |
| | | Base | | 23.690271 | 685,525.36 | 13.280000 | 384,283.36 | -301,242.00 | 0.01 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,089.000 | 53.141449 | 3,937,196.81 | 113.980000 | 8,444,664.22 | 4,507,467.41 | 0.21 |
| | | Base | | 53.141449 | 3,937,196.81 | 113.980000 | 8,444,664.22 | 4,507,467.41 | 0.21 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 21,823.000 | 59.537334 | 1,299,283.25 | 105.630000 | 2,305,163.49 | 1,005,880.24 | 0.06 |
| | | Base | | 59.537334 | 1,299,283.25 | 105.630000 | 2,305,163.49 | 1,005,880.24 | 0.06 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,495.000 | 72.788105 | 618,334.95 | 138.820000 | 1,179,275.90 | 560,940.95 | 0.03 |
| | | Base | | 72.788105 | 618,334.95 | 138.820000 | 1,179,275.90 | 560,940.95 | 0.03 |
| 21037T109 | CONSTELLATION ENERGY COMMON STOCK | | | | | | | | |
| | | Local | 18,840.000 | 43.977442 | 828,535.00 | 287.750000 | 5,421,210.00 | 4,592,675.00 | 0.14 |
| | | Base | | 43.977442 | 828,535.00 | 287.750000 | 5,421,210.00 | 4,592,675.00 | 0.14 |
| 216648501 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,853.000 | 53.519174 | 634,362.77 | 61.210000 | 725,522.13 | 91,159.36 | 0.02 |
| | | Base | | 53.519174 | 634,362.77 | 61.210000 | 725,522.13 | 91,159.36 | 0.02 |
| 217204106 | COPART INC COMMON STOCK | | | | | | | | |
| | | Local | 53,838.000 | 22.061686 | 1,187,757.04 | 32.770000 | 1,764,271.26 | 576,514.22 | 0.04 |
| | | Base | | 22.061686 | 1,187,757.04 | 32.770000 | 1,764,271.26 | 576,514.22 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 47,222.000 | 24.903177 | 1,175,977.81 | 181.160000 | 8,554,737.52 | 7,378,759.71 | 0.21 |
| | | Base | | 24.903177 | 1,175,977.81 | 181.160000 | 8,554,737.52 | 7,378,759.71 | 0.21 |
| 219948106 | CORPAY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,231.000 | 217.715363 | 921,153.70 | 361.800000 | 1,530,775.80 | 609,622.10 | 0.04 |
| | | Base | | 217.715363 | 921,153.70 | 361.800000 | 1,530,775.80 | 609,622.10 | 0.04 |
| 22052L104 | CORTEVA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,692.000 | 24.253856 | 986,937.92 | 78.280000 | 3,185,369.76 | 2,198,431.84 | 0.08 |
| | | Base | | 24.253856 | 986,937.92 | 78.280000 | 3,185,369.76 | 2,198,431.84 | 0.08 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 26,857.000 | 139.206442 | 3,738,667.41 | 956.320000 | 25,683,886.24 | 21,945,218.83 | 0.65 |
| | | Base | | 139.206442 | 3,738,667.41 | 956.320000 | 25,683,886.24 | 21,945,218.83 | 0.65 |
| 22160N109 | COSTAR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,621.000 | 71.154074 | 1,823,038.52 | 32.200000 | 824,996.20 | -998,042.32 | 0.02 |
| | | Base | | 71.154074 | 1,823,038.52 | 32.200000 | 824,996.20 | -998,042.32 | 0.02 |
| 22788C105 | CROWDSTRIKE HOLDINGS INC A COMMON STOCK | | | | | | | | |
| | | Local | 15,241.000 | 390.609077 | 5,953,272.95 | 731.000000 | 11,141,171.00 | 5,187,898.05 | 0.28 |
| | | Base | | 390.609077 | 5,953,272.95 | 731.000000 | 11,141,171.00 | 5,187,898.05 | 0.28 |
| 22822V101 | CROWN CASTLE INC REIT USD.01 | | | | | | | | |
| | | Local | 26,319.000 | 85.704607 | 2,255,659.55 | 91.500000 | 2,408,188.50 | 152,528.95 | 0.06 |
| | | Base | | 85.704607 | 2,255,659.55 | 91.500000 | 2,408,188.50 | 152,528.95 | 0.06 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 8,358.000 | 82.094878 | 686,148.99 | 646.630000 | 5,404,533.54 | 4,718,384.55 | 0.14 |
| | | Base | | 82.094878 | 686,148.99 | 646.630000 | 5,404,533.54 | 4,718,384.55 | 0.14 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,291.000 | 34.139395 | 556,164.88 | 147.090000 | 2,396,243.19 | 1,840,078.31 | 0.06 |
| | | Base | | 34.139395 | 556,164.88 | 147.090000 | 2,396,243.19 | 1,840,078.31 | 0.06 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | | |
| | | Local | 12,559.000 | 61.619942 | 773,884.85 | 142.870000 | 1,794,304.33 | 1,020,419.48 | 0.05 |
| | | Base | | 61.619942 | 773,884.85 | 142.870000 | 1,794,304.33 | 1,020,419.48 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,040.000 | 69.217071 | 2,633,017.38 | 182.670000 | 6,948,766.80 | 4,315,749.42 | 0.17 |
| | | Base | | 69.217071 | 2,633,017.38 | 182.670000 | 6,948,766.80 | 4,315,749.42 | 0.17 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 6,966.000 | 45.836876 | 319,299.68 | 203.910000 | 1,420,437.06 | 1,101,137.38 | 0.04 |
| | | Base | | 45.836876 | 319,299.68 | 203.910000 | 1,420,437.06 | 1,101,137.38 | 0.04 |
| 23804L103 | DATADOG INC CLASS A COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 19,854.000 | 144.200447 | 2,862,955.68 | 247.350000 | 4,910,886.90 | 2,047,931.22 | 0.12 |
| | | Base | | 144.200447 | 2,862,955.68 | 247.350000 | 4,910,886.90 | 2,047,931.22 | 0.12 |
| 23918K108 | DAVITA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 2,021.000 | 43.135473 | 87,176.79 | 194.360000 | 392,801.56 | 305,624.77 | 0.01 |
| | | Base | | 43.135473 | 87,176.79 | 194.360000 | 392,801.56 | 305,624.77 | 0.01 |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,585.000 | 150.749183 | 1,294,181.74 | 113.850000 | 977,402.25 | -316,779.49 | 0.02 |
| | | Base | | 150.749183 | 1,294,181.74 | 113.850000 | 977,402.25 | -316,779.49 | 0.02 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,247.000 | 89.947181 | 1,371,424.67 | 542.180000 | 8,266,618.46 | 6,895,193.79 | 0.21 |
| | | Base | | 89.947181 | 1,371,424.67 | 542.180000 | 8,266,618.46 | 6,895,193.79 | 0.21 |
| 24703L202 | DELL TECHNOLOGIES C COMMON STOCK | | | | | | | | |
| | | Local | 17,971.000 | 119.933202 | 2,155,319.57 | 420.910000 | 7,564,173.61 | 5,408,854.04 | 0.19 |
| | | Base | | 119.933202 | 2,155,319.57 | 420.910000 | 7,564,173.61 | 5,408,854.04 | 0.19 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 39,263.000 | 26.859093 | 1,054,568.55 | 82.480000 | 3,238,412.24 | 2,183,843.69 | 0.08 |
| | | Base | | 26.859093 | 1,054,568.55 | 82.480000 | 3,238,412.24 | 2,183,843.69 | 0.08 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 69,616.000 | 34.136532 | 2,376,448.82 | 44.490000 | 3,097,215.84 | 720,767.02 | 0.08 |
| | | Base | | 34.136532 | 2,376,448.82 | 44.490000 | 3,097,215.84 | 720,767.02 | 0.08 |
| 252131107 | DEXCOM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,271.000 | 100.331830 | 2,334,822.01 | 73.740000 | 1,716,003.54 | -618,818.47 | 0.04 |
| | | Base | | 100.331830 | 2,334,822.01 | 73.740000 | 1,716,003.54 | -618,818.47 | 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 |
|---|---|---|---|---|---|---|---|---|
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 11,734.000 | Local | 116.861321 | 1,371,250.74 | 191.480000 | 2,246,826.32 | 875,575.58 | 0.06 |
| | | Base | 116.861321 | 1,371,250.74 | 191.480000 | 2,246,826.32 | 875,575.58 | 0.06 |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | |
| | 19,529.000 | Local | 115.477651 | 2,255,163.04 | 190.000000 | 3,710,510.00 | 1,455,346.96 | 0.09 |
| | | Base | 115.477651 | 2,255,163.04 | 190.000000 | 3,710,510.00 | 1,455,346.96 | 0.09 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | |
| | 153,716.000 | Local | 59.623987 | 9,165,160.77 | 101.830000 | 15,652,900.28 | 6,487,739.51 | 0.39 |
| | | Base | 59.623987 | 9,165,160.77 | 101.830000 | 15,652,900.28 | 6,487,739.51 | 0.39 |
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | |
| | 13,308.000 | Local | 70.491942 | 938,106.76 | 110.610000 | 1,471,997.88 | 533,891.12 | 0.04 |
| | | Base | 70.491942 | 938,106.76 | 110.610000 | 1,471,997.88 | 533,891.12 | 0.04 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | |
| | 11,180.000 | Local | 58.988594 | 659,492.48 | 116.440000 | 1,301,799.20 | 642,306.72 | 0.03 |
| | | Base | 58.988594 | 659,492.48 | 116.440000 | 1,301,799.20 | 642,306.72 | 0.03 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | |
| | 51,677.000 | Local | 54.890976 | 2,836,600.97 | 66.940000 | 3,459,258.38 | 622,657.41 | 0.09 |
| | | Base | 54.890976 | 2,836,600.97 | 66.940000 | 3,459,258.38 | 622,657.41 | 0.09 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | |
| | 1,879.000 | Local | 379.041426 | 712,218.84 | 310.580000 | 583,579.82 | -128,639.02 | 0.01 |
| | | Base | 379.041426 | 712,218.84 | 310.580000 | 583,579.82 | -128,639.02 | 0.01 |
| 25809K105 | DOORDASH INC A COMMON STOCK USD.00001 | | | | | | | |
| | 22,605.000 | Local | 187.549452 | 4,239,555.36 | 159.290000 | 3,600,750.45 | -638,804.91 | 0.09 |
| | | Base | 187.549452 | 4,239,555.36 | 159.290000 | 3,600,750.45 | -638,804.91 | 0.09 |
| 260003108 | DOVER CORP COMMON STOCK USD1.0 | | | | | | | |
| | 8,155.000 | Local | 48.113288 | 392,363.86 | 211.360000 | 1,723,640.80 | 1,331,276.94 | 0.04 |
| | | Base | 48.113288 | 392,363.86 | 211.360000 | 1,723,640.80 | 1,331,276.94 | 0.04 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | | | | | | |
| | 43,377.000 | Local | 37.876088 | 1,642,951.06 | 33.750000 | 1,463,973.75 | -178,977.31 | 0.04 |
| | | Base | 37.876088 | 1,642,951.06 | 33.750000 | 1,463,973.75 | -178,977.31 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,023.000 | 64.777610 | 3,046,037.54 | 122.730000 | 5,771,132.79 | 2,725,095.25 | 0.15 |
| | | Base | | 64.777610 | 3,046,037.54 | 122.730000 | 5,771,132.79 | 2,725,095.25 | 0.15 |
| 26614N102 | DUPONT DE NEMOURS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,749.000 | 22.019449 | 544,959.34 | 48.420000 | 1,198,346.58 | 653,387.24 | 0.03 |
| | | Base | | 22.019449 | 544,959.34 | 48.420000 | 1,198,346.58 | 653,387.24 | 0.03 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,813.000 | 51.068566 | 1,675,712.84 | 133.380000 | 4,376,597.94 | 2,700,885.10 | 0.11 |
| | | Base | | 51.068566 | 1,675,712.84 | 133.380000 | 4,376,597.94 | 2,700,885.10 | 0.11 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | | |
| | | Local | 37,738.000 | 40.646256 | 1,533,908.40 | 54.930000 | 2,072,948.34 | 539,039.94 | 0.05 |
| | | Base | | 40.646256 | 1,533,908.40 | 54.930000 | 2,072,948.34 | 539,039.94 | 0.05 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,334.000 | 19.945984 | 545,203.52 | 109.270000 | 2,986,786.18 | 2,441,582.66 | 0.08 |
| | | Base | | 19.945984 | 545,203.52 | 109.270000 | 2,986,786.18 | 2,441,582.66 | 0.08 |
| 278768106 | ECHOSTAR CORP A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,137.000 | 111.613200 | 908,196.61 | 129.190000 | 1,051,219.03 | 143,022.42 | 0.03 |
| | | Base | | 111.613200 | 908,196.61 | 129.190000 | 1,051,219.03 | 143,022.42 | 0.03 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,415.000 | 76.088404 | 1,172,902.74 | 256.000000 | 3,946,240.00 | 2,773,337.26 | 0.10 |
| | | Base | | 76.088404 | 1,172,902.74 | 256.000000 | 3,946,240.00 | 2,773,337.26 | 0.10 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | | | | | | | |
| | | Local | 23,268.000 | 53.762564 | 1,250,947.33 | 69.940000 | 1,627,363.92 | 376,416.59 | 0.04 |
| | | Base | | 53.762564 | 1,250,947.33 | 69.940000 | 1,627,363.92 | 376,416.59 | 0.04 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,081.000 | 27.345221 | 959,297.69 | 86.470000 | 3,033,454.07 | 2,074,156.38 | 0.08 |
| | | Base | | 27.345221 | 959,297.69 | 86.470000 | 3,033,454.07 | 2,074,156.38 | 0.08 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,616.000 | 49.675643 | 676,383.55 | 201.720000 | 2,746,619.52 | 2,070,235.97 | 0.07 |
| | | Base | | 49.675643 | 676,383.55 | 201.720000 | 2,746,619.52 | 2,070,235.97 | 0.07 |



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|---|---|---|---|---|---|---|---|---|
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 2,706.000 | Local | 658.088969 | 1,780,788.75 | 826.820000 | 2,237,374.92 | 456,586.17 | 0.06 |
| | | Base | 658.088969 | 1,780,788.75 | 826.820000 | 2,237,374.92 | 456,586.17 | 0.06 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | |
| | 33,977.000 | Local | 45.391967 | 1,542,282.85 | 143.820000 | 4,886,572.14 | 3,344,289.29 | 0.12 |
| | | Base | 45.391967 | 1,542,282.85 | 143.820000 | 4,886,572.14 | 3,344,289.29 | 0.12 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 27,345.000 | Local | 38.820377 | 1,061,543.22 | 109.050000 | 2,981,972.25 | 1,920,429.03 | 0.07 |
| | | Base | 38.820377 | 1,061,543.22 | 109.050000 | 2,981,972.25 | 1,920,429.03 | 0.07 |
| 29414B104 | EPAM SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 3,341.000 | Local | 629.209392 | 2,102,188.58 | 102.460000 | 342,318.86 | -1,759,869.72 | 0.01 |
| | | Base | 629.209392 | 2,102,188.58 | 102.460000 | 342,318.86 | -1,759,869.72 | 0.01 |
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | |
| | 7,279.000 | Local | 124.628298 | 907,169.38 | 165.790000 | 1,206,785.41 | 299,616.03 | 0.03 |
| | | Base | 124.628298 | 907,169.38 | 165.790000 | 1,206,785.41 | 299,616.03 | 0.03 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | |
| | 5,939.000 | Local | 393.232216 | 2,335,406.13 | 1,068.040000 | 6,343,089.56 | 4,007,683.43 | 0.16 |
| | | Base | 393.232216 | 2,335,406.13 | 1,068.040000 | 6,343,089.56 | 4,007,683.43 | 0.16 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | |
| | 20,802.000 | Local | 50.311064 | 1,046,570.76 | 65.450000 | 1,361,490.90 | 314,920.14 | 0.03 |
| | | Base | 50.311064 | 1,046,570.76 | 65.450000 | 1,361,490.90 | 314,920.14 | 0.03 |
| 29530P102 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | | | | | | | |
| | 1,537.000 | Local | 533.851165 | 820,529.24 | 213.070000 | 327,488.59 | -493,040.65 | 0.01 |
| | | Base | 533.851165 | 820,529.24 | 213.070000 | 327,488.59 | -493,040.65 | 0.01 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | |
| | 3,895.000 | Local | 197.449232 | 769,064.76 | 272.640000 | 1,061,932.80 | 292,868.04 | 0.03 |
| | | Base | 197.449232 | 769,064.76 | 272.640000 | 1,061,932.80 | 292,868.04 | 0.03 |
| 30034W106 | EVERGY INC COMMON STOCK | | | | | | | |
| | 13,922.000 | Local | 55.456899 | 772,070.95 | 82.040000 | 1,142,160.88 | 370,089.93 | 0.03 |
| | | Base | 55.456899 | 772,070.95 | 82.040000 | 1,142,160.88 | 370,089.93 | 0.03 |



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|---|---|---|---|---|---|---|---|---|---|
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 22,698.000 | 44.637602 | 1,013,184.28 | 68.270000 | 1,549,592.46 | 536,408.18 | 0.04 |
| | | Base | | 44.637602 | 1,013,184.28 | 68.270000 | 1,549,592.46 | 536,408.18 | 0.04 |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | | |
| | | Local | 61,837.000 | 31.257952 | 1,932,898.00 | 45.640000 | 2,822,240.68 | 889,342.68 | 0.07 |
| | | Base | | 31.257952 | 1,932,898.00 | 45.640000 | 2,822,240.68 | 889,342.68 | 0.07 |
| 30212P303 | EXPEDIA GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,078.000 | 86.117679 | 609,540.93 | 225.790000 | 1,598,141.62 | 988,600.69 | 0.04 |
| | | Base | | 86.117679 | 609,540.93 | 225.790000 | 1,598,141.62 | 988,600.69 | 0.04 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,105.000 | 51.841508 | 420,175.42 | 157.990000 | 1,280,508.95 | 860,333.53 | 0.03 |
| | | Base | | 51.841508 | 420,175.42 | 157.990000 | 1,280,508.95 | 860,333.53 | 0.03 |
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 12,826.000 | 109.750537 | 1,407,660.39 | 144.310000 | 1,850,920.06 | 443,259.67 | 0.05 |
| | | Base | | 109.750537 | 1,407,660.39 | 144.310000 | 1,850,920.06 | 443,259.67 | 0.05 |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | | |
| | | Local | 252,918.000 | 60.817989 | 15,381,964.20 | 145.260000 | 36,738,868.68 | 21,356,904.48 | 0.92 |
| | | Base | | 60.817989 | 15,381,964.20 | 145.260000 | 36,738,868.68 | 21,356,904.48 | 0.92 |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | | | | | | | |
| | | Local | 132,291.000 | 132.748281 | 17,561,402.87 | 632.510000 | 83,675,380.41 | 66,113,977.54 | 2.10 |
| | | Base | | 132.748281 | 17,561,402.87 | 632.510000 | 83,675,380.41 | 66,113,977.54 | 2.10 |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,243.000 | 476.070838 | 1,067,826.89 | 245.470000 | 550,589.21 | -517,237.68 | 0.01 |
| | | Base | | 476.070838 | 1,067,826.89 | 245.470000 | 550,589.21 | -517,237.68 | 0.01 |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,434.000 | 707.758194 | 1,014,925.25 | 1,250.590000 | 1,793,346.06 | 778,420.81 | 0.05 |
| | | Base | | 707.758194 | 1,014,925.25 | 1,250.590000 | 1,793,346.06 | 778,420.81 | 0.05 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,411.000 | 10.749982 | 746,166.98 | 44.200000 | 3,067,966.20 | 2,321,799.22 | 0.08 |
| | | Base | | 10.749982 | 746,166.98 | 44.200000 | 3,067,966.20 | 2,321,799.22 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 313745101 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | | |
| | | Local | 4,752.000 | 136.574114 | 649,000.19 | 119.630000 | 568,481.76 | -80,518.43 | 0.01 |
| | | Base | | 136.574114 | 649,000.19 | 119.630000 | 568,481.76 | -80,518.43 | 0.01 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 13,081.000 | 101.119732 | 1,322,747.21 | 411.750000 | 5,386,101.75 | 4,063,354.54 | 0.14 |
| | | Base | | 101.119732 | 1,322,747.21 | 411.750000 | 5,386,101.75 | 4,063,354.54 | 0.14 |
| 315616102 | F5 INC COMMON STOCK | | | | | | | | |
| | | Local | 3,420.000 | 134.071392 | 458,524.16 | 383.450000 | 1,311,399.00 | 852,874.84 | 0.03 |
| | | Base | | 134.071392 | 458,524.16 | 383.450000 | 1,311,399.00 | 852,874.84 | 0.03 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,332.000 | 86.479574 | 2,709,578.02 | 42.990000 | 1,346,962.68 | -1,362,615.34 | 0.03 |
| | | Base | | 86.479574 | 2,709,578.02 | 42.990000 | 1,346,962.68 | -1,362,615.34 | 0.03 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 54,423.000 | 32.120934 | 1,748,117.57 | 49.930000 | 2,717,340.39 | 969,222.82 | 0.07 |
| | | Base | | 32.120934 | 1,748,117.57 | 49.930000 | 2,717,340.39 | 969,222.82 | 0.07 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 6,508.000 | 159.383288 | 1,037,266.44 | 306.790000 | 1,996,589.32 | 959,322.88 | 0.05 |
| | | Base | | 159.383288 | 1,037,266.44 | 306.790000 | 1,996,589.32 | 959,322.88 | 0.05 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,533.000 | 58.083051 | 1,889,615.91 | 56.560000 | 1,840,066.48 | -49,549.43 | 0.05 |
| | | Base | | 58.083051 | 1,889,615.91 | 56.560000 | 1,840,066.48 | -49,549.43 | 0.05 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 31,442.000 | 43.467617 | 1,366,708.80 | 46.390000 | 1,458,594.38 | 91,885.58 | 0.04 |
| | | Base | | 43.467617 | 1,366,708.80 | 46.390000 | 1,458,594.38 | 91,885.58 | 0.04 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 237,522.000 | 12.117351 | 2,878,137.51 | 17.440000 | 4,142,383.68 | 1,264,246.17 | 0.10 |
| | | Base | | 12.117351 | 2,878,137.51 | 17.440000 | 4,142,383.68 | 1,264,246.17 | 0.10 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 38,222.000 | 22.834808 | 872,792.04 | 137.970000 | 5,273,489.34 | 4,400,697.30 | 0.13 |
| | | Base | | 22.834808 | 872,792.04 | 137.970000 | 5,273,489.34 | 4,400,697.30 | 0.13 |



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|---|---|---|---|---|---|---|---|---|---|
| 34959J108 | FORTIVE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,950.000 | 23.228592 | 440,181.81 | 58.320000 | 1,105,164.00 | 664,982.19 | 0.03 |
| | | Base | | 23.228592 | 440,181.81 | 58.320000 | 1,105,164.00 | 664,982.19 | 0.03 |
| 35137L105 | FOX CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,133.000 | 40.218146 | 487,966.77 | 63.920000 | 775,541.36 | 287,574.59 | 0.02 |
| | | Base | | 40.218146 | 487,966.77 | 63.920000 | 775,541.36 | 287,574.59 | 0.02 |
| 35137L204 | FOX CORP CLASS B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,565.000 | 42.756474 | 366,209.20 | 57.390000 | 491,545.35 | 125,336.15 | 0.01 |
| | | Base | | 42.756474 | 366,209.20 | 57.390000 | 491,545.35 | 125,336.15 | 0.01 |
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 18,582.000 | 25.496833 | 473,782.15 | 31.020000 | 576,413.64 | 102,631.49 | 0.01 |
| | | Base | | 25.496833 | 473,782.15 | 31.020000 | 576,413.64 | 102,631.49 | 0.01 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 86,930.000 | 24.898157 | 2,164,396.81 | 65.710000 | 5,712,170.30 | 3,547,773.49 | 0.14 |
| | | Base | | 24.898157 | 2,164,396.81 | 65.710000 | 5,712,170.30 | 3,547,773.49 | 0.14 |
| 36266G107 | GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,567.000 | 140.795955 | 3,881,322.09 | 62.340000 | 1,718,526.78 | -2,162,795.31 | 0.04 |
| | | Base | | 140.795955 | 3,881,322.09 | 62.340000 | 1,718,526.78 | -2,162,795.31 | 0.04 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,540.000 | 113.489539 | 1,763,627.43 | 201.110000 | 3,125,249.40 | 1,361,621.97 | 0.08 |
| | | Base | | 113.489539 | 1,763,627.43 | 201.110000 | 3,125,249.40 | 1,361,621.97 | 0.08 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 4,261.000 | 130.022762 | 554,026.99 | 162.200000 | 691,134.20 | 137,107.21 | 0.02 |
| | | Base | | 130.022762 | 554,026.99 | 162.200000 | 691,134.20 | 137,107.21 | 0.02 |
| 36828A101 | GE VERNOVA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,295.000 | 144.997811 | 2,362,739.33 | 968.320000 | 15,778,774.40 | 13,416,035.07 | 0.40 |
| | | Base | | 144.997811 | 2,362,739.33 | 968.320000 | 15,778,774.40 | 13,416,035.07 | 0.40 |
| 368736104 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,547.000 | 295.178325 | 1,046,997.52 | 277.910000 | 985,746.77 | -61,250.75 | 0.02 |
| | | Base | | 295.178325 | 1,046,997.52 | 277.910000 | 985,746.77 | -61,250.75 | 0.02 |



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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,344.000 | 110.337886 | 1,693,024.53 | 346.820000 | 5,321,606.08 | 3,628,581.55 | 0.13 |
| | | Base | | 110.337886 | 1,693,024.53 | 346.820000 | 5,321,606.08 | 3,628,581.55 | 0.13 |
| 369604301 | GENERAL ELECTRIC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,432.000 | 136.653512 | 8,668,205.60 | 323.760000 | 20,536,744.32 | 11,868,538.72 | 0.52 |
| | | Base | | 136.653512 | 8,668,205.60 | 323.760000 | 20,536,744.32 | 11,868,538.72 | 0.52 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 32,274.000 | 34.642116 | 1,118,039.64 | 33.810000 | 1,091,183.94 | -26,855.70 | 0.03 |
| | | Base | | 34.642116 | 1,118,039.64 | 33.810000 | 1,091,183.94 | -26,855.70 | 0.03 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 54,671.000 | 38.110847 | 2,083,558.09 | 83.240000 | 4,550,814.04 | 2,467,255.95 | 0.11 |
| | | Base | | 38.110847 | 2,083,558.09 | 83.240000 | 4,550,814.04 | 2,467,255.95 | 0.11 |
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 8,417.000 | 53.296151 | 448,593.70 | 98.700000 | 830,757.90 | 382,164.20 | 0.02 |
| | | Base | | 53.296151 | 448,593.70 | 98.700000 | 830,757.90 | 382,164.20 | 0.02 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 75,031.000 | 30.836426 | 2,313,687.86 | 134.430000 | 10,086,417.33 | 7,772,729.47 | 0.25 |
| | | Base | | 30.836426 | 2,313,687.86 | 134.430000 | 10,086,417.33 | 7,772,729.47 | 0.25 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 14,388.000 | 110.096192 | 1,584,064.01 | 75.510000 | 1,086,437.88 | -497,626.13 | 0.03 |
| | | Base | | 110.096192 | 1,584,064.01 | 75.510000 | 1,086,437.88 | -497,626.13 | 0.03 |
| 37959E102 | GLOBE LIFE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 4,813.000 | 34.892445 | 167,937.34 | 153.240000 | 737,544.12 | 569,606.78 | 0.02 |
| | | Base | | 34.892445 | 167,937.34 | 153.240000 | 737,544.12 | 569,606.78 | 0.02 |
| 380237107 | GODADDY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,170.000 | 140.350563 | 1,146,664.10 | 85.830000 | 701,231.10 | -445,433.00 | 0.02 |
| | | Base | | 140.350563 | 1,146,664.10 | 85.830000 | 701,231.10 | -445,433.00 | 0.02 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,131.000 | 153.772800 | 2,788,054.63 | 1,025.560000 | 18,594,428.36 | 15,806,373.73 | 0.47 |
| | | Base | | 153.772800 | 2,788,054.63 | 1,025.560000 | 18,594,428.36 | 15,806,373.73 | 0.47 |



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|---|---|---|---|---|---|---|---|---|---|
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 2,646.000 | 186.725642 | 494,076.05 | 1,234.240000 | 3,265,799.04 | 2,771,722.99 | 0.08 |
| | | Base | | 186.725642 | 494,076.05 | 1,234.240000 | 3,265,799.04 | 2,771,722.99 | 0.08 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,465.000 | 91.459833 | 865,667.32 | 378.540000 | 3,582,881.10 | 2,717,213.78 | 0.09 |
| | | Base | | 91.459833 | 865,667.32 | 378.540000 | 3,582,881.10 | 2,717,213.78 | 0.09 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 55,525.000 | 19.485912 | 1,081,955.26 | 27.040000 | 1,501,396.00 | 419,440.74 | 0.04 |
| | | Base | | 19.485912 | 1,081,955.26 | 27.040000 | 1,501,396.00 | 419,440.74 | 0.04 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 50,646.000 | 31.064063 | 1,573,270.54 | 38.850000 | 1,967,597.10 | 394,326.56 | 0.05 |
| | | Base | | 31.064063 | 1,573,270.54 | 38.850000 | 1,967,597.10 | 394,326.56 | 0.05 |
| 416515104 | HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,868.000 | 46.550307 | 785,210.58 | 127.130000 | 2,144,428.84 | 1,359,218.26 | 0.05 |
| | | Base | | 46.550307 | 785,210.58 | 127.130000 | 2,144,428.84 | 1,359,218.26 | 0.05 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 8,063.000 | 48.067200 | 387,565.83 | 86.170000 | 694,788.71 | 307,222.88 | 0.02 |
| | | Base | | 48.067200 | 387,565.83 | 86.170000 | 694,788.71 | 307,222.88 | 0.02 |
| 42250P103 | HEALTHPEAK PROPERTIES INC REIT USD1.0 | | | | | | | | |
| | | Local | 42,068.000 | 29.992635 | 1,261,730.19 | 19.150000 | 805,602.20 | -456,127.99 | 0.02 |
| | | Base | | 29.992635 | 1,261,730.19 | 19.150000 | 805,602.20 | -456,127.99 | 0.02 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,366.000 | 131.346979 | 573,460.91 | 136.320000 | 595,173.12 | 21,712.21 | 0.01 |
| | | Base | | 131.346979 | 573,460.91 | 136.320000 | 595,173.12 | 21,712.21 | 0.01 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 8,961.000 | 80.793791 | 723,993.16 | 194.030000 | 1,738,702.83 | 1,014,709.67 | 0.04 |
| | | Base | | 80.793791 | 723,993.16 | 194.030000 | 1,738,702.83 | 1,014,709.67 | 0.04 |
| 42824C109 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 80,331.000 | 11.726285 | 941,984.18 | 43.040000 | 3,457,446.24 | 2,515,462.06 | 0.09 |
| | | Base | | 11.726285 | 941,984.18 | 43.040000 | 3,457,446.24 | 2,515,462.06 | 0.09 |



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|---|---|---|---|---|---|---|---|---|---|
| 43300A203 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,871.000 | 76.347898 | 1,059,021.70 | 327.660000 | 4,544,971.86 | 3,485,950.16 | 0.11 |
| | | Base | | 76.347898 | 1,059,021.70 | 327.660000 | 4,544,971.86 | 3,485,950.16 | 0.11 |
| 436CVR021 | CONTRA HOLOGIC INCORPO COMMON STOCK | | | | | | | | |
| | | Local | 13,458.000 | 0.010000 | 134.58 | 0.010000 | 134.58 | 0.00 | 0.00 |
| | | Base | | 0.010000 | 134.58 | 0.010000 | 134.58 | 0.00 | 0.00 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 60,218.000 | 76.789998 | 4,624,140.12 | 317.140000 | 19,097,536.52 | 14,473,396.40 | 0.48 |
| | | Base | | 76.789998 | 4,624,140.12 | 317.140000 | 19,097,536.52 | 14,473,396.40 | 0.48 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 38,379.000 | 61.076968 | 2,344,072.96 | 237.860000 | 9,128,828.94 | 6,784,755.98 | 0.23 |
| | | Base | | 61.076968 | 2,344,072.96 | 237.860000 | 9,128,828.94 | 6,784,755.98 | 0.23 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | | |
| | | Local | 17,641.000 | 18.897934 | 333,378.46 | 23.230000 | 409,800.43 | 76,421.97 | 0.01 |
| | | Base | | 18.897934 | 333,378.46 | 23.230000 | 409,800.43 | 76,421.97 | 0.01 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 38,642.000 | 18.293405 | 706,893.75 | 22.980000 | 887,993.16 | 181,099.41 | 0.02 |
| | | Base | | 18.293405 | 706,893.75 | 22.980000 | 887,993.16 | 181,099.41 | 0.02 |
| 443201108 | HOWMET AEROSPACE INC COMMON STOCK | | | | | | | | |
| | | Local | 24,253.000 | 37.567599 | 911,126.98 | 258.250000 | 6,263,337.25 | 5,352,210.27 | 0.16 |
| | | Base | | 37.567599 | 911,126.98 | 258.250000 | 6,263,337.25 | 5,352,210.27 | 0.16 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,216.000 | 285.907889 | 919,479.77 | 473.610000 | 1,523,129.76 | 603,649.99 | 0.04 |
| | | Base | | 285.907889 | 919,479.77 | 473.610000 | 1,523,129.76 | 603,649.99 | 0.04 |
| 444859102 | HUMANA INC COMMON STOCK USD.1666666 | | | | | | | | |
| | | Local | 7,289.000 | 110.355677 | 804,382.53 | 305.420000 | 2,226,206.38 | 1,421,823.85 | 0.06 |
| | | Base | | 110.355677 | 804,382.53 | 305.420000 | 2,226,206.38 | 1,421,823.85 | 0.06 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,518.000 | 92.835981 | 419,432.96 | 276.430000 | 1,248,910.74 | 829,477.78 | 0.03 |
| | | Base | | 92.835981 | 419,432.96 | 276.430000 | 1,248,910.74 | 829,477.78 | 0.03 |



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|---|---|---|---|---|---|---|---|---|---|
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 122,790.000 | 14.027545 | 1,722,442.31 | 16.360000 | 2,008,844.40 | 286,402.09 | 0.05 |
| | | Base | | 14.027545 | 1,722,442.31 | 16.360000 | 2,008,844.40 | 286,402.09 | 0.05 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,373.000 | 225.140603 | 534,258.65 | 308.170000 | 731,287.41 | 197,028.76 | 0.02 |
| | | Base | | 225.140603 | 534,258.65 | 308.170000 | 731,287.41 | 197,028.76 | 0.02 |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,524.000 | 163.737436 | 740,748.16 | 210.830000 | 953,794.92 | 213,046.76 | 0.02 |
| | | Base | | 163.737436 | 740,748.16 | 210.830000 | 953,794.92 | 213,046.76 | 0.02 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 4,829.000 | 163.612398 | 790,084.27 | 563.530000 | 2,721,286.37 | 1,931,202.10 | 0.07 |
| | | Base | | 163.612398 | 790,084.27 | 563.530000 | 2,721,286.37 | 1,931,202.10 | 0.07 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,864.000 | 65.504569 | 1,039,164.48 | 247.280000 | 3,922,849.92 | 2,883,685.44 | 0.10 |
| | | Base | | 65.504569 | 1,039,164.48 | 247.280000 | 3,922,849.92 | 2,883,685.44 | 0.10 |
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,105.000 | 118.501800 | 1,197,460.69 | 96.740000 | 977,557.70 | -219,902.99 | 0.02 |
| | | Base | | 118.501800 | 1,197,460.69 | 96.740000 | 977,557.70 | -219,902.99 | 0.02 |
| 45687V106 | INGERSOLL RAND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,531.000 | 24.502282 | 527,558.63 | 71.640000 | 1,542,480.84 | 1,014,922.21 | 0.04 |
| | | Base | | 24.502282 | 527,558.63 | 71.640000 | 1,542,480.84 | 1,014,922.21 | 0.04 |
| 45784P101 | INSULET CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,253.000 | 307.407839 | 1,307,405.54 | 144.940000 | 616,429.82 | -690,975.72 | 0.02 |
| | | Base | | 307.407839 | 1,307,405.54 | 144.940000 | 616,429.82 | -690,975.72 | 0.02 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 283,848.000 | 31.702089 | 8,998,574.62 | 114.680000 | 32,551,688.64 | 23,553,114.02 | 0.82 |
| | | Base | | 31.702089 | 8,998,574.62 | 114.680000 | 32,551,688.64 | 23,553,114.02 | 0.82 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,928.000 | 61.083564 | 1,644,858.22 | 86.970000 | 2,341,928.16 | 697,069.94 | 0.06 |
| | | Base | | 61.083564 | 1,644,858.22 | 86.970000 | 2,341,928.16 | 697,069.94 | 0.06 |



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|---|---|---|---|---|---|---|---|---|---|
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,348.000 | 45.355332 | 1,557,864.94 | 147.850000 | 5,078,351.80 | 3,520,486.86 | 0.13 |
| | | Base | | 45.355332 | 1,557,864.94 | 147.850000 | 5,078,351.80 | 3,520,486.86 | 0.13 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 56,522.000 | 130.588365 | 7,381,115.59 | 297.800000 | 16,832,251.60 | 9,451,136.01 | 0.42 |
| | | Base | | 130.588365 | 7,381,115.59 | 297.800000 | 16,832,251.60 | 9,451,136.01 | 0.42 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 15,484.000 | 107.194522 | 1,659,799.98 | 76.050000 | 1,177,558.20 | -482,241.78 | 0.03 |
| | | Base | | 107.194522 | 1,659,799.98 | 76.050000 | 1,177,558.20 | -482,241.78 | 0.03 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 31,939.000 | 38.769710 | 1,238,265.76 | 33.470000 | 1,068,998.33 | -169,267.43 | 0.03 |
| | | Base | | 38.769710 | 1,238,265.76 | 33.470000 | 1,068,998.33 | -169,267.43 | 0.03 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,824.000 | 396.393211 | 6,668,919.39 | 331.530000 | 5,577,660.72 | -1,091,258.67 | 0.14 |
| | | Base | | 396.393211 | 6,668,919.39 | 331.530000 | 5,577,660.72 | -1,091,258.67 | 0.14 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,467.000 | 116.789242 | 2,507,114.65 | 424.640000 | 9,115,746.88 | 6,608,632.23 | 0.23 |
| | | Base | | 116.789242 | 2,507,114.65 | 424.640000 | 9,115,746.88 | 6,608,632.23 | 0.23 |
| 46187W107 | INVITATION HOMES INC REIT USD.01 | | | | | | | | |
| | | Local | 34,122.000 | 35.606622 | 1,214,969.14 | 29.250000 | 998,068.50 | -216,900.64 | 0.03 |
| | | Base | | 35.606622 | 1,214,969.14 | 29.250000 | 998,068.50 | -216,900.64 | 0.03 |
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,250.000 | 119.699854 | 1,226,923.50 | 182.210000 | 1,867,652.50 | 640,729.00 | 0.05 |
| | | Base | | 119.699854 | 1,226,923.50 | 182.210000 | 1,867,652.50 | 640,729.00 | 0.05 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | | |
| | | Local | 17,889.000 | 34.496421 | 617,106.48 | 128.250000 | 2,294,264.25 | 1,677,157.77 | 0.06 |
| | | Base | | 34.496421 | 617,106.48 | 128.250000 | 2,294,264.25 | 1,677,157.77 | 0.06 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 163,140.000 | 73.868885 | 12,050,969.97 | 299.310000 | 48,829,433.40 | 36,778,463.43 | 1.23 |
| | | Base | | 73.868885 | 12,050,969.97 | 299.310000 | 48,829,433.40 | 36,778,463.43 | 1.23 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 466313103 | JABIL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 6,389.000 | 131.103129 | 837,617.89 | 364.560000 | 2,329,173.84 | 1,491,555.95 | 0.06 |
| | | Base | | 131.103129 | 837,617.89 | 364.560000 | 2,329,173.84 | 1,491,555.95 | 0.06 |
| 46982L108 | JACOBS SOLUTIONS INC COMMON STOCK | | | | | | | | |
| | | Local | 7,107.000 | 67.733038 | 481,378.70 | 119.860000 | 851,845.02 | 370,466.32 | 0.02 |
| | | Base | | 67.733038 | 481,378.70 | 119.860000 | 851,845.02 | 370,466.32 | 0.02 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 145,742.000 | 78.494243 | 11,439,908.01 | 225.330000 | 32,840,044.86 | 21,400,136.85 | 0.83 |
| | | Base | | 78.494243 | 11,439,908.01 | 225.330000 | 32,840,044.86 | 21,400,136.85 | 0.83 |
| 482480100 | KLA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,925.000 | 79.712265 | 631,719.70 | 1,921.710000 | 15,229,551.75 | 14,597,832.05 | 0.38 |
| | | Base | | 79.712265 | 631,719.70 | 1,921.710000 | 15,229,551.75 | 14,597,832.05 | 0.38 |
| 48251W104 | KKR + CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,496.000 | 106.426690 | 4,416,281.92 | 95.940000 | 3,981,126.24 | -435,155.68 | 0.10 |
| | | Base | | 106.426690 | 4,416,281.92 | 95.940000 | 3,981,126.24 | -435,155.68 | 0.10 |
| 49177J102 | KENVUE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 115,962.000 | 22.679204 | 2,629,925.82 | 17.280000 | 2,003,823.36 | -626,102.46 | 0.05 |
| | | Base | | 22.679204 | 2,629,925.82 | 17.280000 | 2,003,823.36 | -626,102.46 | 0.05 |
| 49271V100 | KEURIG DR PEPPER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 82,131.000 | 34.679702 | 2,848,278.60 | 30.030000 | 2,466,393.93 | -381,884.67 | 0.06 |
| | | Base | | 34.679702 | 2,848,278.60 | 30.030000 | 2,466,393.93 | -381,884.67 | 0.06 |
| 493267108 | KEYCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 56,706.000 | 14.149811 | 802,379.20 | 21.330000 | 1,209,538.98 | 407,159.78 | 0.03 |
| | | Base | | 14.149811 | 802,379.20 | 21.330000 | 1,209,538.98 | 407,159.78 | 0.03 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,374.000 | 69.577445 | 721,796.41 | 338.330000 | 3,509,835.42 | 2,788,039.01 | 0.09 |
| | | Base | | 69.577445 | 721,796.41 | 338.330000 | 3,509,835.42 | 2,788,039.01 | 0.09 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 20,074.000 | 73.081584 | 1,467,039.72 | 97.600000 | 1,959,222.40 | 492,182.68 | 0.05 |
| | | Base | | 73.081584 | 1,467,039.72 | 97.600000 | 1,959,222.40 | 492,182.68 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 40,789.000 | 22.285397 | 908,999.07 | 24.080000 | 982,199.12 | 73,200.05 | 0.02 |
| | | Base | | 22.285397 | 908,999.07 | 24.080000 | 982,199.12 | 73,200.05 | 0.02 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 118,390.000 | 31.825002 | 3,767,761.99 | 31.080000 | 3,679,561.20 | -88,200.79 | 0.09 |
| | | Base | | 31.825002 | 3,767,761.99 | 31.080000 | 3,679,561.20 | -88,200.79 | 0.09 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,524.000 | 33.611000 | 1,731,773.17 | 24.010000 | 1,237,091.24 | -494,681.93 | 0.03 |
| | | Base | | 33.611000 | 1,731,773.17 | 24.010000 | 1,237,091.24 | -494,681.93 | 0.03 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,208.000 | 19.106223 | 672,691.89 | 62.150000 | 2,188,177.20 | 1,515,485.31 | 0.05 |
| | | Base | | 19.106223 | 672,691.89 | 62.150000 | 2,188,177.20 | 1,515,485.31 | 0.05 |
| 502431109 | L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 11,330.000 | 82.063580 | 929,780.36 | 315.180000 | 3,570,989.40 | 2,641,209.04 | 0.09 |
| | | Base | | 82.063580 | 929,780.36 | 315.180000 | 3,570,989.40 | 2,641,209.04 | 0.09 |
| 504922105 | LABCORP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 5,012.000 | 138.603462 | 694,680.55 | 260.060000 | 1,303,420.72 | 608,740.17 | 0.03 |
| | | Base | | 138.603462 | 694,680.55 | 260.060000 | 1,303,420.72 | 608,740.17 | 0.03 |
| 512807306 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 75,494.000 | 9.047527 | 683,034.02 | 318.180000 | 24,020,680.92 | 23,337,646.90 | 0.60 |
| | | Base | | 9.047527 | 683,034.02 | 318.180000 | 24,020,680.92 | 23,337,646.90 | 0.60 |
| 517834107 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,282.000 | 52.683575 | 963,161.11 | 50.570000 | 924,520.74 | -38,640.37 | 0.02 |
| | | Base | | 52.683575 | 963,161.11 | 50.570000 | 924,520.74 | -38,640.37 | 0.02 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,952.000 | 75.735266 | 1,132,393.70 | 88.950000 | 1,329,980.40 | 197,586.70 | 0.03 |
| | | Base | | 75.735266 | 1,132,393.70 | 88.950000 | 1,329,980.40 | 197,586.70 | 0.03 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 7,736.000 | 86.922195 | 672,430.10 | 127.800000 | 988,660.80 | 316,230.70 | 0.02 |
| | | Base | | 86.922195 | 672,430.10 | 127.800000 | 988,660.80 | 316,230.70 | 0.02 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 526057104 | LENNAR CORP W/D COMMON STOCK USD.1 | | | | | | | |
| | 13,044.000 | Local | 56.392362 | 735,581.97 | 89.780000 | 1,171,090.32 | 435,508.35 | 0.03 |
| | | Base | 56.392362 | 735,581.97 | 89.780000 | 1,171,090.32 | 435,508.35 | 0.03 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 1,929.000 | Local | 594.159492 | 1,146,133.66 | 502.160000 | 968,666.64 | -177,467.02 | 0.02 |
| | | Base | 594.159492 | 1,146,133.66 | 502.160000 | 968,666.64 | -177,467.02 | 0.02 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | |
| | 47,937.000 | Local | 111.694534 | 5,354,300.87 | 1,105.000000 | 52,970,385.00 | 47,616,084.13 | 1.33 |
| | | Base | 111.694534 | 5,354,300.87 | 1,105.000000 | 52,970,385.00 | 47,616,084.13 | 1.33 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | |
| | 9,550.000 | Local | 77.778216 | 742,781.96 | 168.410000 | 1,608,315.50 | 865,533.54 | 0.04 |
| | | Base | 77.778216 | 742,781.96 | 168.410000 | 1,608,315.50 | 865,533.54 | 0.04 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | |
| | 12,246.000 | Local | 119.527459 | 1,463,733.26 | 530.450000 | 6,495,890.70 | 5,032,157.44 | 0.16 |
| | | Base | 119.527459 | 1,463,733.26 | 530.450000 | 6,495,890.70 | 5,032,157.44 | 0.16 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | |
| | 10,221.000 | Local | 33.325635 | 340,621.32 | 103.550000 | 1,058,384.55 | 717,763.23 | 0.03 |
| | | Base | 33.325635 | 340,621.32 | 103.550000 | 1,058,384.55 | 717,763.23 | 0.03 |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | |
| | 33,926.000 | Local | 41.558279 | 1,409,906.19 | 214.360000 | 7,272,377.36 | 5,862,471.17 | 0.18 |
| | | Base | 41.558279 | 1,409,906.19 | 214.360000 | 7,272,377.36 | 5,862,471.17 | 0.18 |
| 550021109 | LULULEMON ATHLETICA INC COMMON STOCK USD.005 | | | | | | | |
| | 6,456.000 | Local | 399.386507 | 2,578,439.29 | 131.180000 | 846,898.08 | -1,731,541.21 | 0.02 |
| | | Base | 399.386507 | 2,578,439.29 | 131.180000 | 846,898.08 | -1,731,541.21 | 0.02 |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 4,322.000 | Local | 782.204854 | 3,380,689.38 | 854.960000 | 3,695,137.12 | 314,447.74 | 0.09 |
| | | Base | 782.204854 | 3,380,689.38 | 854.960000 | 3,695,137.12 | 314,447.74 | 0.09 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | |
| | 9,188.000 | Local | 116.505862 | 1,070,455.86 | 216.110000 | 1,985,618.68 | 915,162.82 | 0.05 |
| | | Base | 116.505862 | 1,070,455.86 | 216.110000 | 1,985,618.68 | 915,162.82 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 552953101 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,600.000 | 32.468745 | 376,637.44 | 43.670000 | 506,572.00 | 129,934.56 | 0.01 |
| | | Base | | 32.468745 | 376,637.44 | 43.670000 | 506,572.00 | 129,934.56 | 0.01 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,443.000 | 194.302593 | 863,286.42 | 631.380000 | 2,805,221.34 | 1,941,934.92 | 0.07 |
| | | Base | | 194.302593 | 863,286.42 | 631.380000 | 2,805,221.34 | 1,941,934.92 | 0.07 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,348.000 | 35.582980 | 1,364,536.11 | 248.770000 | 9,539,831.96 | 8,175,295.85 | 0.24 |
| | | Base | | 35.582980 | 1,364,536.11 | 248.770000 | 9,539,831.96 | 8,175,295.85 | 0.24 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 29,261.000 | 54.721729 | 1,601,212.52 | 159.970000 | 4,680,882.17 | 3,079,669.65 | 0.12 |
| | | Base | | 54.721729 | 1,601,212.52 | 159.970000 | 4,680,882.17 | 3,079,669.65 | 0.12 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,298.000 | 55.418904 | 736,960.58 | 375.600000 | 4,994,728.80 | 4,257,768.22 | 0.13 |
| | | Base | | 55.418904 | 736,960.58 | 375.600000 | 4,994,728.80 | 4,257,768.22 | 0.13 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,649.000 | 167.477471 | 611,125.29 | 581.640000 | 2,122,404.36 | 1,511,279.07 | 0.05 |
| | | Base | | 167.477471 | 611,125.29 | 581.640000 | 2,122,404.36 | 1,511,279.07 | 0.05 |
| 574599106 | MASCO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 12,307.000 | 23.589382 | 290,314.52 | 70.250000 | 864,566.75 | 574,252.23 | 0.02 |
| | | Base | | 23.589382 | 290,314.52 | 70.250000 | 864,566.75 | 574,252.23 | 0.02 |
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 49,261.000 | 77.668453 | 3,826,025.65 | 493.980000 | 24,333,948.78 | 20,507,923.13 | 0.61 |
| | | Base | | 77.668453 | 3,826,025.65 | 493.980000 | 24,333,948.78 | 20,507,923.13 | 0.61 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,338.000 | 33.541975 | 514,466.82 | 47.370000 | 726,561.06 | 212,094.24 | 0.02 |
| | | Base | | 33.541975 | 514,466.82 | 47.370000 | 726,561.06 | 212,094.24 | 0.02 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,062.000 | 77.213847 | 3,324,982.70 | 279.200000 | 12,022,910.40 | 8,697,927.70 | 0.30 |
| | | Base | | 77.213847 | 3,324,982.70 | 279.200000 | 12,022,910.40 | 8,697,927.70 | 0.30 |

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|---|---|---|---|---|---|---|---|---|
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | |
| | 7,411.000 | Local | 83.122288 | 616,019.28 | 742.440000 | 5,502,222.84 | 4,886,203.56 | 0.14 |
| | | Base | 83.122288 | 616,019.28 | 742.440000 | 5,502,222.84 | 4,886,203.56 | 0.14 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | |
| | 150,072.000 | Local | 52.268368 | 7,844,018.56 | 118.720000 | 17,816,547.84 | 9,972,529.28 | 0.45 |
| | | Base | 52.268368 | 7,844,018.56 | 118.720000 | 17,816,547.84 | 9,972,529.28 | 0.45 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | |
| | 33,282.000 | Local | 37.922121 | 1,262,124.02 | 82.690000 | 2,752,088.58 | 1,489,964.56 | 0.07 |
| | | Base | 37.922121 | 1,262,124.02 | 82.690000 | 2,752,088.58 | 1,489,964.56 | 0.07 |
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | |
| | 1,230.000 | Local | 489.549829 | 602,146.29 | 1,180.580000 | 1,452,113.40 | 849,967.11 | 0.04 |
| | | Base | 489.549829 | 602,146.29 | 1,180.580000 | 1,452,113.40 | 849,967.11 | 0.04 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | |
| | 449,071.000 | Local | 77.722371 | 34,902,862.77 | 450.240000 | 202,189,727.04 | 167,286,864.27 | 5.08 |
| | | Base | 77.722371 | 34,902,862.77 | 450.240000 | 202,189,727.04 | 167,286,864.27 | 5.08 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | |
| | 32,713.000 | Local | 31.951001 | 1,045,213.09 | 94.650000 | 3,096,285.45 | 2,051,072.36 | 0.08 |
| | | Base | 31.951001 | 1,045,213.09 | 94.650000 | 3,096,285.45 | 2,051,072.36 | 0.08 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | |
| | 68,037.000 | Local | 31.559777 | 2,147,232.53 | 971.000000 | 66,063,927.00 | 63,916,694.47 | 1.66 |
| | | Base | 31.559777 | 2,147,232.53 | 971.000000 | 66,063,927.00 | 63,916,694.47 | 1.66 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | |
| | 7,068.000 | Local | 101.236336 | 715,538.42 | 129.070000 | 912,266.76 | 196,728.34 | 0.02 |
| | | Base | 101.236336 | 715,538.42 | 129.070000 | 912,266.76 | 196,728.34 | 0.02 |
| 60770K107 | MODERNA INC COMMON STOCK USD.0001 | | | | | | | |
| | 21,023.000 | Local | 283.512926 | 5,960,292.25 | 47.190000 | 992,075.37 | -4,968,216.88 | 0.02 |
| | | Base | 283.512926 | 5,960,292.25 | 47.190000 | 992,075.37 | -4,968,216.88 | 0.02 |
| 60871R209 | MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 | | | | | | | |
| | 10,242.000 | Local | 51.907929 | 531,641.01 | 39.530000 | 404,866.26 | -126,774.75 | 0.01 |
| | | Base | 51.907929 | 531,641.01 | 39.530000 | 404,866.26 | -126,774.75 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | | |
| | | Local | 77,506.000 | 22.751668 | 1,763,390.77 | 61.170000 | 4,741,042.02 | 2,977,651.25 | 0.12 |
| | | Base | | 22.751668 | 1,763,390.77 | 61.170000 | 4,741,042.02 | 2,977,651.25 | 0.12 |
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 2,944.000 | 399.082055 | 1,174,897.57 | 1,566.210000 | 4,610,922.24 | 3,436,024.67 | 0.12 |
| | | Base | | 399.082055 | 1,174,897.57 | 1,566.210000 | 4,610,922.24 | 3,436,024.67 | 0.12 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 43,141.000 | 19.678100 | 848,932.90 | 88.080000 | 3,799,859.28 | 2,950,926.38 | 0.10 |
| | | Base | | 19.678100 | 848,932.90 | 88.080000 | 3,799,859.28 | 2,950,926.38 | 0.10 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,275.000 | 76.003655 | 704,933.90 | 453.250000 | 4,203,893.75 | 3,498,959.85 | 0.11 |
| | | Base | | 76.003655 | 704,933.90 | 453.250000 | 4,203,893.75 | 3,498,959.85 | 0.11 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,777.000 | 42.190472 | 3,070,495.96 | 208.000000 | 15,137,616.00 | 12,067,120.04 | 0.38 |
| | | Base | | 42.190472 | 3,070,495.96 | 208.000000 | 15,137,616.00 | 12,067,120.04 | 0.38 |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,196.000 | 46.039083 | 883,766.24 | 23.900000 | 458,784.40 | -424,981.84 | 0.01 |
| | | Base | | 46.039083 | 883,766.24 | 23.900000 | 458,784.40 | -424,981.84 | 0.01 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,021.000 | 100.460062 | 1,006,710.28 | 403.280000 | 4,041,268.88 | 3,034,558.60 | 0.10 |
| | | Base | | 100.460062 | 1,006,710.28 | 403.280000 | 4,041,268.88 | 3,034,558.60 | 0.10 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,839.000 | 37.634782 | 483,192.96 | 134.080000 | 1,721,453.12 | 1,238,260.16 | 0.04 |
| | | Base | | 37.634782 | 483,192.96 | 134.080000 | 1,721,453.12 | 1,238,260.16 | 0.04 |
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 169.000 | 3,896.213373 | 658,460.06 | 6,104.800000 | 1,031,711.20 | 373,251.14 | 0.03 |
| | | Base | | 3,896.213373 | 658,460.06 | 6,104.800000 | 1,031,711.20 | 373,251.14 | 0.03 |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,162.000 | 31.580599 | 857,792.23 | 92.520000 | 2,513,028.24 | 1,655,236.01 | 0.06 |
| | | Base | | 31.580599 | 857,792.23 | 92.520000 | 2,513,028.24 | 1,655,236.01 | 0.06 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,974.000 | 39.361585 | 471,315.62 | 174.290000 | 2,086,948.46 | 1,615,632.84 | 0.05 |
| | | Base | | 39.361585 | 471,315.62 | 174.290000 | 2,086,948.46 | 1,615,632.84 | 0.05 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 255,246.000 | 78.594978 | 20,061,053.66 | 86.020000 | 21,956,260.92 | 1,895,207.26 | 0.55 |
| | | Base | | 78.594978 | 20,061,053.66 | 86.020000 | 21,956,260.92 | 1,895,207.26 | 0.55 |
| 651639106 | NEWMONT CORP COMMON STOCK USD1.6 | | | | | | | | |
| | | Local | 65,990.000 | 38.636594 | 2,549,628.82 | 109.810000 | 7,246,361.90 | 4,696,733.08 | 0.18 |
| | | Base | | 38.636594 | 2,549,628.82 | 109.810000 | 7,246,361.90 | 4,696,733.08 | 0.18 |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,391.000 | 13.043758 | 292,062.79 | 26.100000 | 584,405.10 | 292,342.31 | 0.01 |
| | | Base | | 13.043758 | 292,062.79 | 26.100000 | 584,405.10 | 292,342.31 | 0.01 |
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | | | | | | | | |
| | | Local | 7,388.000 | 15.676808 | 115,820.26 | 29.820000 | 220,310.16 | 104,489.90 | 0.01 |
| | | Base | | 15.676808 | 115,820.26 | 29.820000 | 220,310.16 | 104,489.90 | 0.01 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 125,943.000 | 31.368326 | 3,950,621.05 | 87.010000 | 10,958,300.43 | 7,007,679.38 | 0.28 |
| | | Base | | 31.368326 | 3,950,621.05 | 87.010000 | 10,958,300.43 | 7,007,679.38 | 0.28 |
| 654106103 | NIKE INC CL B COMMON STOCK | | | | | | | | |
| | | Local | 72,058.000 | 31.054910 | 2,237,754.70 | 46.230000 | 3,331,241.34 | 1,093,486.64 | 0.08 |
| | | Base | | 31.054910 | 2,237,754.70 | 46.230000 | 3,331,241.34 | 1,093,486.64 | 0.08 |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,941.000 | 17.902436 | 518,114.39 | 46.220000 | 1,337,653.02 | 819,538.63 | 0.03 |
| | | Base | | 17.902436 | 518,114.39 | 46.220000 | 1,337,653.02 | 819,538.63 | 0.03 |
| 655663102 | NORDSON CORP COMMON STOCK | | | | | | | | |
| | | Local | 3,202.000 | 230.320740 | 737,487.01 | 287.330000 | 920,030.66 | 182,543.65 | 0.02 |
| | | Base | | 230.320740 | 737,487.01 | 287.330000 | 920,030.66 | 182,543.65 | 0.02 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,585.000 | 69.335284 | 941,919.83 | 304.960000 | 4,142,881.60 | 3,200,961.77 | 0.10 |
| | | Base | | 69.335284 | 941,919.83 | 304.960000 | 4,142,881.60 | 3,200,961.77 | 0.10 |



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|---|---|---|---|---|---|---|---|---|---|
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.666666 | | | | | | | | |
| | | Local | 11,280.000 | 65.431978 | 738,072.71 | 165.450000 | 1,866,276.00 | 1,128,203.29 | 0.05 |
| | | Base | | 65.431978 | 738,072.71 | 165.450000 | 1,866,276.00 | 1,128,203.29 | 0.05 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 8,069.000 | 97.614191 | 787,648.91 | 563.680000 | 4,548,333.92 | 3,760,685.01 | 0.11 |
| | | Base | | 97.614191 | 787,648.91 | 563.680000 | 4,548,333.92 | 3,760,685.01 | 0.11 |
| 668771108 | GEN DIGITAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,356.000 | 26.947765 | 898,869.66 | 25.790000 | 860,251.24 | -38,618.42 | 0.02 |
| | | Base | | 26.947765 | 898,869.66 | 25.790000 | 860,251.24 | -38,618.42 | 0.02 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | | Local | 13,846.000 | 42.916294 | 594,219.00 | 250.000000 | 3,461,500.00 | 2,867,281.00 | 0.09 |
| | | Base | | 42.916294 | 594,219.00 | 250.000000 | 3,461,500.00 | 2,867,281.00 | 0.09 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 1,469,554.000 | 5.034523 | 7,398,504.14 | 211.140000 | 310,281,631.56 | 302,883,127.42 | 7.80 |
| | | Base | | 5.034523 | 7,398,504.14 | 211.140000 | 310,281,631.56 | 302,883,127.42 | 7.80 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,903.000 | 7.924841 | 403,398.18 | 86.880000 | 4,422,452.64 | 4,019,054.46 | 0.11 |
| | | Base | | 7.924841 | 403,398.18 | 86.880000 | 4,422,452.64 | 4,019,054.46 | 0.11 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 43,491.000 | 44.265067 | 1,925,132.01 | 56.630000 | 2,462,895.33 | 537,763.32 | 0.06 |
| | | Base | | 44.265067 | 1,925,132.01 | 56.630000 | 2,462,895.33 | 537,763.32 | 0.06 |
| 674599162 | OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27 | | | | | | | | |
| | | Local | 9,176.000 | 4.950000 | 45,421.20 | 34.600000 | 317,489.60 | 272,068.40 | 0.01 |
| | | Base | | 4.950000 | 45,421.20 | 34.600000 | 317,489.60 | 272,068.40 | 0.01 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,124.000 | 76.515223 | 851,155.34 | 225.150000 | 2,504,568.60 | 1,653,413.26 | 0.06 |
| | | Base | | 76.515223 | 851,155.34 | 225.150000 | 2,504,568.60 | 1,653,413.26 | 0.06 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 19,020.000 | 50.928987 | 968,669.33 | 72.710000 | 1,382,944.20 | 414,274.87 | 0.03 |
| | | Base | | 50.928987 | 968,669.33 | 72.710000 | 1,382,944.20 | 414,274.87 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 682189105 | ON SEMICONDUCTOR COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,816.000 | 51.421172 | 1,224,646.64 | 120.620000 | 2,872,685.92 | 1,648,039.28 | 0.07 |
| | | Base | | 51.421172 | 1,224,646.64 | 120.620000 | 2,872,685.92 | 1,648,039.28 | 0.07 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,039.000 | 49.370011 | 1,877,985.83 | 83.940000 | 3,192,993.66 | 1,315,007.83 | 0.08 |
| | | Base | | 49.370011 | 1,877,985.83 | 83.940000 | 3,192,993.66 | 1,315,007.83 | 0.08 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 102,534.000 | 51.625943 | 5,293,414.40 | 225.780000 | 23,150,126.52 | 17,856,712.12 | 0.58 |
| | | Base | | 51.625943 | 5,293,414.40 | 225.780000 | 23,150,126.52 | 17,856,712.12 | 0.58 |
| 68902V107 | OTIS WORLDWIDE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,500.000 | 39.602997 | 930,670.43 | 70.840000 | 1,664,740.00 | 734,069.57 | 0.04 |
| | | Base | | 39.602997 | 930,670.43 | 70.840000 | 1,664,740.00 | 734,069.57 | 0.04 |
| 69331C108 | P G + E CORP COMMON STOCK | | | | | | | | |
| | | Local | 133,030.000 | 15.586827 | 2,073,515.54 | 16.340000 | 2,173,710.20 | 100,194.66 | 0.05 |
| | | Base | | 15.586827 | 2,073,515.54 | 16.340000 | 2,173,710.20 | 100,194.66 | 0.05 |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 24,432.000 | 139.491818 | 3,408,064.10 | 221.120000 | 5,402,403.84 | 1,994,339.74 | 0.14 |
| | | Base | | 139.491818 | 3,408,064.10 | 221.120000 | 5,402,403.84 | 1,994,339.74 | 0.14 |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.66666 | | | | | | | | |
| | | Local | 13,571.000 | 50.138645 | 680,431.55 | 112.980000 | 1,533,251.58 | 852,820.03 | 0.04 |
| | | Base | | 50.138645 | 680,431.55 | 112.980000 | 1,533,251.58 | 852,820.03 | 0.04 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,743.000 | 26.932780 | 1,205,053.36 | 35.390000 | 1,583,454.77 | 378,401.41 | 0.04 |
| | | Base | | 26.932780 | 1,205,053.36 | 35.390000 | 1,583,454.77 | 378,401.41 | 0.04 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,195.000 | 131.887443 | 948,930.15 | 138.730000 | 998,162.35 | 49,232.20 | 0.03 |
| | | Base | | 131.887443 | 948,930.15 | 138.730000 | 998,162.35 | 49,232.20 | 0.03 |
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 31,759.000 | 27.914017 | 886,521.26 | 110.370000 | 3,505,240.83 | 2,618,719.57 | 0.09 |
| | | Base | | 27.914017 | 886,521.26 | 110.370000 | 3,505,240.83 | 2,618,719.57 | 0.09 |



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|---|---|---|---|---|---|---|---|---|---|
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,406.000 | 114.042764 | 616,515.18 | 218.910000 | 1,183,427.46 | 566,912.28 | 0.03 |
| | | Base | | 114.042764 | 616,515.18 | 218.910000 | 1,183,427.46 | 566,912.28 | 0.03 |
| 69608A108 | PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 138,087.000 | 51.749812 | 7,145,976.27 | 156.540000 | 21,616,138.98 | 14,470,162.71 | 0.54 |
| | | Base | | 51.749812 | 7,145,976.27 | 156.540000 | 21,616,138.98 | 14,470,162.71 | 0.54 |
| 697435105 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 48,851.000 | 130.263852 | 6,363,519.43 | 281.690000 | 13,760,838.19 | 7,397,318.76 | 0.35 |
| | | Base | | 130.263852 | 6,363,519.43 | 281.690000 | 13,760,838.19 | 7,397,318.76 | 0.35 |
| 69932A204 | PARAMOUNT SKYDANCE CL B COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,788.000 | 39.982504 | 751,191.29 | 10.610000 | 199,340.68 | -551,850.61 | 0.01 |
| | | Base | | 39.982504 | 751,191.29 | 10.610000 | 199,340.68 | -551,850.61 | 0.01 |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 7,639.000 | 95.494807 | 729,484.83 | 844.630000 | 6,452,128.57 | 5,722,643.74 | 0.16 |
| | | Base | | 95.494807 | 729,484.83 | 844.630000 | 6,452,128.57 | 5,722,643.74 | 0.16 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,529.000 | 45.836066 | 895,132.53 | 96.980000 | 1,893,922.42 | 998,789.89 | 0.05 |
| | | Base | | 45.836066 | 895,132.53 | 96.980000 | 1,893,922.42 | 998,789.89 | 0.05 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 55,671.000 | 38.586106 | 2,148,127.08 | 44.750000 | 2,491,277.25 | 343,150.17 | 0.06 |
| | | Base | | 38.586106 | 2,148,127.08 | 44.750000 | 2,491,277.25 | 343,150.17 | 0.06 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | | |
| | | Local | 82,640.000 | 69.729824 | 5,762,472.62 | 144.190000 | 11,915,861.60 | 6,153,388.98 | 0.30 |
| | | Base | | 69.729824 | 5,762,472.62 | 144.190000 | 11,915,861.60 | 6,153,388.98 | 0.30 |
| 714046109 | REVVITY INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 6,855.000 | 62.223958 | 426,545.23 | 104.550000 | 716,690.25 | 290,145.02 | 0.02 |
| | | Base | | 62.223958 | 426,545.23 | 104.550000 | 716,690.25 | 290,145.02 | 0.02 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 343,850.000 | 29.226650 | 10,049,583.68 | 26.180000 | 9,001,993.00 | -1,047,590.68 | 0.23 |
| | | Base | | 29.226650 | 10,049,583.68 | 26.180000 | 9,001,993.00 | -1,047,590.68 | 0.23 |

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|---|---|---|---|---|---|---|---|---|
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | |
| | 94,147.000 | Local | 50.945834 | 4,796,397.46 | 177.380000 | 16,699,794.86 | 11,903,397.40 | 0.42 |
| | | Base | 50.945834 | 4,796,397.46 | 177.380000 | 16,699,794.86 | 11,903,397.40 | 0.42 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | |
| | 24,369.000 | Local | 46.389932 | 1,130,476.25 | 175.880000 | 4,286,019.72 | 3,155,543.47 | 0.11 |
| | | Base | 46.389932 | 1,130,476.25 | 175.880000 | 4,286,019.72 | 3,155,543.47 | 0.11 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | |
| | 7,237.000 | Local | 51.070702 | 369,598.67 | 99.740000 | 721,818.38 | 352,219.71 | 0.02 |
| | | Base | 51.070702 | 369,598.67 | 99.740000 | 721,818.38 | 352,219.71 | 0.02 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | |
| | 1,982.000 | Local | 345.450646 | 684,683.18 | 181.400000 | 359,534.80 | -325,148.38 | 0.01 |
| | | Base | 345.450646 | 684,683.18 | 181.400000 | 359,534.80 | -325,148.38 | 0.01 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | |
| | 13,215.000 | Local | 56.676845 | 748,984.51 | 104.530000 | 1,381,363.95 | 632,379.44 | 0.03 |
| | | Base | 56.676845 | 748,984.51 | 104.530000 | 1,381,363.95 | 632,379.44 | 0.03 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | 11,956.000 | Local | 36.040432 | 430,899.40 | 103.620000 | 1,238,880.72 | 807,981.32 | 0.03 |
| | | Base | 36.040432 | 430,899.40 | 103.620000 | 1,238,880.72 | 807,981.32 | 0.03 |
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | |
| | 140,633.000 | Local | 68.557403 | 9,641,433.22 | 143.560000 | 20,189,273.48 | 10,547,840.26 | 0.51 |
| | | Base | 68.557403 | 9,641,433.22 | 143.560000 | 20,189,273.48 | 10,547,840.26 | 0.51 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | |
| | 35,453.000 | Local | 36.132583 | 1,281,008.47 | 190.400000 | 6,750,251.20 | 5,469,242.73 | 0.17 |
| | | Base | 36.132583 | 1,281,008.47 | 190.400000 | 6,750,251.20 | 5,469,242.73 | 0.17 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | |
| | 56,212.000 | Local | 65.197926 | 3,664,905.79 | 143.470000 | 8,064,735.64 | 4,399,829.85 | 0.20 |
| | | Base | 65.197926 | 3,664,905.79 | 143.470000 | 8,064,735.64 | 4,399,829.85 | 0.20 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 21,052.000 | Local | 54.994555 | 1,157,745.38 | 100.640000 | 2,118,673.28 | 960,927.90 | 0.05 |
| | | Base | 54.994555 | 1,157,745.38 | 100.640000 | 2,118,673.28 | 960,927.90 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | | |
| | | Local | 30,179.000 | 35.029208 | 1,057,146.47 | 78.650000 | 2,373,578.35 | 1,316,431.88 | 0.06 |
| | | Base | | 35.029208 | 1,057,146.47 | 78.650000 | 2,373,578.35 | 1,316,431.88 | 0.06 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | | Local | 9,552.000 | 142.230490 | 1,358,585.64 | 303.690000 | 2,900,846.88 | 1,542,261.24 | 0.07 |
| | | Base | | 142.230490 | 1,358,585.64 | 303.690000 | 2,900,846.88 | 1,542,261.24 | 0.07 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,617.000 | 22.617327 | 262,745.49 | 118.180000 | 1,372,897.06 | 1,110,151.57 | 0.03 |
| | | Base | | 22.617327 | 262,745.49 | 118.180000 | 1,372,897.06 | 1,110,151.57 | 0.03 |
| 74743L100 | QNITY ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,662.000 | 64.033659 | 810,794.19 | 156.000000 | 1,975,272.00 | 1,164,477.81 | 0.05 |
| | | Base | | 64.033659 | 810,794.19 | 156.000000 | 1,975,272.00 | 1,164,477.81 | 0.05 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 64,505.000 | 59.893900 | 3,863,455.99 | 251.020000 | 16,192,045.10 | 12,328,589.11 | 0.41 |
| | | Base | | 59.893900 | 3,863,455.99 | 251.020000 | 16,192,045.10 | 12,328,589.11 | 0.41 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 9,017.000 | 51.013049 | 459,984.66 | 711.730000 | 6,417,669.41 | 5,957,684.75 | 0.16 |
| | | Base | | 51.013049 | 459,984.66 | 711.730000 | 6,417,669.41 | 5,957,684.75 | 0.16 |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,655.000 | 59.600397 | 396,640.64 | 194.900000 | 1,297,059.50 | 900,418.86 | 0.03 |
| | | Base | | 59.600397 | 396,640.64 | 194.900000 | 1,297,059.50 | 900,418.86 | 0.03 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,338.000 | 100.849303 | 235,785.67 | 363.900000 | 850,798.20 | 615,012.53 | 0.02 |
| | | Base | | 100.849303 | 235,785.67 | 363.900000 | 850,798.20 | 615,012.53 | 0.02 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,610.000 | 58.765711 | 623,504.19 | 143.410000 | 1,521,580.10 | 898,075.91 | 0.04 |
| | | Base | | 58.765711 | 623,504.19 | 143.410000 | 1,521,580.10 | 898,075.91 | 0.04 |
| 75513E101 | RTX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 81,180.000 | 39.797592 | 3,230,768.55 | 179.660000 | 14,584,798.80 | 11,354,030.25 | 0.37 |
| | | Base | | 39.797592 | 3,230,768.55 | 179.660000 | 14,584,798.80 | 11,354,030.25 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | | |
| | | Local | 55,630.000 | 59.698944 | 3,321,052.26 | 61.280000 | 3,409,006.40 | 87,954.14 | 0.09 |
| | | Base | | 59.698944 | 3,321,052.26 | 61.280000 | 3,409,006.40 | 87,954.14 | 0.09 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | | |
| | | Local | 9,952.000 | 66.021237 | 657,043.35 | 77.350000 | 769,787.20 | 112,743.85 | 0.02 |
| | | Base | | 66.021237 | 657,043.35 | 77.350000 | 769,787.20 | 112,743.85 | 0.02 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 6,093.000 | 394.267619 | 2,402,272.60 | 614.780000 | 3,745,854.54 | 1,343,581.94 | 0.09 |
| | | Base | | 394.267619 | 2,402,272.60 | 614.780000 | 3,745,854.54 | 1,343,581.94 | 0.09 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 52,516.000 | 13.478261 | 707,824.35 | 28.000000 | 1,470,448.00 | 762,623.65 | 0.04 |
| | | Base | | 13.478261 | 707,824.35 | 28.000000 | 1,470,448.00 | 762,623.65 | 0.04 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,167.000 | 38.372056 | 466,872.81 | 200.440000 | 2,438,753.48 | 1,971,880.67 | 0.06 |
| | | Base | | 38.372056 | 466,872.81 | 200.440000 | 2,438,753.48 | 1,971,880.67 | 0.06 |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 8,809.000 | 99.256602 | 874,351.41 | 190.570000 | 1,678,731.13 | 804,379.72 | 0.04 |
| | | Base | | 99.256602 | 874,351.41 | 190.570000 | 1,678,731.13 | 804,379.72 | 0.04 |
| 770700102 | ROBINHOOD MARKETS INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 47,778.000 | 125.214841 | 5,982,514.67 | 94.300000 | 4,505,465.40 | -1,477,049.27 | 0.11 |
| | | Base | | 125.214841 | 5,982,514.67 | 94.300000 | 4,505,465.40 | -1,477,049.27 | 0.11 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 6,796.000 | 74.607029 | 507,029.37 | 451.060000 | 3,065,403.76 | 2,558,374.39 | 0.08 |
| | | Base | | 74.607029 | 507,029.37 | 451.060000 | 3,065,403.76 | 2,558,374.39 | 0.08 |
| 775711104 | ROLLINS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 17,744.000 | 31.420944 | 557,533.23 | 47.600000 | 844,614.40 | 287,081.17 | 0.02 |
| | | Base | | 31.420944 | 557,533.23 | 47.600000 | 844,614.40 | 287,081.17 | 0.02 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,445.000 | 143.762171 | 926,547.19 | 325.530000 | 2,098,040.85 | 1,171,493.66 | 0.05 |
| | | Base | | 143.762171 | 926,547.19 | 325.530000 | 2,098,040.85 | 1,171,493.66 | 0.05 |



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|---|---|---|---|---|---|---|---|---|
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | |
| | 19,554.000 | Local | 26.121847 | 510,786.59 | 231.730000 | 4,531,248.42 | 4,020,461.83 | 0.11 |
| | | Base | 26.121847 | 510,786.59 | 231.730000 | 4,531,248.42 | 4,020,461.83 | 0.11 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 18,511.000 | Local | 125.805455 | 2,328,784.77 | 424.000000 | 7,848,664.00 | 5,519,879.23 | 0.20 |
| | | Base | 125.805455 | 2,328,784.77 | 424.000000 | 7,848,664.00 | 5,519,879.23 | 0.20 |
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | |
| | 6,441.000 | Local | 173.118565 | 1,115,056.68 | 203.160000 | 1,308,553.56 | 193,496.88 | 0.03 |
| | | Base | 173.118565 | 1,115,056.68 | 203.160000 | 1,308,553.56 | 193,496.88 | 0.03 |
| 78462F103 | STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US | | | | | | | |
| | 20,057.000 | Local | 573.681641 | 11,506,332.67 | 756.480000 | 15,172,719.36 | 3,666,386.69 | 0.38 |
| | | Base | 573.681641 | 11,506,332.67 | 756.480000 | 15,172,719.36 | 3,666,386.69 | 0.38 |
| 79466L302 | SALESFORCE INC COMMON STOCK USD.001 | | | | | | | |
| | 56,670.000 | Local | 112.610711 | 6,381,648.99 | 191.100000 | 10,829,637.00 | 4,447,988.01 | 0.27 |
| | | Base | 112.610711 | 6,381,648.99 | 191.100000 | 10,829,637.00 | 4,447,988.01 | 0.27 |
| 80004C200 | SANDISK CORP COMMON STOCK USD.01 | | | | | | | |
| | 8,932.000 | Local | 237.719998 | 2,123,315.02 | 1,694.980000 | 15,139,561.36 | 13,016,246.34 | 0.38 |
| | | Base | 237.719998 | 2,123,315.02 | 1,694.980000 | 15,139,561.36 | 13,016,246.34 | 0.38 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | |
| | 6,051.000 | Local | 56.410362 | 341,339.10 | 76.580000 | 463,385.58 | 122,046.48 | 0.01 |
| | | Base | 56.410362 | 341,339.10 | 76.580000 | 463,385.58 | 122,046.48 | 0.01 |
| 806857108 | SLB LTD COMMON STOCK USD.01 | | | | | | | |
| | 90,398.000 | Local | 73.792138 | 6,670,661.65 | 54.550000 | 4,931,210.90 | -1,739,450.75 | 0.12 |
| | | Base | 73.792138 | 6,670,661.65 | 54.550000 | 4,931,210.90 | -1,739,450.75 | 0.12 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | |
| | 101,021.000 | Local | 38.920360 | 3,931,773.68 | 87.350000 | 8,824,184.35 | 4,892,410.67 | 0.22 |
| | | Base | 38.920360 | 3,931,773.68 | 87.350000 | 8,824,184.35 | 4,892,410.67 | 0.22 |
| 816851109 | SEMPRA COMMON STOCK | | | | | | | |
| | 39,477.000 | Local | 41.543965 | 1,640,031.12 | 89.130000 | 3,518,585.01 | 1,878,553.89 | 0.09 |
| | | Base | 41.543965 | 1,640,031.12 | 89.130000 | 3,518,585.01 | 1,878,553.89 | 0.09 |

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|---|---|---|---|---|---|---|---|---|
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | | | | | | | |
| | 63,247.000 | Local | 70.097604 | 4,433,463.19 | 124.370000 | 7,866,029.39 | 3,432,566.20 | 0.20 |
| | | Base | 70.097604 | 4,433,463.19 | 124.370000 | 7,866,029.39 | 3,432,566.20 | 0.20 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | 13,937.000 | Local | 60.316944 | 840,637.25 | 303.840000 | 4,234,618.08 | 3,393,980.83 | 0.11 |
| | | Base | 60.316944 | 840,637.25 | 303.840000 | 4,234,618.08 | 3,393,980.83 | 0.11 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | |
| | 19,667.000 | Local | 95.356082 | 1,875,368.06 | 204.910000 | 4,029,964.97 | 2,154,596.91 | 0.10 |
| | | Base | 95.356082 | 1,875,368.06 | 204.910000 | 4,029,964.97 | 2,154,596.91 | 0.10 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | |
| | 9,092.000 | Local | 93.131209 | 846,748.95 | 77.850000 | 707,812.20 | -138,936.75 | 0.02 |
| | | Base | 93.131209 | 846,748.95 | 77.850000 | 707,812.20 | -138,936.75 | 0.02 |
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | | | | | | | |
| | 6,798.000 | Local | 54.277852 | 368,980.84 | 56.720000 | 385,582.56 | 16,601.72 | 0.01 |
| | | Base | 54.277852 | 368,980.84 | 56.720000 | 385,582.56 | 16,601.72 | 0.01 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | |
| | 6,454.000 | Local | 75.382894 | 486,521.20 | 103.200000 | 666,052.80 | 179,531.60 | 0.02 |
| | | Base | 75.382894 | 486,521.20 | 103.200000 | 666,052.80 | 179,531.60 | 0.02 |
| 833034101 | SNAP ON INC COMMON STOCK USD1.0 | | | | | | | |
| | 3,138.000 | Local | 68.064818 | 213,587.40 | 371.210000 | 1,164,856.98 | 951,269.58 | 0.03 |
| | | Base | 68.064818 | 213,587.40 | 371.210000 | 1,164,856.98 | 951,269.58 | 0.03 |
| 83444M101 | SOLVENTUM CORP COMMON STOCK | | | | | | | |
| | 8,914.000 | Local | 55.204291 | 492,091.05 | 74.950000 | 668,104.30 | 176,013.25 | 0.02 |
| | | Base | 55.204291 | 492,091.05 | 74.950000 | 668,104.30 | 176,013.25 | 0.02 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | |
| | 66,593.000 | Local | 41.463468 | 2,761,176.71 | 92.050000 | 6,129,885.65 | 3,368,708.94 | 0.15 |
| | | Base | 41.463468 | 2,761,176.71 | 92.050000 | 6,129,885.65 | 3,368,708.94 | 0.15 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | |
| | 29,703.000 | Local | 21.613038 | 641,972.06 | 42.950000 | 1,275,743.85 | 633,771.79 | 0.03 |
| | | Base | 21.613038 | 641,972.06 | 42.950000 | 1,275,743.85 | 633,771.79 | 0.03 |

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|---|---|---|---|---|---|---|---|---|
| 852234103 | BLOCK INC COMMON STOCK USD.0000001 | | | | | | | |
| | 33,108.000 | Local | 76.170628 | 2,521,857.15 | 75.720000 | 2,506,937.76 | -14,919.39 | 0.06 |
| | | Base | 76.170628 | 2,521,857.15 | 75.720000 | 2,506,937.76 | -14,919.39 | 0.06 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | |
| | 9,370.000 | Local | 71.242150 | 667,538.95 | 79.420000 | 744,165.40 | 76,626.45 | 0.02 |
| | | Base | 71.242150 | 667,538.95 | 79.420000 | 744,165.40 | 76,626.45 | 0.02 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | |
| | 68,882.000 | Local | 26.491398 | 1,824,780.45 | 99.160000 | 6,830,339.12 | 5,005,558.67 | 0.17 |
| | | Base | 26.491398 | 1,824,780.45 | 99.160000 | 6,830,339.12 | 5,005,558.67 | 0.17 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | |
| | 16,876.000 | Local | 57.317220 | 967,285.40 | 155.640000 | 2,626,580.64 | 1,659,295.24 | 0.07 |
| | | Base | 57.317220 | 967,285.40 | 155.640000 | 2,626,580.64 | 1,659,295.24 | 0.07 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | |
| | 8,300.000 | Local | 102.401251 | 849,930.38 | 260.150000 | 2,159,245.00 | 1,309,314.62 | 0.05 |
| | | Base | 102.401251 | 849,930.38 | 260.150000 | 2,159,245.00 | 1,309,314.62 | 0.05 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | |
| | 20,826.000 | Local | 100.879622 | 2,100,919.00 | 305.090000 | 6,353,804.34 | 4,252,885.34 | 0.16 |
| | | Base | 100.879622 | 2,100,919.00 | 305.090000 | 6,353,804.34 | 4,252,885.34 | 0.16 |
| 86800U302 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | | | | | | |
| | 30,472.000 | Local | 59.627406 | 1,816,966.33 | 46.090000 | 1,404,454.48 | -412,511.85 | 0.04 |
| | | Base | 59.627406 | 1,816,966.33 | 46.090000 | 1,404,454.48 | -412,511.85 | 0.04 |
| 871607107 | SYNOPSYS INC COMMON STOCK USD.01 | | | | | | | |
| | 11,575.000 | Local | 193.885759 | 2,244,227.66 | 475.620000 | 5,505,301.50 | 3,261,073.84 | 0.14 |
| | | Base | 193.885759 | 2,244,227.66 | 475.620000 | 5,505,301.50 | 3,261,073.84 | 0.14 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | | | | | | |
| | 21,017.000 | Local | 32.795523 | 689,263.50 | 71.440000 | 1,501,454.48 | 812,190.98 | 0.04 |
| | | Base | 32.795523 | 689,263.50 | 71.440000 | 1,501,454.48 | 812,190.98 | 0.04 |
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | | | | | | | |
| | 28,963.000 | Local | 38.884683 | 1,126,217.07 | 75.810000 | 2,195,685.03 | 1,069,467.96 | 0.06 |
| | | Base | 38.884683 | 1,126,217.07 | 75.810000 | 2,195,685.03 | 1,069,467.96 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 67,149.000 | 18.987723 | 1,275,006.64 | 154.750000 | 10,391,307.75 | 9,116,301.11 | 0.26 |
| | | Base | | 18.987723 | 1,275,006.64 | 154.750000 | 10,391,307.75 | 9,116,301.11 | 0.26 |
| 87256C101 | TKO GROUP HOLDINGS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 4,010.000 | 146.599559 | 587,864.23 | 205.180000 | 822,771.80 | 234,907.57 | 0.02 |
| | | Base | | 146.599559 | 587,864.23 | 205.180000 | 822,771.80 | 234,907.57 | 0.02 |
| 872590104 | T MOBILE US INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 28,650.000 | 97.394666 | 2,790,357.19 | 187.530000 | 5,372,734.50 | 2,582,377.31 | 0.14 |
| | | Base | | 97.394666 | 2,790,357.19 | 187.530000 | 5,372,734.50 | 2,582,377.31 | 0.14 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,523.000 | 122.111323 | 1,284,977.45 | 224.160000 | 2,358,835.68 | 1,073,858.23 | 0.06 |
| | | Base | | 122.111323 | 1,284,977.45 | 224.160000 | 2,358,835.68 | 1,073,858.23 | 0.06 |
| 876030107 | TAPESTRY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,244.000 | 32.432132 | 397,099.03 | 145.460000 | 1,781,012.24 | 1,383,913.21 | 0.04 |
| | | Base | | 32.432132 | 397,099.03 | 145.460000 | 1,781,012.24 | 1,383,913.21 | 0.04 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | | |
| | | Local | 27,388.000 | 60.654327 | 1,661,200.72 | 127.070000 | 3,480,193.16 | 1,818,992.44 | 0.09 |
| | | Base | | 60.654327 | 1,661,200.72 | 127.070000 | 3,480,193.16 | 1,818,992.44 | 0.09 |
| 87612G101 | TARGA RESOURCES CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,983.000 | 69.254848 | 899,135.69 | 255.070000 | 3,311,573.81 | 2,412,438.12 | 0.08 |
| | | Base | | 69.254848 | 899,135.69 | 255.070000 | 3,311,573.81 | 2,412,438.12 | 0.08 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,838.000 | 347.695592 | 986,760.09 | 619.830000 | 1,759,077.54 | 772,317.45 | 0.04 |
| | | Base | | 347.695592 | 986,760.09 | 619.830000 | 1,759,077.54 | 772,317.45 | 0.04 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 9,468.000 | 86.149829 | 815,666.58 | 374.310000 | 3,543,967.08 | 2,728,300.50 | 0.09 |
| | | Base | | 86.149829 | 815,666.58 | 374.310000 | 3,543,967.08 | 2,728,300.50 | 0.09 |
| 88160R101 | TESLA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 170,064.000 | 315.471170 | 53,650,289.10 | 435.790000 | 74,112,190.56 | 20,461,901.46 | 1.86 |
| | | Base | | 315.471170 | 53,650,289.10 | 435.790000 | 74,112,190.56 | 20,461,901.46 | 1.86 |



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|---|---|---|---|---|---|---|---|---|---|
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 54,870.000 | 57.455714 | 3,152,595.02 | 305.680000 | 16,772,661.60 | 13,620,066.58 | 0.42 |
| | | Base | | 57.455714 | 3,152,595.02 | 305.680000 | 16,772,661.60 | 13,620,066.58 | 0.42 |
| 88262P102 | TEXAS PACIFIC LAND CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,501.000 | 394.415733 | 1,380,849.48 | 393.000000 | 1,375,893.00 | -4,956.48 | 0.03 |
| | | Base | | 394.415733 | 1,380,849.48 | 393.000000 | 1,375,893.00 | -4,956.48 | 0.03 |
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 10,534.000 | 35.119807 | 369,952.05 | 91.760000 | 966,599.84 | 596,647.79 | 0.02 |
| | | Base | | 35.119807 | 369,952.05 | 91.760000 | 966,599.84 | 596,647.79 | 0.02 |
| 88339J105 | TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 26,618.000 | 53.494039 | 1,423,904.34 | 21.560000 | 573,884.08 | -850,020.26 | 0.01 |
| | | Base | | 53.494039 | 1,423,904.34 | 21.560000 | 573,884.08 | -850,020.26 | 0.01 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,712.000 | 142.989334 | 3,247,573.76 | 492.510000 | 11,185,887.12 | 7,938,313.36 | 0.28 |
| | | Base | | 142.989334 | 3,247,573.76 | 492.510000 | 11,185,887.12 | 7,938,313.36 | 0.28 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,848.000 | 71.649991 | 2,281,908.92 | 153.130000 | 4,876,884.24 | 2,594,975.32 | 0.12 |
| | | Base | | 71.649991 | 2,281,908.92 | 153.130000 | 4,876,884.24 | 2,594,975.32 | 0.12 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 31,944.000 | 16.615396 | 530,762.22 | 31.530000 | 1,007,194.32 | 476,432.10 | 0.03 |
| | | Base | | 16.615396 | 530,762.22 | 31.530000 | 1,007,194.32 | 476,432.10 | 0.03 |
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,414.000 | 390.355715 | 1,332,674.41 | 1,258.320000 | 4,295,904.48 | 2,963,230.07 | 0.11 |
| | | Base | | 390.355715 | 1,332,674.41 | 1,258.320000 | 4,295,904.48 | 2,963,230.07 | 0.11 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 13,078.000 | 60.981212 | 797,512.29 | 291.890000 | 3,817,337.42 | 3,019,825.13 | 0.10 |
| | | Base | | 60.981212 | 797,512.29 | 291.890000 | 3,817,337.42 | 3,019,825.13 | 0.10 |
| 896239100 | TRIMBLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,390.000 | 67.864418 | 976,568.97 | 56.410000 | 811,739.90 | -164,829.07 | 0.02 |
| | | Base | | 67.864418 | 976,568.97 | 56.410000 | 811,739.90 | -164,829.07 | 0.02 |



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|---|---|---|---|---|---|---|---|---|
| 89832Q109 | TRUIST FINANCIAL CORP COMMON STOCK USD5.0 | | | | | | | |
| | 76,372.000 | Local | 36.536264 | 2,790,347.55 | 48.210000 | 3,681,894.12 | 891,546.57 | 0.09 |
| | | Base | 36.536264 | 2,790,347.55 | 48.210000 | 3,681,894.12 | 891,546.57 | 0.09 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 2,603.000 | Local | 346.764088 | 902,626.92 | 313.150000 | 815,129.45 | -87,497.47 | 0.02 |
| | | Base | 346.764088 | 902,626.92 | 313.150000 | 815,129.45 | -87,497.47 | 0.02 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | |
| | 17,061.000 | Local | 31.221464 | 532,669.39 | 61.020000 | 1,041,062.22 | 508,392.83 | 0.03 |
| | | Base | 31.221464 | 532,669.39 | 61.020000 | 1,041,062.22 | 508,392.83 | 0.03 |
| 902653104 | UDR INC REIT USD.01 | | | | | | | |
| | 18,186.000 | Local | 39.364399 | 715,880.96 | 36.900000 | 671,063.40 | -44,817.56 | 0.02 |
| | | Base | 39.364399 | 715,880.96 | 36.900000 | 671,063.40 | -44,817.56 | 0.02 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | |
| | 93,989.000 | Local | 30.065488 | 2,825,825.16 | 54.850000 | 5,155,296.65 | 2,329,471.49 | 0.13 |
| | | Base | 30.065488 | 2,825,825.16 | 54.850000 | 5,155,296.65 | 2,329,471.49 | 0.13 |
| 90353T100 | UBER TECHNOLOGIES INC COMMON STOCK USD.00001 | | | | | | | |
| | 124,457.000 | Local | 62.812224 | 7,817,420.98 | 70.400000 | 8,761,772.80 | 944,351.82 | 0.22 |
| | | Base | 62.812224 | 7,817,420.98 | 70.400000 | 8,761,772.80 | 944,351.82 | 0.22 |
| 90384S303 | ULTA BEAUTY INC COMMON STOCK | | | | | | | |
| | 2,682.000 | Local | 224.018837 | 600,818.52 | 508.850000 | 1,364,735.70 | 763,917.18 | 0.03 |
| | | Base | 224.018837 | 600,818.52 | 508.850000 | 1,364,735.70 | 763,917.18 | 0.03 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | |
| | 35,883.000 | Local | 52.523824 | 1,884,712.38 | 262.640000 | 9,424,311.12 | 7,539,598.74 | 0.24 |
| | | Base | 52.523824 | 1,884,712.38 | 262.640000 | 9,424,311.12 | 7,539,598.74 | 0.24 |
| 910047109 | UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 19,559.000 | Local | 52.094882 | 1,018,923.80 | 114.800000 | 2,245,373.20 | 1,226,449.40 | 0.06 |
| | | Base | 52.094882 | 1,018,923.80 | 114.800000 | 2,245,373.20 | 1,226,449.40 | 0.06 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | |
| | 44,684.000 | Local | 88.065202 | 3,935,105.49 | 106.690000 | 4,767,335.96 | 832,230.47 | 0.12 |
| | | Base | 88.065202 | 3,935,105.49 | 106.690000 | 4,767,335.96 | 832,230.47 | 0.12 |



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|---|---|---|---|---|---|---|---|---|
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | |
| | 3,812.000 | Local | 132.246212 | 504,122.56 | 995.670000 | 3,795,494.04 | 3,291,371.48 | 0.10 |
| | | Base | 132.246212 | 504,122.56 | 995.670000 | 3,795,494.04 | 3,291,371.48 | 0.10 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 54,814.000 | Local | 97.383075 | 5,337,955.90 | 380.310000 | 20,846,312.34 | 15,508,356.44 | 0.52 |
| | | Base | 97.383075 | 5,337,955.90 | 380.310000 | 20,846,312.34 | 15,508,356.44 | 0.52 |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | |
| | 3,337.000 | Local | 115.761181 | 386,295.06 | 146.110000 | 487,569.07 | 101,274.01 | 0.01 |
| | | Base | 115.761181 | 386,295.06 | 146.110000 | 487,569.07 | 101,274.01 | 0.01 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 18,444.000 | Local | 39.730050 | 732,781.04 | 244.820000 | 4,515,460.08 | 3,782,679.04 | 0.11 |
| | | Base | 39.730050 | 732,781.04 | 244.820000 | 4,515,460.08 | 3,782,679.04 | 0.11 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | |
| | 28,716.000 | Local | 49.079120 | 1,409,356.00 | 84.420000 | 2,424,204.72 | 1,014,848.72 | 0.06 |
| | | Base | 49.079120 | 1,409,356.00 | 84.420000 | 2,424,204.72 | 1,014,848.72 | 0.06 |
| 922908363 | VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF | | | | | | | |
| | 9,250.000 | Local | 496.530751 | 4,592,909.45 | 695.490000 | 6,433,282.50 | 1,840,373.05 | 0.16 |
| | | Base | 496.530751 | 4,592,909.45 | 695.490000 | 6,433,282.50 | 1,840,373.05 | 0.16 |
| 92338C103 | VERALTO CORP COMMON STOCK USD.01 | | | | | | | |
| | 15,012.000 | Local | 35.130042 | 527,372.19 | 82.230000 | 1,234,436.76 | 707,064.57 | 0.03 |
| | | Base | 35.130042 | 527,372.19 | 82.230000 | 1,234,436.76 | 707,064.57 | 0.03 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | |
| | 4,990.000 | Local | 74.615800 | 372,332.84 | 285.380000 | 1,424,046.20 | 1,051,713.36 | 0.04 |
| | | Base | 74.615800 | 372,332.84 | 285.380000 | 1,424,046.20 | 1,051,713.36 | 0.04 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | |
| | 255,035.000 | Local | 44.165876 | 11,263,844.21 | 47.810000 | 12,193,223.35 | 929,379.14 | 0.31 |
| | | Base | 44.165876 | 11,263,844.21 | 47.810000 | 12,193,223.35 | 929,379.14 | 0.31 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 8,425.000 | Local | 96.119680 | 809,808.30 | 174.990000 | 1,474,290.75 | 664,482.45 | 0.04 |
| | | Base | 96.119680 | 809,808.30 | 174.990000 | 1,474,290.75 | 664,482.45 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,360.000 | 123.698656 | 1,900,011.36 | 447.540000 | 6,874,214.40 | 4,974,203.04 | 0.17 |
| | | Base | | 123.698656 | 1,900,011.36 | 447.540000 | 6,874,214.40 | 4,974,203.04 | 0.17 |
| 92537N108 | VERTIV HOLDINGS CO A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 23,126.000 | 233.356100 | 5,396,593.17 | 315.710000 | 7,301,109.46 | 1,904,516.29 | 0.18 |
| | | Base | | 233.356100 | 5,396,593.17 | 315.710000 | 7,301,109.46 | 1,904,516.29 | 0.18 |
| 92556V106 | VIATRIS INC COMMON STOCK | | | | | | | | |
| | | Local | 108,733.000 | 14.732599 | 1,601,919.71 | 16.260000 | 1,767,998.58 | 166,078.87 | 0.04 |
| | | Base | | 14.732599 | 1,601,919.71 | 16.260000 | 1,767,998.58 | 166,078.87 | 0.04 |
| 925652109 | VICI PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 64,662.000 | 30.095708 | 1,946,048.68 | 28.220000 | 1,824,761.64 | -121,287.04 | 0.05 |
| | | Base | | 30.095708 | 1,946,048.68 | 28.220000 | 1,824,761.64 | -121,287.04 | 0.05 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 101,681.000 | 74.645327 | 7,590,011.45 | 326.360000 | 33,184,611.16 | 25,594,599.71 | 0.83 |
| | | Base | | 74.645327 | 7,590,011.45 | 326.360000 | 33,184,611.16 | 25,594,599.71 | 0.83 |
| 92840M102 | VISTRA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,259.000 | 94.315069 | 1,816,413.91 | 160.230000 | 3,085,869.57 | 1,269,455.66 | 0.08 |
| | | Base | | 94.315069 | 1,816,413.91 | 160.230000 | 3,085,869.57 | 1,269,455.66 | 0.08 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,993.000 | 77.794902 | 621,814.65 | 282.920000 | 2,261,379.56 | 1,639,564.91 | 0.06 |
| | | Base | | 77.794902 | 621,814.65 | 282.920000 | 2,261,379.56 | 1,639,564.91 | 0.06 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,687.000 | 47.503925 | 935,209.77 | 111.050000 | 2,186,241.35 | 1,251,031.58 | 0.05 |
| | | Base | | 47.503925 | 935,209.77 | 111.050000 | 2,186,241.35 | 1,251,031.58 | 0.05 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,313.000 | 75.147144 | 774,992.50 | 261.160000 | 2,693,343.08 | 1,918,350.58 | 0.07 |
| | | Base | | 75.147144 | 774,992.50 | 261.160000 | 2,693,343.08 | 1,918,350.58 | 0.07 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 265,004.000 | 25.964441 | 6,880,680.71 | 115.750000 | 30,674,213.00 | 23,793,532.29 | 0.77 |
| | | Base | | 25.964441 | 6,880,680.71 | 115.750000 | 30,674,213.00 | 23,793,532.29 | 0.77 |



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|---|---|---|---|---|---|---|---|---|---|
| 931CVR013 | CONTRA WALGREENS BOOTS COMMON STOCK | | | | | | | | |
| | | Local | 45,146.000 | 0.530000 | 23,927.38 | 0.530000 | 23,927.38 | 0.00 | 0.00 |
| | | Base | | 0.530000 | 23,927.38 | 0.530000 | 23,927.38 | 0.00 | 0.00 |
| 934423104 | WARNER BROS DISCOVERY INC COMMON STOCK | | | | | | | | |
| | | Local | 149,773.000 | 28.133737 | 4,213,674.13 | 27.010000 | 4,045,368.73 | -168,305.40 | 0.10 |
| | | Base | | 28.133737 | 4,213,674.13 | 27.010000 | 4,045,368.73 | -168,305.40 | 0.10 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,438.000 | 49.237204 | 1,104,784.38 | 211.460000 | 4,744,739.48 | 3,639,955.10 | 0.12 |
| | | Base | | 49.237204 | 1,104,784.38 | 211.460000 | 4,744,739.48 | 3,639,955.10 | 0.12 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,269.000 | 187.664362 | 1,551,796.61 | 383.570000 | 3,171,740.33 | 1,619,943.72 | 0.08 |
| | | Base | | 187.664362 | 1,551,796.61 | 383.570000 | 3,171,740.33 | 1,619,943.72 | 0.08 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | | |
| | | Local | 187,056.000 | 44.880763 | 8,395,215.97 | 77.540000 | 14,504,322.24 | 6,109,106.27 | 0.36 |
| | | Base | | 44.880763 | 8,395,215.97 | 77.540000 | 14,504,322.24 | 6,109,106.27 | 0.36 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | | |
| | | Local | 42,207.000 | 84.359125 | 3,560,545.59 | 205.330000 | 8,666,363.31 | 5,105,817.72 | 0.22 |
| | | Base | | 84.359125 | 3,560,545.59 | 205.330000 | 8,666,363.31 | 5,105,817.72 | 0.22 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 4,350.000 | 220.468085 | 959,036.17 | 322.810000 | 1,404,223.50 | 445,187.33 | 0.04 |
| | | Base | | 220.468085 | 959,036.17 | 322.810000 | 1,404,223.50 | 445,187.33 | 0.04 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,497.000 | 33.366548 | 683,914.13 | 531.210000 | 10,888,211.37 | 10,204,297.24 | 0.27 |
| | | Base | | 33.366548 | 683,914.13 | 531.210000 | 10,888,211.37 | 10,204,297.24 | 0.27 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | | |
| | | Local | 43,558.000 | 28.261530 | 1,231,015.71 | 24.510000 | 1,067,606.58 | -163,409.13 | 0.03 |
| | | Base | | 28.261530 | 1,231,015.71 | 24.510000 | 1,067,606.58 | -163,409.13 | 0.03 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 73,847.000 | 28.721674 | 2,121,009.47 | 71.390000 | 5,271,937.33 | 3,150,927.86 | 0.13 |
| | | Base | | 28.721674 | 2,121,009.47 | 71.390000 | 5,271,937.33 | 3,150,927.86 | 0.13 |

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|---|---|---|---|---|---|---|---|---|
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | |
| | 7,216.000 | Local | 148.728926 | 1,073,227.93 | 203.570000 | 1,468,961.12 | 395,733.19 | 0.04 |
| | | Base | 148.728926 | 1,073,227.93 | 203.570000 | 1,468,961.12 | 395,733.19 | 0.04 |
| 98138H101 | WORKDAY INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 12,878.000 | Local | 261.780071 | 3,371,203.75 | 146.190000 | 1,882,634.82 | -1,488,568.93 | 0.05 |
| | | Base | 261.780071 | 3,371,203.75 | 146.190000 | 1,882,634.82 | -1,488,568.93 | 0.05 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | |
| | 5,105.000 | Local | 90.572253 | 462,371.35 | 101.220000 | 516,728.10 | 54,356.75 | 0.01 |
| | | Base | 90.572253 | 462,371.35 | 101.220000 | 516,728.10 | 54,356.75 | 0.01 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | |
| | 35,774.000 | Local | 35.720133 | 1,277,852.05 | 79.500000 | 2,844,033.00 | 1,566,180.95 | 0.07 |
| | | Base | 35.720133 | 1,277,852.05 | 79.500000 | 2,844,033.00 | 1,566,180.95 | 0.07 |
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | |
| | 14,725.000 | Local | 54.469471 | 802,062.96 | 109.540000 | 1,612,976.50 | 810,913.54 | 0.04 |
| | | Base | 54.469471 | 802,062.96 | 109.540000 | 1,612,976.50 | 810,913.54 | 0.04 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | |
| | 16,786.000 | Local | 36.064755 | 605,382.97 | 147.950000 | 2,483,488.70 | 1,878,105.73 | 0.06 |
| | | Base | 36.064755 | 605,382.97 | 147.950000 | 2,483,488.70 | 1,878,105.73 | 0.06 |
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | 2,976.000 | Local | 260.294711 | 774,637.06 | 243.630000 | 725,042.88 | -49,594.18 | 0.02 |
| | | Base | 260.294711 | 774,637.06 | 243.630000 | 725,042.88 | -49,594.18 | 0.02 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 11,987.000 | Local | 78.360030 | 939,301.68 | 82.330000 | 986,889.71 | 47,588.03 | 0.02 |
| | | Base | 78.360030 | 939,301.68 | 82.330000 | 986,889.71 | 47,588.03 | 0.02 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | |
| | 25,533.000 | Local | 52.745490 | 1,346,750.59 | 77.690000 | 1,983,658.77 | 636,908.18 | 0.05 |
| | | Base | 52.745490 | 1,346,750.59 | 77.690000 | 1,983,658.77 | 636,908.18 | 0.05 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | |
| | 5,202.000 | Local | 42.496236 | 221,065.42 | 130.070000 | 676,624.14 | 455,558.72 | 0.02 |
| | | Base | 42.496236 | 221,065.42 | 130.070000 | 676,624.14 | 455,558.72 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| G0250X149 | AMCOR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | 28,099.000 | Local | 51.583144 | 1,449,434.75 | 38.820000 | 1,090,803.18 | -358,631.57 | 0.03 |
| | | | Base | 51.583144 | 1,449,434.75 | 38.820000 | 1,090,803.18 | -358,631.57 | 0.03 |
| G0403H108 | AON PLC CLASS A COMMON STOCK | | | | | | | | |
| | | 12,969.000 | Local | 84.175161 | 1,091,667.66 | 316.060000 | 4,098,982.14 | 3,007,314.48 | 0.10 |
| | | | Base | 84.175161 | 1,091,667.66 | 316.060000 | 4,098,982.14 | 3,007,314.48 | 0.10 |
| G0450A105 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 21,613.000 | Local | 57.943894 | 1,252,341.39 | 89.340000 | 1,930,905.42 | 678,564.03 | 0.05 |
| | | | Base | 57.943894 | 1,252,341.39 | 89.340000 | 1,930,905.42 | 678,564.03 | 0.05 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | | |
| | | 37,216.000 | Local | 100.198391 | 3,728,983.33 | 187.070000 | 6,961,997.12 | 3,233,013.79 | 0.17 |
| | | | Base | 100.198391 | 3,728,983.33 | 187.070000 | 6,961,997.12 | 3,233,013.79 | 0.17 |
| G2004J103 | CARNIVAL CORP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 69,587.000 | Local | 24.282663 | 1,689,757.64 | 28.060000 | 1,952,611.22 | 262,853.58 | 0.05 |
| | | | Base | 24.282663 | 1,689,757.64 | 28.060000 | 1,952,611.22 | 262,853.58 | 0.05 |
| G25508105 | CRH PLC COMMON STOCK EUR.32 | | | | | | | | |
| | | 40,548.000 | Local | 123.774977 | 5,018,827.77 | 108.790000 | 4,411,216.92 | -607,610.85 | 0.11 |
| | | | Base | 123.774977 | 5,018,827.77 | 108.790000 | 4,411,216.92 | -607,610.85 | 0.11 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | 23,492.000 | Local | 52.736629 | 1,238,888.89 | 400.600000 | 9,410,895.20 | 8,172,006.31 | 0.24 |
| | | | Base | 52.736629 | 1,238,888.89 | 400.600000 | 9,410,895.20 | 8,172,006.31 | 0.24 |
| G3223R108 | EVEREST GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 2,462.000 | Local | 265.712250 | 654,183.56 | 324.030000 | 797,761.86 | 143,578.30 | 0.02 |
| | | | Base | 265.712250 | 654,183.56 | 324.030000 | 797,761.86 | 143,578.30 | 0.02 |
| G3265R107 | APTIV PLC COMMON STOCK USD.01 | | | | | | | | |
| | | 12,860.000 | Local | 41.839023 | 538,049.84 | 67.940000 | 873,708.40 | 335,658.56 | 0.02 |
| | | | Base | 41.839023 | 538,049.84 | 67.940000 | 873,708.40 | 335,658.56 | 0.02 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | | |
| | | 26,842.000 | Local | 20.590418 | 552,688.00 | 28.460000 | 763,923.32 | 211,235.32 | 0.02 |
| | | | Base | 20.590418 | 552,688.00 | 28.460000 | 763,923.32 | 211,235.32 | 0.02 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| G51502105 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,587.000 | 39.287903 | 926,683.76 | 134.060000 | 3,162,073.22 | 2,235,389.46 | 0.08 |
| | | Base | | 39.287903 | 926,683.76 | 134.060000 | 3,162,073.22 | 2,235,389.46 | 0.08 |
| G54950103 | LINDE PLC COMMON STOCK | | | | | | | | |
| | | Local | 28,232.000 | 175.181788 | 4,945,732.23 | 497.690000 | 14,050,784.08 | 9,105,051.85 | 0.35 |
| | | Base | | 175.181788 | 4,945,732.23 | 497.690000 | 14,050,784.08 | 9,105,051.85 | 0.35 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 77,538.000 | 78.880290 | 6,116,219.90 | 73.810000 | 5,723,079.78 | -393,140.12 | 0.14 |
| | | Base | | 78.880290 | 6,116,219.90 | 73.810000 | 5,723,079.78 | -393,140.12 | 0.14 |
| G66721104 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,507.000 | 35.876690 | 986,860.11 | 18.340000 | 504,478.38 | -482,381.73 | 0.01 |
| | | Base | | 35.876690 | 986,860.11 | 18.340000 | 504,478.38 | -482,381.73 | 0.01 |
| G7997R103 | SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 13,192.000 | 52.654505 | 694,618.23 | 879.800000 | 11,606,321.60 | 10,911,703.37 | 0.29 |
| | | Base | | 52.654505 | 694,618.23 | 879.800000 | 11,606,321.60 | 10,911,703.37 | 0.29 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,897.000 | 31.033196 | 307,135.54 | 70.840000 | 701,103.48 | 393,967.94 | 0.02 |
| | | Base | | 31.033196 | 307,135.54 | 70.840000 | 701,103.48 | 393,967.94 | 0.02 |
| G8267P108 | SMURFIT WESTROCK PLC COMMON STOCK | | | | | | | | |
| | | Local | 31,580.000 | 46.008884 | 1,452,960.55 | 41.150000 | 1,299,517.00 | -153,443.55 | 0.03 |
| | | Base | | 46.008884 | 1,452,960.55 | 41.150000 | 1,299,517.00 | -153,443.55 | 0.03 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | | |
| | | Local | 5,929.000 | 163.691312 | 970,525.79 | 212.730000 | 1,261,276.17 | 290,750.38 | 0.03 |
| | | Base | | 163.691312 | 970,525.79 | 212.730000 | 1,261,276.17 | 290,750.38 | 0.03 |
| G87052109 | TE CONNECTIVITY PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,734.000 | 46.009372 | 815,930.21 | 213.410000 | 3,784,612.94 | 2,968,682.73 | 0.10 |
| | | Base | | 46.009372 | 815,930.21 | 213.410000 | 3,784,612.94 | 2,968,682.73 | 0.10 |
| G8994E103 | TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,380.000 | 44.369482 | 593,663.67 | 451.300000 | 6,038,394.00 | 5,444,730.33 | 0.15 |
| | | Base | | 44.369482 | 593,663.67 | 451.300000 | 6,038,394.00 | 5,444,730.33 | 0.15 |



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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | | |
| | | Local | 5,753.000 | 137.185594 | 789,228.72 | 249.670000 | 1,436,351.51 | 647,122.79 | 0.04 |
| | | Base | | 137.185594 | 789,228.72 | 249.670000 | 1,436,351.51 | 647,122.79 | 0.04 |
| H11356104 | BUNGE GLOBAL SA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,187.000 | 99.405625 | 813,833.85 | 123.300000 | 1,009,457.10 | 195,623.25 | 0.03 |
| | | Base | | 99.405625 | 813,833.85 | 123.300000 | 1,009,457.10 | 195,623.25 | 0.03 |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | | |
| | | Local | 21,999.000 | 91.911847 | 2,021,968.73 | 311.730000 | 6,857,748.27 | 4,835,779.54 | 0.17 |
| | | Base | | 91.911847 | 2,021,968.73 | 311.730000 | 6,857,748.27 | 4,835,779.54 | 0.17 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF.1 | | | | | | | | |
| | | Local | 9,883.000 | 73.099818 | 722,445.50 | 233.920000 | 2,311,831.36 | 1,589,385.86 | 0.06 |
| | | Base | | 73.099818 | 722,445.50 | 233.920000 | 2,311,831.36 | 1,589,385.86 | 0.06 |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | | |
| | | Local | 15,566.000 | 60.770759 | 945,957.63 | 66.650000 | 1,037,473.90 | 91,516.27 | 0.03 |
| | | Base | | 60.770759 | 945,957.63 | 66.650000 | 1,037,473.90 | 91,516.27 | 0.03 |
| N6596X109 | NXP SEMICONDUCTORS NV COMMON STOCK EUR.2 | | | | | | | | |
| | | Local | 15,222.000 | 194.423075 | 2,959,508.05 | 321.350000 | 4,891,589.70 | 1,932,081.65 | 0.12 |
| | | Base | | 194.423075 | 2,959,508.05 | 321.350000 | 4,891,589.70 | 1,932,081.65 | 0.12 |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,212.000 | 90.791327 | 1,381,117.67 | 284.630000 | 4,329,791.56 | 2,948,673.89 | 0.11 |
| | | Base | | 90.791327 | 1,381,117.67 | 284.630000 | 4,329,791.56 | 2,948,673.89 | 0.11 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 22,240,782.000 | | 1,197,599,047.78 | | 3,969,034,894.59 | 2,771,435,846.81 | 99.74 |
| | | Base | | | 1,197,599,047.78 | | 3,969,034,894.59 | 2,771,435,846.81 | 99.74 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 22,240,782.000 | | 1,197,599,047.78 | | 3,969,034,894.59 | 2,771,435,846.81 | 99.74 |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 32,639,436.970 | Base | | 1,207,997,702.75 | | 3,979,433,549.56 | 2,771,435,846.81 | 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 | 1.000000 | 50,000.00 | 1.000000 | 50,000.00 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 50,000.00 | 1.000000 | 50,000.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 50,000.000 | | 50,000.00 | | 50,000.00 | 0.00 | 0.00 |
| | | Base | | | 50,000.00 | | 50,000.00 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | 50,000.000 | | 50,000.00 | | 50,000.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 912797QX8 | TREASURY BILL 06/26 0.00000 | | | | | 3.594000 | 11 Jun 2026 | | |
| | | | 80,000,000.000 | 99.901657 | 79,921,325.56 | 99.901657 | 79,921,325.60 | 0.04 | 2.54 |
| | | Base | | 99.901657 | 79,921,325.56 | 99.901657 | 79,921,325.60 | 0.04 | 2.54 |
| 912797RF6 | TREASURY BILL 07/26 0.00000 | | | | | 3.898300 | 09 Jul 2026 | | |
| | | | 115,000,000.000 | 99.588740 | 114,527,050.94 | 99.588740 | 114,527,050.95 | 0.01 | 3.63 |
| | | Base | | 99.588740 | 114,527,050.94 | 99.588740 | 114,527,050.95 | 0.01 | 3.63 |
| 912797RG4 | TREASURY BILL 08/26 0.00000 | | | | | 3.705000 | 06 Aug 2026 | | |
| | | | 40,000,000.000 | 99.320750 | 39,728,300.00 | 99.337556 | 39,735,022.40 | 6,722.40 | 1.26 |
| | | Base | | 99.320750 | 39,728,300.00 | 99.337556 | 39,735,022.40 | 6,722.40 | 1.26 |
| 912797SA6 | TREASURY BILL 10/26 0.00000 | | | | | 3.404200 | 01 Oct 2026 | | |
| | | | 35,000,000.000 | 98.846354 | 34,596,224.06 | 98.773115 | 34,570,590.25 | -25,633.81 | 1.10 |
| | | Base | | 98.846354 | 34,596,224.06 | 98.773115 | 34,570,590.25 | -25,633.81 | 1.10 |
| 912797SK4 | TREASURY BILL 10/26 0.00000 | | | | | 3.547700 | 29 Oct 2026 | | |
| | | | 25,000,000.000 | 98.521792 | 24,630,447.92 | 98.482708 | 24,620,677.00 | -9,770.92 | 0.78 |
| | | Base | | 98.521792 | 24,630,447.92 | 98.482708 | 24,620,677.00 | -9,770.92 | 0.78 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797TE7 | TREASURY BILL 06/26 0.00000 | | | | | 3.582500 | 25 Jun 2026 | | |
| | | Local | 80,000,000.000 | 99.762413 | 79,809,930.67 | 99.762414 | 79,809,930.80 | 0.13 | 2.53 |
| | | Base | | 99.762413 | 79,809,930.67 | 99.762414 | 79,809,930.80 | 0.13 | 2.53 |
| 912797TF4 | TREASURY BILL 07/26 0.00000 | | | | | 3.610400 | 02 Jul 2026 | | |
| | | Local | 150,000,000.000 | 99.691629 | 149,537,442.96 | 99.691628 | 149,537,442.60 | -0.36 | 4.74 |
| | | Base | | 99.691629 | 149,537,442.96 | 99.691628 | 149,537,442.60 | -0.36 | 4.74 |
| 912797TQ0 | TREASURY BILL 07/26 0.00000 | | | | | 3.525000 | 30 Jul 2026 | | |
| | | Local | 80,000,000.000 | 99.422554 | 79,538,043.10 | 99.404592 | 79,523,673.60 | -14,369.50 | 2.52 |
| | | Base | | 99.422554 | 79,538,043.10 | 99.404592 | 79,523,673.60 | -14,369.50 | 2.52 |
| 912797TV9 | TREASURY BILL 02/27 0.00000 | | | | | 3.400000 | 18 Feb 2027 | | |
| | | Local | 75,000,000.000 | 97.525556 | 73,144,166.66 | 97.395283 | 73,046,462.25 | -97,704.41 | 2.32 |
| | | Base | | 97.525556 | 73,144,166.66 | 97.395283 | 73,046,462.25 | -97,704.41 | 2.32 |
| 912797UX3 | TREASURY BILL 05/27 0.00000 | | | | | 3.616500 | 13 May 2027 | | |
| | | Local | 15,000,000.000 | 96.524142 | 14,478,621.30 | 96.504919 | 14,475,737.85 | -2,883.45 | 0.46 |
| | | Base | | 96.524142 | 14,478,621.30 | 96.504919 | 14,475,737.85 | -2,883.45 | 0.46 |
| 921FRK000 | BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224 | | | | | 3.590000 | 01 Jun 2026 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.59 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.59 |
| 921FRK000 | BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224 | | | | | 3.620000 | 01 Jun 2026 | | |
| | | Local | 150,000,000.000 | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 4.76 |
| | | Base | | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 4.76 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 3.610000 | 01 Jun 2026 | | |
| | | Local | 452,398,316.160 | 100.000000 | 452,398,316.16 | 100.000000 | 452,398,316.16 | 0.00 | 14.35 |
| | | Base | | 100.000000 | 452,398,316.16 | 100.000000 | 452,398,316.16 | 0.00 | 14.35 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 3.630000 | 01 Jun 2026 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.17 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.17 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 3.610000 | 01 Jun 2026 | | |
| | | Local | 400,000,000.000 | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 12.69 |
| | | Base | | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 12.69 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 979QRC005 | BANK OF AMERICA REPO | | | | 3.620000 | 01 Jun 2026 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.17 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.17 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.630000 | 18 Jun 2026 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.17 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.17 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,047,398,316.160 | Local | | 2,042,309,869.33 | | 2,042,166,229.46 | -143,639.87 | 64.79 |
| | | Base | | 2,042,309,869.33 | | 2,042,166,229.46 | -143,639.87 | 64.79 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 2,047,398,316.160 | Base | | 2,042,309,869.33 | | 2,042,166,229.46 | -143,639.87 | 64.79 |
| **EQUITY** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 38141W323 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST | | | | | | | |
| | 26,739,824.210 | Local | 1.000000 | 26,739,824.21 | 1.000000 | 26,739,824.21 | 0.00 | 0.85 |
| | | Base | 1.000000 | 26,739,824.21 | 1.000000 | 26,739,824.21 | 0.00 | 0.85 |
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT | | | | | | | |
| | 36,698,238.230 | Local | 1.000000 | 36,698,238.23 | 1.000000 | 36,698,238.23 | 0.00 | 1.16 |
| | | Base | 1.000000 | 36,698,238.23 | 1.000000 | 36,698,238.23 | 0.00 | 1.16 |
| **US DOLLAR Total** | | | | | | | | |
| | 63,438,062.440 | Local | | 63,438,062.44 | | 63,438,062.44 | 0.00 | 2.01 |
| | | Base | | 63,438,062.44 | | 63,438,062.44 | 0.00 | 2.01 |
| **EQUITY Total** | | | | | | | | |
| | 63,438,062.440 | Base | | 63,438,062.44 | | 63,438,062.44 | 0.00 | 2.01 |
| **FIXED INCOME** | | | | | | | | |



& 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** | | | | | | | Exchange Rate: | 1.000000 | |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 5.625000 | 20 Apr 2042 | | |
| | | | 248,906.700 | 101.965516 | 253,799.00 | 101.562153 | 252,795.00 | -1,004.00 | 0.01 |
| | Original Face: | Base | 15,000,000.000 | 101.965516 | 253,799.00 | 101.562153 | 252,795.00 | -1,004.00 | 0.01 |
| 36179TDL6 | GNMA II POOL MA4607 G2 07/47 FLOATING VAR | | | | | 5.375000 | 20 Jul 2047 | | |
| | | | 232,300.500 | 100.287804 | 232,969.07 | 101.645153 | 236,122.20 | 3,153.13 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 100.287804 | 232,969.07 | 101.645153 | 236,122.20 | 3,153.13 | 0.01 |
| 3622A3CX6 | GNMA II POOL 784586 G2 01/28 FIXED 3 | | | | | 3.000000 | 20 Jan 2028 | | |
| | | | 298,067.300 | 99.961646 | 297,952.98 | 99.115555 | 295,431.06 | -2,521.92 | 0.01 |
| | Original Face: | Base | 10,000,000.000 | 99.961646 | 297,952.98 | 99.115555 | 295,431.06 | -2,521.92 | 0.01 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | | 4.000000 | 16 Jul 2039 | | |
| | | | 130,115.740 | 103.606189 | 134,807.96 | 99.385440 | 129,316.10 | -5,491.86 | 0.00 |
| | Original Face: | Base | 17,600,000.000 | 103.606189 | 134,807.96 | 99.385440 | 129,316.10 | -5,491.86 | 0.00 |
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | | 4.000000 | 20 May 2039 | | |
| | | | 614,557.000 | 103.561512 | 636,444.52 | 97.976020 | 602,118.49 | -34,326.03 | 0.02 |
| | Original Face: | Base | 50,000,000.000 | 103.561512 | 636,444.52 | 97.976020 | 602,118.49 | -34,326.03 | 0.02 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | | 4.117120 | 20 Jun 2042 | | |
| | | | 321,063.790 | 100.023556 | 321,139.42 | 98.919400 | 317,594.37 | -3,545.05 | 0.01 |
| | Original Face: | Base | 10,000,000.000 | 100.023556 | 321,139.42 | 98.919400 | 317,594.37 | -3,545.05 | 0.01 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | | 2.000000 | 16 May 2042 | | |
| | | | 2,097,153.290 | 101.658284 | 2,131,930.05 | 94.221060 | 1,975,960.06 | -155,969.99 | 0.06 |
| | Original Face: | Base | 41,570,000.000 | 101.658284 | 2,131,930.05 | 94.221060 | 1,975,960.06 | -155,969.99 | 0.06 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | | 4.039540 | 16 Jun 2037 | | |
| | | | 506,772.060 | 100.113313 | 507,346.30 | 98.763300 | 500,504.81 | -6,841.49 | 0.02 |
| | Original Face: | Base | 32,313,742.000 | 100.113313 | 507,346.30 | 98.763300 | 500,504.81 | -6,841.49 | 0.02 |
| 38375U4P2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA | | | | | 2.000000 | 20 Jan 2065 | | |
| | | | 10,146.820 | 99.829799 | 10,129.55 | 93.484420 | 9,485.70 | -643.85 | 0.00 |
| | Original Face: | Base | 8,021,011.000 | 99.829799 | 10,129.55 | 93.484420 | 9,485.70 | -643.85 | 0.00 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | | 6,828.030 | 99.732866 | 6,809.79 | 96.096490 | 6,561.50 | -248.29 | 0.00 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 2,750,000.000 | Base | 99.732866 | 6,809.79 | 96.096490 | 6,561.50 | -248.29 | 0.00 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | 4.500000 | 16 Aug 2039 | | |
| | 228,251.190 | Local | 104.211058 | 237,862.98 | 99.555320 | 227,236.20 | -10,626.78 | 0.01 |
| Original Face: | 10,300,000.000 | Base | 104.211058 | 237,862.98 | 99.555320 | 227,236.20 | -10,626.78 | 0.01 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | 4.000000 | 20 Aug 2039 | | |
| | 134,322.280 | Local | 103.634937 | 139,204.81 | 98.585000 | 132,421.62 | -6,783.19 | 0.00 |
| Original Face: | 7,350,000.000 | Base | 103.634937 | 139,204.81 | 98.585000 | 132,421.62 | -6,783.19 | 0.00 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | 3.000000 | 20 Sep 2040 | | |
| | 187,188.590 | Local | 99.878438 | 186,961.04 | 98.067820 | 183,571.77 | -3,389.27 | 0.01 |
| Original Face: | 10,815,142.000 | Base | 99.878438 | 186,961.04 | 98.067820 | 183,571.77 | -3,389.27 | 0.01 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | 4.000000 | 20 Aug 2039 | | |
| | 112,925.920 | Local | 101.560058 | 114,687.63 | 98.787760 | 111,556.99 | -3,130.64 | 0.00 |
| Original Face: | 5,648,629.000 | Base | 101.560058 | 114,687.63 | 98.787760 | 111,556.99 | -3,130.64 | 0.00 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | 4.017120 | 20 Nov 2042 | | |
| | 3,503,837.480 | Local | 100.000000 | 3,503,837.48 | 97.897540 | 3,430,170.70 | -73,666.78 | 0.11 |
| Original Face: | 25,333,333.000 | Base | 100.000000 | 3,503,837.48 | 97.897540 | 3,430,170.70 | -73,666.78 | 0.11 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | 4.089540 | 16 Nov 2041 | | |
| | 877,323.600 | Local | 100.099030 | 878,192.41 | 98.923490 | 867,879.12 | -10,313.29 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 100.099030 | 878,192.41 | 98.923490 | 867,879.12 | -10,313.29 | 0.03 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | 3.500000 | 20 Jun 2041 | | |
| | 163,943.610 | Local | 103.082444 | 168,997.08 | 98.339210 | 161,220.85 | -7,776.23 | 0.01 |
| Original Face: | 10,359,452.000 | Base | 103.082444 | 168,997.08 | 98.339210 | 161,220.85 | -7,776.23 | 0.01 |
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | 4.089540 | 16 Dec 2041 | | |
| | 1,768,839.500 | Local | 100.099276 | 1,770,595.54 | 98.877720 | 1,748,988.17 | -21,607.37 | 0.06 |
| Original Face: | 12,911,372.000 | Base | 100.099276 | 1,770,595.54 | 98.877720 | 1,748,988.17 | -21,607.37 | 0.06 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | 1.619870 | 16 Jun 2053 | | |
| | 385,006.800 | Local | 96.297084 | 370,750.32 | 95.265080 | 366,777.04 | -3,973.28 | 0.01 |
| Original Face: | 10,000,000.000 | Base | 96.297084 | 370,750.32 | 95.265080 | 366,777.04 | -3,973.28 | 0.01 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | 1.750000 | 16 Mar 2041 | | |
| | 740,669.800 | Local | 100.120872 | 741,565.06 | 93.622880 | 693,436.40 | -48,128.66 | 0.02 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 10,000,000.000 | 100.120872 | 741,565.06 | 93.622880 | 693,436.40 | -48,128.66 | 0.02 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 740,669.800 | 100.578902 | 744,957.55 | 93.741750 | 694,316.83 | -50,640.72 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 100.578902 | 744,957.55 | 93.741750 | 694,316.83 | -50,640.72 | 0.02 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | | 2.000000 | 20 Jan 2042 | | |
| | | Local | 613,089.650 | 101.258124 | 620,803.08 | 93.311700 | 572,084.37 | -48,718.71 | 0.02 |
| Original Face: | | Base | 18,249,312.000 | 101.258124 | 620,803.08 | 93.311700 | 572,084.37 | -48,718.71 | 0.02 |
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | | 1.500000 | 20 Oct 2042 | | |
| | | Local | 931,557.100 | 99.999998 | 931,557.08 | 87.805270 | 817,956.23 | -113,600.85 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 99.999998 | 931,557.08 | 87.805270 | 817,956.23 | -113,600.85 | 0.03 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | | 2.000000 | 20 Oct 2042 | | |
| | | Local | 931,557.100 | 101.145942 | 942,232.20 | 89.850520 | 837,008.90 | -105,223.30 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 101.145942 | 942,232.20 | 89.850520 | 837,008.90 | -105,223.30 | 0.03 |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | | 2.000000 | 16 Oct 2042 | | |
| | | Local | 683,404.500 | 101.249747 | 691,945.33 | 92.919910 | 635,018.85 | -56,926.48 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 101.249747 | 691,945.33 | 92.919910 | 635,018.85 | -56,926.48 | 0.02 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 2,225,901.700 | 95.472555 | 2,125,125.23 | 83.787360 | 1,865,024.27 | -260,100.96 | 0.06 |
| Original Face: | | Base | 10,000,000.000 | 95.472555 | 2,125,125.23 | 83.787360 | 1,865,024.27 | -260,100.96 | 0.06 |
| 38378KTH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB | | | | | 2.000000 | 16 Jun 2045 | | |
| | | Local | 2,231,793.600 | 99.510394 | 2,220,866.60 | 90.556290 | 2,021,029.48 | -199,837.12 | 0.06 |
| Original Face: | | Base | 15,000,000.000 | 99.510394 | 2,220,866.60 | 90.556290 | 2,021,029.48 | -199,837.12 | 0.06 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.000000 | 16 Jul 2050 | | |
| | | Local | 37,102.700 | 101.041137 | 37,488.99 | 96.631730 | 35,852.98 | -1,636.01 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 101.041137 | 37,488.99 | 96.631730 | 35,852.98 | -1,636.01 | 0.00 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | 3.028000 | 16 Aug 2052 | | |
| | | Local | 248,289.240 | 100.591753 | 249,758.50 | 87.819520 | 218,046.42 | -31,712.08 | 0.01 |
| Original Face: | | Base | 2,000,000.000 | 100.591753 | 249,758.50 | 87.819520 | 218,046.42 | -31,712.08 | 0.01 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | 2.850000 | 16 Feb 2049 | | |
| | | Local | 14,667.400 | 100.648786 | 14,762.56 | 98.417790 | 14,435.33 | -327.23 | 0.00 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 1,000,000.000 | 100.648786 | 14,762.56 | 98.417790 | 14,435.33 | -327.23 | 0.00 |
| 38379PLQ8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG | | | | | 2.500000 | 20 May 2045 | | |
| | | Local | 129,291.500 | 100.812103 | 130,341.48 | 89.544060 | 115,772.86 | -14,568.62 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.812103 | 130,341.48 | 89.544060 | 115,772.86 | -14,568.62 | 0.00 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 324,863.900 | 98.110501 | 318,725.60 | 92.539470 | 300,627.33 | -18,098.27 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 98.110501 | 318,725.60 | 92.539470 | 300,627.33 | -18,098.27 | 0.01 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 822,931.200 | 100.626812 | 828,089.43 | 88.421300 | 727,646.47 | -100,442.96 | 0.02 |
| Original Face: | | Base | 20,000,000.000 | 100.626812 | 828,089.43 | 88.421300 | 727,646.47 | -100,442.96 | 0.02 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 381,544.200 | 100.172918 | 382,203.96 | 87.205990 | 332,729.40 | -49,474.56 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 100.172918 | 382,203.96 | 87.205990 | 332,729.40 | -49,474.56 | 0.01 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | | Local | 954,484.960 | 96.551139 | 921,566.10 | 85.693670 | 817,933.19 | -103,632.91 | 0.03 |
| Original Face: | | Base | 4,000,000.000 | 96.551139 | 921,566.10 | 85.693670 | 817,933.19 | -103,632.91 | 0.03 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 1,742,375.900 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.05 |
| 38381LMZ2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE | | | | | 4.500000 | 16 Dec 2049 | | |
| | | Local | 6,732,301.610 | 99.766709 | 6,716,595.76 | 98.768980 | 6,649,425.63 | -67,170.13 | 0.21 |
| Original Face: | | Base | 6,982,274.000 | 99.766709 | 6,716,595.76 | 98.768980 | 6,649,425.63 | -67,170.13 | 0.21 |
| 38381VHY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD | | | | | 3.000000 | 20 Mar 2049 | | |
| | | Local | 212,985.300 | 100.000000 | 212,985.30 | 95.271630 | 202,914.57 | -10,070.73 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 212,985.30 | 95.271630 | 202,914.57 | -10,070.73 | 0.01 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | | 2.428700 | 20 Jun 2036 | | |
| | | Local | 3,016,211.620 | 102.979430 | 3,106,077.54 | 91.944080 | 2,773,228.02 | -332,849.52 | 0.09 |
| Original Face: | | Base | 8,000,000.000 | 102.979430 | 3,106,077.54 | 91.944080 | 2,773,228.02 | -332,849.52 | 0.09 |
| 6903533N5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR | | | | | 3.820000 | 15 Mar 2030 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 25,000,000.000 | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.32 |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 3.820000 | 20 Jan 2027 | | |
| | 1,875,000.000 | Local | 100.000001 | 1,875,000.01 | 100.000000 | 1,875,000.01 | 0.00 | 0.06 |
| Original Face: | 15,000,000.000 | Base | 100.000001 | 1,875,000.01 | 100.000000 | 1,875,000.01 | 0.00 | 0.06 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 3.820000 | 15 Sep 2026 | | |
| | 166,666.680 | Local | 100.000000 | 166,666.68 | 100.000000 | 166,666.68 | 0.00 | 0.01 |
| Original Face: | 2,000,000.000 | Base | 100.000000 | 166,666.68 | 100.000000 | 166,666.68 | 0.00 | 0.01 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | 5.320000 | 01 Apr 2027 | | |
| | 108,116.620 | Local | 100.841915 | 109,026.87 | 100.284060 | 108,423.74 | -603.13 | 0.00 |
| Original Face: | 28,600,000.000 | Base | 100.841915 | 109,026.87 | 100.284060 | 108,423.74 | -603.13 | 0.00 |
| 83165AW91 | SBA POOL 522272 SBA 01/29 FLOATING VAR | | | | 8.276000 | 25 Jan 2029 | | |
| | 14,300.040 | Local | 103.010691 | 14,730.57 | 99.355358 | 14,207.86 | -522.71 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 103.010691 | 14,730.57 | 99.355358 | 14,207.86 | -522.71 | 0.00 |
| 91282CGH8 | US TREASURY N/B 01/28 3.5 | | | | 3.500000 | 31 Jan 2028 | | |
| | 50,000,000.000 | Local | 99.564363 | 49,782,181.56 | 99.187500 | 49,593,750.00 | -188,431.56 | 1.57 |
| | | Base | 99.564363 | 49,782,181.56 | 99.187500 | 49,593,750.00 | -188,431.56 | 1.57 |
| 91282CJC6 | US TREASURY N/B 10/26 4.625 | | | | 4.625000 | 15 Oct 2026 | | |
| | 20,000,000.000 | Local | 99.856664 | 19,971,332.77 | 100.312500 | 20,062,500.00 | 91,167.23 | 0.64 |
| | | Base | 99.856664 | 19,971,332.77 | 100.312500 | 20,062,500.00 | 91,167.23 | 0.64 |
| 91282CKY6 | US TREASURY N/B 06/26 4.625 | | | | 4.625000 | 30 Jun 2026 | | |
| | 50,000,000.000 | Local | 100.011276 | 50,005,637.78 | 100.068062 | 50,034,031.00 | 28,393.22 | 1.59 |
| | | Base | 100.011276 | 50,005,637.78 | 100.068062 | 50,034,031.00 | 28,393.22 | 1.59 |
| 91282CLB5 | US TREASURY N/B 07/26 4.375 | | | | 4.375000 | 31 Jul 2026 | | |
| | 70,000,000.000 | Local | 100.056137 | 70,039,295.88 | 100.104492 | 70,073,144.40 | 33,848.52 | 2.22 |
| | | Base | 100.056137 | 70,039,295.88 | 100.104492 | 70,073,144.40 | 33,848.52 | 2.22 |
| 91282CLX7 | US TREASURY N/B 11/27 4.125 | | | | 4.125000 | 15 Nov 2027 | | |
| | 45,000,000.000 | Local | 99.833485 | 44,925,068.27 | 100.183594 | 45,082,617.30 | 157,549.03 | 1.43 |
| | | Base | 99.833485 | 44,925,068.27 | 100.183594 | 45,082,617.30 | 157,549.03 | 1.43 |
| 91282CME8 | US TREASURY N/B 12/26 4.25 | | | | 4.250000 | 31 Dec 2026 | | |
| | 80,000,000.000 | Local | 99.975823 | 79,980,658.46 | 100.248437 | 80,198,749.60 | 218,091.14 | 2.54 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| | | Base | | 99.975823 | 79,980,658.46 | 100.248437 | 80,198,749.60 | 218,091.14 | 2.54 |
| 91282CPE5 | US TREASURY N/B 10/27 3.5 | | | | | 3.500000 | 31 Oct 2027 | | |
| | | Local | 45,000,000.000 | 100.037738 | 45,016,982.26 | 99.339844 | 44,702,929.80 | -314,052.46 | 1.42 |
| | | Base | | 100.037738 | 45,016,982.26 | 99.339844 | 44,702,929.80 | -314,052.46 | 1.42 |
| 91282CQB0 | US TREASURY N/B 02/28 3.375 | | | | | 3.375000 | 29 Feb 2028 | | |
| | | Local | 100,000,000.000 | 99.487137 | 99,487,136.63 | 98.949219 | 98,949,219.00 | -537,917.63 | 3.14 |
| | | Base | | 99.487137 | 99,487,136.63 | 98.949219 | 98,949,219.00 | -537,917.63 | 3.14 |
| 91282CQD6 | US TREASURY N/B 02/31 3.5 | | | | | 3.500000 | 28 Feb 2031 | | |
| | | Local | 25,000,000.000 | 97.677353 | 24,419,338.17 | 97.261719 | 24,315,429.75 | -103,908.42 | 0.77 |
| | | Base | | 97.677353 | 24,419,338.17 | 97.261719 | 24,315,429.75 | -103,908.42 | 0.77 |
| 91282CQH7 | US TREASURY N/B 03/28 3.875 | | | | | 3.875000 | 31 Mar 2028 | | |
| | | Local | 90,000,000.000 | 100.089816 | 90,080,834.15 | 99.750000 | 89,775,000.00 | -305,834.15 | 2.85 |
| | | Base | | 100.089816 | 90,080,834.15 | 99.750000 | 89,775,000.00 | -305,834.15 | 2.85 |
| 91282CQJ3 | US TREASURY N/B 04/29 3.875 | | | | | 3.875000 | 15 Apr 2029 | | |
| | | Local | 40,000,000.000 | 99.184116 | 39,673,646.23 | 99.484375 | 39,793,750.00 | 120,103.77 | 1.26 |
| | | Base | | 99.184116 | 39,673,646.23 | 99.484375 | 39,793,750.00 | 120,103.77 | 1.26 |
| 91282CQL8 | US TREASURY N/B 04/28 3.75 | | | | | 3.750000 | 30 Apr 2028 | | |
| | | Local | 350,000,000.000 | 99.513066 | 348,295,731.29 | 99.507812 | 348,277,342.00 | -18,389.29 | 11.05 |
| | | Base | | 99.513066 | 348,295,731.29 | 99.507812 | 348,277,342.00 | -18,389.29 | 11.05 |
| 91282CQR5 | US TREASURY N/B 05/29 3.875 | | | | | 3.875000 | 15 May 2029 | | |
| | | Local | 40,000,000.000 | 99.202277 | 39,680,910.99 | 99.484375 | 39,793,750.00 | 112,839.01 | 1.26 |
| | | Base | | 99.202277 | 39,680,910.99 | 99.484375 | 39,793,750.00 | 112,839.01 | 1.26 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,052,707,326.320 | | 1,049,056,210.14 | | 1,046,200,014.92 | -2,856,195.22 | 33.19 |
| Original Face: | | Base | 541,804,267.000 | | 1,049,056,210.14 | | 1,046,200,014.92 | -2,856,195.22 | 33.19 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 1,052,707,326.320 | | 1,049,056,210.14 | | 1,046,200,014.92 | -2,856,195.22 | 33.19 |
| Original Face: | | | 541,804,267.000 | | | | | | |

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**Base Currency: USD - US DOLLAR**

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

**Base Currency: 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** | | | | | | | | | |
| | | 3,163,593,704.920 | Base | | 3,154,854,141.91 | | 3,151,854,306.82 | -2,999,835.09 | 100.00 |
| | Original Face: | 541,804,267.000 | | | | | | | |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 15,050,000.000 | 1.000000 | 15,050,000.00 | 1.000000 | 15,050,000.00 | 0.00 | 0.32 |
| | | Base | | 1.000000 | 15,050,000.00 | 1.000000 | 15,050,000.00 | 0.00 | 0.32 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 15,050,000.000 | | 15,050,000.00 | | 15,050,000.00 | 0.00 | 0.32 |
| | | Base | | | 15,050,000.00 | | 15,050,000.00 | 0.00 | 0.32 |
| **CASH Total** | | | | | | | | | |
| | | | 15,050,000.000 | Base | 15,050,000.00 | | 15,050,000.00 | 0.00 | 0.32 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 00915TG79 | AIR PRODUCTS + CHEMI | | | | | 3.800000 | 07 Jul 2026 | | |
| | | | 25,000,000.000 | 99.620000 | 24,905,000.00 | 99.620000 | 24,905,000.00 | 0.00 | 0.53 |
| | | Base | | 99.620000 | 24,905,000.00 | 99.620000 | 24,905,000.00 | 0.00 | 0.53 |
| 0347M3G16 | ANGLESEA FDG PLC + ANG | | | | | 3.750000 | 01 Jul 2026 | | |
| | | | 25,000,000.000 | 99.687500 | 24,921,875.00 | 99.687500 | 24,921,875.00 | 0.00 | 0.53 |
| | | Base | | 99.687500 | 24,921,875.00 | 99.687500 | 24,921,875.00 | 0.00 | 0.53 |
| 0347M3G16 | ANGLESEA FDG PLC + ANG | | | | | 3.800000 | 01 Jul 2026 | | |
| | | | 25,000,000.000 | 99.683333 | 24,920,833.34 | 99.683333 | 24,920,833.25 | -0.09 | 0.53 |
| | | Base | | 99.683333 | 24,920,833.34 | 99.683333 | 24,920,833.25 | -0.09 | 0.53 |
| 03523LFV2 | ANHEUSER BUSCH INBEV WORLDWIDE | | | | | 3.900000 | 29 Jun 2026 | | |
| | | | 40,000,000.000 | 99.696667 | 39,878,666.66 | 99.696667 | 39,878,666.80 | 0.14 | 0.84 |
| | | Base | | 99.696667 | 39,878,666.66 | 99.696667 | 39,878,666.80 | 0.14 | 0.84 |
| 04056BF13 | ARIZONA PUBLIC SERVI | | | | | 3.870000 | 01 Jun 2026 | | |
| | | | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.53 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.53 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 13443DG94 | CAMPBELL SOUP CO. | | | | | 4.100000 | 09 Jul 2026 | | |
| | | Local | 19,000,000.000 | 99.567222 | 18,917,772.22 | 99.567222 | 18,917,772.18 | -0.04 | 0.40 |
| | | Base | | 99.567222 | 18,917,772.22 | 99.567222 | 18,917,772.18 | -0.04 | 0.40 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 3.700000 | 18 Jun 2026 | | |
| | | Local | 110,000,000.000 | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 2.33 |
| | | Base | | 100.000000 | 110,000,000.00 | 100.000000 | 110,000,000.00 | 0.00 | 2.33 |
| 16677KHM8 | CHEVRON CORP | | | | | 3.620000 | 21 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.185500 | 24,796,375.00 | 99.146000 | 24,786,500.00 | -9,875.00 | 0.53 |
| | | Base | | 99.185500 | 24,796,375.00 | 99.146000 | 24,786,500.00 | -9,875.00 | 0.53 |
| 16677KJH7 | CHEVRON CORP | | | | | 3.820000 | 17 Sep 2026 | | |
| | | Local | 25,000,000.000 | 98.854000 | 24,713,500.00 | 98.865020 | 24,716,255.00 | 2,755.00 | 0.52 |
| | | Base | | 98.854000 | 24,713,500.00 | 98.865020 | 24,716,255.00 | 2,755.00 | 0.52 |
| 17277BGL3 | CISCO SYSTEMS INC | | | | | 3.740000 | 20 Jul 2026 | | |
| | | Local | 24,050,000.000 | 99.490944 | 23,927,572.14 | 99.490944 | 23,927,572.03 | -0.11 | 0.51 |
| | | Base | | 99.490944 | 23,927,572.14 | 99.490944 | 23,927,572.03 | -0.11 | 0.51 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | | 3.620000 | 01 Jun 2026 | | |
| | | Local | 650,000,000.000 | 100.000000 | 650,000,000.00 | 100.000000 | 650,000,000.00 | 0.00 | 13.77 |
| | | Base | | 100.000000 | 650,000,000.00 | 100.000000 | 650,000,000.00 | 0.00 | 13.77 |
| 24422MFJ5 | JOHN DEERE CAPITAL C | | | | | 3.650000 | 18 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.827639 | 24,956,909.72 | 99.827639 | 24,956,909.75 | 0.03 | 0.53 |
| | | Base | | 99.827639 | 24,956,909.72 | 99.827639 | 24,956,909.75 | 0.03 | 0.53 |
| 24422MG88 | JOHN DEERE CAPITAL C | | | | | 3.670000 | 08 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.622806 | 24,905,701.39 | 99.622806 | 24,905,701.50 | 0.11 | 0.53 |
| | | Base | | 99.622806 | 24,905,701.39 | 99.622806 | 24,905,701.50 | 0.11 | 0.53 |
| 2546R3KP8 | DISNEY (WALT) CO THE | | | | | 3.790000 | 23 Oct 2026 | | |
| | | Local | 10,000,000.000 | 98.484000 | 9,848,400.00 | 98.468750 | 9,846,875.00 | -1,525.00 | 0.21 |
| | | Base | | 98.484000 | 9,848,400.00 | 98.468750 | 9,846,875.00 | -1,525.00 | 0.21 |
| 29101BGM8 | EMERSON ELECTRIC CO | | | | | 3.750000 | 21 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.479167 | 24,869,791.66 | 99.479167 | 24,869,791.75 | 0.09 | 0.53 |
| | | Base | | 99.479167 | 24,869,791.66 | 99.479167 | 24,869,791.75 | 0.09 | 0.53 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 30229BFG7 | EXXON MOBIL CORP | | | | | 3.630000 | 16 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.848750 | 24,962,187.50 | 99.848750 | 24,962,187.50 | 0.00 | 0.53 |
| | | Base | | 99.848750 | 24,962,187.50 | 99.848750 | 24,962,187.50 | 0.00 | 0.53 |
| 34108BF42 | FLORIDA PWR + LGT CO | | | | | 3.720000 | 04 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.969000 | 24,992,250.00 | 99.969000 | 24,992,250.00 | 0.00 | 0.53 |
| | | Base | | 99.969000 | 24,992,250.00 | 99.969000 | 24,992,250.00 | 0.00 | 0.53 |
| 42786UFS9 | HERSHEY FOODS CORP | | | | | 3.680000 | 26 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.744444 | 24,936,111.11 | 99.744444 | 24,936,111.00 | -0.11 | 0.53 |
| | | Base | | 99.744444 | 24,936,111.11 | 99.744444 | 24,936,111.00 | -0.11 | 0.53 |
| 43707MF44 | HOME DEPOT (THE) | | | | | 3.710000 | 04 Jun 2026 | | |
| | | Local | 10,500,000.000 | 99.969083 | 10,496,753.75 | 99.969083 | 10,496,753.72 | -0.03 | 0.22 |
| | | Base | | 99.969083 | 10,496,753.75 | 99.969083 | 10,496,753.72 | -0.03 | 0.22 |
| 43851UGE7 | HONEYWELL INTERNATN | | | | | 3.850000 | 14 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.540139 | 24,885,034.72 | 99.540139 | 24,885,034.75 | 0.03 | 0.53 |
| | | Base | | 99.540139 | 24,885,034.72 | 99.540139 | 24,885,034.75 | 0.03 | 0.53 |
| 43851UHB2 | HONEYWELL INTERNATN | | | | | 3.790000 | 11 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.252528 | 24,813,131.94 | 99.227110 | 24,806,777.50 | -6,354.44 | 0.53 |
| | | Base | | 99.252528 | 24,813,131.94 | 99.227110 | 24,806,777.50 | -6,354.44 | 0.53 |
| 4523EMFV0 | ILLINOIS TOOL WORKS INC | | | | | 3.730000 | 29 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.709889 | 24,927,472.22 | 99.709889 | 24,927,472.25 | 0.03 | 0.53 |
| | | Base | | 99.709889 | 24,927,472.22 | 99.709889 | 24,927,472.25 | 0.03 | 0.53 |
| 46651VGY6 | J.P. MORGAN SECURITIES | | | | | 3.950000 | 18 Nov 2026 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.06 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.06 |
| 52953FFF6 | LEXINGTON PARKER CAP CO LLC | | | | | 3.800000 | 15 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.852222 | 24,963,055.56 | 99.852222 | 24,963,055.50 | -0.06 | 0.53 |
| | | Base | | 99.852222 | 24,963,055.56 | 99.852222 | 24,963,055.50 | -0.06 | 0.53 |
| 57636PGA8 | MASTERCARD INC | | | | | 3.780000 | 10 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.590500 | 24,897,625.00 | 99.590500 | 24,897,625.00 | 0.00 | 0.53 |
| | | Base | | 99.590500 | 24,897,625.00 | 99.590500 | 24,897,625.00 | 0.00 | 0.53 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 60689GKK1 | MIZUHO BANK LTD | | | | 3.840000 | 19 Oct 2026 | | |
| | 25,000,000.000 | Local | 98.506667 | 24,626,666.67 | 98.446150 | 24,611,537.50 | -15,129.17 | 0.52 |
| | | Base | 98.506667 | 24,626,666.67 | 98.446150 | 24,611,537.50 | -15,129.17 | 0.52 |
| 60920WF54 | MONDELEZ INTL INC | | | | 3.930000 | 05 Jun 2026 | | |
| | 14,000,000.000 | Local | 99.956333 | 13,993,886.67 | 99.956333 | 13,993,886.62 | -0.05 | 0.30 |
| | | Base | 99.956333 | 13,993,886.67 | 99.956333 | 13,993,886.62 | -0.05 | 0.30 |
| 60920WFJ4 | MONDELEZ INTL INC | | | | 3.890000 | 18 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.816306 | 19,963,261.11 | 99.816306 | 19,963,261.20 | 0.09 | 0.42 |
| | | Base | 99.816306 | 19,963,261.11 | 99.816306 | 19,963,261.20 | 0.09 | 0.42 |
| 6840C3K28 | ORACLE CORPORATION | | | | 4.260000 | 02 Oct 2026 | | |
| | 25,000,000.000 | Local | 98.544500 | 24,636,125.00 | 98.441800 | 24,610,450.00 | -25,675.00 | 0.52 |
| | | Base | 98.544500 | 24,636,125.00 | 98.441800 | 24,610,450.00 | -25,675.00 | 0.52 |
| 71344UG60 | PEPSICO INC | | | | 3.600000 | 06 Jul 2026 | | |
| | 25,000,000.000 | Local | 99.650000 | 24,912,500.00 | 99.650000 | 24,912,500.00 | 0.00 | 0.53 |
| | | Base | 99.650000 | 24,912,500.00 | 99.650000 | 24,912,500.00 | 0.00 | 0.53 |
| 71344UJ83 | PEPSICO INC | | | | 3.640000 | 08 Sep 2026 | | |
| | 25,000,000.000 | Local | 98.999000 | 24,749,750.00 | 98.970930 | 24,742,732.50 | -7,017.50 | 0.52 |
| | | Base | 98.999000 | 24,749,750.00 | 98.970930 | 24,742,732.50 | -7,017.50 | 0.52 |
| 71855BFG2 | PHILLIPS 66 | | | | 4.340000 | 16 Jun 2026 | | |
| | 15,000,000.000 | Local | 99.819167 | 14,972,875.00 | 99.819167 | 14,972,875.05 | 0.05 | 0.32 |
| | | Base | 99.819167 | 14,972,875.00 | 99.819167 | 14,972,875.05 | 0.05 | 0.32 |
| 71855BFP2 | PHILLIPS 66 | | | | 4.270000 | 23 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.739056 | 24,934,763.89 | 99.739056 | 24,934,764.00 | 0.11 | 0.53 |
| | | Base | 99.739056 | 24,934,763.89 | 99.739056 | 24,934,764.00 | 0.11 | 0.53 |
| 74271UFB1 | PROCTOR GAMBLE AND CO | | | | 3.750000 | 11 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.895833 | 24,973,958.33 | 99.895833 | 24,973,958.25 | -0.08 | 0.53 |
| | | Base | 99.895833 | 24,973,958.33 | 99.895833 | 24,973,958.25 | -0.08 | 0.53 |
| 78013WHB9 | ROYAL BANK OF CANADA | | | | 3.610000 | 11 Aug 2026 | | |
| | 25,000,000.000 | Local | 99.288028 | 24,822,006.95 | 99.214090 | 24,803,522.50 | -18,484.45 | 0.53 |
| | | Base | 99.288028 | 24,822,006.95 | 99.214090 | 24,803,522.50 | -18,484.45 | 0.53 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 8085A3F59 | SCHWAB CHARLES CORP | | | | | 4.040000 | 05 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.955111 | 24,988,777.78 | 99.955111 | 24,988,777.75 | -0.03 | 0.53 |
| | | Base | 99.955111 | 24,988,777.78 | 99.955111 | 24,988,777.75 | -0.03 | 0.53 |
| 8085A3G82 | SCHWAB CHARLES CORP | | | | | 3.840000 | 08 Jul 2026 | | |
| | 25,000,000.000 | Local | 99.605333 | 24,901,333.33 | 99.605333 | 24,901,333.25 | -0.08 | 0.53 |
| | | Base | 99.605333 | 24,901,333.33 | 99.605333 | 24,901,333.25 | -0.08 | 0.53 |
| 86562LKD3 | SUMITOMO MTSU BKG CORP | | | | | 3.860000 | 13 Oct 2026 | | |
| | 25,000,000.000 | Local | 98.563222 | 24,640,805.56 | 98.528300 | 24,632,075.00 | -8,730.56 | 0.52 |
| | | Base | 98.563222 | 24,640,805.56 | 98.528300 | 24,632,075.00 | -8,730.56 | 0.52 |
| 89119BFC5 | TORONTO DOMINION BANK | | | | | 3.700000 | 12 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.886944 | 24,971,736.11 | 99.886944 | 24,971,736.00 | -0.11 | 0.53 |
| | | Base | 99.886944 | 24,971,736.11 | 99.886944 | 24,971,736.00 | -0.11 | 0.53 |
| 89233HFV1 | TOYOTA MOTOR CREDIT | | | | | 3.700000 | 29 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.712222 | 24,928,055.56 | 99.712222 | 24,928,055.50 | -0.06 | 0.53 |
| | | Base | 99.712222 | 24,928,055.56 | 99.712222 | 24,928,055.50 | -0.06 | 0.53 |
| 89233HGF5 | TOYOTA MOTOR CREDIT | | | | | 3.860000 | 15 Jul 2026 | | |
| | 20,000,000.000 | Local | 99.528222 | 19,905,644.44 | 99.528222 | 19,905,644.40 | -0.04 | 0.42 |
| | | Base | 99.528222 | 19,905,644.44 | 99.528222 | 19,905,644.40 | -0.04 | 0.42 |
| 912797RF6 | TREASURY BILL 07/26 0.00000 | | | | | 3.890000 | 09 Jul 2026 | | |
| | 80,000,000.000 | Local | 99.588597 | 79,670,877.77 | 99.588598 | 79,670,878.00 | 0.23 | 1.69 |
| | | Base | 99.588597 | 79,670,877.77 | 99.588598 | 79,670,878.00 | 0.23 | 1.69 |
| 912797TF4 | TREASURY BILL 07/26 0.00000 | | | | | 3.604700 | 02 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.689898 | 49,844,949.20 | 99.689898 | 49,844,949.10 | -0.10 | 1.06 |
| | | Base | 99.689898 | 49,844,949.20 | 99.689898 | 49,844,949.10 | -0.10 | 1.06 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.660000 | 01 Jun 2026 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.42 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.42 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.660000 | 18 Jun 2026 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.42 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.42 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 93114FGT5 | WAL MART STORES INC | | | | 3.670000 | 27 Jul 2026 | | |
| | 25,000,000.000 | Local | 99.429111 | 24,857,277.77 | 99.429111 | 24,857,277.75 | -0.02 | 0.53 |
| | | Base | 99.429111 | 24,857,277.77 | 99.429111 | 24,857,277.75 | -0.02 | 0.53 |
| 94107NF17 | WASTE MANAGEMENT INC | | | | 3.830000 | 01 Jun 2026 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.53 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.53 |
| 94107NF17 | WASTE MANAGEMENT INC | | | | 3.850000 | 01 Jun 2026 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.53 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.53 |
| 979QHR003 | SOUTH STREET REPO | | | | 3.640000 | 01 Jun 2026 | | |
| | 115,116,643.410 | Local | 100.000000 | 115,116,643.41 | 100.000000 | 115,116,643.41 | 0.00 | 2.44 |
| | | Base | 100.000000 | 115,116,643.41 | 100.000000 | 115,116,643.41 | 0.00 | 2.44 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | 3.360000 | 01 Jun 2026 | | |
| | 33,128,790.610 | Local | 100.000000 | 33,128,790.61 | 100.000000 | 33,128,790.61 | 0.00 | 0.70 |
| | | Base | 100.000000 | 33,128,790.61 | 100.000000 | 33,128,790.61 | 0.00 | 0.70 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.630000 | 18 Jun 2026 | | |
| | 125,000,000.000 | Local | 100.000000 | 125,000,000.00 | 100.000000 | 125,000,000.00 | 0.00 | 2.65 |
| | | Base | 100.000000 | 125,000,000.00 | 100.000000 | 125,000,000.00 | 0.00 | 2.65 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,225,795,434.020 | Local | | 2,220,976,704.09 | | 2,220,886,667.87 | -90,036.22 | 47.05 |
| | | Base | | 2,220,976,704.09 | | 2,220,886,667.87 | -90,036.22 | 47.05 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 2,225,795,434.020 | Base | | 2,220,976,704.09 | | 2,220,886,667.87 | -90,036.22 | 47.05 |

## EQUITY

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 31607A703 | FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST | | | | | | | |
| | 63,878,651.250 | Local | 1.000000 | 63,878,651.25 | 1.000000 | 63,878,651.25 | 0.00 | 1.35 |
| | | Base | 1.000000 | 63,878,651.25 | 1.000000 | 63,878,651.25 | 0.00 | 1.35 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | |
| | 23,844,036.850 | Local | 1.000000 | 23,844,036.85 | 1.000000 | 23,844,036.85 | 0.00 | 0.51 |
| | | Base | 1.000000 | 23,844,036.85 | 1.000000 | 23,844,036.85 | 0.00 | 0.51 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | | | |
| | 29,498,805.870 | Local | 1.000000 | 29,498,805.87 | 1.000000 | 29,498,805.87 | 0.00 | 0.62 |
| | | Base | 1.000000 | 29,498,805.87 | 1.000000 | 29,498,805.87 | 0.00 | 0.62 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | | | | |
| | 17,258,782.900 | Local | 1.000000 | 17,258,782.90 | 1.000000 | 17,258,782.90 | 0.00 | 0.37 |
| | | Base | 1.000000 | 17,258,782.90 | 1.000000 | 17,258,782.90 | 0.00 | 0.37 |
| **US DOLLAR Total** | | | | | | | | |
| | 134,480,276.870 | Local | | 134,480,276.87 | | 134,480,276.87 | 0.00 | 2.85 |
| | | Base | | 134,480,276.87 | | 134,480,276.87 | 0.00 | 2.85 |
| **EQUITY Total** | | | | | | | | |
| | 134,480,276.870 | Base | | 134,480,276.87 | | 134,480,276.87 | 0.00 | 2.85 |
| **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 | 99.981877 | 6,998,731.42 | 102.344266 | 7,164,098.62 | 165,367.20 | 0.15 |
| | | Base | 99.981877 | 6,998,731.42 | 102.344266 | 7,164,098.62 | 165,367.20 | 0.15 |
| 00206RMX7 | AT+T INC SR UNSECURED 08/30 4.7 | | | | 4.700000 | 15 Aug 2030 | | |
| | 7,000,000.000 | Local | 99.897492 | 6,992,824.45 | 100.391531 | 7,027,407.17 | 34,582.72 | 0.15 |
| | | Base | 99.897492 | 6,992,824.45 | 100.391531 | 7,027,407.17 | 34,582.72 | 0.15 |
| 00206RNF5 | AT+T INC SR UNSECURED 04/31 4.4 | | | | 4.400000 | 30 Apr 2031 | | |
| | 20,000,000.000 | Local | 99.936685 | 19,987,337.08 | 98.767987 | 19,753,597.40 | -233,739.68 | 0.42 |
| | | Base | 99.936685 | 19,987,337.08 | 98.767987 | 19,753,597.40 | -233,739.68 | 0.42 |
| 00724PAE9 | ADOBE INC SR UNSECURED 04/27 4.85 | | | | 4.850000 | 04 Apr 2027 | | |
| | 4,000,000.000 | Local | 99.985260 | 3,999,410.40 | 100.650729 | 4,026,029.16 | 26,618.76 | 0.09 |
| | | Base | 99.985260 | 3,999,410.40 | 100.650729 | 4,026,029.16 | 26,618.76 | 0.09 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 00724PAH2 | ADOBE INC SR UNSECURED 01/28 4.75 | | | | 4.750000 | 17 Jan 2028 | | |
| | 10,000,000.000 | Local | 99.970346 | 9,997,034.57 | 100.851608 | 10,085,160.80 | 88,126.23 | 0.21 |
| | | Base | 99.970346 | 9,997,034.57 | 100.851608 | 10,085,160.80 | 88,126.23 | 0.21 |
| 009158BN5 | AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3 | | | | 4.300000 | 11 Jun 2028 | | |
| | 5,000,000.000 | Local | 99.953791 | 4,997,689.56 | 100.040108 | 5,002,005.40 | 4,315.84 | 0.11 |
| | | Base | 99.953791 | 4,997,689.56 | 100.040108 | 5,002,005.40 | 4,315.84 | 0.11 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | 3.300000 | 13 Apr 2027 | | |
| | 7,000,000.000 | Local | 99.961861 | 6,997,330.27 | 99.462578 | 6,962,380.46 | -34,949.81 | 0.15 |
| | | Base | 99.961861 | 6,997,330.27 | 99.462578 | 6,962,380.46 | -34,949.81 | 0.15 |
| 023135CS3 | AMAZON.COM INC SR UNSECURED 11/28 3.9 | | | | 3.900000 | 20 Nov 2028 | | |
| | 10,000,000.000 | Local | 99.981723 | 9,998,172.31 | 99.270084 | 9,927,008.40 | -71,163.91 | 0.21 |
| | | Base | 99.981723 | 9,998,172.31 | 99.270084 | 9,927,008.40 | -71,163.91 | 0.21 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR | | | | 5.389000 | 28 Jul 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.184058 | 20,036,811.60 | 36,811.60 | 0.42 |
| | | Base | 100.000000 | 20,000,000.00 | 100.184058 | 20,036,811.60 | 36,811.60 | 0.42 |
| 025816DP1 | AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR | | | | 5.098000 | 16 Feb 2028 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.557290 | 3,016,718.70 | 16,718.70 | 0.06 |
| | | Base | 100.000000 | 3,000,000.00 | 100.557290 | 3,016,718.70 | 16,718.70 | 0.06 |
| 025816ED7 | AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR | | | | 4.731000 | 25 Apr 2029 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.477134 | 3,014,314.02 | 14,314.02 | 0.06 |
| | | Base | 100.000000 | 3,000,000.00 | 100.477134 | 3,014,314.02 | 14,314.02 | 0.06 |
| 02589BAC4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 4 A | | | | 5.150000 | 16 Sep 2030 | | |
| | 25,000,000.000 | Local | 102.643433 | 25,660,858.19 | 101.897530 | 25,474,382.50 | -186,475.69 | 0.54 |
| Original Face: | 25,000,000.000 | Base | 102.643433 | 25,660,858.19 | 101.897530 | 25,474,382.50 | -186,475.69 | 0.54 |
| 03027XBR0 | AMERICAN TOWER CORP SR UNSECURED 09/26 1.45 | | | | 1.450000 | 15 Sep 2026 | | |
| | 3,000,000.000 | Local | 99.968846 | 2,999,065.37 | 99.244007 | 2,977,320.21 | -21,745.16 | 0.06 |
| | | Base | 99.968846 | 2,999,065.37 | 99.244007 | 2,977,320.21 | -21,745.16 | 0.06 |
| 03027XCC2 | AMERICAN TOWER CORP SR UNSECURED 07/28 5.25 | | | | 5.250000 | 15 Jul 2028 | | |
| | 10,000,000.000 | Local | 99.871774 | 9,987,177.35 | 101.457461 | 10,145,746.10 | 158,568.75 | 0.21 |
| | | Base | 99.871774 | 9,987,177.35 | 101.457461 | 10,145,746.10 | 158,568.75 | 0.21 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 03040WAS4 | AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75 | | | | 3.750000 | 01 Sep 2028 | | |
| | 9,972,000.000 | Local | 98.854736 | 9,857,794.23 | 98.636917 | 9,836,073.36 | -21,720.87 | 0.21 |
| | | Base | 98.854736 | 9,857,794.23 | 98.636917 | 9,836,073.36 | -21,720.87 | 0.21 |
| 031162DP2 | AMGEN INC SR UNSECURED 03/28 5.15 | | | | 5.150000 | 02 Mar 2028 | | |
| | 3,000,000.000 | Local | 99.933928 | 2,998,017.85 | 101.227756 | 3,036,832.68 | 38,814.83 | 0.06 |
| | | Base | 99.933928 | 2,998,017.85 | 101.227756 | 3,036,832.68 | 38,814.83 | 0.06 |
| 031162DV9 | AMGEN INC SR UNSECURED 02/31 4.2 | | | | 4.200000 | 19 Feb 2031 | | |
| | 4,000,000.000 | Local | 99.902274 | 3,996,090.96 | 98.227210 | 3,929,088.40 | -67,002.56 | 0.08 |
| | | Base | 99.902274 | 3,996,090.96 | 98.227210 | 3,929,088.40 | -67,002.56 | 0.08 |
| 037833DN7 | APPLE INC SR UNSECURED 09/26 2.05 | | | | 2.050000 | 11 Sep 2026 | | |
| | 10,000,000.000 | Local | 99.416502 | 9,941,650.18 | 99.507773 | 9,950,777.30 | 9,127.12 | 0.21 |
| | | Base | 99.416502 | 9,941,650.18 | 99.507773 | 9,950,777.30 | 9,127.12 | 0.21 |
| 037833EY2 | APPLE INC SR UNSECURED 05/28 4 | | | | 4.000000 | 12 May 2028 | | |
| | 10,000,000.000 | Local | 99.870231 | 9,987,023.13 | 99.905869 | 9,990,586.90 | 3,563.77 | 0.21 |
| | | Base | 99.870231 | 9,987,023.13 | 99.905869 | 9,990,586.90 | 3,563.77 | 0.21 |
| 053332BC5 | AUTOZONE INC SR UNSECURED 02/28 4.5 | | | | 4.500000 | 01 Feb 2028 | | |
| | 12,000,000.000 | Local | 99.964944 | 11,995,793.33 | 100.137577 | 12,016,509.24 | 20,715.91 | 0.25 |
| | | Base | 99.964944 | 11,995,793.33 | 100.137577 | 12,016,509.24 | 20,715.91 | 0.25 |
| 053332BE1 | AUTOZONE INC SR UNSECURED 07/26 5.05 | | | | 5.050000 | 15 Jul 2026 | | |
| | 7,000,000.000 | Local | 99.994715 | 6,999,630.08 | 100.094692 | 7,006,628.44 | 6,998.36 | 0.15 |
| | | Base | 99.994715 | 6,999,630.08 | 100.094692 | 7,006,628.44 | 6,998.36 | 0.15 |
| 053332BG6 | AUTOZONE INC SR UNSECURED 11/28 6.25 | | | | 6.250000 | 01 Nov 2028 | | |
| | 5,000,000.000 | Local | 99.950621 | 4,997,531.07 | 103.850498 | 5,192,524.90 | 194,993.83 | 0.11 |
| | | Base | 99.950621 | 4,997,531.07 | 103.850498 | 5,192,524.90 | 194,993.83 | 0.11 |
| 053332BJ0 | AUTOZONE INC SR UNSECURED 07/29 5.1 | | | | 5.100000 | 15 Jul 2029 | | |
| | 5,000,000.000 | Local | 99.929365 | 4,996,468.24 | 101.571205 | 5,078,560.25 | 82,092.01 | 0.11 |
| | | Base | 99.929365 | 4,996,468.24 | 101.571205 | 5,078,560.25 | 82,092.01 | 0.11 |
| 06055JPZ6 | BANK OF AMERICA CORP SR UNSECURED 01/29 4.1 | | | | 4.100000 | 23 Jan 2029 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 98.808138 | 24,702,034.50 | -297,965.50 | 0.52 |
| | | Base | 100.000000 | 25,000,000.00 | 98.808138 | 24,702,034.50 | -297,965.50 | 0.52 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06055JQJ1 | BANK OF AMERICA CORP SR UNSECURED 02/31 4.35 | | | | | 4.350000 | 10 Feb 2031 | | |
| | | Local | 12,000,000.000 | 100.000000 | 12,000,000.00 | 98.853069 | 11,862,368.28 | -137,631.72 | 0.25 |
| | | Base | | 100.000000 | 12,000,000.00 | 98.853069 | 11,862,368.28 | -137,631.72 | 0.25 |
| 06055JRR2 | BANK OF AMERICA CORP SR UNSECURED 05/31 4.7 | | | | | 4.700000 | 13 May 2031 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.640116 | 9,964,011.60 | -35,988.40 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.640116 | 9,964,011.60 | -35,988.40 | 0.21 |
| 06055JRY7 | BANK OF AMERICA CORP SR UNSECURED 05/31 5 | | | | | 5.000000 | 21 May 2031 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.248918 | 20,049,783.60 | 49,783.60 | 0.42 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.248918 | 20,049,783.60 | 49,783.60 | 0.42 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | | 2.650000 | 18 Nov 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 85.056000 | 8,505,600.00 | -1,494,400.00 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 85.056000 | 8,505,600.00 | -1,494,400.00 | 0.18 |
| 06368GC54 | BANK OF MONTREAL SR UNSECURED 12/26 2 | | | | | 2.000000 | 22 Dec 2026 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 98.751524 | 19,750,304.80 | -249,695.20 | 0.42 |
| | | Base | | 100.000000 | 20,000,000.00 | 98.751524 | 19,750,304.80 | -249,695.20 | 0.42 |
| 06368GRY5 | BANK OF MONTREAL SR UNSECURED 05/27 4.15 | | | | | 4.150000 | 13 May 2027 | | |
| | | Local | 16,000,000.000 | 100.000000 | 16,000,000.00 | 99.774923 | 15,963,987.68 | -36,012.32 | 0.34 |
| | | Base | | 100.000000 | 16,000,000.00 | 99.774923 | 15,963,987.68 | -36,012.32 | 0.34 |
| 06368LAQ9 | BANK OF MONTREAL SR UNSECURED 09/27 4.7 | | | | | 4.700000 | 14 Sep 2027 | | |
| | | Local | 14,000,000.000 | 99.987709 | 13,998,279.26 | 100.458527 | 14,064,193.78 | 65,914.52 | 0.30 |
| | | Base | | 99.987709 | 13,998,279.26 | 100.458527 | 14,064,193.78 | 65,914.52 | 0.30 |
| 06368LGV2 | BANK OF MONTREAL SR UNSECURED 02/28 5.203 | | | | | 5.203000 | 01 Feb 2028 | | |
| | | Local | 10,000,000.000 | 99.998565 | 9,999,856.48 | 101.305198 | 10,130,519.80 | 130,663.32 | 0.21 |
| | | Base | | 99.998565 | 9,999,856.48 | 101.305198 | 10,130,519.80 | 130,663.32 | 0.21 |
| 06368MC69 | BANK OF MONTREAL SR UNSECURED 12/27 VAR | | | | | 4.100000 | 15 Dec 2027 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.873062 | 14,980,959.30 | -19,040.70 | 0.32 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.873062 | 14,980,959.30 | -19,040.70 | 0.32 |
| 06376DNY6 | BANK OF MONTREAL SR UNSECURED 07/28 4.37 | | | | | 4.370000 | 31 Jul 2028 | | |
| | | Local | 15,000,000.000 | 99.706070 | 14,955,910.51 | 100.012213 | 15,001,831.95 | 45,921.44 | 0.32 |
| | | Base | | 99.706070 | 14,955,910.51 | 100.012213 | 15,001,831.95 | 45,921.44 | 0.32 |



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|---|---|---|---|---|---|---|---|---|---|
| 06376JWF4 | BANK OF MONTREAL SR UNSECURED 02/31 4.5 | | | | | 4.500000 | 25 Feb 2031 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.518239 | 9,851,823.90 | -148,176.10 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.518239 | 9,851,823.90 | -148,176.10 | 0.21 |
| 097023CM5 | BOEING CO SR UNSECURED 02/27 2.7 | | | | | 2.700000 | 01 Feb 2027 | | |
| | | Local | 10,000,000.000 | 98.923926 | 9,892,392.57 | 98.962280 | 9,896,228.00 | 3,835.43 | 0.21 |
| | | Base | | 98.923926 | 9,892,392.57 | 98.962280 | 9,896,228.00 | 3,835.43 | 0.21 |
| 097023DQ5 | BOEING CO/THE SR UNSECURED 05/29 6.298 | | | | | 6.298000 | 01 May 2029 | | |
| | | Local | 23,000,000.000 | 104.281783 | 23,984,810.15 | 104.556751 | 24,048,052.73 | 63,242.58 | 0.51 |
| | | Base | | 104.281783 | 23,984,810.15 | 104.556751 | 24,048,052.73 | 63,242.58 | 0.51 |
| 09711CAF1 | BOFA FINANCE LLC SR UNSECURED 11/28 4.15 | | | | | 4.150000 | 20 Nov 2028 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.424921 | 9,942,492.10 | -57,507.90 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.424921 | 9,942,492.10 | -57,507.90 | 0.21 |
| 11135FAN1 | BROADCOM INC COMPANY GUAR 09/26 3.459 | | | | | 3.459000 | 15 Sep 2026 | | |
| | | Local | 7,500,000.000 | 99.720397 | 7,479,029.81 | 99.785703 | 7,483,927.73 | 4,897.92 | 0.16 |
| | | Base | | 99.720397 | 7,479,029.81 | 99.785703 | 7,483,927.73 | 4,897.92 | 0.16 |
| 13607X3X3 | CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2 | | | | | 2.000000 | 22 Dec 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.538705 | 9,853,870.50 | -146,129.50 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.538705 | 9,853,870.50 | -146,129.50 | 0.21 |
| 13607XNG8 | CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR | | | | | 4.625000 | 06 Oct 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.068538 | 10,006,853.80 | 6,853.80 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.068538 | 10,006,853.80 | 6,853.80 | 0.21 |
| 13609FBY9 | CANADIAN IMPERIAL BANK SR UNSECURED 11/30 4.3 | | | | | 4.300000 | 14 Nov 2030 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.932068 | 4,896,603.40 | -103,396.60 | 0.10 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.932068 | 4,896,603.40 | -103,396.60 | 0.10 |
| 13609FCY8 | CANADIAN IMPERIAL BANK SR UNSECURED 12/30 4.3 | | | | | 4.300000 | 16 Dec 2030 | | |
| | | Local | 10,000,000.000 | 99.358049 | 9,935,804.89 | 97.154115 | 9,715,411.50 | -220,393.39 | 0.21 |
| | | Base | | 99.358049 | 9,935,804.89 | 97.154115 | 9,715,411.50 | -220,393.39 | 0.21 |
| 141781CA0 | CARGILL INC SR UNSECURED 144A 06/26 4.5 | | | | | 4.500000 | 24 Jun 2026 | | |
| | | Local | 8,000,000.000 | 99.995791 | 7,999,663.31 | 100.025537 | 8,002,042.96 | 2,379.65 | 0.17 |
| | | Base | | 99.995791 | 7,999,663.31 | 100.025537 | 8,002,042.96 | 2,379.65 | 0.17 |

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|---|---|---|---|---|---|---|---|---|
| 142935AA3 | CARMAX AUTO OWNER TRUST CARMX 2026 2 A1 | | | | 3.835000 | 17 May 2027 | | |
| | 11,017,815.800 | Local | 100.000000 | 11,017,815.80 | 100.008340 | 11,018,734.69 | 918.89 | 0.23 |
| Original Face: | 13,500,000.000 | Base | 100.000000 | 11,017,815.80 | 100.008340 | 11,018,734.69 | 918.89 | 0.23 |
| 14913UAT7 | CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR | | | | 4.180000 | 15 Nov 2027 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.241943 | 7,016,936.01 | 16,936.01 | 0.15 |
| | | Base | 100.000000 | 7,000,000.00 | 100.241943 | 7,016,936.01 | 16,936.01 | 0.15 |
| 14913UAY6 | CATERPILLAR FINL SERVICE SR UNSECURED 03/28 4.4 | | | | 4.400000 | 03 Mar 2028 | | |
| | 10,000,000.000 | Local | 101.149575 | 10,114,957.50 | 100.298060 | 10,029,806.00 | -85,151.50 | 0.21 |
| | | Base | 101.149575 | 10,114,957.50 | 100.298060 | 10,029,806.00 | -85,151.50 | 0.21 |
| 14913UBD1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95 | | | | 3.950000 | 14 Nov 2028 | | |
| | 25,000,000.000 | Local | 100.056001 | 25,014,000.29 | 99.300995 | 24,825,248.75 | -188,751.54 | 0.53 |
| | | Base | 100.056001 | 25,014,000.29 | 99.300995 | 24,825,248.75 | -188,751.54 | 0.53 |
| 166756BH8 | CHEVRON USA INC COMPANY GUAR 08/28 4.05 | | | | 4.050000 | 13 Aug 2028 | | |
| | 10,000,000.000 | Local | 99.994039 | 9,999,403.93 | 99.637904 | 9,963,790.40 | -35,613.53 | 0.21 |
| | | Base | 99.994039 | 9,999,403.93 | 99.637904 | 9,963,790.40 | -35,613.53 | 0.21 |
| 166756BJ4 | CHEVRON USA INC COMPANY GUAR 10/30 4.3 | | | | 4.300000 | 15 Oct 2030 | | |
| | 5,000,000.000 | Local | 99.868576 | 4,993,428.78 | 99.849852 | 4,992,492.60 | -936.18 | 0.11 |
| | | Base | 99.868576 | 4,993,428.78 | 99.849852 | 4,992,492.60 | -936.18 | 0.11 |
| 17290A5R7 | CITIGROUP INC SR UNSECURED 06/27 VAR | | | | 3.500000 | 02 Jun 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.106017 | 9,910,601.70 | -89,398.30 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.106017 | 9,910,601.70 | -89,398.30 | 0.21 |
| 17292GDN2 | CITIGROUP INC SR UNSECURED 05/29 4.4 | | | | 4.400000 | 15 May 2029 | | |
| | 10,000,000.000 | Local | 99.753639 | 9,975,363.91 | 100.106357 | 10,010,635.70 | 35,271.79 | 0.21 |
| | | Base | 99.753639 | 9,975,363.91 | 100.106357 | 10,010,635.70 | 35,271.79 | 0.21 |
| 191216CM0 | COCA COLA CO/THE SR UNSECURED 09/29 2.125 | | | | 2.125000 | 06 Sep 2029 | | |
| | 10,000,000.000 | Local | 94.403653 | 9,440,365.30 | 93.844807 | 9,384,480.70 | -55,884.60 | 0.20 |
| | | Base | 94.403653 | 9,440,365.30 | 93.844807 | 9,384,480.70 | -55,884.60 | 0.20 |
| 191216CV0 | COCA COLA CO/THE SR UNSECURED 06/30 1.65 | | | | 1.650000 | 01 Jun 2030 | | |
| | 25,000,000.000 | Local | 91.000399 | 22,750,099.83 | 90.354352 | 22,588,588.00 | -161,511.83 | 0.48 |
| | | Base | 91.000399 | 22,750,099.83 | 90.354352 | 22,588,588.00 | -161,511.83 | 0.48 |

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|---|---|---|---|---|---|---|---|---|
| 191216DK3 | COCA COLA CO/THE SR UNSECURED 03/31 2 | | | | 2.000000 | 05 Mar 2031 | | |
| | 21,403,000.000 | Local | 90.475271 | 19,364,422.29 | 89.902599 | 19,241,853.26 | -122,569.03 | 0.41 |
| | | Base | 90.475271 | 19,364,422.29 | 89.902599 | 19,241,853.26 | -122,569.03 | 0.41 |
| 21036PBQ0 | CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8 | | | | 4.800000 | 15 Jan 2029 | | |
| | 10,000,000.000 | Local | 99.938654 | 9,993,865.35 | 100.500404 | 10,050,040.40 | 56,175.05 | 0.21 |
| | | Base | 99.938654 | 9,993,865.35 | 100.500404 | 10,050,040.40 | 56,175.05 | 0.21 |
| 231021AV8 | CUMMINS INC SR UNSECURED 02/29 4.9 | | | | 4.900000 | 20 Feb 2029 | | |
| | 2,000,000.000 | Local | 99.892080 | 1,997,841.59 | 101.409979 | 2,028,199.58 | 30,357.99 | 0.04 |
| | | Base | 99.892080 | 1,997,841.59 | 101.409979 | 2,028,199.58 | 30,357.99 | 0.04 |
| 231021AY2 | CUMMINS INC SR UNSECURED 05/28 4.25 | | | | 4.250000 | 09 May 2028 | | |
| | 4,000,000.000 | Local | 99.953795 | 3,998,151.80 | 99.996203 | 3,999,848.12 | 1,696.32 | 0.08 |
| | | Base | 99.953795 | 3,998,151.80 | 99.996203 | 3,999,848.12 | 1,696.32 | 0.08 |
| 233853BC3 | DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95 | | | | 4.950000 | 13 Jan 2028 | | |
| | 9,000,000.000 | Local | 99.924850 | 8,993,236.54 | 100.756449 | 9,068,080.41 | 74,843.87 | 0.19 |
| | | Base | 99.924850 | 8,993,236.54 | 100.756449 | 9,068,080.41 | 74,843.87 | 0.19 |
| 233853BK5 | DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/29 4.15 | | | | 4.150000 | 12 Jan 2029 | | |
| | 7,000,000.000 | Local | 99.897311 | 6,992,811.78 | 98.845765 | 6,919,203.55 | -73,608.23 | 0.15 |
| | | Base | 99.897311 | 6,992,811.78 | 98.845765 | 6,919,203.55 | -73,608.23 | 0.15 |
| 24422EXF1 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5 | | | | 4.500000 | 08 Jan 2027 | | |
| | 20,000,000.000 | Local | 100.138506 | 20,027,701.14 | 100.311113 | 20,062,222.60 | 34,521.46 | 0.43 |
| | | Base | 100.138506 | 20,027,701.14 | 100.311113 | 20,062,222.60 | 34,521.46 | 0.43 |
| 24422EXH7 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.5 | | | | 4.500000 | 16 Jan 2029 | | |
| | 5,000,000.000 | Local | 101.356708 | 5,067,835.42 | 100.601578 | 5,030,078.90 | -37,756.52 | 0.11 |
| | | Base | 101.356708 | 5,067,835.42 | 100.601578 | 5,030,078.90 | -37,756.52 | 0.11 |
| 24422EYB9 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR | | | | 4.020000 | 05 Jan 2027 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.029413 | 15,004,411.95 | 4,411.95 | 0.32 |
| | | Base | 100.000000 | 15,000,000.00 | 100.029413 | 15,004,411.95 | 4,411.95 | 0.32 |
| 26441CCB9 | DUKE ENERGY CORP SR UNSECURED 01/27 4.85 | | | | 4.850000 | 05 Jan 2027 | | |
| | 7,000,000.000 | Local | 99.997698 | 6,999,838.89 | 100.391408 | 7,027,398.56 | 27,559.67 | 0.15 |
| | | Base | 99.997698 | 6,999,838.89 | 100.391408 | 7,027,398.56 | 27,559.67 | 0.15 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 26442UAT1 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35 | | | | 4.350000 | 06 Mar 2027 | | |
| | 5,000,000.000 | Local | 99.977690 | 4,998,884.52 | 100.246958 | 5,012,347.90 | 13,463.38 | 0.11 |
| | | Base | 99.977690 | 4,998,884.52 | 100.246958 | 5,012,347.90 | 13,463.38 | 0.11 |
| 29375TAC6 | ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A | | | | 4.410000 | 20 Jun 2029 | | |
| | 5,000,000.000 | Local | 100.739498 | 5,036,974.91 | 100.005580 | 5,000,279.00 | -36,695.91 | 0.11 |
| Original Face: | 5,000,000.000 | Base | 100.739498 | 5,036,974.91 | 100.005580 | 5,000,279.00 | -36,695.91 | 0.11 |
| 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 | 99.813226 | 9,981,322.60 | -18,677.40 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.813226 | 9,981,322.60 | -18,677.40 | 0.21 |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | 1.050000 | 30 Sep 2026 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.080304 | 6,935,621.28 | -64,378.72 | 0.15 |
| | | Base | 100.000000 | 7,000,000.00 | 99.080304 | 6,935,621.28 | -64,378.72 | 0.15 |
| 3130B7N26 | FEDERAL HOME LOAN BANK BONDS 09/28 4 | | | | 4.000000 | 08 Sep 2028 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.170680 | 9,917,068.00 | -82,932.00 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.170680 | 9,917,068.00 | -82,932.00 | 0.21 |
| 3130BAQD2 | FEDERAL HOME LOAN BANK BONDS 05/31 4.5 | | | | 4.500000 | 14 May 2031 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.069611 | 10,006,961.10 | 6,961.10 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.069611 | 10,006,961.10 | 6,961.10 | 0.21 |
| 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 | 98.887087 | 9,888,708.70 | -111,291.30 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 98.887087 | 9,888,708.70 | -111,291.30 | 0.21 |
| 3133ETQR1 | FEDERAL FARM CREDIT BANK BONDS 07/29 4.42 | | | | 4.420000 | 23 Jul 2029 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.657415 | 14,948,612.25 | -51,387.75 | 0.32 |
| | | Base | 100.000000 | 15,000,000.00 | 99.657415 | 14,948,612.25 | -51,387.75 | 0.32 |
| 3133ETRC3 | FEDERAL FARM CREDIT BANK BONDS 07/28 4.23 | | | | 4.230000 | 28 Jul 2028 | | |
| | 10,000,000.000 | Local | 99.981608 | 9,998,160.84 | 99.897816 | 9,989,781.60 | -8,379.24 | 0.21 |
| | | Base | 99.981608 | 9,998,160.84 | 99.897816 | 9,989,781.60 | -8,379.24 | 0.21 |
| 3133ETY50 | FEDERAL FARM CREDIT BANK BONDS 11/29 4.2 | | | | 4.200000 | 26 Nov 2029 | | |
| | 10,000,000.000 | Local | 99.955802 | 9,995,580.24 | 99.042501 | 9,904,250.10 | -91,330.14 | 0.21 |
| | | Base | 99.955802 | 9,995,580.24 | 99.042501 | 9,904,250.10 | -91,330.14 | 0.21 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133ETYX9 | FEDERAL FARM CREDIT BANK BONDS 09/29 3.9 | | | | | 3.900000 | 24 Sep 2029 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.250711 | 4,962,535.55 | -37,464.45 | 0.11 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.250711 | 4,962,535.55 | -37,464.45 | 0.11 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | | 1.500000 | 01 Mar 2036 | | |
| | | Local | 4,796,130.800 | 101.537652 | 4,869,878.62 | 90.065380 | 4,319,653.43 | -550,225.19 | 0.09 |
| Original Face: | | Base | 10,000,000.000 | 101.537652 | 4,869,878.62 | 90.065380 | 4,319,653.43 | -550,225.19 | 0.09 |
| 3134HBW23 | FREDDIE MAC NOTES 10/30 4.15 | | | | | 4.150000 | 10 Oct 2030 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.318484 | 4,965,924.20 | -34,075.80 | 0.11 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.318484 | 4,965,924.20 | -34,075.80 | 0.11 |
| 3134HCMH9 | FREDDIE MAC NOTES 01/30 4 | | | | | 4.000000 | 07 Jan 2030 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.292005 | 9,929,200.50 | -70,799.50 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.292005 | 9,929,200.50 | -70,799.50 | 0.21 |
| 3134HCVL0 | FREDDIE MAC NOTES 02/31 4.125 | | | | | 4.125000 | 20 Feb 2031 | | |
| | | Local | 5,000,000.000 | 99.390062 | 4,969,503.10 | 98.998418 | 4,949,920.90 | -19,582.20 | 0.10 |
| | | Base | | 99.390062 | 4,969,503.10 | 98.998418 | 4,949,920.90 | -19,582.20 | 0.10 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.000000 | 25 Apr 2042 | | |
| | | Local | 191,447.700 | 101.077349 | 193,510.26 | 93.740390 | 179,463.82 | -14,046.44 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 101.077349 | 193,510.26 | 93.740390 | 179,463.82 | -14,046.44 | 0.00 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 298,203.610 | 100.981900 | 301,131.67 | 89.939380 | 268,202.48 | -32,929.19 | 0.01 |
| Original Face: | | Base | 5,677,376.000 | 100.981900 | 301,131.67 | 89.939380 | 268,202.48 | -32,929.19 | 0.01 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | | Local | 212,472.860 | 100.570106 | 213,684.18 | 96.961570 | 206,017.02 | -7,667.16 | 0.00 |
| Original Face: | | Base | 6,713,909.000 | 100.570106 | 213,684.18 | 96.961570 | 206,017.02 | -7,667.16 | 0.00 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | | Local | 111,509.850 | 99.944301 | 111,447.74 | 97.873380 | 109,138.46 | -2,309.28 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 99.944301 | 111,447.74 | 97.873380 | 109,138.46 | -2,309.28 | 0.00 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | | Local | 431,925.600 | 101.094457 | 436,652.84 | 95.196670 | 411,178.79 | -25,474.05 | 0.01 |
| Original Face: | | Base | 6,995,663.000 | 101.094457 | 436,652.84 | 95.196670 | 411,178.79 | -25,474.05 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | | Local | 111,509.850 | 100.053888 | 111,569.94 | 98.038800 | 109,322.92 | -2,247.02 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 100.053888 | 111,569.94 | 98.038800 | 109,322.92 | -2,247.02 | 0.00 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | | Local | 552,696.800 | 100.502404 | 555,473.57 | 89.324290 | 493,692.49 | -61,781.08 | 0.01 |
| Original Face: | | Base | 11,354,753.000 | 100.502404 | 555,473.57 | 89.324290 | 493,692.49 | -61,781.08 | 0.01 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.500000 | 25 Aug 2041 | | |
| | | Local | 80,525.000 | 98.999913 | 79,719.68 | 97.712150 | 78,682.71 | -1,036.97 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 98.999913 | 79,719.68 | 97.712150 | 78,682.71 | -1,036.97 | 0.00 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 546,071.800 | 101.113903 | 552,154.51 | 89.764160 | 490,176.76 | -61,977.75 | 0.01 |
| Original Face: | | Base | 8,516,065.000 | 101.113903 | 552,154.51 | 89.764160 | 490,176.76 | -61,977.75 | 0.01 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 30,740.150 | 99.969877 | 30,730.89 | 99.071230 | 30,454.64 | -276.25 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 99.969877 | 30,730.89 | 99.071230 | 30,454.64 | -276.25 | 0.00 |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | | 1.500000 | 25 May 2029 | | |
| | | Local | 240,503.610 | 99.492274 | 239,282.51 | 97.076930 | 233,473.52 | -5,808.99 | 0.00 |
| Original Face: | | Base | 6,060,416.000 | 99.492274 | 239,282.51 | 97.076930 | 233,473.52 | -5,808.99 | 0.00 |
| 3136BD2B3 | FANNIE MAE FNR 2021 1 PC | | | | | 1.000000 | 25 Nov 2050 | | |
| | | Local | 3,530,823.590 | 99.787813 | 3,523,331.64 | 75.886860 | 2,679,431.15 | -843,900.49 | 0.06 |
| Original Face: | | Base | 7,000,000.000 | 99.787813 | 3,523,331.64 | 75.886860 | 2,679,431.15 | -843,900.49 | 0.06 |
| 3136GAMB2 | FANNIE MAE NOTES 08/28 4 | | | | | 4.000000 | 07 Aug 2028 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.708030 | 9,970,803.00 | -29,197.00 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.708030 | 9,970,803.00 | -29,197.00 | 0.21 |
| 3136GARG6 | FANNIE MAE NOTES 09/30 4 | | | | | 4.000000 | 09 Sep 2030 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.164751 | 4,958,237.55 | -41,762.45 | 0.11 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.164751 | 4,958,237.55 | -41,762.45 | 0.11 |
| 3136GC4R3 | FANNIE MAE NOTES 11/30 4 | | | | | 4.000000 | 07 Nov 2030 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.694860 | 4,934,743.00 | -65,257.00 | 0.10 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.694860 | 4,934,743.00 | -65,257.00 | 0.10 |

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# Issue has not been redenominated but Local is converted

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | | 10,592.540 | 99.983762 | 10,590.82 | 99.611060 | 10,551.34 | -39.48 | 0.00 |
| | Original Face: | Base | 2,838,688.000 | 99.983762 | 10,590.82 | 99.611060 | 10,551.34 | -39.48 | 0.00 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | | 5,837.570 | 99.967795 | 5,835.69 | 99.720160 | 5,821.23 | -14.46 | 0.00 |
| | Original Face: | Base | 3,247,459.000 | 99.967795 | 5,835.69 | 99.720160 | 5,821.23 | -14.46 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | | 8,975.310 | 100.023286 | 8,977.40 | 99.387560 | 8,920.34 | -57.06 | 0.00 |
| | Original Face: | Base | 5,677,376.000 | 100.023286 | 8,977.40 | 99.387560 | 8,920.34 | -57.06 | 0.00 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | | 128,035.950 | 100.013809 | 128,053.63 | 98.119820 | 125,628.64 | -2,424.99 | 0.00 |
| | Original Face: | Base | 7,380,589.000 | 100.013809 | 128,053.63 | 98.119820 | 125,628.64 | -2,424.99 | 0.00 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | | 706,795.160 | 100.928887 | 713,360.49 | 90.679380 | 640,917.47 | -72,443.02 | 0.01 |
| | Original Face: | Base | 5,677,376.000 | 100.928887 | 713,360.49 | 90.679380 | 640,917.47 | -72,443.02 | 0.01 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | | 393,958.680 | 100.017454 | 394,027.44 | 94.105240 | 370,735.76 | -23,291.68 | 0.01 |
| | Original Face: | Base | 5,677,376.000 | 100.017454 | 394,027.44 | 94.105240 | 370,735.76 | -23,291.68 | 0.01 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | | 984,896.780 | 100.540923 | 990,224.31 | 94.686870 | 932,567.93 | -57,656.38 | 0.02 |
| | Original Face: | Base | 14,193,441.000 | 100.540923 | 990,224.31 | 94.686870 | 932,567.93 | -57,656.38 | 0.02 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | | 2.000000 | 15 Mar 2043 | | |
| | | | 237,875.720 | 99.922329 | 237,690.96 | 94.708090 | 225,287.55 | -12,403.41 | 0.00 |
| | Original Face: | Base | 3,250,000.000 | 99.922329 | 237,690.96 | 94.708090 | 225,287.55 | -12,403.41 | 0.00 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | | 711,625.980 | 99.930823 | 711,133.70 | 92.579510 | 658,819.85 | -52,313.85 | 0.01 |
| | Original Face: | Base | 8,516,065.000 | 99.930823 | 711,133.70 | 92.579510 | 658,819.85 | -52,313.85 | 0.01 |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | | 1.750000 | 15 Apr 2033 | | |
| | | | 76,725.030 | 98.878853 | 75,864.83 | 96.639210 | 74,146.46 | -1,718.37 | 0.00 |
| | Original Face: | Base | 2,500,000.000 | 98.878853 | 75,864.83 | 96.639210 | 74,146.46 | -1,718.37 | 0.00 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137H3UP5 | FREDDIE MAC FHR 5159 TC | | | | | 1.500000 | 25 Oct 2051 | | |
| | | Local | 3,080,773.950 | 100.150269 | 3,085,403.41 | 85.387900 | 2,630,608.18 | -454,795.23 | 0.06 |
| Original Face: | 5,000,000.000 | Base | | 100.150269 | 3,085,403.41 | 85.387900 | 2,630,608.18 | -454,795.23 | 0.06 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 138,078.730 | 100.633566 | 138,953.55 | 97.664820 | 134,854.34 | -4,099.21 | 0.00 |
| Original Face: | 44,567,405.000 | Base | | 100.633566 | 138,953.55 | 97.664820 | 134,854.34 | -4,099.21 | 0.00 |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | | Local | 910.350 | 101.094085 | 920.31 | 99.866970 | 909.14 | -11.17 | 0.00 |
| Original Face: | 1,000,000.000 | Base | | 101.094085 | 920.31 | 99.866970 | 909.14 | -11.17 | 0.00 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 284,084.220 | 104.601871 | 297,157.41 | 97.675400 | 277,480.40 | -19,677.01 | 0.01 |
| Original Face: | 24,898,134.000 | Base | | 104.601871 | 297,157.41 | 97.675400 | 277,480.40 | -19,677.01 | 0.01 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 56,987.800 | 103.465514 | 58,962.72 | 99.932020 | 56,949.06 | -2,013.66 | 0.00 |
| Original Face: | 8,516,065.000 | Base | | 103.465514 | 58,962.72 | 99.932020 | 56,949.06 | -2,013.66 | 0.00 |
| 3140Y72Q0 | FNMA POOL CC1682 FN 12/55 FIXED 5 | | | | | 5.000000 | 01 Dec 2055 | | |
| | | Local | 9,914,345.700 | 100.633178 | 9,977,121.18 | 99.203647 | 9,835,392.51 | -141,728.67 | 0.21 |
| Original Face: | 10,000,000.000 | Base | | 100.633178 | 9,977,121.18 | 99.203647 | 9,835,392.51 | -141,728.67 | 0.21 |
| 31424WM41 | FARMER MAC SR UNSECURED 07/29 4.4 | | | | | 4.400000 | 30 Jul 2029 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 99.495851 | 19,899,170.20 | -100,829.80 | 0.42 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.495851 | 19,899,170.20 | -100,829.80 | 0.42 |
| 373334LC3 | GEORGIA POWER CO SR UNSECURED 10/28 4 | | | | | 4.000000 | 01 Oct 2028 | | |
| | | Local | 8,000,000.000 | 99.959901 | 7,996,792.05 | 99.281331 | 7,942,506.48 | -54,285.57 | 0.17 |
| | | Base | | 99.959901 | 7,996,792.05 | 99.281331 | 7,942,506.48 | -54,285.57 | 0.17 |
| 377372AN7 | GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875 | | | | | 3.875000 | 15 May 2028 | | |
| | | Local | 30,000,000.000 | 100.049328 | 30,014,798.40 | 99.420195 | 29,826,058.50 | -188,739.90 | 0.63 |
| | | Base | | 100.049328 | 30,014,798.40 | 99.420195 | 29,826,058.50 | -188,739.90 | 0.63 |
| 38151FPM9 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45 | | | | | 4.450000 | 28 Oct 2030 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.755981 | 9,775,598.10 | -224,401.90 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.755981 | 9,775,598.10 | -224,401.90 | 0.21 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.000000 | 16 Nov 2039 | | |
| | | Local | 23,269.070 | 103.693100 | 24,128.42 | 98.833560 | 22,997.65 | -1,130.77 | 0.00 |
| Original Face: | | Base | 877,500.000 | 103.693100 | 24,128.42 | 98.833560 | 22,997.65 | -1,130.77 | 0.00 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | | 1.718500 | 16 May 2045 | | |
| | | Local | 306,635.820 | 99.144673 | 304,013.08 | 88.929480 | 272,689.64 | -31,323.44 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 99.144673 | 304,013.08 | 88.929480 | 272,689.64 | -31,323.44 | 0.01 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 385,006.800 | 96.297084 | 370,750.32 | 95.265080 | 366,777.04 | -3,973.28 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 96.297084 | 370,750.32 | 95.265080 | 366,777.04 | -3,973.28 | 0.01 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 777,221.480 | 101.478249 | 788,710.75 | 93.741750 | 728,581.02 | -60,129.73 | 0.02 |
| Original Face: | | Base | 10,493,495.000 | 101.478249 | 788,710.75 | 93.741750 | 728,581.02 | -60,129.73 | 0.02 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 1,742,375.900 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.03 |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | | 2.500000 | 20 Apr 2049 | | |
| | | Local | 235,937.900 | 100.546288 | 237,226.80 | 88.211320 | 208,123.94 | -29,102.86 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.546288 | 237,226.80 | 88.211320 | 208,123.94 | -29,102.86 | 0.00 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | | 1.500000 | 20 Feb 2051 | | |
| | | Local | 2,045,335.250 | 101.915436 | 2,084,512.33 | 78.820790 | 1,612,149.40 | -472,362.93 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 101.915436 | 2,084,512.33 | 78.820790 | 1,612,149.40 | -472,362.93 | 0.03 |
| 38383BVT6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 JA | | | | | 4.000000 | 20 Aug 2055 | | |
| | | Local | 7,759,948.800 | 97.898844 | 7,596,900.14 | 96.789820 | 7,510,840.48 | -86,059.66 | 0.16 |
| Original Face: | | Base | 8,052,319.000 | 97.898844 | 7,596,900.14 | 96.789820 | 7,510,840.48 | -86,059.66 | 0.16 |
| 427866AX6 | HERSHEY COMPANY SR UNSECURED 08/26 2.3 | | | | | 2.300000 | 15 Aug 2026 | | |
| | | Local | 15,000,000.000 | 99.691118 | 14,953,667.69 | 99.650050 | 14,947,507.50 | -6,160.19 | 0.32 |
| | | Base | | 99.691118 | 14,953,667.69 | 99.650050 | 14,947,507.50 | -6,160.19 | 0.32 |
| 427866BD9 | HERSHEY COMPANY SR UNSECURED 11/29 2.45 | | | | | 2.450000 | 15 Nov 2029 | | |
| | | Local | 5,000,000.000 | 93.765557 | 4,688,277.85 | 93.866756 | 4,693,337.80 | 5,059.95 | 0.10 |
| | | Base | | 93.765557 | 4,688,277.85 | 93.866756 | 4,693,337.80 | 5,059.95 | 0.10 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 427866BH0 | HERSHEY COMPANY SR UNSECURED 05/28 4.25 | | | | 4.250000 | 04 May 2028 | | |
| | 10,866,000.000 | Local | 100.379232 | 10,907,207.39 | 100.037406 | 10,870,064.54 | -37,142.85 | 0.23 |
| | | Base | 100.379232 | 10,907,207.39 | 100.037406 | 10,870,064.54 | -37,142.85 | 0.23 |
| 427866BL1 | HERSHEY COMPANY SR UNSECURED 02/30 4.75 | | | | 4.750000 | 24 Feb 2030 | | |
| | 7,167,000.000 | Local | 101.311052 | 7,260,963.13 | 101.203612 | 7,253,262.87 | -7,700.26 | 0.15 |
| | | Base | 101.311052 | 7,260,963.13 | 101.203612 | 7,253,262.87 | -7,700.26 | 0.15 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | 4.875000 | 25 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.876822 | 4,993,841.08 | 100.875676 | 5,043,783.80 | 49,942.72 | 0.11 |
| | | Base | 99.876822 | 4,993,841.08 | 100.875676 | 5,043,783.80 | 49,942.72 | 0.11 |
| 437076DH2 | HOME DEPOT INC SR UNSECURED 09/28 3.75 | | | | 3.750000 | 15 Sep 2028 | | |
| | 5,000,000.000 | Local | 99.949797 | 4,997,489.84 | 99.120340 | 4,956,017.00 | -41,472.84 | 0.10 |
| | | Base | 99.949797 | 4,997,489.84 | 99.120340 | 4,956,017.00 | -41,472.84 | 0.10 |
| 437076DJ8 | HOME DEPOT INC SR UNSECURED 09/30 3.95 | | | | 3.950000 | 15 Sep 2030 | | |
| | 2,500,000.000 | Local | 99.687932 | 2,492,198.31 | 98.269015 | 2,456,725.38 | -35,472.93 | 0.05 |
| | | Base | 99.687932 | 2,492,198.31 | 98.269015 | 2,456,725.38 | -35,472.93 | 0.05 |
| 43849RAC9 | HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4 | | | | 4.000000 | 16 Mar 2029 | | |
| | 10,000,000.000 | Local | 99.843137 | 9,984,313.67 | 98.789639 | 9,878,963.90 | -105,349.77 | 0.21 |
| | | Base | 99.843137 | 9,984,313.67 | 98.789639 | 9,878,963.90 | -105,349.77 | 0.21 |
| 449276AB0 | IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6 | | | | 4.600000 | 05 Feb 2027 | | |
| | 10,000,000.000 | Local | 99.962347 | 9,996,234.68 | 100.297555 | 10,029,755.50 | 33,520.82 | 0.21 |
| | | Base | 99.962347 | 9,996,234.68 | 100.297555 | 10,029,755.50 | 33,520.82 | 0.21 |
| 459200AR2 | IBM CORP SR UNSECURED 08/27 6.22 | | | | 6.220000 | 01 Aug 2027 | | |
| | 5,000,000.000 | Local | 101.675852 | 5,083,792.61 | 102.187598 | 5,109,379.90 | 25,587.29 | 0.11 |
| | | Base | 101.675852 | 5,083,792.61 | 102.187598 | 5,109,379.90 | 25,587.29 | 0.11 |
| 459200KM2 | IBM CORP SR UNSECURED 02/27 2.2 | | | | 2.200000 | 09 Feb 2027 | | |
| | 2,000,000.000 | Local | 99.997975 | 1,999,959.50 | 98.700321 | 1,974,006.42 | -25,953.08 | 0.04 |
| | | Base | 99.997975 | 1,999,959.50 | 98.700321 | 1,974,006.42 | -25,953.08 | 0.04 |
| 459200LF6 | IBM CORP SR UNSECURED 02/28 4.65 | | | | 4.650000 | 10 Feb 2028 | | |
| | 10,000,000.000 | Local | 99.991869 | 9,999,186.85 | 100.503671 | 10,050,367.10 | 51,180.25 | 0.21 |
| | | Base | 99.991869 | 9,999,186.85 | 100.503671 | 10,050,367.10 | 51,180.25 | 0.21 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 459200LG4 | IBM CORP SR UNSECURED 02/30 4.8 | | | | 4.800000 | 10 Feb 2030 | | |
| | 8,000,000.000 | Local | 102.179639 | 8,174,371.13 | 100.847741 | 8,067,819.28 | -106,551.85 | 0.17 |
| | | Base | 102.179639 | 8,174,371.13 | 100.847741 | 8,067,819.28 | -106,551.85 | 0.17 |
| 46514X3D9 | ISRAEL ST 12/28 4.41 | | | | 4.410000 | 01 Dec 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.998809 | 4,999,940.45 | -59.55 | 0.11 |
| | | Base | 100.000000 | 5,000,000.00 | 99.998809 | 4,999,940.45 | -59.55 | 0.11 |
| 46515DRV6 | ISRAEL ST 05/29 0 | | | | 4.680000 | 01 May 2029 | | |
| | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.03 |
| | | Base | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.03 |
| 46625HRV4 | JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95 | | | | 2.950000 | 01 Oct 2026 | | |
| | 10,000,000.000 | Local | 99.592939 | 9,959,293.91 | 99.651751 | 9,965,175.10 | 5,881.19 | 0.21 |
| | | Base | 99.592939 | 9,959,293.91 | 99.651751 | 9,965,175.10 | 5,881.19 | 0.21 |
| 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 | 98.749308 | 9,874,930.80 | -125,069.20 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 98.749308 | 9,874,930.80 | -125,069.20 | 0.21 |
| 46632FV77 | JP MORGAN CHASE BANK NA SR UNSECURED 01/29 4.075 | | | | 4.075000 | 29 Jan 2029 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.980090 | 9,898,009.00 | -101,991.00 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 98.980090 | 9,898,009.00 | -101,991.00 | 0.21 |
| 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 | 100.462226 | 5,023,111.30 | 23,111.30 | 0.11 |
| | | Base | 100.000000 | 5,000,000.00 | 100.462226 | 5,023,111.30 | 23,111.30 | 0.11 |
| 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 | 100.672864 | 10,067,286.40 | 67,286.40 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.672864 | 10,067,286.40 | 67,286.40 | 0.21 |
| 478160DH4 | JOHNSON + JOHNSON SR UNSECURED 03/28 4.55 | | | | 4.550000 | 01 Mar 2028 | | |
| | 5,000,000.000 | Local | 99.965511 | 4,998,275.54 | 100.795570 | 5,039,778.50 | 41,502.96 | 0.11 |
| | | Base | 99.965511 | 4,998,275.54 | 100.795570 | 5,039,778.50 | 41,502.96 | 0.11 |
| 48125LRU8 | JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11 | | | | 5.110000 | 08 Dec 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.397759 | 10,039,775.90 | 39,775.90 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.397759 | 10,039,775.90 | 39,775.90 | 0.21 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 48130CX42 | JPMORGAN CHASE + CO SR UNSECURED 07/30 4.55 | | | | 4.550000 | 01 Jul 2030 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.092196 | 9,909,219.60 | -90,780.40 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.092196 | 9,909,219.60 | -90,780.40 | 0.21 |
| 48130KNP8 | JPMORGAN CHASE + CO SR UNSECURED 12/29 4.2 | | | | 4.200000 | 21 Dec 2029 | | |
| | 10,000,000.000 | Local | 99.955109 | 9,995,510.94 | 98.918632 | 9,891,863.20 | -103,647.74 | 0.21 |
| | | Base | 99.955109 | 9,995,510.94 | 98.918632 | 9,891,863.20 | -103,647.74 | 0.21 |
| 49456BAZ4 | KINDER MORGAN INC SR UNSECURED 08/29 5.1 | | | | 5.100000 | 01 Aug 2029 | | |
| | 3,000,000.000 | Local | 99.896041 | 2,996,881.23 | 101.550380 | 3,046,511.40 | 49,630.17 | 0.06 |
| | | Base | 99.896041 | 2,996,881.23 | 101.550380 | 3,046,511.40 | 49,630.17 | 0.06 |
| 532457BV9 | ELI LILLY + CO SR UNSECURED 03/29 3.375 | | | | 3.375000 | 15 Mar 2029 | | |
| | 17,500,000.000 | Local | 98.363181 | 17,213,556.68 | 97.768277 | 17,109,448.48 | -104,108.20 | 0.36 |
| | | Base | 98.363181 | 17,213,556.68 | 97.768277 | 17,109,448.48 | -104,108.20 | 0.36 |
| 532457DB1 | ELI LILLY + CO SR UNSECURED 10/28 4 | | | | 4.000000 | 15 Oct 2028 | | |
| | 8,000,000.000 | Local | 99.962603 | 7,997,008.23 | 99.771758 | 7,981,740.64 | -15,267.59 | 0.17 |
| | | Base | 99.962603 | 7,997,008.23 | 99.771758 | 7,981,740.64 | -15,267.59 | 0.17 |
| 532457DJ4 | ELI LILLY + CO SR UNSECURED 05/29 VAR | | | | 4.080000 | 20 May 2029 | | |
| | 6,000,000.000 | Local | 100.000000 | 6,000,000.00 | 100.060000 | 6,003,600.00 | 3,600.00 | 0.13 |
| | | Base | 100.000000 | 6,000,000.00 | 100.060000 | 6,003,600.00 | 3,600.00 | 0.13 |
| 532457DL9 | ELI LILLY + CO SR UNSECURED 05/31 4.375 | | | | 4.375000 | 20 May 2031 | | |
| | 5,000,000.000 | Local | 99.893632 | 4,994,681.58 | 99.488679 | 4,974,433.95 | -20,247.63 | 0.11 |
| | | Base | 99.893632 | 4,994,681.58 | 99.488679 | 4,974,433.95 | -20,247.63 | 0.11 |
| 548661ET0 | LOWE S COS INC SR UNSECURED 10/27 3.95 | | | | 3.950000 | 15 Oct 2027 | | |
| | 10,010,000.000 | Local | 99.523906 | 9,962,342.99 | 99.577060 | 9,967,663.71 | 5,320.72 | 0.21 |
| | | Base | 99.523906 | 9,962,342.99 | 99.577060 | 9,967,663.71 | 5,320.72 | 0.21 |
| 548661EU7 | LOWE S COS INC SR UNSECURED 10/28 4 | | | | 4.000000 | 15 Oct 2028 | | |
| | 7,000,000.000 | Local | 99.915492 | 6,994,084.41 | 99.052048 | 6,933,643.36 | -60,441.05 | 0.15 |
| | | Base | 99.915492 | 6,994,084.41 | 99.052048 | 6,933,643.36 | -60,441.05 | 0.15 |
| 57636QBA1 | MASTERCARD INC SR UNSECURED 01/28 4.1 | | | | 4.100000 | 15 Jan 2028 | | |
| | 7,000,000.000 | Local | 99.972527 | 6,998,076.90 | 100.001549 | 7,000,108.43 | 2,031.53 | 0.15 |
| | | Base | 99.972527 | 6,998,076.90 | 100.001549 | 7,000,108.43 | 2,031.53 | 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 |
|---|---|---|---|---|---|---|---|---|
| 58013MFU3 | MCDONALD S CORP SR UNSECURED 08/28 4.8 | | | | 4.800000 | 14 Aug 2028 | | |
| | 18,000,000.000 | Local | 99.983552 | 17,997,039.42 | 100.924115 | 18,166,340.70 | 169,301.28 | 0.38 |
| | | Base | 99.983552 | 17,997,039.42 | 100.924115 | 18,166,340.70 | 169,301.28 | 0.38 |
| 58013MFX7 | MCDONALD S CORP SR UNSECURED 05/29 5 | | | | 5.000000 | 17 May 2029 | | |
| | 6,000,000.000 | Local | 99.766197 | 5,985,971.84 | 101.649030 | 6,098,941.80 | 112,969.96 | 0.13 |
| | | Base | 99.766197 | 5,985,971.84 | 101.649030 | 6,098,941.80 | 112,969.96 | 0.13 |
| 58013MFZ2 | MCDONALD S CORP SR UNSECURED 05/30 4.6 | | | | 4.600000 | 15 May 2030 | | |
| | 5,000,000.000 | Local | 102.124396 | 5,106,219.80 | 100.607574 | 5,030,378.70 | -75,841.10 | 0.11 |
| | | Base | 102.124396 | 5,106,219.80 | 100.607574 | 5,030,378.70 | -75,841.10 | 0.11 |
| 58933YBC8 | MERCK + CO INC SR UNSECURED 06/27 1.7 | | | | 1.700000 | 10 Jun 2027 | | |
| | 4,250,000.000 | Local | 99.991875 | 4,249,654.69 | 97.757516 | 4,154,694.43 | -94,960.26 | 0.09 |
| | | Base | 99.991875 | 4,249,654.69 | 97.757516 | 4,154,694.43 | -94,960.26 | 0.09 |
| 58933YBP9 | MERCK + CO INC COMPANY GUAR 09/27 3.85 | | | | 3.850000 | 15 Sep 2027 | | |
| | 10,000,000.000 | Local | 99.938524 | 9,993,852.35 | 99.739064 | 9,973,906.40 | -19,945.95 | 0.21 |
| | | Base | 99.938524 | 9,993,852.35 | 99.739064 | 9,973,906.40 | -19,945.95 | 0.21 |
| 58933YCE3 | MERCK + CO INC SR UNSECURED 05/28 4.3 | | | | 4.300000 | 22 May 2028 | | |
| | 10,000,000.000 | Local | 99.960526 | 9,996,052.61 | 100.276654 | 10,027,665.40 | 31,612.79 | 0.21 |
| | | Base | 99.960526 | 9,996,052.61 | 100.276654 | 10,027,665.40 | 31,612.79 | 0.21 |
| 60871RAG5 | MOLSON COORS BEVERAGE COMPANY GUAR 07/26 3 | | | | 3.000000 | 15 Jul 2026 | | |
| | 10,000,000.000 | Local | 99.880230 | 9,988,023.03 | 99.845638 | 9,984,563.80 | -3,459.23 | 0.21 |
| | | Base | 99.880230 | 9,988,023.03 | 99.845638 | 9,984,563.80 | -3,459.23 | 0.21 |
| 609207BF1 | MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25 | | | | 4.250000 | 06 May 2028 | | |
| | 10,000,000.000 | Local | 99.829681 | 9,982,968.12 | 99.723746 | 9,972,374.60 | -10,593.52 | 0.21 |
| | | Base | 99.829681 | 9,982,968.12 | 99.723746 | 9,972,374.60 | -10,593.52 | 0.21 |
| 61761J3R8 | MORGAN STANLEY SR UNSECURED 07/26 3.125 | | | | 3.125000 | 27 Jul 2026 | | |
| | 10,000,000.000 | Local | 99.809793 | 9,980,979.31 | 99.874390 | 9,987,439.00 | 6,459.69 | 0.21 |
| | | Base | 99.809793 | 9,980,979.31 | 99.874390 | 9,987,439.00 | 6,459.69 | 0.21 |
| 63305LPB3 | NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05 | | | | 5.050000 | 15 Sep 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.045587 | 20,009,117.40 | 9,117.40 | 0.42 |
| | | Base | 100.000000 | 20,000,000.00 | 100.045587 | 20,009,117.40 | 9,117.40 | 0.42 |

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

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 63305MW49 | NATIONAL BANK OF CANADA SR UNSECURED 02/31 4.52 | | | | 4.520000 | 20 Feb 2031 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.361973 | 9,836,197.30 | -163,802.70 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 98.361973 | 9,836,197.30 | -163,802.70 | 0.21 |
| 63305TFA9 | NATIONAL BANK OF CANADA SR UNSECURED 05/31 5 | | | | 5.000000 | 19 May 2031 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.870716 | 9,987,071.60 | -12,928.40 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.870716 | 9,987,071.60 | -12,928.40 | 0.21 |
| 637432NQ4 | NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9 | | | | 3.900000 | 01 Nov 2028 | | |
| | 5,000,000.000 | Local | 99.749162 | 4,987,458.11 | 98.657292 | 4,932,864.60 | -54,593.51 | 0.10 |
| | | Base | 99.749162 | 4,987,458.11 | 98.657292 | 4,932,864.60 | -54,593.51 | 0.10 |
| 63743HEW8 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1 | | | | 1.000000 | 15 Jun 2026 | | |
| | 15,000,000.000 | Local | 99.998142 | 14,999,721.37 | 99.882980 | 14,982,447.00 | -17,274.37 | 0.32 |
| | | Base | 99.998142 | 14,999,721.37 | 99.882980 | 14,982,447.00 | -17,274.37 | 0.32 |
| 63743HFG2 | NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8 | | | | 4.800000 | 15 Mar 2028 | | |
| | 10,000,000.000 | Local | 99.938381 | 9,993,838.08 | 100.726653 | 10,072,665.30 | 78,827.22 | 0.21 |
| | | Base | 99.938381 | 9,993,838.08 | 100.726653 | 10,072,665.30 | 78,827.22 | 0.21 |
| 63743HFK3 | NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6 | | | | 5.600000 | 13 Nov 2026 | | |
| | 8,000,000.000 | Local | 99.994453 | 7,999,556.26 | 100.574811 | 8,045,984.88 | 46,428.62 | 0.17 |
| | | Base | 99.994453 | 7,999,556.26 | 100.574811 | 8,045,984.88 | 46,428.62 | 0.17 |
| 63743HFR8 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1 | | | | 5.100000 | 06 May 2027 | | |
| | 8,000,000.000 | Local | 99.979725 | 7,998,377.97 | 100.810538 | 8,064,843.04 | 66,465.07 | 0.17 |
| | | Base | 99.979725 | 7,998,377.97 | 100.810538 | 8,064,843.04 | 66,465.07 | 0.17 |
| 64105MAA9 | NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65 | | | | 4.650000 | 12 Mar 2029 | | |
| | 10,000,000.000 | Local | 99.912384 | 9,991,238.39 | 100.776528 | 10,077,652.80 | 86,414.41 | 0.21 |
| | | Base | 99.912384 | 9,991,238.39 | 100.776528 | 10,077,652.80 | 86,414.41 | 0.21 |
| 65473PAN5 | NISOURCE INC SR UNSECURED 03/28 5.25 | | | | 5.250000 | 30 Mar 2028 | | |
| | 5,000,000.000 | Local | 99.932474 | 4,996,623.71 | 101.358062 | 5,067,903.10 | 71,279.39 | 0.11 |
| | | Base | 99.932474 | 4,996,623.71 | 101.358062 | 5,067,903.10 | 71,279.39 | 0.11 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 5,000,000.000 | Local | 99.967032 | 4,998,351.61 | 99.932493 | 4,996,624.65 | -1,726.96 | 0.11 |
| | | Base | 99.967032 | 4,998,351.61 | 99.932493 | 4,996,624.65 | -1,726.96 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 665859AY0 | NORTHERN TRUST CORP SR UNSECURED 11/30 4.15 | | | | | 4.150000 | 19 Nov 2030 | | |
| | | Local | 5,000,000.000 | 99.955780 | 4,997,789.02 | 98.818835 | 4,940,941.75 | -56,847.27 | 0.10 |
| | | Base | | 99.955780 | 4,997,789.02 | 98.818835 | 4,940,941.75 | -56,847.27 | 0.10 |
| 666807BN1 | NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25 | | | | | 3.250000 | 15 Jan 2028 | | |
| | | Local | 10,000,000.000 | 99.095040 | 9,909,504.00 | 98.324778 | 9,832,477.80 | -77,026.20 | 0.21 |
| | | Base | | 99.095040 | 9,909,504.00 | 98.324778 | 9,832,477.80 | -77,026.20 | 0.21 |
| 66989HAX6 | NOVARTIS CAPITAL CORP COMPANY GUAR 11/28 3.9 | | | | | 3.900000 | 05 Nov 2028 | | |
| | | Local | 5,000,000.000 | 99.982013 | 4,999,100.66 | 99.303061 | 4,965,153.05 | -33,947.61 | 0.11 |
| | | Base | | 99.982013 | 4,999,100.66 | 99.303061 | 4,965,153.05 | -33,947.61 | 0.11 |
| 68389XDH5 | ORACLE CORP SR UNSECURED 09/30 4.45 | | | | | 4.450000 | 26 Sep 2030 | | |
| | | Local | 8,000,000.000 | 99.945688 | 7,995,655.03 | 96.917899 | 7,753,431.92 | -242,223.11 | 0.16 |
| | | Base | | 99.945688 | 7,995,655.03 | 96.917899 | 7,753,431.92 | -242,223.11 | 0.16 |
| 693475BY0 | PNC FINANCIAL SERVICES SR UNSECURED 07/27 VAR | | | | | 5.102000 | 23 Jul 2027 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.096104 | 7,006,727.28 | 6,727.28 | 0.15 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.096104 | 7,006,727.28 | 6,727.28 | 0.15 |
| 713448FL7 | PEPSICO INC SR UNSECURED 02/28 3.6 | | | | | 3.600000 | 18 Feb 2028 | | |
| | | Local | 5,000,000.000 | 99.167955 | 4,958,397.76 | 99.078083 | 4,953,904.15 | -4,493.61 | 0.10 |
| | | Base | | 99.167955 | 4,958,397.76 | 99.078083 | 4,953,904.15 | -4,493.61 | 0.10 |
| 713448GL6 | PEPSICO INC SR UNSECURED 01/29 4.1 | | | | | 4.100000 | 15 Jan 2029 | | |
| | | Local | 10,000,000.000 | 99.907261 | 9,990,726.05 | 99.747447 | 9,974,744.70 | -15,981.35 | 0.21 |
| | | Base | | 99.907261 | 9,990,726.05 | 99.747447 | 9,974,744.70 | -15,981.35 | 0.21 |
| 742718FZ7 | PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95 | | | | | 3.950000 | 26 Jan 2028 | | |
| | | Local | 4,000,000.000 | 99.963726 | 3,998,549.05 | 99.883563 | 3,995,342.52 | -3,206.53 | 0.08 |
| | | Base | | 99.963726 | 3,998,549.05 | 99.883563 | 3,995,342.52 | -3,206.53 | 0.08 |
| 75513ECT6 | RTX CORP SR UNSECURED 11/26 5.75 | | | | | 5.750000 | 08 Nov 2026 | | |
| | | Local | 5,000,000.000 | 99.986010 | 4,999,300.52 | 100.581639 | 5,029,081.95 | 29,781.43 | 0.11 |
| | | Base | | 99.986010 | 4,999,300.52 | 100.581639 | 5,029,081.95 | 29,781.43 | 0.11 |
| 78014RJ50 | ROYAL BANK OF CANADA SR UNSECURED 08/28 4.45 | | | | | 4.450000 | 15 Aug 2028 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.874617 | 9,987,461.70 | -12,538.30 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.874617 | 9,987,461.70 | -12,538.30 | 0.21 |

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|---|---|---|---|---|---|---|---|---|
| 78014RQU7 | ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR | | | | 4.410000 | 17 Oct 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.086887 | 10,008,688.70 | 8,688.70 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.086887 | 10,008,688.70 | 8,688.70 | 0.21 |
| 78014RW63 | ROYAL BANK OF CANADA SR UNSECURED 05/31 5 | | | | 5.000000 | 29 May 2031 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.060665 | 10,006,066.50 | 6,066.50 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.060665 | 10,006,066.50 | 6,066.50 | 0.21 |
| 78017DAK4 | ROYAL BANK OF CANADA SR UNSECURED 08/29 VAR | | | | 4.498000 | 06 Aug 2029 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.912307 | 6,993,861.49 | -6,138.51 | 0.15 |
| | | Base | 100.000000 | 7,000,000.00 | 99.912307 | 6,993,861.49 | -6,138.51 | 0.15 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | 4.426580 | 25 Jan 2029 | | |
| | 399,182.100 | Local | 100.000000 | 399,182.10 | 98.202020 | 392,004.89 | -7,177.21 | 0.01 |
| Original Face: | 2,838,688.000 | Base | 100.000000 | 399,182.10 | 98.202020 | 392,004.89 | -7,177.21 | 0.01 |
| 808513BY0 | CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45 | | | | 2.450000 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 99.982833 | 4,999,141.64 | 98.780855 | 4,939,042.75 | -60,098.89 | 0.10 |
| | | Base | 99.982833 | 4,999,141.64 | 98.780855 | 4,939,042.75 | -60,098.89 | 0.10 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 4.670000 | 03 Mar 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.480000 | 10,048,000.00 | 48,000.00 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.480000 | 10,048,000.00 | 48,000.00 | 0.21 |
| 808513CQ6 | CHARLES SCHWAB CORP SR UNSECURED 05/30 VAR | | | | 4.744000 | 21 May 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.486412 | 5,024,320.60 | 24,320.60 | 0.11 |
| | | Base | 100.000000 | 5,000,000.00 | 100.486412 | 5,024,320.60 | 24,320.60 | 0.11 |
| 824348BS4 | SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55 | | | | 4.550000 | 01 Mar 2028 | | |
| | 5,000,000.000 | Local | 99.998468 | 4,999,923.41 | 100.170457 | 5,008,522.85 | 8,599.44 | 0.11 |
| | | Base | 99.998468 | 4,999,923.41 | 100.170457 | 5,008,522.85 | 8,599.44 | 0.11 |
| 8426EPAJ7 | SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05 | | | | 4.050000 | 15 Sep 2028 | | |
| | 4,500,000.000 | Local | 99.914694 | 4,496,161.23 | 99.336300 | 4,470,133.50 | -26,027.73 | 0.09 |
| | | Base | 99.914694 | 4,496,161.23 | 99.336300 | 4,470,133.50 | -26,027.73 | 0.09 |
| 845011AF2 | SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8 | | | | 5.800000 | 01 Dec 2027 | | |
| | 5,000,000.000 | Local | 99.956016 | 4,997,800.79 | 101.732001 | 5,086,600.05 | 88,799.26 | 0.11 |
| | | Base | 99.956016 | 4,997,800.79 | 101.732001 | 5,086,600.05 | 88,799.26 | 0.11 |

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|---|---|---|---|---|---|---|---|---|
| 880591EZ1 | TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875 | | | | 3.875000 | 15 Mar 2028 | | |
| | 12,000,000.000 | Local | 99.688274 | 11,962,592.90 | 99.427115 | 11,931,253.80 | -31,339.10 | 0.25 |
| | | Base | 99.688274 | 11,962,592.90 | 99.427115 | 11,931,253.80 | -31,339.10 | 0.25 |
| 883556CT7 | THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8 | | | | 4.800000 | 21 Nov 2027 | | |
| | 4,000,000.000 | Local | 99.987242 | 3,999,489.67 | 100.803425 | 4,032,137.00 | 32,647.33 | 0.09 |
| | | Base | 99.987242 | 3,999,489.67 | 100.803425 | 4,032,137.00 | 32,647.33 | 0.09 |
| 89114V7B7 | TORONTO DOMINION BANK SR UNSECURED 03/27 VAR | | | | 3.250000 | 31 Mar 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.414321 | 9,941,432.10 | -58,567.90 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.414321 | 9,941,432.10 | -58,567.90 | 0.21 |
| 89115A2M3 | TORONTO DOMINION BANK SR UNSECURED 01/28 5.156 | | | | 5.156000 | 10 Jan 2028 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 101.199752 | 20,239,950.40 | 239,950.40 | 0.43 |
| | | Base | 100.000000 | 20,000,000.00 | 101.199752 | 20,239,950.40 | 239,950.40 | 0.43 |
| 89115A2S0 | TORONTO DOMINION BANK SR UNSECURED 07/26 5.532 | | | | 5.532000 | 17 Jul 2026 | | |
| | 10,000,000.000 | Local | 100.170574 | 10,017,057.36 | 100.207791 | 10,020,779.10 | 3,721.74 | 0.21 |
| | | Base | 100.170574 | 10,017,057.36 | 100.207791 | 10,020,779.10 | 3,721.74 | 0.21 |
| 89115KAK6 | TORONTO DOMINION BANK SR UNSECURED 01/28 3.913 | | | | 3.913000 | 13 Jan 2028 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.220370 | 14,883,055.50 | -116,944.50 | 0.32 |
| | | Base | 100.000000 | 15,000,000.00 | 99.220370 | 14,883,055.50 | -116,944.50 | 0.32 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | 3.050000 | 22 Mar 2027 | | |
| | 10,000,000.000 | Local | 99.998458 | 9,999,845.78 | 99.194889 | 9,919,488.90 | -80,356.88 | 0.21 |
| | | Base | 99.998458 | 9,999,845.78 | 99.194889 | 9,919,488.90 | -80,356.88 | 0.21 |
| 89236TMU6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35 | | | | 4.350000 | 22 Oct 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.095360 | 5,004,768.00 | 4,768.00 | 0.11 |
| | | Base | 100.000000 | 5,000,000.00 | 100.095360 | 5,004,768.00 | 4,768.00 | 0.11 |
| 89236TNC5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/30 5.25 | | | | 5.250000 | 22 Jan 2030 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.477323 | 10,047,732.30 | 47,732.30 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.477323 | 10,047,732.30 | 47,732.30 | 0.21 |
| 89236TNW1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05 | | | | 4.050000 | 22 Oct 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.634513 | 4,881,725.65 | -118,274.35 | 0.10 |
| | | Base | 100.000000 | 5,000,000.00 | 97.634513 | 4,881,725.65 | -118,274.35 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 902494BC6 | TYSON FOODS INC SR UNSECURED 06/27 3.55 | | | | | 3.550000 | 02 Jun 2027 | | |
| | | Local | 5,000,000.000 | 99.464974 | 4,973,248.68 | 99.323717 | 4,966,185.85 | -7,062.83 | 0.11 |
| | | Base | | 99.464974 | 4,973,248.68 | 99.323717 | 4,966,185.85 | -7,062.83 | 0.11 |
| 90327QD97 | USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25 | | | | | 5.250000 | 01 Jun 2027 | | |
| | | Local | 10,000,000.000 | 99.898366 | 9,989,836.59 | 101.160068 | 10,116,006.80 | 126,170.21 | 0.21 |
| | | Base | | 99.898366 | 9,989,836.59 | 101.160068 | 10,116,006.80 | 126,170.21 | 0.21 |
| 90331HPP2 | US BANK NA CINCINNATI SR UNSECURED 10/27 VAR | | | | | 4.507000 | 22 Oct 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.069947 | 10,006,994.70 | 6,994.70 | 0.21 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.069947 | 10,006,994.70 | 6,994.70 | 0.21 |
| 91159XCQ6 | US BANCORP SR UNSECURED 06/30 5.1 | | | | | 5.100000 | 04 Jun 2030 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.000271 | 7,000,018.97 | 18.97 | 0.15 |
| | | Base | | 100.000000 | 7,000,000.00 | 100.000271 | 7,000,018.97 | 18.97 | 0.15 |
| 91282CGH8 | US TREASURY N/B 01/28 3.5 | | | | | 3.500000 | 31 Jan 2028 | | |
| | | Local | 40,000,000.000 | 99.498520 | 39,799,407.92 | 99.187500 | 39,675,000.00 | -124,407.92 | 0.84 |
| | | Base | | 99.498520 | 39,799,407.92 | 99.187500 | 39,675,000.00 | -124,407.92 | 0.84 |
| 91282CJW2 | US TREASURY N/B 01/29 4 | | | | | 4.000000 | 31 Jan 2029 | | |
| | | Local | 25,000,000.000 | 101.241614 | 25,310,403.42 | 99.832031 | 24,958,007.75 | -352,395.67 | 0.53 |
| | | Base | | 101.241614 | 25,310,403.42 | 99.832031 | 24,958,007.75 | -352,395.67 | 0.53 |
| 91282CLB5 | US TREASURY N/B 07/26 4.375 | | | | | 4.375000 | 31 Jul 2026 | | |
| | | Local | 25,000,000.000 | 100.057616 | 25,014,404.07 | 100.104492 | 25,026,123.00 | 11,718.93 | 0.53 |
| | | Base | | 100.057616 | 25,014,404.07 | 100.104492 | 25,026,123.00 | 11,718.93 | 0.53 |
| 91282CLG4 | US TREASURY N/B 08/27 3.75 | | | | | 3.750000 | 15 Aug 2027 | | |
| | | Local | 30,000,000.000 | 100.274796 | 30,082,438.79 | 99.765625 | 29,929,687.50 | -152,751.29 | 0.63 |
| | | Base | | 100.274796 | 30,082,438.79 | 99.765625 | 29,929,687.50 | -152,751.29 | 0.63 |
| 91282CLH2 | US TREASURY N/B 08/26 3.75 | | | | | 3.750000 | 31 Aug 2026 | | |
| | | Local | 25,000,000.000 | 100.045144 | 25,011,286.04 | 99.999023 | 24,999,755.75 | -11,530.29 | 0.53 |
| | | Base | | 100.045144 | 25,011,286.04 | 99.999023 | 24,999,755.75 | -11,530.29 | 0.53 |
| 91282CLX7 | US TREASURY N/B 11/27 4.125 | | | | | 4.125000 | 15 Nov 2027 | | |
| | | Local | 25,000,000.000 | 99.837834 | 24,959,458.42 | 100.183594 | 25,045,898.50 | 86,440.08 | 0.53 |
| | | Base | | 99.837834 | 24,959,458.42 | 100.183594 | 25,045,898.50 | 86,440.08 | 0.53 |

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|---|---|---|---|---|---|---|---|---|
| 91282CQB0 | US TREASURY N/B 02/28 3.375 | | | | 3.375000 | 29 Feb 2028 | | |
| | 100,000,000.000 | Local | 99.318231 | 99,318,230.54 | 98.949219 | 98,949,219.00 | -369,011.54 | 2.10 |
| | | Base | 99.318231 | 99,318,230.54 | 98.949219 | 98,949,219.00 | -369,011.54 | 2.10 |
| 91282CQH7 | US TREASURY N/B 03/28 3.875 | | | | 3.875000 | 31 Mar 2028 | | |
| | 25,000,000.000 | Local | 99.917546 | 24,979,386.49 | 99.750000 | 24,937,500.00 | -41,886.49 | 0.53 |
| | | Base | 99.917546 | 24,979,386.49 | 99.750000 | 24,937,500.00 | -41,886.49 | 0.53 |
| 91282CQS3 | US TREASURY N/B 05/28 4 | | | | 4.000000 | 31 May 2028 | | |
| | 40,000,000.000 | Local | 99.992188 | 39,996,875.00 | 99.972656 | 39,989,062.40 | -7,812.60 | 0.85 |
| | | Base | 99.992188 | 39,996,875.00 | 99.972656 | 39,989,062.40 | -7,812.60 | 0.85 |
| 91324PEG3 | UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7 | | | | 3.700000 | 15 May 2027 | | |
| | 7,000,000.000 | Local | 99.988896 | 6,999,222.71 | 99.729757 | 6,981,082.99 | -18,139.72 | 0.15 |
| | | Base | 99.988896 | 6,999,222.71 | 99.729757 | 6,981,082.99 | -18,139.72 | 0.15 |
| 91324PEP3 | UNITEDHEALTH GROUP INC SR UNSECURED 02/28 5.25 | | | | 5.250000 | 15 Feb 2028 | | |
| | 5,000,000.000 | Local | 101.524291 | 5,076,214.57 | 101.553176 | 5,077,658.80 | 1,444.23 | 0.11 |
| | | Base | 101.524291 | 5,076,214.57 | 101.553176 | 5,077,658.80 | 1,444.23 | 0.11 |
| 91324PFF4 | UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75 | | | | 4.750000 | 15 Jul 2026 | | |
| | 3,000,000.000 | Local | 99.989282 | 2,999,678.45 | 100.095417 | 3,002,862.51 | 3,184.06 | 0.06 |
| | | Base | 99.989282 | 2,999,678.45 | 100.095417 | 3,002,862.51 | 3,184.06 | 0.06 |
| 92348KBS1 | VERIZON MASTER TRUST VZMT 2023 4 A1A | | | | 5.160000 | 20 Jun 2029 | | |
| | 19,000,000.000 | Local | 99.999571 | 18,999,918.40 | 100.070730 | 19,013,438.70 | 13,520.30 | 0.40 |
| Original Face: | 19,000,000.000 | Base | 99.999571 | 18,999,918.40 | 100.070730 | 19,013,438.70 | 13,520.30 | 0.40 |
| 92348KDM2 | VERIZON MASTER TRUST VZMT 2024 8 A1A | | | | 4.620000 | 20 Nov 2030 | | |
| | 8,000,000.000 | Local | 99.988647 | 7,999,091.76 | 100.580470 | 8,046,437.60 | 47,345.84 | 0.17 |
| Original Face: | 8,000,000.000 | Base | 99.988647 | 7,999,091.76 | 100.580470 | 8,046,437.60 | 47,345.84 | 0.17 |
| 92348KEF6 | VERIZON MASTER TRUST VZMT 2025 5 A1A | | | | 4.400000 | 20 Jun 2031 | | |
| | 15,000,000.000 | Local | 99.995344 | 14,999,301.60 | 100.111450 | 15,016,717.50 | 17,415.90 | 0.32 |
| Original Face: | 15,000,000.000 | Base | 99.995344 | 14,999,301.60 | 100.111450 | 15,016,717.50 | 17,415.90 | 0.32 |
| 92348KEN9 | VERIZON MASTER TRUST VZMT 2025 7 A1A | | | | 3.960000 | 20 Aug 2031 | | |
| | 15,000,000.000 | Local | 99.985029 | 14,997,754.35 | 99.182070 | 14,877,310.50 | -120,443.85 | 0.32 |
| Original Face: | 15,000,000.000 | Base | 99.985029 | 14,997,754.35 | 99.182070 | 14,877,310.50 | -120,443.85 | 0.32 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92348KFC2 | VERIZON MASTER TRUST VZMT 2026 1 A1A | | | | 3.940000 | 20 Feb 2031 | | |
| | 18,140,000.000 | Local | 99.275184 | 18,008,518.42 | 99.478360 | 18,045,374.50 | 36,856.08 | 0.38 |
| Original Face: | 18,140,000.000 | Base | 99.275184 | 18,008,518.42 | 99.478360 | 18,045,374.50 | 36,856.08 | 0.38 |
| 92348VAA7 | VERIZON MASTER TRUST VZMT 2023 6 A 144A | | | | 5.350000 | 22 Sep 2031 | | |
| | 10,000,000.000 | Local | 101.804853 | 10,180,485.28 | 102.113210 | 10,211,321.00 | 30,835.72 | 0.22 |
| Original Face: | 10,000,000.000 | Base | 101.804853 | 10,180,485.28 | 102.113210 | 10,211,321.00 | 30,835.72 | 0.22 |
| 927804FV1 | VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95 | | | | 2.950000 | 15 Nov 2026 | | |
| | 6,735,000.000 | Local | 99.664484 | 6,712,403.03 | 99.505436 | 6,701,691.11 | -10,711.92 | 0.14 |
| | | Base | 99.664484 | 6,712,403.03 | 99.505436 | 6,701,691.11 | -10,711.92 | 0.14 |
| 92826CAY8 | VISA INC SR UNSECURED 02/29 3.8 | | | | 3.800000 | 12 Feb 2029 | | |
| | 14,000,000.000 | Local | 99.896001 | 13,985,440.07 | 98.968137 | 13,855,539.18 | -129,900.89 | 0.29 |
| | | Base | 99.896001 | 13,985,440.07 | 98.968137 | 13,855,539.18 | -129,900.89 | 0.29 |
| 928668BW1 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65 | | | | 5.650000 | 12 Sep 2028 | | |
| | 15,000,000.000 | Local | 99.941150 | 14,991,172.44 | 101.772387 | 15,265,858.05 | 274,685.61 | 0.32 |
| | | Base | 99.941150 | 14,991,172.44 | 101.772387 | 15,265,858.05 | 274,685.61 | 0.32 |
| 931142ER0 | WALMART INC SR UNSECURED 09/26 1.05 | | | | 1.050000 | 17 Sep 2026 | | |
| | 5,000,000.000 | Local | 99.988631 | 4,999,431.57 | 99.136120 | 4,956,806.00 | -42,625.57 | 0.11 |
| | | Base | 99.988631 | 4,999,431.57 | 99.136120 | 4,956,806.00 | -42,625.57 | 0.11 |
| 931142FL2 | WALMART INC SR UNSECURED 04/27 4.1 | | | | 4.100000 | 28 Apr 2027 | | |
| | 35,000,000.000 | Local | 100.138162 | 35,048,356.67 | 100.157725 | 35,055,203.75 | 6,847.08 | 0.74 |
| | | Base | 100.138162 | 35,048,356.67 | 100.157725 | 35,055,203.75 | 6,847.08 | 0.74 |
| 931142FS7 | WALMART INC SR UNSECURED 04/29 4 | | | | 4.000000 | 30 Apr 2029 | | |
| | 5,000,000.000 | Local | 99.926095 | 4,996,304.73 | 99.573441 | 4,978,672.05 | -17,632.68 | 0.11 |
| | | Base | 99.926095 | 4,996,304.73 | 99.573441 | 4,978,672.05 | -17,632.68 | 0.11 |
| 94106LBT5 | WASTE MANAGEMENT INC COMPANY GUAR 02/30 4.625 | | | | 4.625000 | 15 Feb 2030 | | |
| | 7,000,000.000 | Local | 101.864099 | 7,130,486.91 | 100.564735 | 7,039,531.45 | -90,955.46 | 0.15 |
| | | Base | 101.864099 | 7,130,486.91 | 100.564735 | 7,039,531.45 | -90,955.46 | 0.15 |
| 94106LBV0 | WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875 | | | | 4.875000 | 15 Feb 2029 | | |
| | 8,362,000.000 | Local | 102.296022 | 8,553,993.35 | 101.319452 | 8,472,332.58 | -81,660.77 | 0.18 |
| | | Base | 102.296022 | 8,553,993.35 | 101.319452 | 8,472,332.58 | -81,660.77 | 0.18 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 94106LBX6 | WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95 | | | | 4.950000 | 03 Jul 2027 | | |
| | 5,000,000.000 | Local | 99.954056 | 4,997,702.78 | 100.809848 | 5,040,492.40 | 42,789.62 | 0.11 |
| | | Base | 99.954056 | 4,997,702.78 | 100.809848 | 5,040,492.40 | 42,789.62 | 0.11 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.993619 | 9,999,361.89 | 99.999211 | 9,999,921.10 | 559.21 | 0.21 |
| | | Base | 99.993619 | 9,999,361.89 | 99.999211 | 9,999,921.10 | 559.21 | 0.21 |
| 94988J6D4 | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45 | | | | 5.450000 | 07 Aug 2026 | | |
| | 10,000,000.000 | Local | 99.999472 | 9,999,947.17 | 100.150494 | 10,015,049.40 | 15,102.23 | 0.21 |
| | | Base | 99.999472 | 9,999,947.17 | 100.150494 | 10,015,049.40 | 15,102.23 | 0.21 |
| 94988J6E2 | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR | | | | 4.680000 | 07 Aug 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.083000 | 15,012,450.00 | 12,450.00 | 0.32 |
| | | Base | 100.000000 | 15,000,000.00 | 100.083000 | 15,012,450.00 | 12,450.00 | 0.32 |
| 94988J6F9 | WELLS FARGO BANK NA SR UNSECURED 12/26 5.254 | | | | 5.254000 | 11 Dec 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.583168 | 12,069,980.16 | 69,980.16 | 0.26 |
| | | Base | 100.000000 | 12,000,000.00 | 100.583168 | 12,069,980.16 | 69,980.16 | 0.26 |
| 95000U3R2 | WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR | | | | 4.900000 | 24 Jan 2028 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.335723 | 10,033,572.30 | 33,572.30 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 100.335723 | 10,033,572.30 | 33,572.30 | 0.21 |
| 95000U4H3 | WELLS FARGO + COMPANY SR UNSECURED 05/29 VAR | | | | 4.577000 | 20 May 2029 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.924059 | 14,988,608.85 | -11,391.15 | 0.32 |
| | | Base | 100.000000 | 15,000,000.00 | 99.924059 | 14,988,608.85 | -11,391.15 | 0.32 |
| 95001DCH1 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2 | | | | 6.200000 | 20 Oct 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.475874 | 5,023,793.70 | 23,793.70 | 0.11 |
| | | Base | 100.000000 | 5,000,000.00 | 100.475874 | 5,023,793.70 | 23,793.70 | 0.11 |
| 95001DCJ7 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25 | | | | 6.250000 | 21 Oct 2027 | | |
| | 18,000,000.000 | Local | 100.000000 | 18,000,000.00 | 100.486251 | 18,087,525.18 | 87,525.18 | 0.38 |
| | | Base | 100.000000 | 18,000,000.00 | 100.486251 | 18,087,525.18 | 87,525.18 | 0.38 |
| 95001DKN9 | WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05 | | | | 5.050000 | 05 Jun 2030 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.022081 | 14,853,312.15 | -146,687.85 | 0.31 |
| | | Base | 100.000000 | 15,000,000.00 | 99.022081 | 14,853,312.15 | -146,687.85 | 0.31 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 95001DL32 | WELLS FARGO + COMPANY SR UNSECURED 07/29 4.6 | | | | 4.600000 | 22 Jul 2029 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.140880 | 9,914,088.00 | -85,912.00 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 99.140880 | 9,914,088.00 | -85,912.00 | 0.21 |
| 95001DLD0 | WELLS FARGO + COMPANY SR UNSECURED 08/30 4.55 | | | | 4.550000 | 15 Aug 2030 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.606739 | 9,860,673.90 | -139,326.10 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 98.606739 | 9,860,673.90 | -139,326.10 | 0.21 |
| 95001DLT5 | WELLS FARGO + COMPANY SR UNSECURED 09/30 4.25 | | | | 4.250000 | 22 Sep 2030 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.334465 | 9,833,446.50 | -166,553.50 | 0.21 |
| | | Base | 100.000000 | 10,000,000.00 | 98.334465 | 9,833,446.50 | -166,553.50 | 0.21 |
| 95001DMD9 | WELLS FARGO + COMPANY SR UNSECURED 10/30 4.2 | | | | 4.200000 | 30 Oct 2030 | | |
| | 15,000,000.000 | Local | 99.553437 | 14,933,015.60 | 96.998708 | 14,549,806.20 | -383,209.40 | 0.31 |
| | | Base | 99.553437 | 14,933,015.60 | 96.998708 | 14,549,806.20 | -383,209.40 | 0.31 |
| 95001DMV9 | WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2 | | | | 4.200000 | 15 Dec 2030 | | |
| | 12,000,000.000 | Local | 99.541851 | 11,945,022.10 | 96.469127 | 11,576,295.24 | -368,726.86 | 0.25 |
| | | Base | 99.541851 | 11,945,022.10 | 96.469127 | 11,576,295.24 | -368,726.86 | 0.25 |
| 95001HJ77 | WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7 | | | | 4.700000 | 03 Sep 2027 | | |
| | 13,000,000.000 | Local | 100.000000 | 13,000,000.00 | 99.488359 | 12,933,486.67 | -66,513.33 | 0.27 |
| | | Base | 100.000000 | 13,000,000.00 | 99.488359 | 12,933,486.67 | -66,513.33 | 0.27 |
| 95004HBQ0 | WELLS FARGO BANK NA SR UNSECURED 10/29 4.35 | | | | 4.350000 | 22 Oct 2029 | | |
| | 9,745,000.000 | Local | 100.000000 | 9,745,000.00 | 99.432679 | 9,689,714.57 | -55,285.43 | 0.21 |
| | | Base | 100.000000 | 9,745,000.00 | 99.432679 | 9,689,714.57 | -55,285.43 | 0.21 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,364,717,789.610 | Local | | 2,360,372,424.84 | | 2,350,044,961.79 | -10,327,463.05 | 49.78 |
| Original Face: | 418,869,662.000 | Base | | 2,360,372,424.84 | | 2,350,044,961.79 | -10,327,463.05 | 49.78 |
| **FIXED INCOME Total** | | | | | | | | |
| | 2,364,717,789.610 | Base | | 2,360,372,424.84 | | 2,350,044,961.79 | -10,327,463.05 | 49.78 |
| Original Face: | 418,869,662.000 | | | | | | | |



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

# Holdings

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

*As of:* *May 31, 2026*

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

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

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 4,740,043,500.500 | Base | | 4,730,879,405.80 | | 4,720,461,906.53 | -10,417,499.27 | 100.00 |
| | Original Face: | 418,869,662.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.538237 | 31 Dec 2030 | | |
| | | 867,502.640 | Local | 100.000000 | 867,502.64 | 100.000000 | 867,502.64 | 0.00 | 0.66 |
| | | | Base | 100.000000 | 867,502.64 | 100.000000 | 867,502.64 | 0.00 | 0.66 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 867,502.640 | Local | | 867,502.64 | | 867,502.64 | 0.00 | 0.66 |
| | | | Base | | 867,502.64 | | 867,502.64 | 0.00 | 0.66 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 867,502.640 | Base | | 867,502.64 | | 867,502.64 | 0.00 | 0.66 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 002824BY5 | ABBOTT LABORATORIES SR UNSECURED 03/29 VAR | | | | | 4.120000 | 09 Mar 2029 | | |
| | | 1,300,000.000 | Local | 100.000000 | 1,300,000.00 | 100.029000 | 1,300,377.00 | 377.00 | 0.99 |
| | | | Base | 100.000000 | 1,300,000.00 | 100.029000 | 1,300,377.00 | 377.00 | 0.99 |
| 00287YDR7 | ABBVIE INC SR UNSECURED 03/27 4.8 | | | | | 4.800000 | 15 Mar 2027 | | |
| | | 955,000.000 | Local | 99.961646 | 954,633.72 | 100.583539 | 960,572.80 | 5,939.08 | 0.73 |
| | | | Base | 99.961646 | 954,633.72 | 100.583539 | 960,572.80 | 5,939.08 | 0.73 |
| 00287YEC9 | ABBVIE INC SR UNSECURED 03/28 VAR | | | | | 4.100000 | 03 Mar 2028 | | |
| | | 495,000.000 | Local | 100.000000 | 495,000.00 | 100.205241 | 496,015.94 | 1,015.94 | 0.38 |
| | | | Base | 100.000000 | 495,000.00 | 100.205241 | 496,015.94 | 1,015.94 | 0.38 |
| 00724PAC3 | ADOBE INC SR UNSECURED 02/27 2.15 | | | | | 2.150000 | 01 Feb 2027 | | |
| | | 687,000.000 | Local | 98.894154 | 679,402.84 | 98.756538 | 678,457.42 | -945.42 | 0.52 |
| | | | Base | 98.894154 | 679,402.84 | 98.756538 | 678,457.42 | -945.42 | 0.52 |
| 00724PAE9 | ADOBE INC SR UNSECURED 04/27 4.85 | | | | | 4.850000 | 04 Apr 2027 | | |
| | | 465,000.000 | Local | 99.985258 | 464,931.45 | 100.650729 | 468,025.89 | 3,094.44 | 0.36 |
| | | | Base | 99.985258 | 464,931.45 | 100.650729 | 468,025.89 | 3,094.44 | 0.36 |



& 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 |
|---|---|---|---|---|---|---|---|---|
| 00724PAH2 | ADOBE INC SR UNSECURED 01/28 4.75 | | | | 4.750000 | 17 Jan 2028 | | |
| | 1,300,000.000 | Local | 99.970345 | 1,299,614.49 | 100.851608 | 1,311,070.90 | 11,456.41 | 1.00 |
| | | Base | 99.970345 | 1,299,614.49 | 100.851608 | 1,311,070.90 | 11,456.41 | 1.00 |
| 007903BJ5 | ADVANCED MICRO DEVICES SR UNSECURED 03/28 4.319 | | | | 4.319000 | 24 Mar 2028 | | |
| | 1,315,000.000 | Local | 100.400609 | 1,320,268.01 | 100.259006 | 1,318,405.93 | -1,862.08 | 1.00 |
| | | Base | 100.400609 | 1,320,268.01 | 100.259006 | 1,318,405.93 | -1,862.08 | 1.00 |
| 02079KAV9 | ALPHABET INC SR UNSECURED 11/28 3.875 | | | | 3.875000 | 15 Nov 2028 | | |
| | 105,000.000 | Local | 99.929476 | 104,925.95 | 99.396621 | 104,366.45 | -559.50 | 0.08 |
| | | Base | 99.929476 | 104,925.95 | 99.396621 | 104,366.45 | -559.50 | 0.08 |
| 02079KBJ5 | ALPHABET INC SR UNSECURED 02/29 3.7 | | | | 3.700000 | 15 Feb 2029 | | |
| | 185,000.000 | Local | 99.671341 | 184,391.98 | 98.662657 | 182,525.92 | -1,866.06 | 0.14 |
| | | Base | 99.671341 | 184,391.98 | 98.662657 | 182,525.92 | -1,866.06 | 0.14 |
| 023135CS3 | AMAZON.COM INC SR UNSECURED 11/28 3.9 | | | | 3.900000 | 20 Nov 2028 | | |
| | 1,300,000.000 | Local | 100.161219 | 1,302,095.85 | 99.270084 | 1,290,511.09 | -11,584.76 | 0.98 |
| | | Base | 100.161219 | 1,302,095.85 | 99.270084 | 1,290,511.09 | -11,584.76 | 0.98 |
| 023135DC7 | AMAZON.COM INC SR UNSECURED 03/29 4 | | | | 4.000000 | 13 Mar 2029 | | |
| | 845,000.000 | Local | 99.989757 | 844,913.45 | 99.207375 | 838,302.32 | -6,611.13 | 0.64 |
| | | Base | 99.989757 | 844,913.45 | 99.207375 | 838,302.32 | -6,611.13 | 0.64 |
| 025816ED7 | AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR | | | | 4.731000 | 25 Apr 2029 | | |
| | 680,000.000 | Local | 100.000000 | 680,000.00 | 100.477134 | 683,244.51 | 3,244.51 | 0.52 |
| | | Base | 100.000000 | 680,000.00 | 100.477134 | 683,244.51 | 3,244.51 | 0.52 |
| 025816EE5 | AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR | | | | 4.870000 | 25 Apr 2029 | | |
| | 600,000.000 | Local | 100.599407 | 603,596.44 | 100.952127 | 605,712.76 | 2,116.32 | 0.46 |
| | | Base | 100.599407 | 603,596.44 | 100.952127 | 605,712.76 | 2,116.32 | 0.46 |
| 02582JKV1 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A | | | | 4.300000 | 15 Jul 2030 | | |
| | 455,000.000 | Local | 99.989611 | 454,952.73 | 100.045540 | 455,207.21 | 254.48 | 0.35 |
| Original Face: | 455,000.000 | Base | 99.989611 | 454,952.73 | 100.045540 | 455,207.21 | 254.48 | 0.35 |
| 031162DD9 | AMGEN INC SR UNSECURED 02/29 3 | | | | 3.000000 | 22 Feb 2029 | | |
| | 1,300,000.000 | Local | 97.272658 | 1,264,544.55 | 96.479107 | 1,254,228.39 | -10,316.16 | 0.95 |
| | | Base | 97.272658 | 1,264,544.55 | 96.479107 | 1,254,228.39 | -10,316.16 | 0.95 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 032095AN1 | AMPHENOL CORP SR UNSECURED 04/27 5.05 | | | | 5.050000 | 05 Apr 2027 | | |
| | 1,200,000.000 | Local | 100.371148 | 1,204,453.78 | 100.787513 | 1,209,450.16 | 4,996.38 | 0.92 |
| | | Base | 100.371148 | 1,204,453.78 | 100.787513 | 1,209,450.16 | 4,996.38 | 0.92 |
| 032654BD6 | ANALOG DEVICES INC SR UNSECURED 06/28 4.25 | | | | 4.250000 | 15 Jun 2028 | | |
| | 1,305,000.000 | Local | 100.106392 | 1,306,388.42 | 99.950397 | 1,304,352.68 | -2,035.74 | 0.99 |
| | | Base | 100.106392 | 1,306,388.42 | 99.950397 | 1,304,352.68 | -2,035.74 | 0.99 |
| 037833EY2 | APPLE INC SR UNSECURED 05/28 4 | | | | 4.000000 | 12 May 2028 | | |
| | 1,200,000.000 | Local | 99.870232 | 1,198,442.78 | 99.905869 | 1,198,870.43 | 427.65 | 0.91 |
| | | Base | 99.870232 | 1,198,442.78 | 99.905869 | 1,198,870.43 | 427.65 | 0.91 |
| 05522RDK1 | BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A | | | | 4.310000 | 15 May 2030 | | |
| | 550,000.000 | Local | 99.999744 | 549,998.59 | 100.150540 | 550,827.97 | 829.38 | 0.42 |
| Original Face: | 550,000.000 | Base | 99.999744 | 549,998.59 | 100.150540 | 550,827.97 | 829.38 | 0.42 |
| 05522RDL9 | BANK OF AMERICA CREDIT CARD TR BACCT 2026 A1 A | | | | 4.220000 | 15 Apr 2031 | | |
| | 630,000.000 | Local | 99.990094 | 629,937.59 | 99.757130 | 628,469.92 | -1,467.67 | 0.48 |
| Original Face: | 630,000.000 | Base | 99.990094 | 629,937.59 | 99.757130 | 628,469.92 | -1,467.67 | 0.48 |
| 05594HAB9 | BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A | | | | 3.940000 | 26 Nov 2027 | | |
| | 524,855.840 | Local | 99.997626 | 524,843.38 | 99.967700 | 524,686.31 | -157.07 | 0.40 |
| Original Face: | 750,000.000 | Base | 99.997626 | 524,843.38 | 99.967700 | 524,686.31 | -157.07 | 0.40 |
| 06051GMZ9 | BANK OF AMERICA CORP SR UNSECURED 04/30 VAR | | | | 4.500000 | 23 Apr 2030 | | |
| | 1,300,000.000 | Local | 100.000000 | 1,300,000.00 | 100.063096 | 1,300,820.25 | 820.25 | 0.99 |
| | | Base | 100.000000 | 1,300,000.00 | 100.063096 | 1,300,820.25 | 820.25 | 0.99 |
| 06055JQH5 | BANK OF AMERICA CORP SR UNSECURED 03/27 3.85 | | | | 3.850000 | 23 Mar 2027 | | |
| | 600,000.000 | Local | 100.000000 | 600,000.00 | 99.833386 | 599,000.32 | -999.68 | 0.46 |
| | | Base | 100.000000 | 600,000.00 | 99.833386 | 599,000.32 | -999.68 | 0.46 |
| 06406RBX4 | BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR | | | | 4.890000 | 21 Jul 2028 | | |
| | 1,200,000.000 | Local | 100.170754 | 1,202,049.05 | 100.660193 | 1,207,922.32 | 5,873.27 | 0.92 |
| | | Base | 100.170754 | 1,202,049.05 | 100.660193 | 1,207,922.32 | 5,873.27 | 0.92 |
| 06406RCH8 | BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR | | | | 4.441000 | 09 Jun 2028 | | |
| | 865,000.000 | Local | 100.017384 | 865,150.37 | 100.202948 | 866,755.50 | 1,605.13 | 0.66 |
| | | Base | 100.017384 | 865,150.37 | 100.202948 | 866,755.50 | 1,605.13 | 0.66 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 096919AD7 | BMW VEHICLE OWNER TRUST BMWOT 2024 A A3 | | | | 5.180000 | 26 Feb 2029 | | |
| | 1,596,026.060 | Local | 100.666631 | 1,606,665.66 | 100.632470 | 1,606,120.45 | -545.21 | 1.22 |
| Original Face: | 2,365,000.000 | Base | 100.666631 | 1,606,665.66 | 100.632470 | 1,606,120.45 | -545.21 | 1.22 |
| 096924AB1 | BMW VEHICLE OWNER TRUST BMWOT 2025 A A2A | | | | 4.430000 | 25 Oct 2027 | | |
| | 175,201.830 | Local | 99.983391 | 175,172.73 | 100.052550 | 175,293.90 | 121.17 | 0.13 |
| Original Face: | 1,285,000.000 | Base | 99.983391 | 175,172.73 | 100.052550 | 175,293.90 | 121.17 | 0.13 |
| 110122DD7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45 | | | | 3.450000 | 15 Nov 2027 | | |
| | 800,000.000 | Local | 98.371629 | 786,973.03 | 99.014003 | 792,112.02 | 5,138.99 | 0.60 |
| | | Base | 98.371629 | 786,973.03 | 99.014003 | 792,112.02 | 5,138.99 | 0.60 |
| 11135FBA8 | BROADCOM INC COMPANY GUAR 04/29 4.75 | | | | 4.750000 | 15 Apr 2029 | | |
| | 600,000.000 | Local | 101.563900 | 609,383.40 | 100.816432 | 604,898.59 | -4,484.81 | 0.46 |
| | | Base | 101.563900 | 609,383.40 | 100.816432 | 604,898.59 | -4,484.81 | 0.46 |
| 12663JAC5 | CNH EQUIPMENT TRUST CNH 2022 B A3 | | | | 3.890000 | 15 Nov 2027 | | |
| | 100,344.990 | Local | 99.290009 | 99,632.55 | 99.990900 | 100,335.86 | 703.31 | 0.08 |
| Original Face: | 1,000,000.000 | Base | 99.290009 | 99,632.55 | 99.990900 | 100,335.86 | 703.31 | 0.08 |
| 12674BAB1 | CNH EQUIPMENT TRUST CNH 2025 A A2A | | | | 4.300000 | 15 Aug 2028 | | |
| | 290,463.880 | Local | 99.998509 | 290,459.55 | 100.100190 | 290,754.90 | 295.35 | 0.22 |
| Original Face: | 815,000.000 | Base | 99.998509 | 290,459.55 | 100.100190 | 290,754.90 | 295.35 | 0.22 |
| 12675EAB4 | CNH EQUIPMENT TRUST CNH 2025 B A2A | | | | 4.370000 | 15 Nov 2028 | | |
| | 369,233.690 | Local | 99.998394 | 369,227.76 | 100.122150 | 369,684.71 | 456.95 | 0.28 |
| Original Face: | 615,000.000 | Base | 99.998394 | 369,227.76 | 100.122150 | 369,684.71 | 456.95 | 0.28 |
| 12676QAB6 | CNH EQUIPMENT TRUST CNH 2026 B A2A | | | | 4.180000 | 15 Nov 2029 | | |
| | 315,000.000 | Local | 99.998546 | 314,995.42 | 100.048680 | 315,153.34 | 157.92 | 0.24 |
| Original Face: | 315,000.000 | Base | 99.998546 | 314,995.42 | 100.048680 | 315,153.34 | 157.92 | 0.24 |
| 14041NGF2 | CAPITAL ONE MULTI ASSET EXECUT COMET 2025 A1 A | | | | 3.820000 | 15 Sep 2030 | | |
| | 585,000.000 | Local | 99.985386 | 584,914.51 | 99.060680 | 579,504.98 | -5,409.53 | 0.44 |
| Original Face: | 585,000.000 | Base | 99.985386 | 584,914.51 | 99.060680 | 579,504.98 | -5,409.53 | 0.44 |
| 14043KAH8 | CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3 | | | | 4.870000 | 15 Feb 2028 | | |
| | 311,202.660 | Local | 99.950913 | 311,049.90 | 100.208610 | 311,851.86 | 801.96 | 0.24 |
| Original Face: | 1,600,000.000 | Base | 99.950913 | 311,049.90 | 100.208610 | 311,851.86 | 801.96 | 0.24 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 14043YAB1 | CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A2A | | | | | 3.880000 | 16 Jan 2029 | | |
| | | Local | 1,228,619.220 | 99.997344 | 1,228,586.59 | 99.902790 | 1,227,424.88 | -1,161.71 | 0.93 |
| Original Face: | | Base | 1,370,000.000 | 99.997344 | 1,228,586.59 | 99.902790 | 1,227,424.88 | -1,161.71 | 0.93 |
| 14913UAE0 | CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5 | | | | | 4.500000 | 08 Jan 2027 | | |
| | | Local | 1,200,000.000 | 99.977170 | 1,199,726.04 | 100.316053 | 1,203,792.64 | 4,066.60 | 0.91 |
| | | Base | | 99.977170 | 1,199,726.04 | 100.316053 | 1,203,792.64 | 4,066.60 | 0.91 |
| 14913UAT7 | CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR | | | | | 4.180000 | 15 Nov 2027 | | |
| | | Local | 600,000.000 | 100.102730 | 600,616.38 | 100.241943 | 601,451.66 | 835.28 | 0.46 |
| | | Base | | 100.102730 | 600,616.38 | 100.241943 | 601,451.66 | 835.28 | 0.46 |
| 14913UAZ3 | CATERPILLAR FINL SERVICE SR UNSECURED 03/28 VAR | | | | | 4.140000 | 03 Mar 2028 | | |
| | | Local | 600,000.000 | 99.965860 | 599,795.16 | 100.087438 | 600,524.63 | 729.47 | 0.46 |
| | | Base | | 99.965860 | 599,795.16 | 100.087438 | 600,524.63 | 729.47 | 0.46 |
| 161571HV9 | CHASE ISSUANCE TRUST CHAIT 2024 A1 A | | | | | 4.600000 | 15 Jan 2029 | | |
| | | Local | 650,000.000 | 99.996551 | 649,977.58 | 100.387050 | 652,515.83 | 2,538.25 | 0.50 |
| Original Face: | | Base | 650,000.000 | 99.996551 | 649,977.58 | 100.387050 | 652,515.83 | 2,538.25 | 0.50 |
| 17252MAN0 | CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7 | | | | | 3.700000 | 01 Apr 2027 | | |
| | | Local | 1,200,000.000 | 99.360152 | 1,192,321.82 | 99.703256 | 1,196,439.07 | 4,117.25 | 0.91 |
| | | Base | | 99.360152 | 1,192,321.82 | 99.703256 | 1,196,439.07 | 4,117.25 | 0.91 |
| 17252MAR1 | CINTAS CORPORATION NO. 2 COMPANY GUAR 05/28 4.2 | | | | | 4.200000 | 01 May 2028 | | |
| | | Local | 485,000.000 | 99.916369 | 484,594.39 | 99.831261 | 484,181.62 | -412.77 | 0.37 |
| | | Base | | 99.916369 | 484,594.39 | 99.831261 | 484,181.62 | -412.77 | 0.37 |
| 17275RBQ4 | CISCO SYSTEMS INC SR UNSECURED 02/27 4.8 | | | | | 4.800000 | 26 Feb 2027 | | |
| | | Local | 875,000.000 | 99.966357 | 874,705.62 | 100.518364 | 879,535.69 | 4,830.07 | 0.67 |
| | | Base | | 99.966357 | 874,705.62 | 100.518364 | 879,535.69 | 4,830.07 | 0.67 |
| 17275RBW1 | CISCO SYSTEMS INC SR UNSECURED 02/28 4.55 | | | | | 4.550000 | 24 Feb 2028 | | |
| | | Local | 370,000.000 | 99.935911 | 369,762.87 | 100.702700 | 372,599.99 | 2,837.12 | 0.28 |
| | | Base | | 99.935911 | 369,762.87 | 100.702700 | 372,599.99 | 2,837.12 | 0.28 |
| 17305EHA6 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A | | | | | 4.300000 | 21 Jun 2030 | | |
| | | Local | 1,300,000.000 | 99.981117 | 1,299,754.52 | 100.012550 | 1,300,163.15 | 408.63 | 0.99 |
| Original Face: | | Base | 1,300,000.000 | 99.981117 | 1,299,754.52 | 100.012550 | 1,300,163.15 | 408.63 | 0.99 |

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|---|---|---|---|---|---|---|---|---|
| 17325FBH0 | CITIBANK NA SR UNSECURED 08/26 VAR | | | | 4.328000 | 06 Aug 2026 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 100.043300 | 500,216.50 | 216.50 | 0.38 |
| | | Base | 100.000000 | 500,000.00 | 100.043300 | 500,216.50 | 216.50 | 0.38 |
| 17327CAX1 | CITIGROUP INC SR UNSECURED 03/29 VAR | | | | 4.490000 | 04 Mar 2029 | | |
| | 1,300,000.000 | Local | 100.000000 | 1,300,000.00 | 100.207200 | 1,302,693.60 | 2,693.60 | 0.99 |
| | | Base | 100.000000 | 1,300,000.00 | 100.207200 | 1,302,693.60 | 2,693.60 | 0.99 |
| 18978FAC0 | CNH EQUIPMENT TRUST CNH 2024 A A3 | | | | 4.770000 | 15 Jun 2029 | | |
| | 548,538.860 | Local | 100.890916 | 553,425.88 | 100.528100 | 551,435.69 | -1,990.19 | 0.42 |
| Original Face: | 900,000.000 | Base | 100.890916 | 553,425.88 | 100.528100 | 551,435.69 | -1,990.19 | 0.42 |
| 18978GAB0 | CNH EQUIPMENT TRUST CNH 2024 C A2A | | | | 4.300000 | 18 Feb 2028 | | |
| | 16,306.420 | Local | 99.999448 | 16,306.33 | 100.017620 | 16,309.29 | 2.96 | 0.01 |
| Original Face: | 385,000.000 | Base | 99.999448 | 16,306.33 | 100.017620 | 16,309.29 | 2.96 | 0.01 |
| 189920AB7 | CNH EQUIPMENT TRUST CNH 2026 A A2A | | | | 3.820000 | 15 Jun 2029 | | |
| | 445,000.000 | Local | 99.993283 | 444,970.11 | 99.822950 | 444,212.13 | -757.98 | 0.34 |
| Original Face: | 445,000.000 | Base | 99.993283 | 444,970.11 | 99.822950 | 444,212.13 | -757.98 | 0.34 |
| 20030NBY6 | COMCAST CORP COMPANY GUAR 02/27 3.3 | | | | 3.300000 | 01 Feb 2027 | | |
| | 1,200,000.000 | Local | 99.145322 | 1,189,743.86 | 99.570344 | 1,194,844.13 | 5,100.27 | 0.91 |
| | | Base | 99.145322 | 1,189,743.86 | 99.570344 | 1,194,844.13 | 5,100.27 | 0.91 |
| 20030NCT6 | COMCAST CORP COMPANY GUAR 10/28 4.15 | | | | 4.150000 | 15 Oct 2028 | | |
| | 1,300,000.000 | Local | 100.463940 | 1,306,031.22 | 99.685768 | 1,295,914.98 | -10,116.24 | 0.98 |
| | | Base | 100.463940 | 1,306,031.22 | 99.685768 | 1,295,914.98 | -10,116.24 | 0.98 |
| 233874AC0 | DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A3 | | | | 5.490000 | 15 Dec 2027 | | |
| | 1,101,542.660 | Local | 100.421222 | 1,106,182.60 | 100.499210 | 1,107,041.67 | 859.07 | 0.84 |
| Original Face: | 2,555,000.000 | Base | 100.421222 | 1,106,182.60 | 100.499210 | 1,107,041.67 | 859.07 | 0.84 |
| 24422EXZ7 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/28 4.65 | | | | 4.650000 | 07 Jan 2028 | | |
| | 1,000,000.000 | Local | 99.983471 | 999,834.71 | 100.664091 | 1,006,640.91 | 6,806.20 | 0.76 |
| | | Base | 99.983471 | 999,834.71 | 100.664091 | 1,006,640.91 | 6,806.20 | 0.76 |
| 24422EYM5 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.125 | | | | 4.125000 | 18 Jan 2029 | | |
| | 335,000.000 | Local | 99.950678 | 334,834.77 | 99.644645 | 333,809.56 | -1,025.21 | 0.25 |
| | | Base | 99.950678 | 334,834.77 | 99.644645 | 333,809.56 | -1,025.21 | 0.25 |

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|---|---|---|---|---|---|---|---|---|
| 254683CZ6 | DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A | | | | 4.930000 | 15 Jun 2028 | | |
| | 1,400,000.000 | Local | 100.032601 | 1,400,456.41 | 100.046180 | 1,400,646.52 | 190.11 | 1.06 |
| Original Face: | 1,400,000.000 | Base | 100.032601 | 1,400,456.41 | 100.046180 | 1,400,646.52 | 190.11 | 1.06 |
| 254687GB6 | WALT DISNEY COMPANY/THE COMPANY GUAR 03/29 VAR | | | | 4.090000 | 14 Mar 2029 | | |
| | 1,300,000.000 | Local | 100.085818 | 1,301,115.64 | 100.031951 | 1,300,415.36 | -700.28 | 0.99 |
| | | Base | 100.085818 | 1,301,115.64 | 100.031951 | 1,300,415.36 | -700.28 | 0.99 |
| 25468PDV5 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95 | | | | 2.950000 | 15 Jun 2027 | | |
| | 1,200,000.000 | Local | 98.691823 | 1,184,301.88 | 98.950409 | 1,187,404.91 | 3,103.03 | 0.90 |
| | | Base | 98.691823 | 1,184,301.88 | 98.950409 | 1,187,404.91 | 3,103.03 | 0.90 |
| 278058DV1 | EATON CORP COMPANY GUAR 03/28 3.85 | | | | 3.850000 | 06 Mar 2028 | | |
| | 1,300,000.000 | Local | 99.934496 | 1,299,148.45 | 99.237274 | 1,290,084.56 | -9,063.89 | 0.98 |
| | | Base | 99.934496 | 1,299,148.45 | 99.237274 | 1,290,084.56 | -9,063.89 | 0.98 |
| 278865BQ2 | ECOLAB INC SR UNSECURED 06/28 4.3 | | | | 4.300000 | 15 Jun 2028 | | |
| | 1,195,000.000 | Local | 100.635418 | 1,202,593.24 | 100.018419 | 1,195,220.11 | -7,373.13 | 0.91 |
| | | Base | 100.635418 | 1,202,593.24 | 100.018419 | 1,195,220.11 | -7,373.13 | 0.91 |
| 278865BU3 | ECOLAB INC SR UNSECURED 06/29 4.6 | | | | 4.600000 | 15 Jun 2029 | | |
| | 920,000.000 | Local | 99.958108 | 919,614.59 | 100.403362 | 923,710.93 | 4,096.34 | 0.70 |
| | | Base | 99.958108 | 919,614.59 | 100.403362 | 923,710.93 | 4,096.34 | 0.70 |
| 31307NTV6 | FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5 | | | | 2.500000 | 01 Nov 2028 | | |
| | 162,915.590 | Local | 100.544497 | 163,802.66 | 98.579744 | 160,601.77 | -3,200.89 | 0.12 |
| Original Face: | 3,600,000.000 | Base | 100.544497 | 163,802.66 | 98.579744 | 160,601.77 | -3,200.89 | 0.12 |
| 3130AWTQ3 | FEDERAL HOME LOAN BANK BONDS 09/26 4.625 | | | | 4.625000 | 11 Sep 2026 | | |
| | 1,200,000.000 | Local | 99.935353 | 1,199,224.24 | 100.224598 | 1,202,695.18 | 3,470.94 | 0.91 |
| | | Base | 99.935353 | 1,199,224.24 | 100.224598 | 1,202,695.18 | 3,470.94 | 0.91 |
| 3130B9RX0 | FEDERAL HOME LOAN BANK BONDS 03/28 3.875 | | | | 3.875000 | 10 Mar 2028 | | |
| | 1,300,000.000 | Local | 100.000000 | 1,300,000.00 | 99.817965 | 1,297,633.55 | -2,366.45 | 0.99 |
| | | Base | 100.000000 | 1,300,000.00 | 99.817965 | 1,297,633.55 | -2,366.45 | 0.99 |
| 3133ET2J5 | FEDERAL FARM CREDIT BANK BONDS 11/28 3.97 | | | | 3.970000 | 28 Nov 2028 | | |
| | 900,000.000 | Local | 99.982858 | 899,845.72 | 99.270444 | 893,434.00 | -6,411.72 | 0.68 |
| | | Base | 99.982858 | 899,845.72 | 99.270444 | 893,434.00 | -6,411.72 | 0.68 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133ET4K0 | FEDERAL FARM CREDIT BANK BONDS 12/28 3.8 | | | | | 3.800000 | 18 Dec 2028 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 99.210361 | 1,190,524.33 | -9,475.67 | 0.90 |
| | | Base | | 100.000000 | 1,200,000.00 | 99.210361 | 1,190,524.33 | -9,475.67 | 0.90 |
| 3133ETB22 | FEDERAL FARM CREDIT BANK BONDS 09/27 3.73 | | | | | 3.730000 | 30 Sep 2027 | | |
| | | Local | 1,000,000.000 | 99.982815 | 999,828.15 | 99.585372 | 995,853.72 | -3,974.43 | 0.76 |
| | | Base | | 99.982815 | 999,828.15 | 99.585372 | 995,853.72 | -3,974.43 | 0.76 |
| 3133ETL54 | FEDERAL FARM CREDIT BANK BONDS 01/27 3.77 | | | | | 3.770000 | 27 Jan 2027 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 99.852937 | 1,198,235.24 | -1,764.76 | 0.91 |
| | | Base | | 100.000000 | 1,200,000.00 | 99.852937 | 1,198,235.24 | -1,764.76 | 0.91 |
| 3137BTUM1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K061 A2 | | | | | 3.347000 | 25 Nov 2026 | | |
| | | Local | 1,221,068.980 | 99.485953 | 1,214,792.11 | 99.539140 | 1,215,441.56 | 649.45 | 0.92 |
| Original Face: | | Base | 1,300,000.000 | 99.485953 | 1,214,792.11 | 99.539140 | 1,215,441.56 | 649.45 | 0.92 |
| 3137FBBX3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2 | | | | | 3.244000 | 25 Aug 2027 | | |
| | | Local | 639,000.000 | 98.642008 | 630,322.43 | 98.887750 | 631,892.72 | 1,570.29 | 0.48 |
| Original Face: | | Base | 639,000.000 | 98.642008 | 630,322.43 | 98.887750 | 631,892.72 | 1,570.29 | 0.48 |
| 3137FCJK1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2 | | | | | 3.303000 | 25 Nov 2027 | | |
| | | Local | 1,311,000.000 | 98.325658 | 1,289,049.38 | 98.753270 | 1,294,655.37 | 5,605.99 | 0.98 |
| Original Face: | | Base | 1,311,000.000 | 98.325658 | 1,289,049.38 | 98.753270 | 1,294,655.37 | 5,605.99 | 0.98 |
| 3137FQ3Y7 | FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1 | | | | | 2.190000 | 25 Jul 2029 | | |
| | | Local | 557,748.420 | 96.204509 | 536,579.13 | 96.663890 | 539,141.32 | 2,562.19 | 0.41 |
| Original Face: | | Base | 960,000.000 | 96.204509 | 536,579.13 | 96.663890 | 539,141.32 | 2,562.19 | 0.41 |
| 31677QBU2 | FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR | | | | | 4.967000 | 28 Jan 2028 | | |
| | | Local | 260,000.000 | 100.000000 | 260,000.00 | 100.284136 | 260,738.75 | 738.75 | 0.20 |
| | | Base | | 100.000000 | 260,000.00 | 100.284136 | 260,738.75 | 738.75 | 0.20 |
| 31677QBV0 | FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR | | | | | 4.430000 | 28 Jan 2028 | | |
| | | Local | 607,000.000 | 99.983654 | 606,900.78 | 100.046675 | 607,283.32 | 382.54 | 0.46 |
| | | Base | | 99.983654 | 606,900.78 | 100.046675 | 607,283.32 | 382.54 | 0.46 |
| 34532BAB7 | FORD CREDIT AUTO OWNER TRUST FORDO 2025 B A2A | | | | | 3.880000 | 15 Jun 2028 | | |
| | | Local | 439,818.400 | 99.997510 | 439,807.45 | 99.916570 | 439,451.46 | -355.99 | 0.33 |
| Original Face: | | Base | 515,000.000 | 99.997510 | 439,807.45 | 99.916570 | 439,451.46 | -355.99 | 0.33 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 34532UAB5 | FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A | | | | | 4.320000 | 15 Aug 2027 | | |
| | | Local | 32,626.490 | 100.000000 | 32,626.49 | 100.020330 | 32,633.12 | 6.63 | 0.02 |
| Original Face: | | Base | 465,000.000 | 100.000000 | 32,626.49 | 100.020330 | 32,633.12 | 6.63 | 0.02 |
| 34532WAB1 | FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A2A | | | | | 4.020000 | 15 Jan 2029 | | |
| | | Local | 1,010,000.000 | 99.997098 | 1,009,970.69 | 99.958020 | 1,009,576.00 | -394.69 | 0.77 |
| Original Face: | | Base | 1,010,000.000 | 99.997098 | 1,009,970.69 | 99.958020 | 1,009,576.00 | -394.69 | 0.77 |
| 34535KAB4 | FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A2A | | | | | 4.470000 | 15 Dec 2027 | | |
| | | Local | 481,297.640 | 99.998224 | 481,289.09 | 100.123250 | 481,890.84 | 601.75 | 0.37 |
| Original Face: | | Base | 1,200,000.000 | 99.998224 | 481,289.09 | 100.123250 | 481,890.84 | 601.75 | 0.37 |
| 34535LAB2 | FORD CREDIT AUTO OWNER TRUST FORDO 2025 C A2A | | | | | 3.990000 | 15 Sep 2028 | | |
| | | Local | 460,000.000 | 99.999596 | 459,998.14 | 99.941790 | 459,732.23 | -265.91 | 0.35 |
| Original Face: | | Base | 460,000.000 | 99.999596 | 459,998.14 | 99.941790 | 459,732.23 | -265.91 | 0.35 |
| 36273EAB9 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A2A | | | | | 3.880000 | 18 Dec 2028 | | |
| | | Local | 858,091.590 | 99.997717 | 858,072.00 | 99.913850 | 857,352.34 | -719.66 | 0.65 |
| Original Face: | | Base | 1,015,000.000 | 99.997717 | 858,072.00 | 99.913850 | 857,352.34 | -719.66 | 0.65 |
| 362955AB2 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 1 A2A | | | | | 4.440000 | 18 Jan 2028 | | |
| | | Local | 141,701.310 | 99.989831 | 141,686.90 | 100.034970 | 141,750.86 | 63.96 | 0.11 |
| Original Face: | | Base | 1,345,000.000 | 99.989831 | 141,686.90 | 100.034970 | 141,750.86 | 63.96 | 0.11 |
| 362970AB1 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A2A | | | | | 3.770000 | 16 Mar 2029 | | |
| | | Local | 200,000.000 | 99.999720 | 199,999.44 | 99.771140 | 199,542.28 | -457.16 | 0.15 |
| Original Face: | | Base | 200,000.000 | 99.999720 | 199,999.44 | 99.771140 | 199,542.28 | -457.16 | 0.15 |
| 379957AB9 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A2A | | | | | 4.320000 | 16 Jun 2028 | | |
| | | Local | 151,174.950 | 99.995793 | 151,168.59 | 100.110090 | 151,341.38 | 172.79 | 0.11 |
| Original Face: | | Base | 255,000.000 | 99.995793 | 151,168.59 | 100.110090 | 151,341.38 | 172.79 | 0.11 |
| 379957AD5 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A3 | | | | | 4.180000 | 16 Aug 2030 | | |
| | | Local | 1,300,000.000 | 99.926082 | 1,299,039.07 | 100.012230 | 1,300,158.99 | 1,119.92 | 0.99 |
| Original Face: | | Base | 1,300,000.000 | 99.926082 | 1,299,039.07 | 100.012230 | 1,300,158.99 | 1,119.92 | 0.99 |
| 380143AB3 | GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 2 A2A | | | | | 4.050000 | 16 May 2029 | | |
| | | Local | 375,000.000 | 99.992400 | 374,971.50 | 99.944060 | 374,790.23 | -181.27 | 0.28 |
| Original Face: | | Base | 375,000.000 | 99.992400 | 374,971.50 | 99.944060 | 374,790.23 | -181.27 | 0.28 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38145GAP5 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR | | | | 4.148000 | 21 Jan 2029 | | |
| | 680,000.000 | Local | 100.018984 | 680,129.09 | 99.284962 | 675,137.74 | -4,991.35 | 0.51 |
| | | Base | 100.018984 | 680,129.09 | 99.284962 | 675,137.74 | -4,991.35 | 0.51 |
| 38151LAK6 | GOLDMAN SACHS BANK USA SR UNSECURED 06/29 VAR | | | | 1.000000 | 03 Jun 2029 | | |
| | 505,000.000 | Local | 100.000000 | 505,000.00 | 100.139800 | 505,705.99 | 705.99 | 0.38 |
| | | Base | 100.000000 | 505,000.00 | 100.139800 | 505,705.99 | 705.99 | 0.38 |
| 427866BK3 | HERSHEY COMPANY SR UNSECURED 02/28 4.55 | | | | 4.550000 | 24 Feb 2028 | | |
| | 410,000.000 | Local | 99.959061 | 409,832.15 | 100.627612 | 412,573.21 | 2,741.06 | 0.31 |
| | | Base | 99.959061 | 409,832.15 | 100.627612 | 412,573.21 | 2,741.06 | 0.31 |
| 437076CV2 | HOME DEPOT INC SR UNSECURED 09/26 4.95 | | | | 4.950000 | 30 Sep 2026 | | |
| | 1,500,000.000 | Local | 99.972853 | 1,499,592.80 | 100.248500 | 1,503,727.50 | 4,134.70 | 1.14 |
| | | Base | 99.972853 | 1,499,592.80 | 100.248500 | 1,503,727.50 | 4,134.70 | 1.14 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | 4.875000 | 25 Jun 2027 | | |
| | 1,000,000.000 | Local | 99.876821 | 998,768.21 | 100.875676 | 1,008,756.76 | 9,988.55 | 0.77 |
| | | Base | 99.876821 | 998,768.21 | 100.875676 | 1,008,756.76 | 9,988.55 | 0.77 |
| 437921AB5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A | | | | 4.300000 | 18 Jan 2028 | | |
| | 184,050.990 | Local | 99.996550 | 184,044.64 | 100.107180 | 184,248.26 | 203.62 | 0.14 |
| Original Face: | 345,000.000 | Base | 99.996550 | 184,044.64 | 100.107180 | 184,248.26 | 203.62 | 0.14 |
| 43813QAB5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A2A | | | | 4.190000 | 21 Mar 2028 | | |
| | 928,197.730 | Local | 99.996022 | 928,160.81 | 100.063530 | 928,787.41 | 626.60 | 0.71 |
| Original Face: | 1,195,000.000 | Base | 99.996022 | 928,160.81 | 100.063530 | 928,787.41 | 626.60 | 0.71 |
| 43813YAC6 | HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3 | | | | 4.570000 | 21 Mar 2029 | | |
| | 588,370.000 | Local | 99.992933 | 588,328.42 | 100.293290 | 590,095.63 | 1,767.21 | 0.45 |
| Original Face: | 705,000.000 | Base | 99.992933 | 588,328.42 | 100.293290 | 590,095.63 | 1,767.21 | 0.45 |
| 43814YAB7 | HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A2A | | | | 4.110000 | 15 Dec 2028 | | |
| | 495,000.000 | Local | 99.992283 | 494,961.80 | 99.994390 | 494,972.23 | 10.43 | 0.38 |
| Original Face: | 495,000.000 | Base | 99.992283 | 494,961.80 | 99.994390 | 494,972.23 | 10.43 | 0.38 |
| 43815JAC7 | HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3 | | | | 5.040000 | 21 Apr 2027 | | |
| | 9,006.660 | Local | 100.000000 | 9,006.66 | 100.069390 | 9,012.91 | 6.25 | 0.01 |
| Original Face: | 580,000.000 | Base | 100.000000 | 9,006.66 | 100.069390 | 9,012.91 | 6.25 | 0.01 |

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|---|---|---|---|---|---|---|---|---|
| 440452AK6 | HORMEL FOODS CORP SR UNSECURED 03/27 4.8 | | | | 4.800000 | 30 Mar 2027 | | |
| | 445,000.000 | Local | 99.972364 | 444,877.02 | 100.497299 | 447,212.98 | 2,335.96 | 0.34 |
| | | Base | 99.972364 | 444,877.02 | 100.497299 | 447,212.98 | 2,335.96 | 0.34 |
| 44644MAK7 | HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VAR | | | | 4.871000 | 12 Apr 2028 | | |
| | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 100.314165 | 1,203,769.98 | 3,769.98 | 0.91 |
| | | Base | 100.000000 | 1,200,000.00 | 100.314165 | 1,203,769.98 | 3,769.98 | 0.91 |
| 448976AB6 | HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A | | | | 4.530000 | 15 Sep 2027 | | |
| | 25,384.950 | Local | 99.997203 | 25,384.24 | 100.039820 | 25,395.06 | 10.82 | 0.02 |
| Original Face: | 290,000.000 | Base | 99.997203 | 25,384.24 | 100.039820 | 25,395.06 | 10.82 | 0.02 |
| 44935CAB7 | HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A | | | | 4.330000 | 15 Dec 2027 | | |
| | 492,987.540 | Local | 99.999619 | 492,985.66 | 100.065340 | 493,309.66 | 324.00 | 0.37 |
| Original Face: | 1,380,000.000 | Base | 99.999619 | 492,985.66 | 100.065340 | 493,309.66 | 324.00 | 0.37 |
| 44935JAB2 | HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A2A | | | | 3.970000 | 17 Jul 2028 | | |
| | 850,658.850 | Local | 99.994929 | 850,615.71 | 99.946680 | 850,205.28 | -410.43 | 0.65 |
| Original Face: | 995,000.000 | Base | 99.994929 | 850,615.71 | 99.946680 | 850,205.28 | -410.43 | 0.65 |
| 44935XAD7 | HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A3 | | | | 4.360000 | 17 Dec 2029 | | |
| | 1,600,000.000 | Local | 100.178784 | 1,602,860.54 | 100.175990 | 1,602,815.84 | -44.70 | 1.22 |
| Original Face: | 1,600,000.000 | Base | 100.178784 | 1,602,860.54 | 100.175990 | 1,602,815.84 | -44.70 | 1.22 |
| 45866FAJ3 | INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75 | | | | 3.750000 | 21 Sep 2028 | | |
| | 1,000,000.000 | Local | 99.747329 | 997,473.29 | 98.472930 | 984,729.30 | -12,743.99 | 0.75 |
| | | Base | 99.747329 | 997,473.29 | 98.472930 | 984,729.30 | -12,743.99 | 0.75 |
| 45866FAU8 | INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4 | | | | 4.000000 | 15 Sep 2027 | | |
| | 1,200,000.000 | Local | 99.458361 | 1,193,500.33 | 99.669660 | 1,196,035.92 | 2,535.59 | 0.91 |
| | | Base | 99.458361 | 1,193,500.33 | 99.669660 | 1,196,035.92 | 2,535.59 | 0.91 |
| 459200LQ2 | IBM CORP SR UNSECURED 02/29 4 | | | | 4.000000 | 03 Feb 2029 | | |
| | 467,000.000 | Local | 99.949786 | 466,765.50 | 99.005440 | 462,355.40 | -4,410.10 | 0.35 |
| | | Base | 99.949786 | 466,765.50 | 99.005440 | 462,355.40 | -4,410.10 | 0.35 |
| 46124HAE6 | INTUIT INC SR UNSECURED 09/26 5.25 | | | | 5.250000 | 15 Sep 2026 | | |
| | 1,455,000.000 | Local | 99.990781 | 1,454,865.87 | 100.264800 | 1,458,852.84 | 3,986.97 | 1.11 |
| | | Base | 99.990781 | 1,454,865.87 | 100.264800 | 1,458,852.84 | 3,986.97 | 1.11 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 46647PET9 | JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR | | | | 4.420000 | 24 Jan 2029 | | |
| | 600,000.000 | Local | 99.974338 | 599,846.03 | 100.356460 | 602,138.76 | 2,292.73 | 0.46 |
| | | Base | 99.974338 | 599,846.03 | 100.356460 | 602,138.76 | 2,292.73 | 0.46 |
| 47787CAC7 | JOHN DEERE OWNER TRUST JDOT 2023 C A3 | | | | 5.480000 | 15 May 2028 | | |
| | 197,616.690 | Local | 100.686607 | 198,973.54 | 100.627760 | 198,857.25 | -116.29 | 0.15 |
| Original Face: | 500,000.000 | Base | 100.686607 | 198,973.54 | 100.627760 | 198,857.25 | -116.29 | 0.15 |
| 47787DAB7 | JOHN DEERE OWNER TRUST JDOT 2026 A A2A | | | | 3.850000 | 15 Dec 2028 | | |
| | 345,000.000 | Local | 99.997104 | 344,990.01 | 99.784630 | 344,256.97 | -733.04 | 0.26 |
| Original Face: | 345,000.000 | Base | 99.997104 | 344,990.01 | 99.784630 | 344,256.97 | -733.04 | 0.26 |
| 477911AB7 | JOHN DEERE OWNER TRUST JDOT 2024 C A2A | | | | 4.360000 | 16 Aug 2027 | | |
| | 10,798.250 | Local | 99.995555 | 10,797.77 | 100.018100 | 10,800.20 | 2.43 | 0.01 |
| Original Face: | 485,000.000 | Base | 99.995555 | 10,797.77 | 100.018100 | 10,800.20 | 2.43 | 0.01 |
| 48125LRU8 | JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11 | | | | 5.110000 | 08 Dec 2026 | | |
| | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 100.397759 | 1,204,773.11 | 4,773.11 | 0.92 |
| | | Base | 100.000000 | 1,200,000.00 | 100.397759 | 1,204,773.11 | 4,773.11 | 0.92 |
| 49327M3F9 | KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85 | | | | 5.850000 | 15 Nov 2027 | | |
| | 1,200,000.000 | Local | 101.053235 | 1,212,638.82 | 101.802111 | 1,221,625.33 | 8,986.51 | 0.93 |
| | | Base | 101.053235 | 1,212,638.82 | 101.802111 | 1,221,625.33 | 8,986.51 | 0.93 |
| 532457CP1 | ELI LILLY + CO SR UNSECURED 08/27 4.15 | | | | 4.150000 | 14 Aug 2027 | | |
| | 745,000.000 | Local | 99.979287 | 744,845.69 | 100.095750 | 745,713.34 | 867.65 | 0.57 |
| | | Base | 99.979287 | 744,845.69 | 100.095750 | 745,713.34 | 867.65 | 0.57 |
| 532457CU0 | ELI LILLY + CO SR UNSECURED 02/28 4.55 | | | | 4.550000 | 12 Feb 2028 | | |
| | 765,000.000 | Local | 99.962723 | 764,714.83 | 100.646212 | 769,943.52 | 5,228.69 | 0.58 |
| | | Base | 99.962723 | 764,714.83 | 100.646212 | 769,943.52 | 5,228.69 | 0.58 |
| 548661EU7 | LOWE S COS INC SR UNSECURED 10/28 4 | | | | 4.000000 | 15 Oct 2028 | | |
| | 1,300,000.000 | Local | 99.915492 | 1,298,901.39 | 99.052048 | 1,287,676.62 | -11,224.77 | 0.98 |
| | | Base | 99.915492 | 1,298,901.39 | 99.052048 | 1,287,676.62 | -11,224.77 | 0.98 |
| 564760CC8 | MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VAR | | | | 4.762000 | 06 Jul 2028 | | |
| | 1,065,000.000 | Local | 100.015115 | 1,065,160.97 | 100.191939 | 1,067,044.15 | 1,883.18 | 0.81 |
| | | Base | 100.015115 | 1,065,160.97 | 100.191939 | 1,067,044.15 | 1,883.18 | 0.81 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 57636QBA1 | MASTERCARD INC SR UNSECURED 01/28 4.1 | | | | | 4.100000 | 15 Jan 2028 | | |
| | | Local | 1,200,000.000 | 99.972528 | 1,199,670.33 | 100.001549 | 1,200,018.59 | 348.26 | 0.91 |
| | | Base | | 99.972528 | 1,199,670.33 | 100.001549 | 1,200,018.59 | 348.26 | 0.91 |
| 581557BJ3 | MCKESSON CORP SR UNSECURED 02/28 3.95 | | | | | 3.950000 | 16 Feb 2028 | | |
| | | Local | 1,300,000.000 | 99.621722 | 1,295,082.39 | 99.355713 | 1,291,624.27 | -3,458.12 | 0.98 |
| | | Base | | 99.621722 | 1,295,082.39 | 99.355713 | 1,291,624.27 | -3,458.12 | 0.98 |
| 58769MAB6 | MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A | | | | | 4.130000 | 16 Jan 2029 | | |
| | | Local | 235,000.000 | 99.997787 | 234,994.80 | 100.091800 | 235,215.73 | 220.93 | 0.18 |
| Original Face: | | Base | 235,000.000 | 99.997787 | 234,994.80 | 100.091800 | 235,215.73 | 220.93 | 0.18 |
| 58769MAD2 | MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A3 | | | | | 4.360000 | 15 Oct 2030 | | |
| | | Local | 485,000.000 | 99.978410 | 484,895.29 | 99.994420 | 484,972.94 | 77.65 | 0.37 |
| Original Face: | | Base | 485,000.000 | 99.978410 | 484,895.29 | 99.994420 | 484,972.94 | 77.65 | 0.37 |
| 58770AAC7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3 | | | | | 4.510000 | 15 Nov 2027 | | |
| | | Local | 132,453.770 | 99.985263 | 132,434.25 | 100.084490 | 132,565.68 | 131.43 | 0.10 |
| Original Face: | | Base | 1,500,000.000 | 99.985263 | 132,434.25 | 100.084490 | 132,565.68 | 131.43 | 0.10 |
| 58773DAB0 | MERCEDES BENZ AUTO RECEIVABLES MBART 2025 1 A2A | | | | | 4.500000 | 15 Feb 2028 | | |
| | | Local | 129,965.480 | 99.999431 | 129,964.74 | 100.059820 | 130,043.23 | 78.49 | 0.10 |
| Original Face: | | Base | 955,000.000 | 99.999431 | 129,964.74 | 100.059820 | 130,043.23 | 78.49 | 0.10 |
| 587918AD5 | MERCEDES BENZ AUTO RECEIVABLES MBART 2024 1 A3 | | | | | 4.800000 | 16 Apr 2029 | | |
| | | Local | 923,895.960 | 100.441671 | 927,976.54 | 100.392140 | 927,518.93 | -457.61 | 0.70 |
| Original Face: | | Base | 1,618,000.000 | 100.441671 | 927,976.54 | 100.392140 | 927,518.93 | -457.61 | 0.70 |
| 58933YBP9 | MERCK + CO INC COMPANY GUAR 09/27 3.85 | | | | | 3.850000 | 15 Sep 2027 | | |
| | | Local | 1,300,000.000 | 99.938522 | 1,299,200.79 | 99.739064 | 1,296,607.83 | -2,592.96 | 0.98 |
| | | Base | | 99.938522 | 1,299,200.79 | 99.739064 | 1,296,607.83 | -2,592.96 | 0.98 |
| 58933YBU8 | MERCK + CO INC COMPANY GUAR 09/27 VAR | | | | | 4.080000 | 15 Sep 2027 | | |
| | | Local | 595,000.000 | 100.000000 | 595,000.00 | 100.149379 | 595,888.81 | 888.81 | 0.45 |
| | | Base | | 100.000000 | 595,000.00 | 100.149379 | 595,888.81 | 888.81 | 0.45 |
| 58933YBW4 | MERCK + CO INC SR UNSECURED 03/29 3.85 | | | | | 3.850000 | 15 Mar 2029 | | |
| | | Local | 600,000.000 | 99.906753 | 599,440.52 | 98.956518 | 593,739.11 | -5,701.41 | 0.45 |
| | | Base | | 99.906753 | 599,440.52 | 98.956518 | 593,739.11 | -5,701.41 | 0.45 |

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|---|---|---|---|---|---|---|---|---|---|
| 61747YFY6 | MORGAN STANLEY SR UNSECURED 04/29 VAR | | | | | 4.994000 | 12 Apr 2029 | | |
| | | Local | 1,200,000.000 | 100.050472 | 1,200,605.66 | 100.731316 | 1,208,775.79 | 8,170.13 | 0.92 |
| | | Base | | 100.050472 | 1,200,605.66 | 100.731316 | 1,208,775.79 | 8,170.13 | 0.92 |
| 61776NVE0 | MORGAN STANLEY PVT BANK SR UNSECURED 07/28 VAR | | | | | 4.466000 | 06 Jul 2028 | | |
| | | Local | 445,000.000 | 100.000000 | 445,000.00 | 100.043830 | 445,195.04 | 195.04 | 0.34 |
| | | Base | | 100.000000 | 445,000.00 | 100.043830 | 445,195.04 | 195.04 | 0.34 |
| 61776NZT3 | MORGAN STANLEY PVT BANK SR UNSECURED 11/28 VAR | | | | | 4.400000 | 17 Nov 2028 | | |
| | | Local | 700,000.000 | 100.059790 | 700,418.53 | 100.208957 | 701,462.70 | 1,044.17 | 0.53 |
| | | Base | | 100.059790 | 700,418.53 | 100.208957 | 701,462.70 | 1,044.17 | 0.53 |
| 654106AJ2 | NIKE INC SR UNSECURED 03/27 2.75 | | | | | 2.750000 | 27 Mar 2027 | | |
| | | Local | 1,000,000.000 | 99.181107 | 991,811.07 | 99.032150 | 990,321.50 | -1,489.57 | 0.75 |
| | | Base | | 99.181107 | 991,811.07 | 99.032150 | 990,321.50 | -1,489.57 | 0.75 |
| 65479WAD6 | NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3 | | | | | 4.340000 | 15 Mar 2029 | | |
| | | Local | 1,612,704.670 | 100.392213 | 1,619,029.91 | 100.157320 | 1,615,241.78 | -3,788.13 | 1.23 |
| Original Face: | | Base | 1,640,000.000 | 100.392213 | 1,619,029.91 | 100.157320 | 1,615,241.78 | -3,788.13 | 1.23 |
| 65479YAB6 | NISSAN AUTO RECEIVABLES OWNER NAROT 2026 A A2A | | | | | 4.190000 | 15 Mar 2029 | | |
| | | Local | 690,000.000 | 99.998909 | 689,992.47 | 100.014510 | 690,100.12 | 107.65 | 0.52 |
| Original Face: | | Base | 690,000.000 | 99.998909 | 689,992.47 | 100.014510 | 690,100.12 | 107.65 | 0.52 |
| 66989HBE7 | NOVARTIS CAPITAL CORP COMPANY GUAR 03/29 VAR | | | | | 4.270000 | 16 Mar 2029 | | |
| | | Local | 1,300,000.000 | 100.042909 | 1,300,557.82 | 100.318961 | 1,304,146.49 | 3,588.67 | 0.99 |
| | | Base | | 100.042909 | 1,300,557.82 | 100.318961 | 1,304,146.49 | 3,588.67 | 0.99 |
| 693475CG8 | PNC FINANCIAL SERVICES SR UNSECURED 01/29 VAR | | | | | 4.075000 | 26 Jan 2029 | | |
| | | Local | 280,000.000 | 100.000000 | 280,000.00 | 99.395591 | 278,307.65 | -1,692.35 | 0.21 |
| | | Base | | 100.000000 | 280,000.00 | 99.395591 | 278,307.65 | -1,692.35 | 0.21 |
| 69353RFG8 | PNC BANK NA SR UNSECURED 10/27 3.1 | | | | | 3.100000 | 25 Oct 2027 | | |
| | | Local | 1,200,000.000 | 98.172550 | 1,178,070.60 | 98.452385 | 1,181,428.62 | 3,358.02 | 0.90 |
| | | Base | | 98.172550 | 1,178,070.60 | 98.452385 | 1,181,428.62 | 3,358.02 | 0.90 |
| 69353RFJ2 | PNC BANK NA SR UNSECURED 01/28 3.25 | | | | | 3.250000 | 22 Jan 2028 | | |
| | | Local | 600,000.000 | 98.213477 | 589,280.86 | 98.515920 | 591,095.52 | 1,814.66 | 0.45 |
| | | Base | | 98.213477 | 589,280.86 | 98.515920 | 591,095.52 | 1,814.66 | 0.45 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 69371RT22 | PACCAR FINANCIAL CORP SR UNSECURED 05/27 5 | | | | 5.000000 | 13 May 2027 | | |
| | 500,000.000 | Local | 99.974424 | 499,872.12 | 100.955185 | 504,775.93 | 4,903.81 | 0.38 |
| | | Base | 99.974424 | 499,872.12 | 100.955185 | 504,775.93 | 4,903.81 | 0.38 |
| 69371RT63 | PACCAR FINANCIAL CORP SR UNSECURED 03/28 4.55 | | | | 4.550000 | 03 Mar 2028 | | |
| | 1,300,000.000 | Local | 99.963334 | 1,299,523.34 | 100.627268 | 1,308,154.48 | 8,631.14 | 0.99 |
| | | Base | 99.963334 | 1,299,523.34 | 100.627268 | 1,308,154.48 | 8,631.14 | 0.99 |
| 69371RU20 | PACCAR FINANCIAL CORP SR UNSECURED 11/28 4 | | | | 4.000000 | 07 Nov 2028 | | |
| | 700,000.000 | Local | 100.281839 | 701,972.87 | 99.723732 | 698,066.12 | -3,906.75 | 0.53 |
| | | Base | 100.281839 | 701,972.87 | 99.723732 | 698,066.12 | -3,906.75 | 0.53 |
| 713448DN5 | PEPSICO INC SR UNSECURED 10/26 2.375 | | | | 2.375000 | 06 Oct 2026 | | |
| | 500,000.000 | Local | 99.518156 | 497,590.78 | 99.475866 | 497,379.33 | -211.45 | 0.38 |
| | | Base | 99.518156 | 497,590.78 | 99.475866 | 497,379.33 | -211.45 | 0.38 |
| 716973AC6 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.45 | | | | 4.450000 | 19 May 2028 | | |
| | 1,300,000.000 | Local | 100.646235 | 1,308,401.05 | 100.265757 | 1,303,454.84 | -4,946.21 | 0.99 |
| | | Base | 100.646235 | 1,308,401.05 | 100.265757 | 1,303,454.84 | -4,946.21 | 0.99 |
| 717081FJ7 | PFIZER INC SR UNSECURED 11/27 3.875 | | | | 3.875000 | 15 Nov 2027 | | |
| | 305,000.000 | Local | 99.991862 | 304,975.18 | 99.670592 | 303,995.31 | -979.87 | 0.23 |
| | | Base | 99.991862 | 304,975.18 | 99.670592 | 303,995.31 | -979.87 | 0.23 |
| 74464AAA9 | PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR | | | | 4.320000 | 16 Apr 2027 | | |
| | 1,200,000.000 | Local | 100.104646 | 1,201,255.75 | 100.170900 | 1,202,050.80 | 795.05 | 0.91 |
| | | Base | 100.104646 | 1,201,255.75 | 100.170900 | 1,202,050.80 | 795.05 | 0.91 |
| 79466LAQ7 | SALESFORCE INC SR UNSECURED 03/28 4.5 | | | | 4.500000 | 15 Mar 2028 | | |
| | 605,000.000 | Local | 99.928385 | 604,566.73 | 100.068808 | 605,416.29 | 849.56 | 0.46 |
| | | Base | 99.928385 | 604,566.73 | 100.068808 | 605,416.29 | 849.56 | 0.46 |
| 79466LAR5 | SALESFORCE INC SR UNSECURED 03/29 4.65 | | | | 4.650000 | 15 Mar 2029 | | |
| | 700,000.000 | Local | 99.979501 | 699,856.51 | 100.155353 | 701,087.47 | 1,230.96 | 0.53 |
| | | Base | 99.979501 | 699,856.51 | 100.155353 | 701,087.47 | 1,230.96 | 0.53 |
| 801060AE4 | SANOFI SA SR UNSECURED 11/27 3.75 | | | | 3.750000 | 03 Nov 2027 | | |
| | 385,000.000 | Local | 99.998564 | 384,994.47 | 99.523549 | 383,165.66 | -1,828.81 | 0.29 |
| | | Base | 99.998564 | 384,994.47 | 99.523549 | 383,165.66 | -1,828.81 | 0.29 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 81762PAF9 | SERVICENOW INC SR UNSECURED 05/28 4.25 | | | | 4.250000 | 15 May 2028 | | |
| | 520,000.000 | Local | 99.753262 | 518,716.96 | 99.970231 | 519,845.20 | 1,128.24 | 0.39 |
| | | Base | 99.753262 | 518,716.96 | 99.970231 | 519,845.20 | 1,128.24 | 0.39 |
| 857477CE1 | STATE STREET CORP SR UNSECURED 08/26 VAR | | | | 4.465000 | 03 Aug 2026 | | |
| | 600,000.000 | Local | 100.038627 | 600,231.76 | 100.054020 | 600,324.12 | 92.36 | 0.46 |
| | | Base | 100.038627 | 600,231.76 | 100.054020 | 600,324.12 | 92.36 | 0.46 |
| 857477CL5 | STATE STREET CORP SR UNSECURED 03/27 4.993 | | | | 4.993000 | 18 Mar 2027 | | |
| | 1,100,000.000 | Local | 99.912749 | 1,099,040.24 | 100.663755 | 1,107,301.31 | 8,261.07 | 0.84 |
| | | Base | 99.912749 | 1,099,040.24 | 100.663755 | 1,107,301.31 | 8,261.07 | 0.84 |
| 857477CN1 | STATE STREET CORP SR UNSECURED 02/29 VAR | | | | 4.530000 | 20 Feb 2029 | | |
| | 500,000.000 | Local | 100.824992 | 504,124.96 | 100.279933 | 501,399.67 | -2,725.29 | 0.38 |
| | | Base | 100.824992 | 504,124.96 | 100.279933 | 501,399.67 | -2,725.29 | 0.38 |
| 87612EBU9 | TARGET CORP SR UNSECURED 06/28 4.35 | | | | 4.350000 | 15 Jun 2028 | | |
| | 350,000.000 | Local | 100.038397 | 350,134.39 | 100.223933 | 350,783.77 | 649.38 | 0.27 |
| | | Base | 100.038397 | 350,134.39 | 100.223933 | 350,783.77 | 649.38 | 0.27 |
| 882508CE2 | TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6 | | | | 4.600000 | 08 Feb 2027 | | |
| | 1,200,000.000 | Local | 99.984573 | 1,199,814.87 | 100.335682 | 1,204,028.18 | 4,213.31 | 0.91 |
| | | Base | 99.984573 | 1,199,814.87 | 100.335682 | 1,204,028.18 | 4,213.31 | 0.91 |
| 883556CV2 | THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953 | | | | 4.953000 | 10 Aug 2026 | | |
| | 880,000.000 | Local | 100.000000 | 880,000.00 | 100.107029 | 880,941.86 | 941.86 | 0.67 |
| | | Base | 100.000000 | 880,000.00 | 100.107029 | 880,941.86 | 941.86 | 0.67 |
| 89231GAB4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A2A | | | | 3.890000 | 15 Aug 2028 | | |
| | 523,291.000 | Local | 99.996839 | 523,274.46 | 99.940720 | 522,980.79 | -293.67 | 0.40 |
| Original Face: | 610,000.000 | Base | 99.996839 | 523,274.46 | 99.940720 | 522,980.79 | -293.67 | 0.40 |
| 89231HAB2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A2A | | | | 4.460000 | 15 Mar 2028 | | |
| | 455,737.080 | Local | 99.997294 | 455,724.75 | 100.135200 | 456,353.24 | 628.49 | 0.35 |
| Original Face: | 1,000,000.000 | Base | 99.997294 | 455,724.75 | 100.135200 | 456,353.24 | 628.49 | 0.35 |
| 89240JAB7 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A2A | | | | 4.480000 | 15 Nov 2027 | | |
| | 129,503.800 | Local | 99.997521 | 129,500.59 | 100.058540 | 129,579.61 | 79.02 | 0.10 |
| Original Face: | 710,000.000 | Base | 99.997521 | 129,500.59 | 100.058540 | 129,579.61 | 79.02 | 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 |
|---|---|---|---|---|---|---|---|---|
| 89240KAB4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A2A | | | | 3.800000 | 15 Dec 2028 | | |
| | 465,000.000 | Local | 99.998705 | 464,993.98 | 99.829350 | 464,206.48 | -787.50 | 0.35 |
| Original Face: | 465,000.000 | Base | 99.998705 | 464,993.98 | 99.829350 | 464,206.48 | -787.50 | 0.35 |
| 89240QAB1 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A2A | | | | 4.040000 | 15 Feb 2029 | | |
| | 535,000.000 | Local | 99.996510 | 534,981.33 | 99.940590 | 534,682.16 | -299.17 | 0.41 |
| Original Face: | 535,000.000 | Base | 99.996510 | 534,981.33 | 99.940590 | 534,682.16 | -299.17 | 0.41 |
| 89788JAF6 | TRUIST BANK SR UNSECURED 07/28 VAR | | | | 4.420000 | 24 Jul 2028 | | |
| | 1,200,000.000 | Local | 100.456523 | 1,205,478.27 | 99.925889 | 1,199,110.67 | -6,367.60 | 0.91 |
| | | Base | 100.456523 | 1,205,478.27 | 99.925889 | 1,199,110.67 | -6,367.60 | 0.91 |
| 89788JAH2 | TRUIST BANK SR UNSECURED 10/29 VAR | | | | 4.136000 | 23 Oct 2029 | | |
| | 1,400,000.000 | Local | 99.689413 | 1,395,651.78 | 99.042011 | 1,386,588.15 | -9,063.63 | 1.05 |
| | | Base | 99.689413 | 1,395,651.78 | 99.042011 | 1,386,588.15 | -9,063.63 | 1.05 |
| 91282CHU8 | US TREASURY N/B 08/26 4.375 | | | | 4.375000 | 15 Aug 2026 | | |
| | 1,200,000.000 | Local | 99.972454 | 1,199,669.45 | 100.106771 | 1,201,281.25 | 1,611.80 | 0.91 |
| | | Base | 99.972454 | 1,199,669.45 | 100.106771 | 1,201,281.25 | 1,611.80 | 0.91 |
| 91324PEG3 | UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7 | | | | 3.700000 | 15 May 2027 | | |
| | 700,000.000 | Local | 99.872614 | 699,108.30 | 99.729757 | 698,108.30 | -1,000.00 | 0.53 |
| | | Base | 99.872614 | 699,108.30 | 99.729757 | 698,108.30 | -1,000.00 | 0.53 |
| 92867WAD0 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3 | | | | 5.020000 | 20 Jun 2028 | | |
| | 930,309.050 | Local | 100.502338 | 934,982.35 | 100.356670 | 933,627.18 | -1,355.17 | 0.71 |
| Original Face: | 2,600,000.000 | Base | 100.502338 | 934,982.35 | 100.356670 | 933,627.18 | -1,355.17 | 0.71 |
| 92868MAB5 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A2A | | | | 4.510000 | 20 Jan 2028 | | |
| | 361,953.850 | Local | 99.998132 | 361,947.09 | 100.133660 | 362,437.64 | 490.55 | 0.28 |
| Original Face: | 1,040,000.000 | Base | 99.998132 | 361,947.09 | 100.133660 | 362,437.64 | 490.55 | 0.28 |
| 92868RAB4 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A | | | | 4.650000 | 22 Nov 2027 | | |
| | 139,214.390 | Local | 99.999195 | 139,213.27 | 100.097360 | 139,349.93 | 136.66 | 0.11 |
| Original Face: | 735,000.000 | Base | 99.999195 | 139,213.27 | 100.097360 | 139,349.93 | 136.66 | 0.11 |
| 92869QAB5 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A2A | | | | 4.000000 | 21 Aug 2028 | | |
| | 634,059.780 | Local | 99.998898 | 634,052.79 | 99.944250 | 633,706.29 | -346.50 | 0.48 |
| Original Face: | 650,000.000 | Base | 99.998898 | 634,052.79 | 99.944250 | 633,706.29 | -346.50 | 0.48 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92970QAK1 | WELLS FARGO CARD ISSUANCE TRUS WFCIT 2026 A1 A | | | | 4.080000 | 15 Apr 2031 | | |
| | 1,300,000.000 | Local | 99.986411 | 1,299,823.34 | 99.449160 | 1,292,839.08 | -6,984.26 | 0.98 |
| Original Face: | 1,300,000.000 | Base | 99.986411 | 1,299,823.34 | 99.449160 | 1,292,839.08 | -6,984.26 | 0.98 |
| 931142FR9 | WALMART INC SR UNSECURED 04/29 VAR | | | | 4.020000 | 30 Apr 2029 | | |
| | 870,000.000 | Local | 100.000000 | 870,000.00 | 100.084700 | 870,736.89 | 736.89 | 0.66 |
| | | Base | 100.000000 | 870,000.00 | 100.084700 | 870,736.89 | 736.89 | 0.66 |
| 95000U2F9 | WELLS FARGO + COMPANY SR UNSECURED 06/27 VAR | | | | 3.196000 | 17 Jun 2027 | | |
| | 700,000.000 | Local | 99.247813 | 694,734.69 | 99.944672 | 699,612.70 | 4,878.01 | 0.53 |
| | | Base | 99.247813 | 694,734.69 | 99.944672 | 699,612.70 | 4,878.01 | 0.53 |
| 95000U3S0 | WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR | | | | 4.400000 | 24 Jan 2028 | | |
| | 1,200,000.000 | Local | 99.918153 | 1,199,017.83 | 100.146404 | 1,201,756.85 | 2,739.02 | 0.91 |
| | | Base | 99.918153 | 1,199,017.83 | 100.146404 | 1,201,756.85 | 2,739.02 | 0.91 |
| **US DOLLAR Total** | | | | | | | | |
| | 130,864,939.970 | Local | | 130,749,059.16 | | 130,773,398.60 | 24,339.44 | 99.34 |
| Original Face: | 61,603,000.000 | Base | | 130,749,059.16 | | 130,773,398.60 | 24,339.44 | 99.34 |
| **FIXED INCOME Total** | | | | | | | | |
| | 130,864,939.970 | Base | | 130,749,059.16 | | 130,773,398.60 | 24,339.44 | 99.34 |
| Original Face: | 61,603,000.000 | | | | | | | |



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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** | | | | | | | | | |
| | | 131,732,442.610 | Base | | 131,616,561.80 | | 131,640,901.24 | 24,339.44 | 100.00 |
| | Original Face: | 61,603,000.000 | | | | | | | |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | | |
| | | | 50,000.010 | Local | 1.000000 | 50,000.01 | 1.000000 | 50,000.01 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | 50,000.01 | 1.000000 | 50,000.01 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 50,000.010 | Local | | 50,000.01 | | 50,000.01 | 0.00 | 0.00 |
| | | | | Base | | 50,000.01 | | 50,000.01 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | 50,000.010 | Base | | 50,000.01 | | 50,000.01 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 3.600000 | 01 Jun 2026 | | |
| | | | 500,000,000.000 | Local | 100.000000 | 500,000,000.00 | 100.000000 | 500,000,000.00 | 0.00 | 28.74 |
| | | | | Base | 100.000000 | 500,000,000.00 | 100.000000 | 500,000,000.00 | 0.00 | 28.74 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | | 3.700000 | 18 Jun 2026 | | |
| | | | 85,000,000.000 | Local | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 4.89 |
| | | | | Base | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 4.89 |
| 912797RF6 | TREASURY BILL 07/26 0.00000 | | | | | | 3.920200 | 09 Jul 2026 | | |
| | | | 25,000,000.000 | Local | 99.586201 | 24,896,550.28 | 99.586201 | 24,896,550.25 | -0.03 | 1.43 |
| | | | | Base | 99.586201 | 24,896,550.28 | 99.586201 | 24,896,550.25 | -0.03 | 1.43 |
| 912797TF4 | TREASURY BILL 07/26 0.00000 | | | | | | 3.489600 | 02 Jul 2026 | | |
| | | | 40,000,000.000 | Local | 99.699507 | 39,879,802.67 | 99.699507 | 39,879,802.80 | 0.13 | 2.29 |
| | | | | Base | 99.699507 | 39,879,802.67 | 99.699507 | 39,879,802.80 | 0.13 | 2.29 |
| 921FRK000 | BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224 | | | | | | 3.600000 | 01 Jun 2026 | | |
| | | | 350,000,000.000 | Local | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 20.12 |
| | | | | Base | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 20.12 |



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|---|---|---|---|---|---|---|---|---|
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | 3.630000 | 01 Jun 2026 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.44 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.44 |
| 979QHR003 | SOUTH STREET REPO | | | | 3.640000 | 01 Jun 2026 | | |
| | 22,858,581.210 | Local | 100.000000 | 22,858,581.21 | 100.000000 | 22,858,581.21 | 0.00 | 1.31 |
| | | Base | 100.000000 | 22,858,581.21 | 100.000000 | 22,858,581.21 | 0.00 | 1.31 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.630000 | 18 Jun 2026 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.44 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.44 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,072,858,581.210 | Local | | 1,072,634,934.16 | | 1,072,634,934.26 | 0.10 | 61.66 |
| | | Base | | 1,072,634,934.16 | | 1,072,634,934.26 | 0.10 | 61.66 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 1,072,858,581.210 | Base | | 1,072,634,934.16 | | 1,072,634,934.26 | 0.10 | 61.66 |
| **EQUITY** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | |
| | 37,069,081.700 | Local | 1.000000 | 37,069,081.70 | 1.000000 | 37,069,081.70 | 0.00 | 2.13 |
| | | Base | 1.000000 | 37,069,081.70 | 1.000000 | 37,069,081.70 | 0.00 | 2.13 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | | | |
| | 32,152,693.610 | Local | 1.000000 | 32,152,693.61 | 1.000000 | 32,152,693.61 | 0.00 | 1.85 |
| | | Base | 1.000000 | 32,152,693.61 | 1.000000 | 32,152,693.61 | 0.00 | 1.85 |
| **US DOLLAR Total** | | | | | | | | |
| | 69,221,775.310 | Local | | 69,221,775.31 | | 69,221,775.31 | 0.00 | 3.98 |
| | | Base | | 69,221,775.31 | | 69,221,775.31 | 0.00 | 3.98 |
| **EQUITY Total** | | | | | | | | |
| | 69,221,775.310 | Base | | 69,221,775.31 | | 69,221,775.31 | 0.00 | 3.98 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 31307CLJ5 | FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | | 477,089.770 | 100.270503 | 478,380.31 | 98.577133 | 470,301.42 | -8,078.89 | 0.03 |
| | Original Face: | Base | 20,540,000.000 | 100.270503 | 478,380.31 | 98.577133 | 470,301.42 | -8,078.89 | 0.03 |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | | 1.050000 | 30 Sep 2026 | | |
| | | | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.080304 | 2,972,409.12 | -27,590.88 | 0.17 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.080304 | 2,972,409.12 | -27,590.88 | 0.17 |
| 3130AR2B6 | FEDERAL HOME LOAN BANK BONDS 03/27 2.375 | | | | | 2.375000 | 08 Mar 2027 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.859949 | 4,942,997.45 | -57,002.55 | 0.28 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.859949 | 4,942,997.45 | -57,002.55 | 0.28 |
| 3130ASAU3 | FEDERAL HOME LOAN BANK BONDS 06/26 3.25 | | | | | 3.250000 | 08 Jun 2026 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.979595 | 4,998,979.75 | -1,020.25 | 0.29 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.979595 | 4,998,979.75 | -1,020.25 | 0.29 |
| 3130BAHR1 | FEDERAL HOME LOAN BANK BONDS 04/31 4.25 | | | | | 4.250000 | 28 Apr 2031 | | |
| | | | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.074436 | 9,907,443.60 | -92,556.40 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.074436 | 9,907,443.60 | -92,556.40 | 0.57 |
| 3130BAQD2 | FEDERAL HOME LOAN BANK BONDS 05/31 4.5 | | | | | 4.500000 | 14 May 2031 | | |
| | | | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.069611 | 10,006,961.10 | 6,961.10 | 0.58 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.069611 | 10,006,961.10 | 6,961.10 | 0.58 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | | 3,444,051.580 | 103.378510 | 3,560,409.20 | 94.091262 | 3,240,551.60 | -319,857.60 | 0.19 |
| | Original Face: | Base | 24,487,993.000 | 103.378510 | 3,560,409.20 | 94.091262 | 3,240,551.60 | -319,857.60 | 0.19 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | | | 858,308.300 | 103.328361 | 886,875.90 | 94.028599 | 807,055.27 | -79,820.63 | 0.05 |
| | Original Face: | Base | 10,000,000.000 | 103.328361 | 886,875.90 | 94.028599 | 807,055.27 | -79,820.63 | 0.05 |
| 3133ENAF7 | FEDERAL FARM CREDIT BANK BONDS 10/26 1 | | | | | 1.000000 | 07 Oct 2026 | | |
| | | | 5,000,000.000 | 99.316135 | 4,965,806.77 | 99.014652 | 4,950,732.60 | -15,074.17 | 0.28 |
| | | Base | | 99.316135 | 4,965,806.77 | 99.014652 | 4,950,732.60 | -15,074.17 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3133EWEH9 | FEDERAL FARM CREDIT BANK BONDS 02/28 VAR | | | | 3.715000 | 25 Feb 2028 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.018391 | 10,001,839.10 | 1,839.10 | 0.57 |
| | | Base | 100.000000 | 10,000,000.00 | 100.018391 | 10,001,839.10 | 1,839.10 | 0.57 |
| 3133EWFX3 | FEDERAL FARM CREDIT BANK BONDS 03/29 3.7 | | | | 3.700000 | 05 Mar 2029 | | |
| | 10,000,000.000 | Local | 99.698405 | 9,969,840.49 | 98.812389 | 9,881,238.90 | -88,601.59 | 0.57 |
| | | Base | 99.698405 | 9,969,840.49 | 98.812389 | 9,881,238.90 | -88,601.59 | 0.57 |
| 3133EWPH7 | FEDERAL FARM CREDIT BANK BONDS 05/28 3.95 | | | | 3.950000 | 12 May 2028 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.761103 | 14,964,165.45 | -35,834.55 | 0.86 |
| | | Base | 100.000000 | 15,000,000.00 | 99.761103 | 14,964,165.45 | -35,834.55 | 0.86 |
| 3133EWQC7 | FEDERAL FARM CREDIT BANK BONDS 05/30 4.54 | | | | 4.540000 | 20 May 2030 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.909486 | 9,990,948.60 | -9,051.40 | 0.57 |
| | | Base | 100.000000 | 10,000,000.00 | 99.909486 | 9,990,948.60 | -9,051.40 | 0.57 |
| 3134HCN54 | FREDDIE MAC NOTES 05/29 4 | | | | 4.000000 | 14 May 2029 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.739952 | 9,973,995.20 | -26,004.80 | 0.57 |
| | | Base | 100.000000 | 10,000,000.00 | 99.739952 | 9,973,995.20 | -26,004.80 | 0.57 |
| 3134HCQK8 | FREDDIE MAC NOTES 01/31 4.125 | | | | 4.125000 | 21 Jan 2031 | | |
| | 10,000,000.000 | Local | 99.967044 | 9,996,704.44 | 98.881211 | 9,888,121.10 | -108,583.34 | 0.57 |
| | | Base | 99.967044 | 9,996,704.44 | 98.881211 | 9,888,121.10 | -108,583.34 | 0.57 |
| 3134HCVF3 | FREDDIE MAC NOTES 02/30 3.835 | | | | 3.835000 | 19 Feb 2030 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.489491 | 14,773,423.65 | -226,576.35 | 0.85 |
| | | Base | 100.000000 | 15,000,000.00 | 98.489491 | 14,773,423.65 | -226,576.35 | 0.85 |
| 3134HCXT1 | FREDDIE MAC NOTES 03/29 4 | | | | 4.000000 | 09 Mar 2029 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.501762 | 9,950,176.20 | -49,823.80 | 0.57 |
| | | Base | 100.000000 | 10,000,000.00 | 99.501762 | 9,950,176.20 | -49,823.80 | 0.57 |
| 3134HCYW3 | FREDDIE MAC NOTES 03/28 4 | | | | 4.000000 | 13 Mar 2028 | | |
| | 20,000,000.000 | Local | 99.973058 | 19,994,611.69 | 99.836956 | 19,967,391.20 | -27,220.49 | 1.15 |
| | | Base | 99.973058 | 19,994,611.69 | 99.836956 | 19,967,391.20 | -27,220.49 | 1.15 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | 1.750000 | 25 Apr 2042 | | |
| | 863,037.130 | Local | 99.832451 | 861,591.12 | 91.766050 | 791,975.08 | -69,616.04 | 0.05 |
| Original Face: | 11,452,445.000 | Base | 99.832451 | 861,591.12 | 91.766050 | 791,975.08 | -69,616.04 | 0.05 |

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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | | 1.750000 | 25 Aug 2042 | | |
| | | Local | 1,106,645.130 | 100.207733 | 1,108,944.00 | 90.191500 | 998,099.84 | -110,844.16 | 0.06 |
| Original Face: | | Base | 11,058,708.000 | 100.207733 | 1,108,944.00 | 90.191500 | 998,099.84 | -110,844.16 | 0.06 |
| 3136GCES0 | FANNIE MAE NOTES 01/31 4 | | | | | 4.000000 | 21 Jan 2031 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.832686 | 9,883,268.60 | -116,731.40 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.832686 | 9,883,268.60 | -116,731.40 | 0.57 |
| 3136GCWL5 | FANNIE MAE NOTES 03/31 4.5 | | | | | 4.500000 | 28 Mar 2031 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.867734 | 9,986,773.40 | -13,226.60 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.867734 | 9,986,773.40 | -13,226.60 | 0.57 |
| 3136GD3M3 | FANNIE MAE NOTES 10/29 4.25 | | | | | 4.250000 | 23 Oct 2029 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.486078 | 9,948,607.80 | -51,392.20 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.486078 | 9,948,607.80 | -51,392.20 | 0.57 |
| 3136GD7G2 | FANNIE MAE NOTES 05/31 4.5 | | | | | 4.500000 | 12 May 2031 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.619830 | 9,961,983.00 | -38,017.00 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.619830 | 9,961,983.00 | -38,017.00 | 0.57 |
| 3136GDA78 | FANNIE MAE NOTES 10/30 4.375 | | | | | 4.375000 | 30 Oct 2030 | | |
| | | Local | 10,000,000.000 | 99.926170 | 9,992,617.01 | 99.079739 | 9,907,973.90 | -84,643.11 | 0.57 |
| | | Base | | 99.926170 | 9,992,617.01 | 99.079739 | 9,907,973.90 | -84,643.11 | 0.57 |
| 3136GDAG8 | FANNIE MAE NOTES 05/29 4.15 | | | | | 4.150000 | 04 May 2029 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.358227 | 9,935,822.70 | -64,177.30 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.358227 | 9,935,822.70 | -64,177.30 | 0.57 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 37,314.900 | 99.983974 | 37,308.92 | 99.611060 | 37,169.77 | -139.15 | 0.00 |
| Original Face: | | Base | 10,000,000.000 | 99.983974 | 37,308.92 | 99.611060 | 37,169.77 | -139.15 | 0.00 |
| 3137AQTX6 | FREDDIE MAC FHR 4048 CA | | | | | 2.000000 | 15 Sep 2041 | | |
| | | Local | 214,781.710 | 100.523927 | 215,907.01 | 97.532020 | 209,480.94 | -6,426.07 | 0.01 |
| Original Face: | | Base | 12,022,600.000 | 100.523927 | 215,907.01 | 97.532020 | 209,480.94 | -6,426.07 | 0.01 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.000000 | 15 Jul 2027 | | |
| | | Local | 186,091.680 | 100.207194 | 186,477.25 | 98.786930 | 183,834.26 | -2,642.99 | 0.01 |
| Original Face: | | Base | 24,000,000.000 | 100.207194 | 186,477.25 | 98.786930 | 183,834.26 | -2,642.99 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.000000 | 15 Feb 2042 | | |
| | | Local | 262,426.500 | 101.182590 | 265,529.93 | 92.796350 | 243,522.21 | -22,007.72 | 0.01 |
| Original Face: | | Base | 9,815,000.000 | 101.182590 | 265,529.93 | 92.796350 | 243,522.21 | -22,007.72 | 0.01 |
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.000000 | 15 Sep 2030 | | |
| | | Local | 84,728.800 | 100.697449 | 85,319.74 | 97.999210 | 83,033.55 | -2,286.19 | 0.00 |
| Original Face: | | Base | 10,000,000.000 | 100.697449 | 85,319.74 | 97.999210 | 83,033.55 | -2,286.19 | 0.00 |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.500000 | 25 Oct 2031 | | |
| | | Local | 230,770.760 | 104.200939 | 240,465.30 | 102.453560 | 236,432.86 | -4,032.44 | 0.01 |
| Original Face: | | Base | 12,777,000.000 | 104.200939 | 240,465.30 | 102.453560 | 236,432.86 | -4,032.44 | 0.01 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 114,098.600 | 104.601862 | 119,349.26 | 97.675400 | 111,446.26 | -7,903.00 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 104.601862 | 119,349.26 | 97.675400 | 111,446.26 | -7,903.00 | 0.01 |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.000000 | 25 Jul 2041 | | |
| | | Local | 92,742.950 | 102.971061 | 95,498.40 | 97.371590 | 90,305.29 | -5,193.11 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.971061 | 95,498.40 | 97.371590 | 90,305.29 | -5,193.11 | 0.01 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 33,459.000 | 103.465525 | 34,618.53 | 99.932020 | 33,436.25 | -1,182.28 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 103.465525 | 34,618.53 | 99.932020 | 33,436.25 | -1,182.28 | 0.00 |
| 31422XTW2 | FARMER MAC NOTES 02/27 2 | | | | | 2.000000 | 25 Feb 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.602726 | 9,860,272.60 | -139,727.40 | 0.57 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.602726 | 9,860,272.60 | -139,727.40 | 0.57 |
| 31428JAV9 | FARMER MAC NOTES 08/27 VAR | | | | | 3.700000 | 09 Aug 2027 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 99.998437 | 14,999,765.55 | -234.45 | 0.86 |
| | | Base | | 100.000000 | 15,000,000.00 | 99.998437 | 14,999,765.55 | -234.45 | 0.86 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 5.625000 | 20 Apr 2042 | | |
| | | Local | 163,877.270 | 101.965501 | 167,098.28 | 101.562153 | 166,437.28 | -661.00 | 0.01 |
| Original Face: | | Base | 9,875,825.000 | 101.965501 | 167,098.28 | 101.562153 | 166,437.28 | -661.00 | 0.01 |
| 3617HPQB3 | GNMA II POOL BJ2250 G2 11/33 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2033 | | |
| | | Local | 95,127.750 | 99.968873 | 95,098.14 | 97.033161 | 92,305.46 | -2,792.68 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.968873 | 95,098.14 | 97.033161 | 92,305.46 | -2,792.68 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | 2.000000 | 20 Aug 2041 | | |
| | | Local | 354,638.200 | 100.704848 | 357,137.86 | 96.361860 | 341,735.97 | -15,401.89 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 100.704848 | 357,137.86 | 96.361860 | 341,735.97 | -15,401.89 | 0.02 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | Local | 4,965.840 | 99.732170 | 4,952.54 | 96.096490 | 4,772.00 | -180.54 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 99.732170 | 4,952.54 | 96.096490 | 4,772.00 | -180.54 | 0.00 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 385,006.800 | 96.297084 | 370,750.32 | 95.265080 | 366,777.04 | -3,973.28 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 96.297084 | 370,750.32 | 95.265080 | 366,777.04 | -3,973.28 | 0.02 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 2,225,901.700 | 95.472555 | 2,125,125.23 | 83.787360 | 1,865,024.27 | -260,100.96 | 0.11 |
| Original Face: | | Base | 10,000,000.000 | 95.472555 | 2,125,125.23 | 83.787360 | 1,865,024.27 | -260,100.96 | 0.11 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 324,863.900 | 98.110501 | 318,725.60 | 92.539470 | 300,627.33 | -18,098.27 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 98.110501 | 318,725.60 | 92.539470 | 300,627.33 | -18,098.27 | 0.02 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 411,465.600 | 100.626815 | 414,044.73 | 88.421300 | 363,823.23 | -50,221.50 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 100.626815 | 414,044.73 | 88.421300 | 363,823.23 | -50,221.50 | 0.02 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | 2.500000 | 20 Dec 2045 | | |
| | | Local | 381,544.200 | 100.172918 | 382,203.96 | 87.205990 | 332,729.40 | -49,474.56 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 100.172918 | 382,203.96 | 87.205990 | 332,729.40 | -49,474.56 | 0.02 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | 2.000000 | 16 Aug 2056 | | |
| | | Local | 954,484.960 | 96.551139 | 921,566.10 | 85.693670 | 817,933.19 | -103,632.91 | 0.05 |
| Original Face: | | Base | 4,000,000.000 | 96.551139 | 921,566.10 | 85.693670 | 817,933.19 | -103,632.91 | 0.05 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 1,742,375.900 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.09 |
| 38380VL90 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB | | | | | 3.000000 | 20 May 2045 | | |
| | | Local | 1,221,901.300 | 99.707038 | 1,218,321.59 | 96.248700 | 1,176,064.12 | -42,257.47 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 99.707038 | 1,218,321.59 | 96.248700 | 1,176,064.12 | -42,257.47 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38381HWD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB | | | | | 3.250000 | 16 Jan 2054 | | |
| | | Local | 4,665,656.350 | 93.275698 | 4,351,923.52 | 93.100830 | 4,343,764.79 | -8,158.73 | 0.25 |
| Original Face: | | Base | 5,000,000.000 | 93.275698 | 4,351,923.52 | 93.100830 | 4,343,764.79 | -8,158.73 | 0.25 |
| 38381TVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD | | | | | 3.000000 | 20 Apr 2049 | | |
| | | Local | 319,604.100 | 108.281583 | 346,072.38 | 91.813240 | 293,438.88 | -52,633.50 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 108.281583 | 346,072.38 | 91.813240 | 293,438.88 | -52,633.50 | 0.02 |
| 91282CGH8 | US TREASURY N/B 01/28 3.5 | | | | | 3.500000 | 31 Jan 2028 | | |
| | | Local | 50,000,000.000 | 99.573877 | 49,786,938.35 | 99.187500 | 49,593,750.00 | -193,188.35 | 2.85 |
| | | Base | | 99.573877 | 49,786,938.35 | 99.187500 | 49,593,750.00 | -193,188.35 | 2.85 |
| 91282CPP0 | US TREASURY N/B 12/28 3.5 | | | | | 3.500000 | 15 Dec 2028 | | |
| | | Local | 40,000,000.000 | 99.979943 | 39,991,977.36 | 98.671875 | 39,468,750.00 | -523,227.36 | 2.27 |
| | | Base | | 99.979943 | 39,991,977.36 | 98.671875 | 39,468,750.00 | -523,227.36 | 2.27 |
| 91282CQB0 | US TREASURY N/B 02/28 3.375 | | | | | 3.375000 | 29 Feb 2028 | | |
| | | Local | 80,000,000.000 | 99.433076 | 79,546,460.62 | 98.949219 | 79,159,375.20 | -387,085.42 | 4.55 |
| | | Base | | 99.433076 | 79,546,460.62 | 98.949219 | 79,159,375.20 | -387,085.42 | 4.55 |
| 91282CQD6 | US TREASURY N/B 02/31 3.5 | | | | | 3.500000 | 28 Feb 2031 | | |
| | | Local | 40,000,000.000 | 96.585982 | 38,634,392.70 | 97.261719 | 38,904,687.60 | 270,294.90 | 2.24 |
| | | Base | | 96.585982 | 38,634,392.70 | 97.261719 | 38,904,687.60 | 270,294.90 | 2.24 |
| 91282CQH7 | US TREASURY N/B 03/28 3.875 | | | | | 3.875000 | 31 Mar 2028 | | |
| | | Local | 35,000,000.000 | 99.870619 | 34,954,716.70 | 99.750000 | 34,912,500.00 | -42,216.70 | 2.01 |
| | | Base | | 99.870619 | 34,954,716.70 | 99.750000 | 34,912,500.00 | -42,216.70 | 2.01 |
| 91282CQL8 | US TREASURY N/B 04/28 3.75 | | | | | 3.750000 | 30 Apr 2028 | | |
| | | Local | 105,000,000.000 | 99.446482 | 104,418,806.01 | 99.507812 | 104,483,202.60 | 64,396.59 | 6.01 |
| | | Base | | 99.446482 | 104,418,806.01 | 99.507812 | 104,483,202.60 | 64,396.59 | 6.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 604,256,960.680 | | 601,192,533.55 | | 597,682,938.03 | -3,509,595.52 | 34.36 |
| Original Face: | | Base | 277,029,571.000 | | 601,192,533.55 | | 597,682,938.03 | -3,509,595.52 | 34.36 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 604,256,960.680 | | 601,192,533.55 | | 597,682,938.03 | -3,509,595.52 | 34.36 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 277,029,571.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 1,746,387,317.210 | Base | | 1,743,099,243.03 | | 1,739,589,647.61 | -3,509,595.42 | 100.00 |
| | Original Face: | 277,029,571.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 49,999.960 | 1.000000 | 49,999.96 | 1.000000 | 49,999.96 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 49,999.96 | 1.000000 | 49,999.96 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 49,999.960 | | 49,999.96 | | 49,999.96 | 0.00 | 0.00 |
| | | Base | | | 49,999.96 | | 49,999.96 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | 49,999.960 | | 49,999.96 | | 49,999.96 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 00723YGQ8 | ADOBE INC 07/26 ZCP | | | | | 3.710000 | 24 Jul 2026 | | |
| | | | 25,000,000.000 | 99.453806 | 24,863,451.39 | 99.453806 | 24,863,451.50 | 0.11 | 0.67 |
| | | Base | | 99.453806 | 24,863,451.39 | 99.453806 | 24,863,451.50 | 0.11 | 0.67 |
| 02314QFF1 | AMAZON COM INC DISC COML | | | | | 3.640000 | 15 Jun 2026 | | |
| | | | 25,000,000.000 | 99.858444 | 24,964,611.11 | 99.858444 | 24,964,611.00 | -0.11 | 0.67 |
| | | Base | | 99.858444 | 24,964,611.11 | 99.858444 | 24,964,611.00 | -0.11 | 0.67 |
| 02314QFN4 | AMAZON COM INC DISC COML | | | | | 3.640000 | 22 Jun 2026 | | |
| | | | 25,000,000.000 | 99.787667 | 24,946,916.66 | 99.787667 | 24,946,916.75 | 0.09 | 0.67 |
| | | Base | | 99.787667 | 24,946,916.66 | 99.787667 | 24,946,916.75 | 0.09 | 0.67 |
| 02314QFW4 | AMAZON COM INC DISC COML | | | | | 3.630000 | 30 Jun 2026 | | |
| | | | 25,000,000.000 | 99.707583 | 24,926,895.83 | 99.707583 | 24,926,895.75 | -0.08 | 0.67 |
| | | Base | | 99.707583 | 24,926,895.83 | 99.707583 | 24,926,895.75 | -0.08 | 0.67 |
| 03785EFC3 | APPLE INC | | | | | 3.630000 | 12 Jun 2026 | | |
| | | | 25,000,000.000 | 99.889083 | 24,972,270.83 | 99.889083 | 24,972,270.75 | -0.08 | 0.67 |
| | | Base | | 99.889083 | 24,972,270.83 | 99.889083 | 24,972,270.75 | -0.08 | 0.67 |



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# Issue has not been redenominated but Local is converted

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 03785EFS8 | APPLE INC | | | | | 3.630000 | 26 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.747917 | 24,936,979.17 | 99.747917 | 24,936,979.25 | 0.08 | 0.67 |
| | | Base | | 99.747917 | 24,936,979.17 | 99.747917 | 24,936,979.25 | 0.08 | 0.67 |
| 04821UHL9 | ATLANTIC ASSET SECUR | | | | | 3.800000 | 20 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.155556 | 24,788,888.89 | 99.122120 | 24,780,530.00 | -8,358.89 | 0.67 |
| | | Base | | 99.155556 | 24,788,888.89 | 99.122120 | 24,780,530.00 | -8,358.89 | 0.67 |
| 06741EFH8 | BARCLAYS BK PLC | | | | | 3.880000 | 17 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.827556 | 24,956,888.89 | 99.827556 | 24,956,889.00 | 0.11 | 0.67 |
| | | Base | | 99.827556 | 24,956,888.89 | 99.827556 | 24,956,889.00 | 0.11 | 0.67 |
| 06741EH78 | BARCLAYS BK PLC | | | | | 3.910000 | 07 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.272306 | 24,818,076.39 | 99.248730 | 24,812,182.50 | -5,893.89 | 0.67 |
| | | Base | | 99.272306 | 24,818,076.39 | 99.248730 | 24,812,182.50 | -5,893.89 | 0.67 |
| 07644BFV9 | BEDFORD ROW FDG CORP | | | | | 3.700000 | 29 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.712222 | 24,928,055.56 | 99.712222 | 24,928,055.50 | -0.06 | 0.67 |
| | | Base | | 99.712222 | 24,928,055.56 | 99.712222 | 24,928,055.50 | -0.06 | 0.67 |
| 14912EF10 | CATERPLR FIN SRV CO. | | | | | 3.650000 | 01 Jun 2026 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.67 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.67 |
| 15963UF19 | CHARIOT FNDG LLC | | | | | 3.840000 | 01 Jun 2026 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.67 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.67 |
| 15963UGP5 | CHARIOT FNDG LLC | | | | | 3.750000 | 23 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.458333 | 24,864,583.34 | 99.458333 | 24,864,583.25 | -0.09 | 0.67 |
| | | Base | | 99.458333 | 24,864,583.34 | 99.458333 | 24,864,583.25 | -0.09 | 0.67 |
| 17277BGM1 | CISCO SYSTEMS INC | | | | | 3.600000 | 21 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.500000 | 24,875,000.00 | 99.500000 | 24,875,000.00 | 0.00 | 0.67 |
| | | Base | | 99.500000 | 24,875,000.00 | 99.500000 | 24,875,000.00 | 0.00 | 0.67 |
| 24422DGE5 | DEERE JOHN CR INC | | | | | 3.740000 | 14 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.553278 | 24,888,319.45 | 99.553278 | 24,888,319.50 | 0.05 | 0.67 |
| | | Base | | 99.553278 | 24,888,319.45 | 99.553278 | 24,888,319.50 | 0.05 | 0.67 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 24422MFQ9 | JOHN DEERE CAPITAL C | | | | | 3.695000 | 24 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.763931 | 24,940,982.64 | 99.763931 | 24,940,982.75 | 0.11 | 0.67 |
| | | Base | | 99.763931 | 24,940,982.64 | 99.763931 | 24,940,982.75 | 0.11 | 0.67 |
| 30601WGP8 | FAIRWAY FINANCE CORP | | | | | 3.900000 | 23 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.436667 | 24,859,166.67 | 99.436667 | 24,859,166.75 | 0.08 | 0.67 |
| | | Base | | 99.436667 | 24,859,166.67 | 99.436667 | 24,859,166.75 | 0.08 | 0.67 |
| 34108BF34 | FLORIDA PWR + LGT CO | | | | | 3.740000 | 03 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.979222 | 24,994,805.56 | 99.979222 | 24,994,805.50 | -0.06 | 0.67 |
| | | Base | | 99.979222 | 24,994,805.56 | 99.979222 | 24,994,805.50 | -0.06 | 0.67 |
| 34108BF91 | FLORIDA PWR + LGT CO | | | | | 3.760000 | 09 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.916444 | 24,979,111.11 | 99.916444 | 24,979,111.00 | -0.11 | 0.67 |
| | | Base | | 99.916444 | 24,979,111.11 | 99.916444 | 24,979,111.00 | -0.11 | 0.67 |
| 37737QFJ8 | GLAXOSMITHKLINE LLC | | | | | 3.750000 | 18 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.822917 | 24,955,729.16 | 99.822917 | 24,955,729.25 | 0.09 | 0.67 |
| | | Base | | 99.822917 | 24,955,729.16 | 99.822917 | 24,955,729.25 | 0.09 | 0.67 |
| 38346MGU2 | GOTHAM FDG CORP | | | | | 3.920000 | 28 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.379333 | 24,844,833.33 | 99.379333 | 24,844,833.25 | -0.08 | 0.67 |
| | | Base | | 99.379333 | 24,844,833.33 | 99.379333 | 24,844,833.25 | -0.08 | 0.67 |
| 38346MGV0 | GOTHAM FDG CORP | | | | | 3.800000 | 29 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.387778 | 24,846,944.45 | 99.357640 | 24,839,410.00 | -7,534.45 | 0.67 |
| | | Base | | 99.387778 | 24,846,944.45 | 99.357640 | 24,839,410.00 | -7,534.45 | 0.67 |
| 40060XHU7 | GTA FDG LLC DISC | | | | | 3.800000 | 28 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.071111 | 24,767,777.77 | 99.029160 | 24,757,290.00 | -10,487.77 | 0.67 |
| | | Base | | 99.071111 | 24,767,777.77 | 99.029160 | 24,757,290.00 | -10,487.77 | 0.67 |
| 40060XJU5 | GTA FDG LLC DISC | | | | | 3.830000 | 28 Sep 2026 | | |
| | | Local | 25,000,000.000 | 98.733972 | 24,683,493.06 | 98.691440 | 24,672,860.00 | -10,633.06 | 0.66 |
| | | Base | | 98.733972 | 24,683,493.06 | 98.691440 | 24,672,860.00 | -10,633.06 | 0.66 |
| 40588MG27 | HALKIN FINANCE LLC USC | | | | | 3.900000 | 02 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.664167 | 24,916,041.67 | 99.664167 | 24,916,041.75 | 0.08 | 0.67 |
| | | Base | | 99.664167 | 24,916,041.67 | 99.664167 | 24,916,041.75 | 0.08 | 0.67 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 40588MHJ9 | HALKIN FINANCE LLC USC | | | | | 3.810000 | 18 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.174500 | 24,793,625.00 | 99.144100 | 24,786,025.00 | -7,600.00 | 0.67 |
| | | Base | | 99.174500 | 24,793,625.00 | 99.144100 | 24,786,025.00 | -7,600.00 | 0.67 |
| 43707MF51 | HOME DEPOT (THE) | | | | | 3.710000 | 05 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.958778 | 24,989,694.44 | 99.958778 | 24,989,694.50 | 0.06 | 0.67 |
| | | Base | | 99.958778 | 24,989,694.44 | 99.958778 | 24,989,694.50 | 0.06 | 0.67 |
| 47816GH69 | JOHNSON + JOHNSON | | | | | 3.670000 | 06 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.327167 | 24,831,791.67 | 99.305400 | 24,826,350.00 | -5,441.67 | 0.67 |
| | | Base | | 99.327167 | 24,831,791.67 | 99.305400 | 24,826,350.00 | -5,441.67 | 0.67 |
| 47816GJ26 | JOHNSON + JOHNSON | | | | | 3.650000 | 02 Sep 2026 | | |
| | | Local | 25,000,000.000 | 99.057083 | 24,764,270.84 | 99.033600 | 24,758,400.00 | -5,870.84 | 0.67 |
| | | Base | | 99.057083 | 24,764,270.84 | 99.033600 | 24,758,400.00 | -5,870.84 | 0.67 |
| 47816GJN0 | JOHNSON + JOHNSON | | | | | 3.650000 | 22 Sep 2026 | | |
| | | Local | 25,000,000.000 | 98.854306 | 24,713,576.39 | 98.821960 | 24,705,490.00 | -8,086.39 | 0.66 |
| | | Base | | 98.854306 | 24,713,576.39 | 98.821960 | 24,705,490.00 | -8,086.39 | 0.66 |
| 4820P3F81 | JUPITER SECT CO LLC | | | | | 3.860000 | 08 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.924944 | 24,981,236.11 | 99.924944 | 24,981,236.00 | -0.11 | 0.67 |
| | | Base | | 99.924944 | 24,981,236.11 | 99.924944 | 24,981,236.00 | -0.11 | 0.67 |
| 4820P3HJ5 | JUPITER SECT CO LLC | | | | | 3.780000 | 18 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.181000 | 24,795,250.00 | 99.144100 | 24,786,025.00 | -9,225.00 | 0.67 |
| | | Base | | 99.181000 | 24,795,250.00 | 99.144100 | 24,786,025.00 | -9,225.00 | 0.67 |
| 53127UHB9 | LIBERTY FUNDING LLC | | | | | 3.770000 | 11 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.256472 | 24,814,118.06 | 99.220120 | 24,805,030.00 | -9,088.06 | 0.67 |
| | | Base | | 99.256472 | 24,814,118.06 | 99.220120 | 24,805,030.00 | -9,088.06 | 0.67 |
| 53127UJV3 | LIBERTY FUNDING LLC | | | | | 3.810000 | 29 Sep 2026 | | |
| | | Local | 25,000,000.000 | 98.730000 | 24,682,500.00 | 98.690730 | 24,672,682.50 | -9,817.50 | 0.66 |
| | | Base | | 98.730000 | 24,682,500.00 | 98.690730 | 24,672,682.50 | -9,817.50 | 0.66 |
| 56274MGU0 | MANHATTAN ASSET FDG. | | | | | 3.800000 | 28 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.398333 | 24,849,583.33 | 99.398333 | 24,849,583.25 | -0.08 | 0.67 |
| | | Base | | 99.398333 | 24,849,583.33 | 99.398333 | 24,849,583.25 | -0.08 | 0.67 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 56274MHE5 | MANHATTAN ASSET FDG. | | | | | 3.840000 | 14 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.210667 | 24,802,666.67 | 99.186010 | 24,796,502.50 | -6,164.17 | 0.67 |
| | | Base | | 99.210667 | 24,802,666.67 | 99.186010 | 24,796,502.50 | -6,164.17 | 0.67 |
| 64106HFW6 | NESTLE FIN FRANCE S. | | | | | 3.630000 | 30 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.707583 | 24,926,895.83 | 99.707583 | 24,926,895.75 | -0.08 | 0.67 |
| | | Base | | 99.707583 | 24,926,895.83 | 99.707583 | 24,926,895.75 | -0.08 | 0.67 |
| 64951XF56 | NEW YORK LFE CAP COR | | | | | 3.650000 | 05 Jun 2026 | | |
| | | Local | 16,000,000.000 | 99.959444 | 15,993,511.11 | 99.959444 | 15,993,511.04 | -0.07 | 0.43 |
| | | Base | | 99.959444 | 15,993,511.11 | 99.959444 | 15,993,511.04 | -0.07 | 0.43 |
| 67983UG15 | OLD LINE FUNDING LLC 07/26 ZCP | | | | | 3.690000 | 01 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.692500 | 24,923,125.00 | 99.692500 | 24,923,125.00 | 0.00 | 0.67 |
| | | Base | | 99.692500 | 24,923,125.00 | 99.692500 | 24,923,125.00 | 0.00 | 0.67 |
| 67983UG64 | OLD LINE FUNDING LLC | | | | | 3.680000 | 06 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.642222 | 24,910,555.56 | 99.642222 | 24,910,555.50 | -0.06 | 0.67 |
| | | Base | | 99.642222 | 24,910,555.56 | 99.642222 | 24,910,555.50 | -0.06 | 0.67 |
| 69039UG15 | OVERWATCH ALPHA FDG LLC 07/26 ZCP | | | | | 3.910000 | 01 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.674167 | 24,918,541.67 | 99.674167 | 24,918,541.75 | 0.08 | 0.67 |
| | | Base | | 99.674167 | 24,918,541.67 | 99.674167 | 24,918,541.75 | 0.08 | 0.67 |
| 69039UGA5 | OVERWATCH ALPHA FDG LLC | | | | | 3.850000 | 10 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.582917 | 24,895,729.17 | 99.582917 | 24,895,729.25 | 0.08 | 0.67 |
| | | Base | | 99.582917 | 24,895,729.17 | 99.582917 | 24,895,729.25 | 0.08 | 0.67 |
| 71344UFW4 | PEPSICO INC | | | | | 3.680000 | 30 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.703556 | 24,925,888.89 | 99.703556 | 24,925,889.00 | 0.11 | 0.67 |
| | | Base | | 99.703556 | 24,925,888.89 | 99.703556 | 24,925,889.00 | 0.11 | 0.67 |
| 71344UGX1 | PEPSICO INC | | | | | 3.650000 | 31 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.391667 | 24,847,916.67 | 99.366500 | 24,841,625.00 | -6,291.67 | 0.67 |
| | | Base | | 99.391667 | 24,847,916.67 | 99.366500 | 24,841,625.00 | -6,291.67 | 0.67 |
| 74271UFP0 | PROCTOR GAMBLE AND CO | | | | | 3.740000 | 23 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.771444 | 24,942,861.11 | 99.771444 | 24,942,861.00 | -0.11 | 0.67 |
| | | Base | | 99.771444 | 24,942,861.11 | 99.771444 | 24,942,861.00 | -0.11 | 0.67 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 74271UGX2 | PROCTOR GAMBLE AND CO | | | | | 3.750000 | 31 Jul 2026 | | |
| | | Local | 20,000,000.000 | 99.375000 | 19,875,000.00 | 99.364750 | 19,872,950.00 | -2,050.00 | 0.53 |
| | | Base | | 99.375000 | 19,875,000.00 | 99.364750 | 19,872,950.00 | -2,050.00 | 0.53 |
| 74271UH78 | PROCTOR GAMBLE AND CO | | | | | 3.680000 | 07 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.315111 | 24,828,777.77 | 99.294170 | 24,823,542.50 | -5,235.27 | 0.67 |
| | | Base | | 99.315111 | 24,828,777.77 | 99.294170 | 24,823,542.50 | -5,235.27 | 0.67 |
| 77119MGT8 | ROCHE HOLDING INC | | | | | 3.670000 | 27 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.429111 | 24,857,277.78 | 99.429111 | 24,857,277.75 | -0.03 | 0.67 |
| | | Base | | 99.429111 | 24,857,277.78 | 99.429111 | 24,857,277.75 | -0.03 | 0.67 |
| 8010M3GN4 | SANOFI | | | | | 3.780000 | 22 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.464500 | 24,866,125.00 | 99.464500 | 24,866,125.00 | 0.00 | 0.67 |
| | | Base | | 99.464500 | 24,866,125.00 | 99.464500 | 24,866,125.00 | 0.00 | 0.67 |
| 82124MG20 | SHEFFIELD RECEIVABLE | | | | | 3.770000 | 02 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.675361 | 24,918,840.28 | 99.675361 | 24,918,840.25 | -0.03 | 0.67 |
| | | Base | | 99.675361 | 24,918,840.28 | 99.675361 | 24,918,840.25 | -0.03 | 0.67 |
| 82124MHT0 | SHEFFIELD RECEIVABLE | | | | | 3.790000 | 27 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.084083 | 24,771,020.83 | 99.047500 | 24,761,875.00 | -9,145.83 | 0.67 |
| | | Base | | 99.084083 | 24,771,020.83 | 99.047500 | 24,761,875.00 | -9,145.83 | 0.67 |
| 88602UFB1 | THUNDER BAY FNDNG LLC | | | | | 3.700000 | 11 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.897222 | 24,974,305.56 | 99.897222 | 24,974,305.50 | -0.06 | 0.67 |
| | | Base | | 99.897222 | 24,974,305.56 | 99.897222 | 24,974,305.50 | -0.06 | 0.67 |
| 88602UKF6 | THUNDER BAY FNDNG LLC | | | | | 3.780000 | 15 Oct 2026 | | |
| | | Local | 25,000,000.000 | 98.572000 | 24,643,000.00 | 98.527890 | 24,631,972.50 | -11,027.50 | 0.66 |
| | | Base | | 98.572000 | 24,643,000.00 | 98.527890 | 24,631,972.50 | -11,027.50 | 0.66 |
| 89233HF17 | TOYOTA MOTOR CREDIT | | | | | 3.880000 | 01 Jun 2026 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.67 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.67 |
| 89233HNR1 | TOYOTA MOTOR CREDIT | | | | | 3.840000 | 25 Jan 2027 | | |
| | | Local | 10,000,000.000 | 97.461333 | 9,746,133.33 | 97.359560 | 9,735,956.00 | -10,177.33 | 0.26 |
| | | Base | | 97.461333 | 9,746,133.33 | 97.359560 | 9,735,956.00 | -10,177.33 | 0.26 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797QX8 | TREASURY BILL 06/26 0.00000 | | | | 3.595500 | 11 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.900211 | 49,950,105.30 | 99.900211 | 49,950,105.30 | 0.00 | 1.34 |
| | | Base | 99.900211 | 49,950,105.30 | 99.900211 | 49,950,105.30 | 0.00 | 1.34 |
| 912797RF6 | TREASURY BILL 07/26 0.00000 | | | | 3.631000 | 09 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.619810 | 49,809,905.02 | 99.619810 | 49,809,905.09 | 0.07 | 1.34 |
| | | Base | 99.619810 | 49,809,905.02 | 99.619810 | 49,809,905.09 | 0.07 | 1.34 |
| 912797RG4 | TREASURY BILL 08/26 0.00000 | | | | 3.602000 | 06 Aug 2026 | | |
| | 50,000,000.000 | Local | 99.342255 | 49,671,127.49 | 99.337556 | 49,668,778.00 | -2,349.49 | 1.33 |
| | | Base | 99.342255 | 49,671,127.49 | 99.337556 | 49,668,778.00 | -2,349.49 | 1.33 |
| 912797RS8 | TREASURY BILL 09/26 0.00000 | | | | 3.530700 | 03 Sep 2026 | | |
| | 10,000,000.000 | Local | 99.078095 | 9,907,809.50 | 99.061306 | 9,906,130.60 | -1,678.90 | 0.27 |
| | | Base | 99.078095 | 9,907,809.50 | 99.061306 | 9,906,130.60 | -1,678.90 | 0.27 |
| 912797SA6 | TREASURY BILL 10/26 0.00000 | | | | 3.590700 | 01 Oct 2026 | | |
| | 10,000,000.000 | Local | 98.783152 | 9,878,315.19 | 98.773115 | 9,877,311.50 | -1,003.69 | 0.27 |
| | | Base | 98.783152 | 9,878,315.19 | 98.773115 | 9,877,311.50 | -1,003.69 | 0.27 |
| 912797SK4 | TREASURY BILL 10/26 0.00000 | | | | 3.595400 | 29 Oct 2026 | | |
| | 10,000,000.000 | Local | 98.501917 | 9,850,191.67 | 98.482708 | 9,848,270.80 | -1,920.87 | 0.26 |
| | | Base | 98.501917 | 9,850,191.67 | 98.482708 | 9,848,270.80 | -1,920.87 | 0.26 |
| 912797SU2 | TREASURY BILL 11/26 0.00000 | | | | 3.650000 | 27 Nov 2026 | | |
| | 10,000,000.000 | Local | 98.185139 | 9,818,513.86 | 98.192597 | 9,819,259.70 | 745.84 | 0.26 |
| | | Base | 98.185139 | 9,818,513.86 | 98.192597 | 9,819,259.70 | 745.84 | 0.26 |
| 912797SX6 | TREASURY BILL 06/26 0.00000 | | | | 3.606000 | 04 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.969918 | 49,984,958.75 | 99.969918 | 49,984,958.80 | 0.05 | 1.34 |
| | | Base | 99.969918 | 49,984,958.75 | 99.969918 | 49,984,958.80 | 0.05 | 1.34 |
| 912797TD9 | TREASURY BILL 06/26 0.00000 | | | | 3.600500 | 18 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.831075 | 49,915,537.41 | 99.831074 | 49,915,537.20 | -0.21 | 1.34 |
| | | Base | 99.831075 | 49,915,537.41 | 99.831074 | 49,915,537.20 | -0.21 | 1.34 |
| 912797TE7 | TREASURY BILL 06/26 0.00000 | | | | 3.635500 | 25 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.759691 | 49,879,845.29 | 99.759690 | 49,879,845.20 | -0.09 | 1.34 |
| | | Base | 99.759691 | 49,879,845.29 | 99.759690 | 49,879,845.20 | -0.09 | 1.34 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797TF4 | TREASURY BILL 07/26 0.00000 | | | | 3.602500 | 02 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.691627 | 49,845,813.74 | 99.691628 | 49,845,813.90 | 0.16 | 1.34 |
| | | Base | 99.691627 | 49,845,813.74 | 99.691628 | 49,845,813.90 | 0.16 | 1.34 |
| 912797TN7 | TREASURY BILL 07/26 0.00000 | | | | 3.615600 | 16 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.551165 | 49,775,582.58 | 99.551165 | 49,775,582.51 | -0.07 | 1.34 |
| | | Base | 99.551165 | 49,775,582.58 | 99.551165 | 49,775,582.51 | -0.07 | 1.34 |
| 912797TP2 | TREASURY BILL 07/26 0.00000 | | | | 3.612000 | 23 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.480997 | 49,740,498.40 | 99.480997 | 49,740,498.50 | 0.10 | 1.34 |
| | | Base | 99.480997 | 49,740,498.40 | 99.480997 | 49,740,498.50 | 0.10 | 1.34 |
| 912797TQ0 | TREASURY BILL 07/26 0.00000 | | | | 3.586000 | 30 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.414261 | 49,707,130.55 | 99.404592 | 49,702,296.00 | -4,834.55 | 1.34 |
| | | Base | 99.414261 | 49,707,130.55 | 99.404592 | 49,702,296.00 | -4,834.55 | 1.34 |
| 912797TU1 | TREASURY BILL 06/26 0.00000 | | | | 3.626000 | 02 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.989982 | 49,994,990.83 | 99.989982 | 49,994,991.00 | 0.17 | 1.34 |
| | | Base | 99.989982 | 49,994,990.83 | 99.989982 | 49,994,991.00 | 0.17 | 1.34 |
| 912797TW7 | TREASURY BILL 08/26 0.00000 | | | | 3.605500 | 13 Aug 2026 | | |
| | 50,000,000.000 | Local | 99.273135 | 49,636,567.58 | 99.273295 | 49,636,647.50 | 79.92 | 1.33 |
| | | Base | 99.273135 | 49,636,567.58 | 99.273295 | 49,636,647.50 | 79.92 | 1.33 |
| 912797TX5 | TREASURY BILL 08/26 0.00000 | | | | 3.607000 | 20 Aug 2026 | | |
| | 50,000,000.000 | Local | 99.203400 | 49,601,700.17 | 99.201444 | 49,600,722.00 | -978.17 | 1.33 |
| | | Base | 99.203400 | 49,601,700.17 | 99.201444 | 49,600,722.00 | -978.17 | 1.33 |
| 912797TY3 | TREASURY BILL 08/26 0.00000 | | | | 3.592500 | 27 Aug 2026 | | |
| | 50,000,000.000 | Local | 99.135462 | 49,567,730.89 | 99.130604 | 49,565,302.00 | -2,428.89 | 1.33 |
| | | Base | 99.135462 | 49,567,730.89 | 99.130604 | 49,565,302.00 | -2,428.89 | 1.33 |
| 912797TZ0 | TREASURY BILL 06/26 0.00000 | | | | 3.597500 | 09 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.920344 | 49,960,172.22 | 99.920345 | 49,960,172.40 | 0.18 | 1.34 |
| | | Base | 99.920344 | 49,960,172.22 | 99.920345 | 49,960,172.40 | 0.18 | 1.34 |
| 912797UA3 | TREASURY BILL 06/26 0.00000 | | | | 3.600000 | 16 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.850075 | 49,925,037.51 | 99.850075 | 49,925,037.60 | 0.09 | 1.34 |
| | | Base | 99.850075 | 49,925,037.51 | 99.850075 | 49,925,037.60 | 0.09 | 1.34 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797UB1 | TREASURY BILL 06/26 0.00000 | | | | 3.606000 | 23 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.780000 | 49,890,000.00 | 99.780000 | 49,889,999.90 | -0.10 | 1.34 |
| | | Base | 99.780000 | 49,890,000.00 | 99.780000 | 49,889,999.90 | -0.10 | 1.34 |
| 912797UC9 | TREASURY BILL 06/26 0.00000 | | | | 3.612500 | 30 Jun 2026 | | |
| | 50,000,000.000 | Local | 99.709799 | 49,854,899.31 | 99.709799 | 49,854,899.29 | -0.02 | 1.34 |
| | | Base | 99.709799 | 49,854,899.31 | 99.709799 | 49,854,899.29 | -0.02 | 1.34 |
| 912797UF2 | TREASURY BILL 09/26 0.00000 | | | | 3.520500 | 10 Sep 2026 | | |
| | 10,000,000.000 | Local | 99.012304 | 9,901,230.43 | 98.992806 | 9,899,280.60 | -1,949.83 | 0.27 |
| | | Base | 99.012304 | 9,901,230.43 | 98.992806 | 9,899,280.60 | -1,949.83 | 0.27 |
| 912797UG0 | TREASURY BILL 09/26 0.00000 | | | | 3.543000 | 17 Sep 2026 | | |
| | 10,000,000.000 | Local | 98.937100 | 9,893,710.02 | 98.915500 | 9,891,550.00 | -2,160.02 | 0.27 |
| | | Base | 98.937100 | 9,893,710.02 | 98.915500 | 9,891,550.00 | -2,160.02 | 0.27 |
| 912797UH8 | TREASURY BILL 09/26 0.00000 | | | | 3.620500 | 24 Sep 2026 | | |
| | 10,000,000.000 | Local | 98.843451 | 9,884,345.13 | 98.842333 | 9,884,233.30 | -111.83 | 0.27 |
| | | Base | 98.843451 | 9,884,345.13 | 98.842333 | 9,884,233.30 | -111.83 | 0.27 |
| 912797UJ4 | TREASURY BILL 10/26 0.00000 | | | | 3.610700 | 08 Oct 2026 | | |
| | 10,000,000.000 | Local | 98.706166 | 9,870,616.61 | 98.705969 | 9,870,596.90 | -19.71 | 0.27 |
| | | Base | 98.706166 | 9,870,616.61 | 98.705969 | 9,870,596.90 | -19.71 | 0.27 |
| 912797UK1 | TREASURY BILL 10/26 0.00000 | | | | 3.606000 | 15 Oct 2026 | | |
| | 10,000,000.000 | Local | 98.637734 | 9,863,773.36 | 98.632822 | 9,863,282.20 | -491.16 | 0.26 |
| | | Base | 98.637734 | 9,863,773.36 | 98.632822 | 9,863,282.20 | -491.16 | 0.26 |
| 912797UL9 | TREASURY BILL 10/26 0.00000 | | | | 3.590000 | 22 Oct 2026 | | |
| | 10,000,000.000 | Local | 98.573973 | 9,857,397.26 | 98.553436 | 9,855,343.60 | -2,053.66 | 0.26 |
| | | Base | 98.573973 | 9,857,397.26 | 98.553436 | 9,855,343.60 | -2,053.66 | 0.26 |
| 912797UM7 | TREASURY BILL 11/26 0.00000 | | | | 3.580500 | 05 Nov 2026 | | |
| | 10,000,000.000 | Local | 98.438504 | 9,843,850.41 | 98.415396 | 9,841,539.60 | -2,310.81 | 0.26 |
| | | Base | 98.438504 | 9,843,850.41 | 98.415396 | 9,841,539.60 | -2,310.81 | 0.26 |
| 912797UN5 | TREASURY BILL 07/26 0.00000 | | | | 3.597000 | 07 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.640580 | 49,820,290.06 | 99.640580 | 49,820,290.00 | -0.06 | 1.34 |
| | | Base | 99.640580 | 49,820,290.06 | 99.640580 | 49,820,290.00 | -0.06 | 1.34 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797UP0 | TREASURY BILL 07/26 0.00000 | | | | 3.597000 | 14 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.570334 | 49,785,167.19 | 99.570334 | 49,785,167.00 | -0.19 | 1.34 |
| | | Base | 99.570334 | 49,785,167.19 | 99.570334 | 49,785,167.00 | -0.19 | 1.34 |
| 912797UQ8 | TREASURY BILL 07/26 0.00000 | | | | 3.595000 | 21 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.500833 | 49,750,416.71 | 99.500834 | 49,750,416.90 | 0.19 | 1.34 |
| | | Base | 99.500833 | 49,750,416.71 | 99.500834 | 49,750,416.90 | 0.19 | 1.34 |
| 912797UR6 | TREASURY BILL 07/26 0.00000 | | | | 3.635000 | 28 Jul 2026 | | |
| | 50,000,000.000 | Local | 99.432617 | 49,716,308.51 | 99.432617 | 49,716,308.60 | 0.09 | 1.34 |
| | | Base | 99.432617 | 49,716,308.51 | 99.432617 | 49,716,308.60 | 0.09 | 1.34 |
| 912797US4 | TREASURY BILL 08/26 0.00000 | | | | 3.615500 | 04 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.357244 | 19,871,448.89 | 99.356907 | 19,871,381.40 | -67.49 | 0.53 |
| | | Base | 99.357244 | 19,871,448.89 | 99.356907 | 19,871,381.40 | -67.49 | 0.53 |
| 912797UT2 | TREASURY BILL 08/26 0.00000 | | | | 3.601000 | 11 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.289803 | 19,857,960.56 | 99.292465 | 19,858,493.00 | 532.44 | 0.53 |
| | | Base | 99.289803 | 19,857,960.56 | 99.292465 | 19,858,493.00 | 532.44 | 0.53 |
| 912797UU9 | TREASURY BILL 08/26 0.00000 | | | | 3.607500 | 18 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.218375 | 19,843,675.00 | 99.221869 | 19,844,373.80 | 698.80 | 0.53 |
| | | Base | 99.218375 | 19,843,675.00 | 99.221869 | 19,844,373.80 | 698.80 | 0.53 |
| 912797UV7 | TREASURY BILL 08/26 0.00000 | | | | 3.600300 | 25 Aug 2026 | | |
| | 20,000,000.000 | Local | 99.149929 | 19,829,985.84 | 99.151181 | 19,830,236.20 | 250.36 | 0.53 |
| | | Base | 99.149929 | 19,829,985.84 | 99.151181 | 19,830,236.20 | 250.36 | 0.53 |
| 912797UW5 | TREASURY BILL 09/26 0.00000 | | | | 3.617500 | 01 Sep 2026 | | |
| | 20,000,000.000 | Local | 99.075528 | 19,815,105.51 | 99.078914 | 19,815,782.80 | 677.29 | 0.53 |
| | | Base | 99.075528 | 19,815,105.51 | 99.078914 | 19,815,782.80 | 677.29 | 0.53 |
| 912797UY1 | TREASURY BILL 11/26 0.00000 | | | | 3.610500 | 12 Nov 2026 | | |
| | 10,000,000.000 | Local | 98.355217 | 9,835,521.70 | 98.347427 | 9,834,742.70 | -779.00 | 0.26 |
| | | Base | 98.355217 | 9,835,521.70 | 98.347427 | 9,834,742.70 | -779.00 | 0.26 |
| 912797UZ8 | TREASURY BILL 11/26 0.00000 | | | | 3.615500 | 19 Nov 2026 | | |
| | 10,000,000.000 | Local | 98.282638 | 9,828,263.76 | 98.274657 | 9,827,465.70 | -798.06 | 0.26 |
| | | Base | 98.282638 | 9,828,263.76 | 98.274657 | 9,827,465.70 | -798.06 | 0.26 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797VA2 | TREASURY BILL 12/26 0.00000 | | | | | 3.635600 | 03 Dec 2026 | | |
| | | Local | 10,000,000.000 | 98.162002 | 9,816,200.20 | 98.159146 | 9,815,914.60 | -285.60 | 0.26 |
| | | Base | | 98.162002 | 9,816,200.20 | 98.159146 | 9,815,914.60 | -285.60 | 0.26 |
| 912797VB0 | TREASURY BILL 09/26 0.00000 | | | | | 3.602500 | 08 Sep 2026 | | |
| | | Local | 20,000,000.000 | 99.009313 | 19,801,862.50 | 99.008900 | 19,801,780.00 | -82.50 | 0.53 |
| | | Base | | 99.009313 | 19,801,862.50 | 99.008900 | 19,801,780.00 | -82.50 | 0.53 |
| 912797VC8 | TREASURY BILL 09/26 0.00000 | | | | | 3.602200 | 15 Sep 2026 | | |
| | | Local | 20,000,000.000 | 98.939352 | 19,787,870.45 | 98.933817 | 19,786,763.40 | -1,107.05 | 0.53 |
| | | Base | | 98.939352 | 19,787,870.45 | 98.933817 | 19,786,763.40 | -1,107.05 | 0.53 |
| 912797VD6 | TREASURY BILL 09/26 0.00000 | | | | | 3.610000 | 22 Sep 2026 | | |
| | | Local | 20,000,000.000 | 98.866861 | 19,773,372.22 | 98.863722 | 19,772,744.40 | -627.82 | 0.53 |
| | | Base | | 98.866861 | 19,773,372.22 | 98.863722 | 19,772,744.40 | -627.82 | 0.53 |
| 912797VE4 | TREASURY BILL 09/26 0.00000 | | | | | 3.627500 | 29 Sep 2026 | | |
| | | Local | 20,000,000.000 | 98.800910 | 19,760,181.94 | 98.800207 | 19,760,041.40 | -140.54 | 0.53 |
| | | Base | | 98.800910 | 19,760,181.94 | 98.800207 | 19,760,041.40 | -140.54 | 0.53 |
| 921FRK000 | BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224 | | | | | 3.590000 | 01 Jun 2026 | | |
| | | Local | 200,000,000.000 | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 5.37 |
| | | Base | | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 5.37 |
| 92646LGM6 | VICTORY RECEIVABLES | | | | | 3.790000 | 21 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.473611 | 24,868,402.78 | 99.473611 | 24,868,402.75 | -0.03 | 0.67 |
| | | Base | | 99.473611 | 24,868,402.78 | 99.473611 | 24,868,402.75 | -0.03 | 0.67 |
| 92646LHT0 | VICTORY RECEIVABLES | | | | | 3.790000 | 27 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.084083 | 24,771,020.83 | 99.047500 | 24,761,875.00 | -9,145.83 | 0.67 |
| | | Base | | 99.084083 | 24,771,020.83 | 99.047500 | 24,761,875.00 | -9,145.83 | 0.67 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 3.610000 | 01 Jun 2026 | | |
| | | Local | 14,291,986.850 | 100.000000 | 14,291,986.85 | 100.000000 | 14,291,986.85 | 0.00 | 0.38 |
| | | Base | | 100.000000 | 14,291,986.85 | 100.000000 | 14,291,986.85 | 0.00 | 0.38 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | | 3.580000 | 01 Jun 2026 | | |
| | | Local | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 6.72 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 6.72 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 93114FF82 | WAL MART STORES INC | | | | 3.660000 | 08 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.928833 | 24,982,208.33 | 99.928833 | 24,982,208.25 | -0.08 | 0.67 |
| | | Base | 99.928833 | 24,982,208.33 | 99.928833 | 24,982,208.25 | -0.08 | 0.67 |
| 93114FFC3 | WAL MART STORES INC | | | | 3.660000 | 12 Jun 2026 | | |
| | 25,000,000.000 | Local | 99.888167 | 24,972,041.67 | 99.888167 | 24,972,041.75 | 0.08 | 0.67 |
| | | Base | 99.888167 | 24,972,041.67 | 99.888167 | 24,972,041.75 | 0.08 | 0.67 |
| 93114FJA3 | WAL MART STORES INC | | | | 3.720000 | 10 Sep 2026 | | |
| | 25,000,000.000 | Local | 98.956333 | 24,739,083.33 | 98.938620 | 24,734,655.00 | -4,428.33 | 0.66 |
| | | Base | 98.956333 | 24,739,083.33 | 98.938620 | 24,734,655.00 | -4,428.33 | 0.66 |
| 979QRC005 | BANK OF AMERICA REPO | | | | 3.620000 | 01 Jun 2026 | | |
| | 250,000,000.000 | Local | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 6.72 |
| | | Base | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 6.72 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.630000 | 18 Jun 2026 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 2.69 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 2.69 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,705,291,986.850 | Local | | 3,690,103,372.31 | | 3,689,916,474.03 | -186,898.28 | 99.12 |
| | | Base | | 3,690,103,372.31 | | 3,689,916,474.03 | -186,898.28 | 99.12 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 3,705,291,986.850 | Base | | 3,690,103,372.31 | | 3,689,916,474.03 | -186,898.28 | 99.12 |

## EQUITY

**US DOLLAR** Exchange Rate: 1.000000

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | |
| | 14,400,831.550 | Local | 1.000000 | 14,400,831.55 | 1.000000 | 14,400,831.55 | 0.00 | 0.39 |
| | | Base | 1.000000 | 14,400,831.55 | 1.000000 | 14,400,831.55 | 0.00 | 0.39 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | | | | |
| | 18,144,649.380 | Local | 1.000000 | 18,144,649.38 | 1.000000 | 18,144,649.38 | 0.00 | 0.49 |
| | | Base | 1.000000 | 18,144,649.38 | 1.000000 | 18,144,649.38 | 0.00 | 0.49 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | | 32,545,480.930 | | 32,545,480.93 | | 32,545,480.93 | 0.00 | 0.87 |
| | | Base | | | 32,545,480.93 | | 32,545,480.93 | 0.00 | 0.87 |
| **EQUITY Total** | | | | | | | | | |
| | | | 32,545,480.930 | Base | 32,545,480.93 | | 32,545,480.93 | 0.00 | 0.87 |

# Holdings

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

*As of:* *May 31, 2026*

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 3,737,887,467.740 | Base | | 3,722,698,853.20 | | 3,722,511,954.92 | -186,898.28 | 100.00 |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 50,000.210 | 1.000000 | 50,000.21 | 1.000000 | 50,000.21 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 50,000.21 | 1.000000 | 50,000.21 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 50,000.210 | | 50,000.21 | | 50,000.21 | 0.00 | 0.00 |
| | | Base | | | 50,000.21 | | 50,000.21 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | 50,000.210 | Base | 50,000.21 | | 50,000.21 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 3.650000 | 18 Jun 2026 | | |
| | | | 80,000,000.000 | 100.000000 | 80,000,000.00 | 100.000000 | 80,000,000.00 | 0.00 | 2.59 |
| | | Base | | 100.000000 | 80,000,000.00 | 100.000000 | 80,000,000.00 | 0.00 | 2.59 |
| 912797QX8 | TREASURY BILL 06/26 0.00000 | | | | | 3.592900 | 11 Jun 2026 | | |
| | | | 70,000,000.000 | 99.900289 | 69,930,202.06 | 99.900288 | 69,930,201.91 | -0.15 | 2.26 |
| | | Base | | 99.900289 | 69,930,202.06 | 99.900288 | 69,930,201.91 | -0.15 | 2.26 |
| 912797RF6 | TREASURY BILL 07/26 0.00000 | | | | | 3.633500 | 09 Jul 2026 | | |
| | | | 50,000,000.000 | 99.619599 | 49,809,799.45 | 99.619599 | 49,809,799.49 | 0.04 | 1.61 |
| | | Base | | 99.619599 | 49,809,799.45 | 99.619599 | 49,809,799.49 | 0.04 | 1.61 |
| 912797RG4 | TREASURY BILL 08/26 0.00000 | | | | | 3.601000 | 06 Aug 2026 | | |
| | | | 80,000,000.000 | 99.341432 | 79,473,145.83 | 99.337556 | 79,470,044.80 | -3,101.03 | 2.57 |
| | | Base | | 99.341432 | 79,473,145.83 | 99.337556 | 79,470,044.80 | -3,101.03 | 2.57 |
| 912797RS8 | TREASURY BILL 09/26 0.00000 | | | | | 3.530700 | 03 Sep 2026 | | |
| | | | 10,000,000.000 | 99.078095 | 9,907,809.50 | 99.061306 | 9,906,130.60 | -1,678.90 | 0.32 |
| | | Base | | 99.078095 | 9,907,809.50 | 99.061306 | 9,906,130.60 | -1,678.90 | 0.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797SA6 | TREASURY BILL 10/26 0.00000 | | | | 3.590700 | 01 Oct 2026 | | |
| | 10,000,000.000 | Local | 98.783152 | 9,878,315.19 | 98.773115 | 9,877,311.50 | -1,003.69 | 0.32 |
| | | Base | 98.783152 | 9,878,315.19 | 98.773115 | 9,877,311.50 | -1,003.69 | 0.32 |
| 912797SK4 | TREASURY BILL 10/26 0.00000 | | | | 3.595400 | 29 Oct 2026 | | |
| | 20,000,000.000 | Local | 98.501917 | 19,700,383.33 | 98.482708 | 19,696,541.60 | -3,841.73 | 0.64 |
| | | Base | 98.501917 | 19,700,383.33 | 98.482708 | 19,696,541.60 | -3,841.73 | 0.64 |
| 912797SU2 | TREASURY BILL 11/26 0.00000 | | | | 3.650000 | 27 Nov 2026 | | |
| | 20,000,000.000 | Local | 98.185139 | 19,637,027.71 | 98.192597 | 19,638,519.40 | 1,491.69 | 0.64 |
| | | Base | 98.185139 | 19,637,027.71 | 98.192597 | 19,638,519.40 | 1,491.69 | 0.64 |
| 912797SX6 | TREASURY BILL 06/26 0.00000 | | | | 3.606000 | 04 Jun 2026 | | |
| | 80,000,000.000 | Local | 99.969907 | 79,975,925.83 | 99.969908 | 79,975,926.00 | 0.17 | 2.59 |
| | | Base | 99.969907 | 79,975,925.83 | 99.969908 | 79,975,926.00 | 0.17 | 2.59 |
| 912797TD9 | TREASURY BILL 06/26 0.00000 | | | | 3.601500 | 18 Jun 2026 | | |
| | 80,000,000.000 | Local | 99.830622 | 79,864,497.27 | 99.830621 | 79,864,497.10 | -0.17 | 2.58 |
| | | Base | 99.830622 | 79,864,497.27 | 99.830621 | 79,864,497.10 | -0.17 | 2.58 |
| 912797TE7 | TREASURY BILL 06/26 0.00000 | | | | 3.625900 | 25 Jun 2026 | | |
| | 80,000,000.000 | Local | 99.759159 | 79,807,327.29 | 99.759159 | 79,807,327.10 | -0.19 | 2.58 |
| | | Base | 99.759159 | 79,807,327.29 | 99.759159 | 79,807,327.10 | -0.19 | 2.58 |
| 912797TF4 | TREASURY BILL 07/26 0.00000 | | | | 3.590000 | 02 Jul 2026 | | |
| | 80,000,000.000 | Local | 99.691421 | 79,753,136.93 | 99.691421 | 79,753,137.00 | 0.07 | 2.58 |
| | | Base | 99.691421 | 79,753,136.93 | 99.691421 | 79,753,137.00 | 0.07 | 2.58 |
| 912797TN7 | TREASURY BILL 07/26 0.00000 | | | | 3.615500 | 16 Jul 2026 | | |
| | 70,000,000.000 | Local | 99.550250 | 69,685,175.11 | 99.550250 | 69,685,175.11 | 0.00 | 2.25 |
| | | Base | 99.550250 | 69,685,175.11 | 99.550250 | 69,685,175.11 | 0.00 | 2.25 |
| 912797TP2 | TREASURY BILL 07/26 0.00000 | | | | 3.597000 | 23 Jul 2026 | | |
| | 80,000,000.000 | Local | 99.480930 | 79,584,743.83 | 99.480930 | 79,584,743.60 | -0.23 | 2.57 |
| | | Base | 99.480930 | 79,584,743.83 | 99.480930 | 79,584,743.60 | -0.23 | 2.57 |
| 912797TQ0 | TREASURY BILL 07/26 0.00000 | | | | 3.592500 | 30 Jul 2026 | | |
| | 70,000,000.000 | Local | 99.412810 | 69,588,966.65 | 99.404592 | 69,583,214.40 | -5,752.25 | 2.25 |
| | | Base | 99.412810 | 69,588,966.65 | 99.404592 | 69,583,214.40 | -5,752.25 | 2.25 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 912797TU1 | TREASURY BILL 06/26 0.00000 | | | | 3.592700 | 02 Jun 2026 | | |
| | 80,000,000.000 | Local | 99.989985 | 79,991,987.67 | 99.989985 | 79,991,987.80 | 0.13 | 2.59 |
| | | Base | 99.989985 | 79,991,987.67 | 99.989985 | 79,991,987.80 | 0.13 | 2.59 |
| 912797TW7 | TREASURY BILL 08/26 0.00000 | | | | 3.606000 | 13 Aug 2026 | | |
| | 80,000,000.000 | Local | 99.271300 | 79,417,040.13 | 99.273295 | 79,418,636.00 | 1,595.87 | 2.57 |
| | | Base | 99.271300 | 79,417,040.13 | 99.273295 | 79,418,636.00 | 1,595.87 | 2.57 |
| 912797TX5 | TREASURY BILL 08/26 0.00000 | | | | 3.605500 | 20 Aug 2026 | | |
| | 80,000,000.000 | Local | 99.201834 | 79,361,466.86 | 99.201444 | 79,361,155.20 | -311.66 | 2.57 |
| | | Base | 99.201834 | 79,361,466.86 | 99.201444 | 79,361,155.20 | -311.66 | 2.57 |
| 912797TY3 | TREASURY BILL 08/26 0.00000 | | | | 3.592500 | 27 Aug 2026 | | |
| | 80,000,000.000 | Local | 99.134048 | 79,307,238.26 | 99.130604 | 79,304,483.20 | -2,755.06 | 2.56 |
| | | Base | 99.134048 | 79,307,238.26 | 99.130604 | 79,304,483.20 | -2,755.06 | 2.56 |
| 912797TZ0 | TREASURY BILL 06/26 0.00000 | | | | 3.597500 | 09 Jun 2026 | | |
| | 70,000,000.000 | Local | 99.920262 | 69,944,183.33 | 99.920262 | 69,944,183.60 | 0.27 | 2.26 |
| | | Base | 99.920262 | 69,944,183.33 | 99.920262 | 69,944,183.60 | 0.27 | 2.26 |
| 912797UA3 | TREASURY BILL 06/26 0.00000 | | | | 3.603500 | 16 Jun 2026 | | |
| | 70,000,000.000 | Local | 99.849991 | 69,894,993.76 | 99.849991 | 69,894,993.80 | 0.04 | 2.26 |
| | | Base | 99.849991 | 69,894,993.76 | 99.849991 | 69,894,993.80 | 0.04 | 2.26 |
| 912797UB1 | TREASURY BILL 06/26 0.00000 | | | | 3.605900 | 23 Jun 2026 | | |
| | 90,000,000.000 | Local | 99.779853 | 89,801,867.39 | 99.779853 | 89,801,867.30 | -0.09 | 2.90 |
| | | Base | 99.779853 | 89,801,867.39 | 99.779853 | 89,801,867.30 | -0.09 | 2.90 |
| 912797UC9 | TREASURY BILL 06/26 0.00000 | | | | 3.612500 | 30 Jun 2026 | | |
| | 80,000,000.000 | Local | 99.709597 | 79,767,677.78 | 99.709597 | 79,767,677.60 | -0.18 | 2.58 |
| | | Base | 99.709597 | 79,767,677.78 | 99.709597 | 79,767,677.60 | -0.18 | 2.58 |
| 912797UF2 | TREASURY BILL 09/26 0.00000 | | | | 3.520500 | 10 Sep 2026 | | |
| | 10,000,000.000 | Local | 99.012304 | 9,901,230.43 | 98.992806 | 9,899,280.60 | -1,949.83 | 0.32 |
| | | Base | 99.012304 | 9,901,230.43 | 98.992806 | 9,899,280.60 | -1,949.83 | 0.32 |
| 912797UG0 | TREASURY BILL 09/26 0.00000 | | | | 3.543000 | 17 Sep 2026 | | |
| | 10,000,000.000 | Local | 98.937100 | 9,893,710.02 | 98.915500 | 9,891,550.00 | -2,160.02 | 0.32 |
| | | Base | 98.937100 | 9,893,710.02 | 98.915500 | 9,891,550.00 | -2,160.02 | 0.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797UH8 | TREASURY BILL 09/26 0.00000 | | | | | 3.620500 | 24 Sep 2026 | | |
| | | Local | 10,000,000.000 | 98.843451 | 9,884,345.13 | 98.842333 | 9,884,233.30 | -111.83 | 0.32 |
| | | Base | | 98.843451 | 9,884,345.13 | 98.842333 | 9,884,233.30 | -111.83 | 0.32 |
| 912797UJ4 | TREASURY BILL 10/26 0.00000 | | | | | 3.610700 | 08 Oct 2026 | | |
| | | Local | 10,000,000.000 | 98.706166 | 9,870,616.61 | 98.705969 | 9,870,596.90 | -19.71 | 0.32 |
| | | Base | | 98.706166 | 9,870,616.61 | 98.705969 | 9,870,596.90 | -19.71 | 0.32 |
| 912797UK1 | TREASURY BILL 10/26 0.00000 | | | | | 3.606000 | 15 Oct 2026 | | |
| | | Local | 10,000,000.000 | 98.637734 | 9,863,773.36 | 98.632822 | 9,863,282.20 | -491.16 | 0.32 |
| | | Base | | 98.637734 | 9,863,773.36 | 98.632822 | 9,863,282.20 | -491.16 | 0.32 |
| 912797UL9 | TREASURY BILL 10/26 0.00000 | | | | | 3.590000 | 22 Oct 2026 | | |
| | | Local | 10,000,000.000 | 98.573973 | 9,857,397.26 | 98.553436 | 9,855,343.60 | -2,053.66 | 0.32 |
| | | Base | | 98.573973 | 9,857,397.26 | 98.553436 | 9,855,343.60 | -2,053.66 | 0.32 |
| 912797UM7 | TREASURY BILL 11/26 0.00000 | | | | | 3.580500 | 05 Nov 2026 | | |
| | | Local | 20,000,000.000 | 98.438504 | 19,687,700.84 | 98.415396 | 19,683,079.20 | -4,621.64 | 0.64 |
| | | Base | | 98.438504 | 19,687,700.84 | 98.415396 | 19,683,079.20 | -4,621.64 | 0.64 |
| 912797UN5 | TREASURY BILL 07/26 0.00000 | | | | | 3.597000 | 07 Jul 2026 | | |
| | | Local | 80,000,000.000 | 99.640450 | 79,712,360.00 | 99.640450 | 79,712,360.00 | 0.00 | 2.58 |
| | | Base | | 99.640450 | 79,712,360.00 | 99.640450 | 79,712,360.00 | 0.00 | 2.58 |
| 912797UP0 | TREASURY BILL 07/26 0.00000 | | | | | 3.596000 | 14 Jul 2026 | | |
| | | Local | 80,000,000.000 | 99.570433 | 79,656,346.35 | 99.570433 | 79,656,346.40 | 0.05 | 2.58 |
| | | Base | | 99.570433 | 79,656,346.35 | 99.570433 | 79,656,346.40 | 0.05 | 2.58 |
| 912797UQ8 | TREASURY BILL 07/26 0.00000 | | | | | 3.597000 | 21 Jul 2026 | | |
| | | Local | 80,000,000.000 | 99.500643 | 79,600,514.04 | 99.500643 | 79,600,514.19 | 0.15 | 2.57 |
| | | Base | | 99.500643 | 79,600,514.04 | 99.500643 | 79,600,514.19 | 0.15 | 2.57 |
| 912797UR6 | TREASURY BILL 07/26 0.00000 | | | | | 3.635000 | 28 Jul 2026 | | |
| | | Local | 60,000,000.000 | 99.433472 | 59,660,082.91 | 99.433472 | 59,660,083.00 | 0.09 | 1.93 |
| | | Base | | 99.433472 | 59,660,082.91 | 99.433472 | 59,660,083.00 | 0.09 | 1.93 |
| 912797US4 | TREASURY BILL 08/26 0.00000 | | | | | 3.615500 | 04 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.357244 | 19,871,448.89 | 99.356907 | 19,871,381.40 | -67.49 | 0.64 |
| | | Base | | 99.357244 | 19,871,448.89 | 99.356907 | 19,871,381.40 | -67.49 | 0.64 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797UT2 | TREASURY BILL 08/26 0.00000 | | | | | 3.601000 | 11 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.289803 | 19,857,960.56 | 99.292465 | 19,858,493.00 | 532.44 | 0.64 |
| | | Base | | 99.289803 | 19,857,960.56 | 99.292465 | 19,858,493.00 | 532.44 | 0.64 |
| 912797UU9 | TREASURY BILL 08/26 0.00000 | | | | | 3.607500 | 18 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.218375 | 19,843,675.00 | 99.221869 | 19,844,373.80 | 698.80 | 0.64 |
| | | Base | | 99.218375 | 19,843,675.00 | 99.221869 | 19,844,373.80 | 698.80 | 0.64 |
| 912797UV7 | TREASURY BILL 08/26 0.00000 | | | | | 3.600300 | 25 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.149929 | 19,829,985.84 | 99.151181 | 19,830,236.20 | 250.36 | 0.64 |
| | | Base | | 99.149929 | 19,829,985.84 | 99.151181 | 19,830,236.20 | 250.36 | 0.64 |
| 912797UW5 | TREASURY BILL 09/26 0.00000 | | | | | 3.617500 | 01 Sep 2026 | | |
| | | Local | 20,000,000.000 | 99.075528 | 19,815,105.51 | 99.078914 | 19,815,782.80 | 677.29 | 0.64 |
| | | Base | | 99.075528 | 19,815,105.51 | 99.078914 | 19,815,782.80 | 677.29 | 0.64 |
| 912797UY1 | TREASURY BILL 11/26 0.00000 | | | | | 3.610500 | 12 Nov 2026 | | |
| | | Local | 20,000,000.000 | 98.355217 | 19,671,043.39 | 98.347427 | 19,669,485.40 | -1,557.99 | 0.64 |
| | | Base | | 98.355217 | 19,671,043.39 | 98.347427 | 19,669,485.40 | -1,557.99 | 0.64 |
| 912797UZ8 | TREASURY BILL 11/26 0.00000 | | | | | 3.615500 | 19 Nov 2026 | | |
| | | Local | 20,000,000.000 | 98.282638 | 19,656,527.52 | 98.274657 | 19,654,931.40 | -1,596.12 | 0.64 |
| | | Base | | 98.282638 | 19,656,527.52 | 98.274657 | 19,654,931.40 | -1,596.12 | 0.64 |
| 912797VA2 | TREASURY BILL 12/26 0.00000 | | | | | 3.635600 | 03 Dec 2026 | | |
| | | Local | 10,000,000.000 | 98.162002 | 9,816,200.20 | 98.159146 | 9,815,914.60 | -285.60 | 0.32 |
| | | Base | | 98.162002 | 9,816,200.20 | 98.159146 | 9,815,914.60 | -285.60 | 0.32 |
| 912797VB0 | TREASURY BILL 09/26 0.00000 | | | | | 3.602500 | 08 Sep 2026 | | |
| | | Local | 20,000,000.000 | 99.009313 | 19,801,862.50 | 99.008900 | 19,801,780.00 | -82.50 | 0.64 |
| | | Base | | 99.009313 | 19,801,862.50 | 99.008900 | 19,801,780.00 | -82.50 | 0.64 |
| 912797VC8 | TREASURY BILL 09/26 0.00000 | | | | | 3.602200 | 15 Sep 2026 | | |
| | | Local | 20,000,000.000 | 98.939352 | 19,787,870.45 | 98.933817 | 19,786,763.40 | -1,107.05 | 0.64 |
| | | Base | | 98.939352 | 19,787,870.45 | 98.933817 | 19,786,763.40 | -1,107.05 | 0.64 |
| 912797VD6 | TREASURY BILL 09/26 0.00000 | | | | | 3.610000 | 22 Sep 2026 | | |
| | | Local | 20,000,000.000 | 98.866861 | 19,773,372.22 | 98.863722 | 19,772,744.40 | -627.82 | 0.64 |
| | | Base | | 98.866861 | 19,773,372.22 | 98.863722 | 19,772,744.40 | -627.82 | 0.64 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797VE4 | TREASURY BILL 09/26 0.00000 | | | | 3.627500 | 29 Sep 2026 | | |
| | 20,000,000.000 | Local | 98.800910 | 19,760,181.94 | 98.800207 | 19,760,041.40 | -140.54 | 0.64 |
| | | Base | 98.800910 | 19,760,181.94 | 98.800207 | 19,760,041.40 | -140.54 | 0.64 |
| 921FRK000 | BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224 | | | | 3.620000 | 01 Jun 2026 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.23 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.23 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | 3.640000 | 01 Jun 2026 | | |
| | 90,000,000.000 | Local | 100.000000 | 90,000,000.00 | 100.000000 | 90,000,000.00 | 0.00 | 2.91 |
| | | Base | 100.000000 | 90,000,000.00 | 100.000000 | 90,000,000.00 | 0.00 | 2.91 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | 3.640000 | 18 Jun 2026 | | |
| | 85,000,000.000 | Local | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 2.75 |
| | | Base | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 2.75 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | 3.610000 | 01 Jun 2026 | | |
| | 283,309,696.970 | Local | 100.000000 | 283,309,696.97 | 100.000000 | 283,309,696.97 | 0.00 | 9.16 |
| | | Base | 100.000000 | 283,309,696.97 | 100.000000 | 283,309,696.97 | 0.00 | 9.16 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | 3.630000 | 01 Jun 2026 | | |
| | 75,000,000.000 | Local | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.43 |
| | | Base | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.43 |
| 942PVL006 | WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS | | | | 3.410000 | 01 Jun 2026 | | |
| | 85,458,891.460 | Local | 100.000000 | 85,458,891.46 | 100.000000 | 85,458,891.46 | 0.00 | 2.76 |
| | | Base | 100.000000 | 85,458,891.46 | 100.000000 | 85,458,891.46 | 0.00 | 2.76 |
| 979QHR003 | SOUTH STREET REPO | | | | 3.660000 | 01 Jun 2026 | | |
| | 68,583,927.610 | Local | 100.000000 | 68,583,927.61 | 100.000000 | 68,583,927.61 | 0.00 | 2.22 |
| | | Base | 100.000000 | 68,583,927.61 | 100.000000 | 68,583,927.61 | 0.00 | 2.22 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.600000 | 01 Jun 2026 | | |
| | 57,933,002.900 | Local | 100.000000 | 57,933,002.90 | 100.000000 | 57,933,002.90 | 0.00 | 1.87 |
| | | Base | 100.000000 | 57,933,002.90 | 100.000000 | 57,933,002.90 | 0.00 | 1.87 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 3.630000 | 18 Jun 2026 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.23 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.23 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 3,065,285,518.940 | | 3,054,441,741.07 | | 3,054,411,670.24 | -30,070.83 | 98.77 |
| | | Base | | | 3,054,441,741.07 | | 3,054,411,670.24 | -30,070.83 | 98.77 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 3,065,285,518.940 | | 3,054,441,741.07 | | 3,054,411,670.24 | -30,070.83 | 98.77 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 38141W323 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST | | | | | | | | |
| | | Local | 6,731,708.030 | 1.000000 | 6,731,708.03 | 1.000000 | 6,731,708.03 | 0.00 | 0.22 |
| | | Base | | 1.000000 | 6,731,708.03 | 1.000000 | 6,731,708.03 | 0.00 | 0.22 |
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT | | | | | | | | |
| | | Local | 31,255,130.220 | 1.000000 | 31,255,130.22 | 1.000000 | 31,255,130.22 | 0.00 | 1.01 |
| | | Base | | 1.000000 | 31,255,130.22 | 1.000000 | 31,255,130.22 | 0.00 | 1.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 37,986,838.250 | | 37,986,838.25 | | 37,986,838.25 | 0.00 | 1.23 |
| | | Base | | | 37,986,838.25 | | 37,986,838.25 | 0.00 | 1.23 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 37,986,838.250 | | 37,986,838.25 | | 37,986,838.25 | 0.00 | 1.23 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 3,103,322,357.400 | Base | 3,092,478,579.53 | | 3,092,448,508.70 | -30,070.83 | 100.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | -14,776.500 | Local | 1.000000 | -14,776.50 | 1.000000 | -14,776.50 | 0.00 | 0.00 |
| | | | Base | 1.000000 | -14,776.50 | 1.000000 | -14,776.50 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | -14,776.500 | Local | | -14,776.50 | | -14,776.50 | 0.00 | 0.00 |
| | | | Base | | -14,776.50 | | -14,776.50 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | -14,776.500 | Base | | -14,776.50 | | -14,776.50 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 09199J9T9 | BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN | | | | | 1.362545 | 31 Dec 2049 | | |
| | | 8,987,129.410 | Local | 100.009996 | 8,988,027.75 | 100.000000 | 8,987,129.41 | -898.34 | 2.69 |
| | | | Base | 100.009996 | 8,988,027.75 | 100.000000 | 8,987,129.41 | -898.34 | 2.69 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 8,987,129.410 | Local | | 8,988,027.75 | | 8,987,129.41 | -898.34 | 2.69 |
| | | | Base | | 8,988,027.75 | | 8,987,129.41 | -898.34 | 2.69 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 8,987,129.410 | Base | | 8,988,027.75 | | 8,987,129.41 | -898.34 | 2.69 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 0054824G6 | ADAMS ARAPAHOE CNTYS CO JT S ADASCD 12/26 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2026 | | |
| | | 1,750,000.000 | Local | 101.231213 | 1,771,546.22 | 101.469580 | 1,775,717.65 | 4,171.43 | 0.53 |
| | | | Base | 101.231213 | 1,771,546.22 | 101.469580 | 1,775,717.65 | 4,171.43 | 0.53 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 03588JLN0 | ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5 | | | | 5.000000 | 01 Apr 2028 | | |
| | 8,640,000.000 | Local | 103.337548 | 8,928,364.18 | 104.484440 | 9,027,455.62 | 99,091.44 | 2.70 |
| | | Base | 103.337548 | 8,928,364.18 | 104.484440 | 9,027,455.62 | 99,091.44 | 2.70 |
| 03588JLY6 | ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5 | | | | 5.000000 | 01 Apr 2028 | | |
| | 4,235,000.000 | Local | 103.337549 | 4,376,345.18 | 104.484440 | 4,424,916.03 | 48,570.85 | 1.32 |
| | | Base | 103.337549 | 4,376,345.18 | 104.484440 | 4,424,916.03 | 48,570.85 | 1.32 |
| 040507QB4 | ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR | | | | 2.850000 | 01 Jan 2046 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 100.000000 | 7,500,000.00 | 0.00 | 2.24 |
| Original Face: | 7,500,000.000 | Base | 100.000000 | 7,500,000.00 | 100.000000 | 7,500,000.00 | 0.00 | 2.24 |
| 083023QJ3 | BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5 | | | | 5.000000 | 01 Dec 2026 | | |
| | 2,360,000.000 | Local | 101.198687 | 2,388,289.02 | 101.157760 | 2,387,323.14 | -965.88 | 0.71 |
| | | Base | 101.198687 | 2,388,289.02 | 101.157760 | 2,387,323.14 | -965.88 | 0.71 |
| 100853J27 | BOSTON MA BOS 11/26 FIXED 5 | | | | 5.000000 | 01 Nov 2026 | | |
| | 18,035,000.000 | Local | 101.059696 | 18,226,116.14 | 101.001300 | 18,215,584.46 | -10,531.68 | 5.45 |
| | | Base | 101.059696 | 18,226,116.14 | 101.001300 | 18,215,584.46 | -10,531.68 | 5.45 |
| 158843ZL9 | CHANDLER AZ CHA 07/29 FIXED 5 | | | | 5.000000 | 01 Jul 2029 | | |
| | 5,000,000.000 | Local | 107.272919 | 5,363,645.95 | 107.362510 | 5,368,125.50 | 4,479.55 | 1.61 |
| | | Base | 107.272919 | 5,363,645.95 | 107.362510 | 5,368,125.50 | 4,479.55 | 1.61 |
| 1994922N8 | COLUMBUS OH COL 08/28 FIXED 5 | | | | 5.000000 | 15 Aug 2028 | | |
| | 7,040,000.000 | Local | 104.773634 | 7,376,063.83 | 105.307880 | 7,413,674.75 | 37,610.92 | 2.22 |
| | | Base | 104.773634 | 7,376,063.83 | 105.307880 | 7,413,674.75 | 37,610.92 | 2.22 |
| 232769MR7 | CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5 | | | | 5.000000 | 15 Feb 2027 | | |
| | 5,250,000.000 | Local | 100.895974 | 5,297,038.66 | 101.621740 | 5,335,141.35 | 38,102.69 | 1.60 |
| | | Base | 100.895974 | 5,297,038.66 | 101.621740 | 5,335,141.35 | 38,102.69 | 1.60 |
| 236092PB2 | DANE CNTY WI DAN 06/28 FIXED 4 | | | | 4.000000 | 01 Jun 2028 | | |
| | 7,575,000.000 | Local | 102.489660 | 7,763,591.76 | 102.739160 | 7,782,491.37 | 18,899.61 | 2.33 |
| | | Base | 102.489660 | 7,763,591.76 | 102.739160 | 7,782,491.37 | 18,899.61 | 2.33 |
| 246381TC1 | DELAWARE ST DES 05/27 FIXED 5 | | | | 5.000000 | 01 May 2027 | | |
| | 4,605,000.000 | Local | 102.172946 | 4,705,064.17 | 102.227220 | 4,707,563.48 | 2,499.31 | 1.41 |
| | | Base | 102.172946 | 4,705,064.17 | 102.227220 | 4,707,563.48 | 2,499.31 | 1.41 |

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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 |
|---|---|---|---|---|---|---|---|---|
| 246381TE7 | DELAWARE ST DES 05/29 FIXED 5 | | | | 5.000000 | 01 May 2029 | | |
| | 2,770,000.000 | Local | 106.955432 | 2,962,665.48 | 106.996160 | 2,963,793.63 | 1,128.15 | 0.89 |
| | | Base | 106.955432 | 2,962,665.48 | 106.996160 | 2,963,793.63 | 1,128.15 | 0.89 |
| 249002MT0 | DENTON TX INDEP SCH DIST DNNSCD 08/28 FIXED 5 | | | | 5.000000 | 15 Aug 2028 | | |
| | 2,625,000.000 | Local | 104.581710 | 2,745,269.88 | 105.285840 | 2,763,753.30 | 18,483.42 | 0.83 |
| | | Base | 104.581710 | 2,745,269.88 | 105.285840 | 2,763,753.30 | 18,483.42 | 0.83 |
| 249174ZH9 | DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5 | | | | 5.000000 | 01 Dec 2027 | | |
| | 1,250,000.000 | Local | 103.133269 | 1,289,165.86 | 103.500260 | 1,293,753.25 | 4,587.39 | 0.39 |
| | | Base | 103.133269 | 1,289,165.86 | 103.500260 | 1,293,753.25 | 4,587.39 | 0.39 |
| 249174ZQ9 | DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5 | | | | 5.000000 | 01 Dec 2027 | | |
| | 1,800,000.000 | Local | 103.597977 | 1,864,763.59 | 103.500260 | 1,863,004.68 | -1,758.91 | 0.56 |
| | | Base | 103.597977 | 1,864,763.59 | 103.500260 | 1,863,004.68 | -1,758.91 | 0.56 |
| 2548392M4 | DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR | | | | 1.500000 | 01 Apr 2038 | | |
| | 13,000,000.000 | Local | 100.000000 | 13,000,000.00 | 100.000000 | 13,000,000.00 | 0.00 | 3.89 |
| | | Base | 100.000000 | 13,000,000.00 | 100.000000 | 13,000,000.00 | 0.00 | 3.89 |
| 30382ALQ3 | FAIRFAX CNTY VA FAI 10/27 FIXED 4 | | | | 4.000000 | 01 Oct 2027 | | |
| | 9,000,000.000 | Local | 102.030447 | 9,182,740.21 | 101.916960 | 9,172,526.40 | -10,213.81 | 2.74 |
| | | Base | 102.030447 | 9,182,740.21 | 101.916960 | 9,172,526.40 | -10,213.81 | 2.74 |
| 303867PR0 | FAIRFAX CNTY VA SWR REVENUE FAIUTL 07/29 FIXED 5 | | | | 5.000000 | 15 Jul 2029 | | |
| | 5,000,000.000 | Local | 107.205356 | 5,360,267.80 | 107.450110 | 5,372,505.50 | 12,237.70 | 1.61 |
| | | Base | 107.205356 | 5,360,267.80 | 107.450110 | 5,372,505.50 | 12,237.70 | 1.61 |
| 405815HE4 | HALIFAX FL HOSP MED CTR HALMED 06/48 ADJUSTABLE VAR | | | | 1.430000 | 01 Jun 2048 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 4.49 |
| Original Face: | 15,000,000.000 | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 4.49 |
| 430686RR8 | HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5 | | | | 5.000000 | 15 Feb 2027 | | |
| | 2,365,000.000 | Local | 101.631607 | 2,403,587.51 | 101.720600 | 2,405,692.19 | 2,104.68 | 0.72 |
| | | Base | 101.631607 | 2,403,587.51 | 101.720600 | 2,405,692.19 | 2,104.68 | 0.72 |
| 430686RS6 | HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5 | | | | 5.000000 | 15 Feb 2028 | | |
| | 6,625,000.000 | Local | 103.840903 | 6,879,459.81 | 104.198480 | 6,903,149.30 | 23,689.49 | 2.06 |
| | | Base | 103.840903 | 6,879,459.81 | 104.198480 | 6,903,149.30 | 23,689.49 | 2.06 |

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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 |
|---|---|---|---|---|---|---|---|---|
| 479340ZH7 | JOHNSTON CNTY NC JOH 02/29 FIXED 5 | | | | 5.000000 | 01 Feb 2029 | | |
| | 3,230,000.000 | Local | 105.901000 | 3,420,602.30 | 106.350490 | 3,435,120.83 | 14,518.53 | 1.03 |
| | | Base | 105.901000 | 3,420,602.30 | 106.350490 | 3,435,120.83 | 14,518.53 | 1.03 |
| 486063Y46 | KATY TX INDEP SCH DIST KATSCD 02/28 FIXED 5 | | | | 5.000000 | 15 Feb 2028 | | |
| | 1,000,000.000 | Local | 103.686114 | 1,036,861.14 | 104.181410 | 1,041,814.10 | 4,952.96 | 0.31 |
| | | Base | 103.686114 | 1,036,861.14 | 104.181410 | 1,041,814.10 | 4,952.96 | 0.31 |
| 498531UT7 | KLEIN TX INDEP SCH DIST KLNSCD 08/28 FIXED 5 | | | | 5.000000 | 01 Aug 2028 | | |
| | 5,000,000.000 | Local | 104.654859 | 5,232,742.97 | 105.132770 | 5,256,638.50 | 23,895.53 | 1.57 |
| | | Base | 104.654859 | 5,232,742.97 | 105.132770 | 5,256,638.50 | 23,895.53 | 1.57 |
| 52882PFH6 | LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5 | | | | 5.000000 | 15 Aug 2026 | | |
| | 1,710,000.000 | Local | 100.481625 | 1,718,235.79 | 100.442360 | 1,717,564.36 | -671.43 | 0.51 |
| | | Base | 100.481625 | 1,718,235.79 | 100.442360 | 1,717,564.36 | -671.43 | 0.51 |
| 52882PHC5 | LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 5 | | | | 5.000000 | 15 Aug 2027 | | |
| | 2,000,000.000 | Local | 102.466428 | 2,049,328.56 | 102.953380 | 2,059,067.60 | 9,739.04 | 0.62 |
| | | Base | 102.466428 | 2,049,328.56 | 102.953380 | 2,059,067.60 | 9,739.04 | 0.62 |
| 52882PHD3 | LEWISVILLE TX INDEP SCH DIST LEWSCD 08/28 FIXED 5 | | | | 5.000000 | 15 Aug 2028 | | |
| | 2,000,000.000 | Local | 104.407015 | 2,088,140.29 | 105.153700 | 2,103,074.00 | 14,933.71 | 0.63 |
| | | Base | 104.407015 | 2,088,140.29 | 105.153700 | 2,103,074.00 | 14,933.71 | 0.63 |
| 54589TQT2 | LOUDOUN CNTY VA LDN 12/28 FIXED 5 | | | | 5.000000 | 01 Dec 2028 | | |
| | 5,000,000.000 | Local | 105.722000 | 5,286,100.00 | 106.103180 | 5,305,159.00 | 19,059.00 | 1.59 |
| | | Base | 105.722000 | 5,286,100.00 | 106.103180 | 5,305,159.00 | 19,059.00 | 1.59 |
| 54659LAK0 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR | | | | 1.500000 | 01 Oct 2039 | | |
| | 15,355,000.000 | Local | 100.000000 | 15,355,000.00 | 100.000000 | 15,355,000.00 | 0.00 | 4.59 |
| Original Face: | 15,355,000.000 | Base | 100.000000 | 15,355,000.00 | 100.000000 | 15,355,000.00 | 0.00 | 4.59 |
| 592112YW0 | MET GOVT NASHVILLE DAVIDSON MET 01/28 FIXED 5 | | | | 5.000000 | 01 Jan 2028 | | |
| | 8,770,000.000 | Local | 103.831595 | 9,106,030.91 | 103.904710 | 9,112,443.07 | 6,412.16 | 2.73 |
| | | Base | 103.831595 | 9,106,030.91 | 103.904710 | 9,112,443.07 | 6,412.16 | 2.73 |
| 60412AT86 | MINNESOTA ST MNS 08/27 FIXED 5 | | | | 5.000000 | 01 Aug 2027 | | |
| | 13,495,000.000 | Local | 102.822440 | 13,875,888.25 | 102.932950 | 13,890,801.60 | 14,913.35 | 4.15 |
| | | Base | 102.822440 | 13,875,888.25 | 102.932950 | 13,890,801.60 | 14,913.35 | 4.15 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 6133407M4 | MONTGOMERY CNTY MD MON 10/26 FIXED 5 | | | | | 5.000000 | 01 Oct 2026 | | |
| | | Local | 13,390,000.000 | 100.481461 | 13,454,467.63 | 100.795370 | 13,496,500.04 | 42,032.41 | 4.04 |
| | | Base | | 100.481461 | 13,454,467.63 | 100.795370 | 13,496,500.04 | 42,032.41 | 4.04 |
| 625517PM3 | MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/28 FIXED 5 | | | | | 5.000000 | 15 Jun 2028 | | |
| | | Local | 10,000,000.000 | 104.905933 | 10,490,593.34 | 104.915990 | 10,491,599.00 | 1,005.66 | 3.14 |
| | | Base | | 104.905933 | 10,490,593.34 | 104.915990 | 10,491,599.00 | 1,005.66 | 3.14 |
| 645793BK5 | NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR | | | | | 1.550000 | 01 Jul 2035 | | |
| | | Local | 8,180,000.000 | 100.000000 | 8,180,000.00 | 100.000000 | 8,180,000.00 | 0.00 | 2.45 |
| | | Base | | 100.000000 | 8,180,000.00 | 100.000000 | 8,180,000.00 | 0.00 | 2.45 |
| 677523RX2 | OHIO ST OHS 05/28 FIXED 5 | | | | | 5.000000 | 01 May 2028 | | |
| | | Local | 8,000,000.000 | 104.658347 | 8,372,667.74 | 104.843530 | 8,387,482.40 | 14,814.66 | 2.51 |
| | | Base | | 104.658347 | 8,372,667.74 | 104.843530 | 8,387,482.40 | 14,814.66 | 2.51 |
| 727177C47 | PLANO TX PNO 09/26 FIXED 5 | | | | | 5.000000 | 01 Sep 2026 | | |
| | | Local | 6,925,000.000 | 100.591734 | 6,965,977.59 | 100.553160 | 6,963,306.33 | -2,671.26 | 2.08 |
| | | Base | | 100.591734 | 6,965,977.59 | 100.553160 | 6,963,306.33 | -2,671.26 | 2.08 |
| 727199D99 | PLANO TX INDEP SCH DIST PNOSCD 02/28 FIXED 5 | | | | | 5.000000 | 15 Feb 2028 | | |
| | | Local | 8,000,000.000 | 103.116616 | 8,249,329.26 | 104.062020 | 8,324,961.60 | 75,632.34 | 2.49 |
| | | Base | | 103.116616 | 8,249,329.26 | 104.062020 | 8,324,961.60 | 75,632.34 | 2.49 |
| 735439NE7 | PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR | | | | | 1.550000 | 01 Dec 2044 | | |
| | | Local | 17,090,000.000 | 100.000000 | 17,090,000.00 | 100.000000 | 17,090,000.00 | 0.00 | 5.11 |
| | | Base | | 100.000000 | 17,090,000.00 | 100.000000 | 17,090,000.00 | 0.00 | 5.11 |
| 7417017W0 | PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5 | | | | | 5.000000 | 01 Jul 2026 | | |
| | | Local | 7,500,000.000 | 100.174776 | 7,513,108.22 | 100.196790 | 7,514,759.25 | 1,651.03 | 2.25 |
| | | Base | | 100.174776 | 7,513,108.22 | 100.196790 | 7,514,759.25 | 1,651.03 | 2.25 |
| 889855W99 | TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5 | | | | | 5.000000 | 15 Feb 2027 | | |
| | | Local | 9,365,000.000 | 101.610382 | 9,515,812.28 | 101.713540 | 9,525,473.02 | 9,660.74 | 2.85 |
| | | Base | | 101.610382 | 9,515,812.28 | 101.713540 | 9,525,473.02 | 9,660.74 | 2.85 |
| 917542XB3 | UTAH ST UTS 07/27 FIXED 5 | | | | | 5.000000 | 01 Jul 2027 | | |
| | | Local | 15,000,000.000 | 102.489996 | 15,373,499.37 | 102.626760 | 15,394,014.00 | 20,514.63 | 4.60 |
| | | Base | | 102.489996 | 15,373,499.37 | 102.626760 | 15,394,014.00 | 20,514.63 | 4.60 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 93974E5C6 | WASHINGTON ST WAS 07/27 FIXED 5 | | | | 5.000000 | 01 Jul 2027 | | |
| | 7,000,000.000 | Local | 102.252086 | 7,157,646.02 | 102.605090 | 7,182,356.30 | 24,710.28 | 2.15 |
| | | Base | 102.252086 | 7,157,646.02 | 102.605090 | 7,182,356.30 | 24,710.28 | 2.15 |
| 93974E5D4 | WASHINGTON ST WAS 07/28 FIXED 5 | | | | 5.000000 | 01 Jul 2028 | | |
| | 5,000,000.000 | Local | 104.210933 | 5,210,546.67 | 105.008740 | 5,250,437.00 | 39,890.33 | 1.57 |
| | | Base | 104.210933 | 5,210,546.67 | 105.008740 | 5,250,437.00 | 39,890.33 | 1.57 |
| 93974ENF9 | WASHINGTON ST WAS 06/26 FIXED 5 | | | | 5.000000 | 01 Jun 2026 | | |
| | 5,910,000.000 | Local | 100.000000 | 5,910,000.00 | 100.000000 | 5,910,000.00 | 0.00 | 1.77 |
| | | Base | 100.000000 | 5,910,000.00 | 100.000000 | 5,910,000.00 | 0.00 | 1.77 |
| 97705MM69 | WISCONSIN ST WIS 05/28 FIXED 5 | | | | 5.000000 | 01 May 2028 | | |
| | 7,375,000.000 | Local | 104.757080 | 7,725,834.66 | 104.709190 | 7,722,302.76 | -3,531.90 | 2.31 |
| | | Base | 104.757080 | 7,725,834.66 | 104.709190 | 7,722,302.76 | -3,531.90 | 2.31 |
| **US DOLLAR Total** | | | | | | | | |
| | 317,720,000.000 | Local | | 324,762,398.24 | | 325,386,046.36 | 623,648.12 | 97.31 |
| Original Face: | 37,855,000.000 | Base | | 324,762,398.24 | | 325,386,046.36 | 623,648.12 | 97.31 |
| **FIXED INCOME Total** | | | | | | | | |
| | 317,720,000.000 | Base | | 324,762,398.24 | | 325,386,046.36 | 623,648.12 | 97.31 |
| Original Face: | 37,855,000.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 326,692,352.910 | Base | | 333,735,649.49 | | 334,358,399.27 | 622,749.78 | 100.00 |
| | Original Face: | 37,855,000.000 | | | | | | | |



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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 | 0.01 |
| | | | | Base 1.000000 | 50,000.00 | 1.000000 | 50,000.00 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 50,000.000 | Local | 50,000.00 | | 50,000.00 | 0.00 | 0.01 |
| | | | | Base | 50,000.00 | | 50,000.00 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | |
| | | | 50,000.000 | Base | 50,000.00 | | 50,000.00 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 40060XFJ4 | GTA FDG LLC DISC | | | | | 3.780000 | 18 Jun 2026 | | |
| | | | 10,000,000.000 | Local 99.821500 | 9,982,150.00 | 99.821500 | 9,982,150.00 | 0.00 | 1.24 |
| | | | | Base 99.821500 | 9,982,150.00 | 99.821500 | 9,982,150.00 | 0.00 | 1.24 |
| 40588MFG7 | HALKIN FINANCE LLC USC | | | | | 3.800000 | 16 Jun 2026 | | |
| | | | 10,000,000.000 | Local 99.841667 | 9,984,166.67 | 99.841667 | 9,984,166.70 | 0.03 | 1.24 |
| | | | | Base 99.841667 | 9,984,166.67 | 99.841667 | 9,984,166.70 | 0.03 | 1.24 |
| 56274MHK1 | MANHATTAN ASSET FDG. | | | | | 3.760000 | 19 Aug 2026 | | |
| | | | 10,000,000.000 | Local 99.174889 | 9,917,488.88 | 99.132770 | 9,913,277.00 | -4,211.88 | 1.23 |
| | | | | Base 99.174889 | 9,917,488.88 | 99.132770 | 9,913,277.00 | -4,211.88 | 1.23 |
| 57978DFR5 | MCCORMICK + COMPANY | | | | | 4.000000 | 25 Jun 2026 | | |
| | | | 10,000,000.000 | Local 99.733333 | 9,973,333.33 | 99.733333 | 9,973,333.30 | -0.03 | 1.24 |
| | | | | Base 99.733333 | 9,973,333.33 | 99.733333 | 9,973,333.30 | -0.03 | 1.24 |
| 65478KF14 | NISOURCE INC | | | | | 4.000000 | 01 Jun 2026 | | |
| | | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.62 |
| | | | | Base 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.62 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 69039UFQ1 | OVERWATCH ALPHA FDG LLC 06/26 ZCP | | | | 3.800000 | 24 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.757222 | 9,975,722.22 | 99.757222 | 9,975,722.20 | -0.02 | 1.24 |
| | | Base | 99.757222 | 9,975,722.22 | 99.757222 | 9,975,722.20 | -0.02 | 1.24 |
| 70109MF82 | PARKER HANNIFIN CORP | | | | 3.930000 | 08 Jun 2026 | | |
| | 5,950,000.000 | Local | 99.923583 | 5,945,453.21 | 99.923583 | 5,945,453.19 | -0.02 | 0.74 |
| | | Base | 99.923583 | 5,945,453.21 | 99.923583 | 5,945,453.19 | -0.02 | 0.74 |
| 70109MFN9 | PARKER HANNIFIN CORP | | | | 3.900000 | 22 Jun 2026 | | |
| | 5,000,000.000 | Local | 99.772500 | 4,988,625.00 | 99.772500 | 4,988,625.00 | 0.00 | 0.62 |
| | | Base | 99.772500 | 4,988,625.00 | 99.772500 | 4,988,625.00 | 0.00 | 0.62 |
| 70109MG73 | PARKER HANNIFIN CORP | | | | 3.870000 | 07 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.613000 | 4,980,650.00 | 99.613000 | 4,980,650.00 | 0.00 | 0.62 |
| | | Base | 99.613000 | 4,980,650.00 | 99.613000 | 4,980,650.00 | 0.00 | 0.62 |
| 71855BFH0 | PHILLIPS 66 | | | | 4.340000 | 17 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.807111 | 9,980,711.11 | 99.807111 | 9,980,711.11 | 0.00 | 1.24 |
| | | Base | 99.807111 | 9,980,711.11 | 99.807111 | 9,980,711.11 | 0.00 | 1.24 |
| 71855BFW7 | PHILLIPS 66 | | | | 4.390000 | 30 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.646361 | 9,964,636.11 | 99.646361 | 9,964,636.11 | 0.00 | 1.23 |
| | | Base | 99.646361 | 9,964,636.11 | 99.646361 | 9,964,636.11 | 0.00 | 1.23 |
| 84262MFC7 | SOUTHERN COMPANY | | | | 3.950000 | 12 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.879306 | 9,987,930.56 | 99.879306 | 9,987,930.60 | 0.04 | 1.24 |
| | | Base | 99.879306 | 9,987,930.56 | 99.879306 | 9,987,930.60 | 0.04 | 1.24 |
| 912797TD9 | TREASURY BILL 06/26 0.00000 | | | | 3.495500 | 18 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.834935 | 9,983,493.47 | 99.834935 | 9,983,493.50 | 0.03 | 1.24 |
| | | Base | 99.834935 | 9,983,493.47 | 99.834935 | 9,983,493.50 | 0.03 | 1.24 |
| 91842KFQ4 | VW CR INC | | | | 4.140000 | 24 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.735500 | 9,973,550.00 | 99.735500 | 9,973,550.00 | 0.00 | 1.24 |
| | | Base | 99.735500 | 9,973,550.00 | 99.735500 | 9,973,550.00 | 0.00 | 1.24 |
| 91842KHH2 | VW CR INC | | | | 3.850000 | 17 Aug 2026 | | |
| | 10,000,000.000 | Local | 99.176528 | 9,917,652.78 | 99.080740 | 9,908,074.00 | -9,578.78 | 1.23 |
| | | Base | 99.176528 | 9,917,652.78 | 99.080740 | 9,908,074.00 | -9,578.78 | 1.23 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 979QHR003 | SOUTH STREET REPO | | | | 3.640000 | 01 Jun 2026 | | |
| | 65,882,512.780 | Local | 100.000000 | 65,882,512.78 | 100.000000 | 65,882,512.78 | 0.00 | 8.16 |
| | | Base | 100.000000 | 65,882,512.78 | 100.000000 | 65,882,512.78 | 0.00 | 8.16 |
| **US DOLLAR Total** | | | | | | | | |
| | 196,832,512.780 | Local | | 196,438,076.12 | | 196,424,285.49 | -13,790.63 | 24.34 |
| | | Base | | 196,438,076.12 | | 196,424,285.49 | -13,790.63 | 24.34 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 196,832,512.780 | Base | | 196,438,076.12 | | 196,424,285.49 | -13,790.63 | 24.34 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 00724PAH2 | ADOBE INC SR UNSECURED 01/28 4.75 | | | | 4.750000 | 17 Jan 2028 | | |
| | 10,000,000.000 | Local | 99.970346 | 9,997,034.57 | 100.851608 | 10,085,160.80 | 88,126.23 | 1.25 |
| | | Base | 99.970346 | 9,997,034.57 | 100.851608 | 10,085,160.80 | 88,126.23 | 1.25 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | 1.450000 | 15 Sep 2030 | | |
| | 5,000,000.000 | Local | 99.805352 | 4,990,267.61 | 88.097524 | 4,404,876.20 | -585,391.41 | 0.55 |
| | | Base | 99.805352 | 4,990,267.61 | 88.097524 | 4,404,876.20 | -585,391.41 | 0.55 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | 0.800000 | 15 Aug 2027 | | |
| | 7,500,000.000 | Local | 99.941699 | 7,495,627.42 | 96.376090 | 7,228,206.75 | -267,420.67 | 0.90 |
| | | Base | 99.941699 | 7,495,627.42 | 96.376090 | 7,228,206.75 | -267,420.67 | 0.90 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 4.270000 | 04 Nov 2026 | | |
| | 6,000,000.000 | Local | 100.000000 | 6,000,000.00 | 100.131000 | 6,007,860.00 | 7,860.00 | 0.74 |
| | | Base | 100.000000 | 6,000,000.00 | 100.131000 | 6,007,860.00 | 7,860.00 | 0.74 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 5,309,000.000 | Local | 99.598545 | 5,287,686.73 | 96.276555 | 5,111,322.30 | -176,364.43 | 0.63 |
| | | Base | 99.598545 | 5,287,686.73 | 96.276555 | 5,111,322.30 | -176,364.43 | 0.63 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.917324 | 4,995,866.20 | 96.602352 | 4,830,117.60 | -165,748.60 | 0.60 |
| | | Base | 99.917324 | 4,995,866.20 | 96.602352 | 4,830,117.60 | -165,748.60 | 0.60 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 040555DK7 | ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1 | | | | | 5.100000 | 15 Mar 2036 | | |
| | | Local | 5,000,000.000 | 99.793596 | 4,989,679.79 | 98.619877 | 4,930,993.85 | -58,685.94 | 0.61 |
| | | Base | | 99.793596 | 4,989,679.79 | 98.619877 | 4,930,993.85 | -58,685.94 | 0.61 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | | 2.450000 | 15 Jan 2031 | | |
| | | Local | 3,500,000.000 | 99.806785 | 3,493,237.47 | 91.039681 | 3,186,388.84 | -306,848.63 | 0.39 |
| | | Base | | 99.806785 | 3,493,237.47 | 91.039681 | 3,186,388.84 | -306,848.63 | 0.39 |
| 05594HAB9 | BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A | | | | | 3.940000 | 26 Nov 2027 | | |
| | | Local | 2,799,231.160 | 99.997627 | 2,799,164.73 | 99.967700 | 2,798,327.01 | -837.72 | 0.35 |
| Original Face: | | Base | 4,000,000.000 | 99.997627 | 2,799,164.73 | 99.967700 | 2,798,327.01 | -837.72 | 0.35 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | | 2.400000 | 30 Apr 2030 | | |
| | | Local | 2,500,000.000 | 99.969482 | 2,499,237.05 | 92.832921 | 2,320,823.03 | -178,414.02 | 0.29 |
| | | Base | | 99.969482 | 2,499,237.05 | 92.832921 | 2,320,823.03 | -178,414.02 | 0.29 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | | 2.950000 | 01 Feb 2030 | | |
| | | Local | 5,000,000.000 | 99.959120 | 4,997,956.00 | 94.272082 | 4,713,604.10 | -284,351.90 | 0.58 |
| | | Base | | 99.959120 | 4,997,956.00 | 94.272082 | 4,713,604.10 | -284,351.90 | 0.58 |
| 10637WAA7 | BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A | | | | | 4.500000 | 25 Sep 2062 | | |
| | | Local | 4,344,438.080 | 91.717246 | 3,984,598.97 | 98.376810 | 4,273,919.60 | 289,320.63 | 0.53 |
| Original Face: | | Base | 5,000,000.000 | 91.717246 | 3,984,598.97 | 98.376810 | 4,273,919.60 | 289,320.63 | 0.53 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | | 1.400000 | 25 Oct 2063 | | |
| | | Local | 2,991,415.330 | 95.993763 | 2,871,572.15 | 95.826850 | 2,866,579.08 | -4,993.07 | 0.36 |
| Original Face: | | Base | 5,000,000.000 | 95.993763 | 2,871,572.15 | 95.826850 | 2,866,579.08 | -4,993.07 | 0.36 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | | 1.750000 | 25 Oct 2061 | | |
| | | Local | 8,217,250.250 | 93.465068 | 7,680,258.56 | 99.057210 | 8,139,778.84 | 459,520.28 | 1.01 |
| Original Face: | | Base | 12,250,000.000 | 93.465068 | 7,680,258.56 | 99.057210 | 8,139,778.84 | 459,520.28 | 1.01 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | | 1.750000 | 25 Feb 2062 | | |
| | | Local | 3,601,677.940 | 95.714058 | 3,447,312.10 | 95.611340 | 3,443,612.54 | -3,699.56 | 0.43 |
| Original Face: | | Base | 5,000,000.000 | 95.714058 | 3,447,312.10 | 95.611340 | 3,443,612.54 | -3,699.56 | 0.43 |
| 12666DAC5 | CNH EQUIPMENT TRUST CNH 2023 B A3 | | | | | 5.600000 | 15 Feb 2029 | | |
| | | Local | 3,010,270.370 | 99.995570 | 3,010,137.02 | 101.125930 | 3,044,163.91 | 34,026.89 | 0.38 |
| Original Face: | | Base | 5,000,000.000 | 99.995570 | 3,010,137.02 | 101.125930 | 3,044,163.91 | 34,026.89 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 12675EAB4 | CNH EQUIPMENT TRUST CNH 2025 B A2A | | | | | 4.370000 | 15 Nov 2028 | | |
| | | Local | 2,401,519.780 | 99.998393 | 2,401,481.18 | 100.122150 | 2,404,453.24 | 2,972.06 | 0.30 |
| Original Face: | | Base | 4,000,000.000 | 99.998393 | 2,401,481.18 | 100.122150 | 2,404,453.24 | 2,972.06 | 0.30 |
| 149123CH2 | CATERPILLAR INC SR UNSECURED 04/30 2.6 | | | | | 2.600000 | 09 Apr 2030 | | |
| | | Local | 5,000,000.000 | 99.791422 | 4,989,571.08 | 93.849324 | 4,692,466.20 | -297,104.88 | 0.58 |
| | | Base | | 99.791422 | 4,989,571.08 | 93.849324 | 4,692,466.20 | -297,104.88 | 0.58 |
| 14913UAR1 | CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4 | | | | | 4.400000 | 15 Oct 2027 | | |
| | | Local | 5,000,000.000 | 99.977496 | 4,998,874.78 | 100.412129 | 5,020,606.45 | 21,731.67 | 0.62 |
| | | Base | | 99.977496 | 4,998,874.78 | 100.412129 | 5,020,606.45 | 21,731.67 | 0.62 |
| 14913UBD1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95 | | | | | 3.950000 | 14 Nov 2028 | | |
| | | Local | 5,000,000.000 | 99.956244 | 4,997,812.22 | 99.300995 | 4,965,049.75 | -32,762.47 | 0.62 |
| | | Base | | 99.956244 | 4,997,812.22 | 99.300995 | 4,965,049.75 | -32,762.47 | 0.62 |
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | | 4.260000 | 06 Oct 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.893936 | 4,944,696.80 | -55,303.20 | 0.61 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.893936 | 4,944,696.80 | -55,303.20 | 0.61 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | | 1.800000 | 15 May 2030 | | |
| | | Local | 2,500,000.000 | 99.648372 | 2,491,209.30 | 89.687819 | 2,242,195.48 | -249,013.82 | 0.28 |
| | | Base | | 99.648372 | 2,491,209.30 | 89.687819 | 2,242,195.48 | -249,013.82 | 0.28 |
| 18978GAE4 | CNH EQUIPMENT TRUST CNH 2024 C A4 | | | | | 4.120000 | 15 Mar 2032 | | |
| | | Local | 3,500,000.000 | 99.992727 | 3,499,745.44 | 99.452040 | 3,480,821.40 | -18,924.04 | 0.43 |
| Original Face: | | Base | 3,500,000.000 | 99.992727 | 3,499,745.44 | 99.452040 | 3,480,821.40 | -18,924.04 | 0.43 |
| 24422EYB9 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR | | | | | 4.020000 | 05 Jan 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.029413 | 10,002,941.30 | 2,941.30 | 1.24 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.029413 | 10,002,941.30 | 2,941.30 | 1.24 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | | 2.275000 | 16 Aug 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 99.641481 | 2,491,037.03 | -8,962.97 | 0.31 |
| | | Base | | 100.000000 | 2,500,000.00 | 99.641481 | 2,491,037.03 | -8,962.97 | 0.31 |
| 31288RK56 | FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR | | | | | 4.383000 | 01 Mar 2056 | | |
| | | Local | 4,789,080.100 | 99.495438 | 4,764,916.22 | 98.119651 | 4,699,028.68 | -65,887.54 | 0.58 |
| Original Face: | | Base | 5,000,000.000 | 99.495438 | 4,764,916.22 | 98.119651 | 4,699,028.68 | -65,887.54 | 0.58 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 463,849.000 | 100.921524 | 468,123.48 | 89.092560 | 413,254.95 | -54,868.53 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 100.921524 | 468,123.48 | 89.092560 | 413,254.95 | -54,868.53 | 0.05 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 443,144.300 | 101.563042 | 450,070.83 | 98.630076 | 437,073.56 | -12,997.27 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 101.563042 | 450,070.83 | 98.630076 | 437,073.56 | -12,997.27 | 0.05 |
| 3133EEUM0 | FEDERAL FARM CREDIT BANK BONDS 03/35 3.41 | | | | | 3.410000 | 20 Mar 2035 | | |
| | | Local | 6,000,000.000 | 115.685988 | 6,941,159.25 | 90.718988 | 5,443,139.28 | -1,498,019.97 | 0.67 |
| | | Base | | 115.685988 | 6,941,159.25 | 90.718988 | 5,443,139.28 | -1,498,019.97 | 0.67 |
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | | 3.490000 | 13 Aug 2031 | | |
| | | Local | 4,000,000.000 | 111.100309 | 4,444,012.35 | 96.582473 | 3,863,298.92 | -580,713.43 | 0.48 |
| | | Base | | 111.100309 | 4,444,012.35 | 96.582473 | 3,863,298.92 | -580,713.43 | 0.48 |
| 3133EJX95 | FEDERAL FARM CREDIT BANK BONDS 11/34 3.68 | | | | | 3.680000 | 27 Nov 2034 | | |
| | | Local | 2,070,000.000 | 117.238148 | 2,426,829.67 | 93.038112 | 1,925,888.92 | -500,940.75 | 0.24 |
| | | Base | | 117.238148 | 2,426,829.67 | 93.038112 | 1,925,888.92 | -500,940.75 | 0.24 |
| 3133ET3K1 | FEDERAL FARM CREDIT BANK BONDS 12/33 4.87 | | | | | 4.870000 | 09 Dec 2033 | | |
| | | Local | 10,000,000.000 | 99.809374 | 9,980,937.36 | 98.978265 | 9,897,826.50 | -83,110.86 | 1.23 |
| | | Base | | 99.809374 | 9,980,937.36 | 98.978265 | 9,897,826.50 | -83,110.86 | 1.23 |
| 3133ETK63 | FEDERAL FARM CREDIT BANK BONDS 04/35 4.99 | | | | | 4.990000 | 23 Apr 2035 | | |
| | | Local | 5,000,000.000 | 99.771585 | 4,988,579.27 | 99.649254 | 4,982,462.70 | -6,116.57 | 0.62 |
| | | Base | | 99.771585 | 4,988,579.27 | 99.649254 | 4,982,462.70 | -6,116.57 | 0.62 |
| 3133ETZM2 | FEDERAL FARM CREDIT BANK BONDS 09/34 4.95 | | | | | 4.950000 | 25 Sep 2034 | | |
| | | Local | 10,000,000.000 | 99.896233 | 9,989,623.30 | 98.928396 | 9,892,839.60 | -96,783.70 | 1.23 |
| | | Base | | 99.896233 | 9,989,623.30 | 98.928396 | 9,892,839.60 | -96,783.70 | 1.23 |
| 3133Q3RT0 | FREDDIEMAC STRIP FHS 429 GA | | | | | 4.000000 | 25 Apr 2031 | | |
| | | Local | 4,845,155.200 | 98.880941 | 4,790,935.07 | 98.081129 | 4,752,182.92 | -38,752.15 | 0.59 |
| Original Face: | | Base | 5,000,000.000 | 98.880941 | 4,790,935.07 | 98.081129 | 4,752,182.92 | -38,752.15 | 0.59 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | | 0.750000 | 08 Oct 2027 | | |
| | | Local | 2,500,000.000 | 99.972351 | 2,499,308.77 | 95.825433 | 2,395,635.83 | -103,672.94 | 0.30 |
| | | Base | | 99.972351 | 2,499,308.77 | 95.825433 | 2,395,635.83 | -103,672.94 | 0.30 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136A53R5 | FANNIE MAE FNR 2012 55 PD | | | | | 3.000000 | 25 May 2042 | | |
| | | Local | 416,411.990 | 101.867127 | 424,186.93 | 94.790740 | 394,720.01 | -29,466.92 | 0.05 |
| Original Face: | 5,100,000.000 | Base | | 101.867127 | 424,186.93 | 94.790740 | 394,720.01 | -29,466.92 | 0.05 |
| 3136B02X3 | FANNIE MAE FNR 2018 13 PA | | | | | 3.000000 | 25 Mar 2048 | | |
| | | Local | 234,946.370 | 98.993132 | 232,580.77 | 88.889770 | 208,843.29 | -23,737.48 | 0.03 |
| Original Face: | 2,025,000.000 | Base | | 98.993132 | 232,580.77 | 88.889770 | 208,843.29 | -23,737.48 | 0.03 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | | Local | 661,579.200 | 98.996637 | 654,941.16 | 93.280010 | 617,121.14 | -37,820.02 | 0.08 |
| Original Face: | 5,000,000.000 | Base | | 98.996637 | 654,941.16 | 93.280010 | 617,121.14 | -37,820.02 | 0.08 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 419,606.100 | 101.023603 | 423,901.20 | 92.456000 | 387,951.02 | -35,950.18 | 0.05 |
| Original Face: | 3,000,000.000 | Base | | 101.023603 | 423,901.20 | 92.456000 | 387,951.02 | -35,950.18 | 0.05 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 419,606.100 | 99.893369 | 419,158.67 | 92.456000 | 387,951.02 | -31,207.65 | 0.05 |
| Original Face: | 3,000,000.000 | Base | | 99.893369 | 419,158.67 | 92.456000 | 387,951.02 | -31,207.65 | 0.05 |
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 2,161,607.540 | 102.539387 | 2,216,499.12 | 92.760720 | 2,005,122.72 | -211,376.40 | 0.25 |
| Original Face: | 4,036,000.000 | Base | | 102.539387 | 2,216,499.12 | 92.760720 | 2,005,122.72 | -211,376.40 | 0.25 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 2,676,725.500 | 102.725629 | 2,749,683.11 | 92.934930 | 2,487,612.97 | -262,070.14 | 0.31 |
| Original Face: | 5,000,000.000 | Base | | 102.725629 | 2,749,683.11 | 92.934930 | 2,487,612.97 | -262,070.14 | 0.31 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | | 1.250000 | 25 May 2051 | | |
| | | Local | 1,404,694.470 | 100.360565 | 1,409,759.31 | 74.230670 | 1,042,714.12 | -367,045.19 | 0.13 |
| Original Face: | 3,015,000.000 | Base | | 100.360565 | 1,409,759.31 | 74.230670 | 1,042,714.12 | -367,045.19 | 0.13 |
| 3136BL6F2 | FANNIE MAE FNR 2022 13 LV | | | | | 3.000000 | 25 Jul 2033 | | |
| | | Local | 2,154,524.470 | 99.189054 | 2,137,052.44 | 93.536530 | 2,015,267.43 | -121,785.01 | 0.25 |
| Original Face: | 3,250,145.000 | Base | | 99.189054 | 2,137,052.44 | 93.536530 | 2,015,267.43 | -121,785.01 | 0.25 |
| 3136BLMG2 | FANNIE MAE FNR 2022 1 KV | | | | | 3.000000 | 25 Jun 2033 | | |
| | | Local | 983,779.410 | 100.457775 | 988,282.91 | 93.608500 | 920,901.15 | -67,381.76 | 0.11 |
| Original Face: | 1,500,000.000 | Base | | 100.457775 | 988,282.91 | 93.608500 | 920,901.15 | -67,381.76 | 0.11 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136BPEA5 | FANNIE MAE FNR 2022 66 PA | | | | | 4.500000 | 25 Dec 2049 | | |
| | | Local | 4,721,091.690 | 99.072424 | 4,677,299.98 | 98.558990 | 4,653,060.29 | -24,239.69 | 0.58 |
| | Original Face: | Base | 7,682,489.000 | 99.072424 | 4,677,299.98 | 98.558990 | 4,653,060.29 | -24,239.69 | 0.58 |
| 3136BU7G9 | FANNIE MAE FNR 2025 18 DA | | | | | 5.500000 | 25 Nov 2051 | | |
| | | Local | 5,647,151.800 | 99.678948 | 5,629,021.51 | 100.606740 | 5,681,415.33 | 52,393.82 | 0.70 |
| | Original Face: | Base | 10,000,000.000 | 99.678948 | 5,629,021.51 | 100.606740 | 5,681,415.33 | 52,393.82 | 0.70 |
| 3136BUH37 | FANNIE MAE FNR 2025 5 EA | | | | | 5.500000 | 25 Oct 2051 | | |
| | | Local | 2,553,622.950 | 99.480898 | 2,540,367.04 | 100.268980 | 2,560,491.69 | 20,124.65 | 0.32 |
| | Original Face: | Base | 5,000,000.000 | 99.480898 | 2,540,367.04 | 100.268980 | 2,560,491.69 | 20,124.65 | 0.32 |
| 3136BWZD1 | FANNIE MAE FNR 2025 62 HA | | | | | 5.000000 | 25 Nov 2051 | | |
| | | Local | 2,601,626.160 | 99.911543 | 2,599,324.84 | 100.143670 | 2,605,363.92 | 6,039.08 | 0.32 |
| | Original Face: | Base | 3,000,000.000 | 99.911543 | 2,599,324.84 | 100.143670 | 2,605,363.92 | 6,039.08 | 0.32 |
| 3136BYLD2 | FANNIE MAE FNR 2025 108 MC | | | | | 4.500000 | 25 May 2055 | | |
| | | Local | 4,875,119.650 | 99.231965 | 4,837,677.03 | 98.022080 | 4,778,693.68 | -58,983.35 | 0.59 |
| | Original Face: | Base | 5,000,000.000 | 99.231965 | 4,837,677.03 | 98.022080 | 4,778,693.68 | -58,983.35 | 0.59 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | | 1.180000 | 26 Aug 2030 | | |
| | | Local | 5,000,000.000 | 99.957546 | 4,997,877.31 | 88.301729 | 4,415,086.45 | -582,790.86 | 0.55 |
| | | Base | | 99.957546 | 4,997,877.31 | 88.301729 | 4,415,086.45 | -582,790.86 | 0.55 |
| 3136G5BH2 | FANNIE MAE FNR 2026 23 DE | | | | | 4.750000 | 25 Sep 2054 | | |
| | | Local | 4,870,274.600 | 98.312500 | 4,788,088.72 | 98.337130 | 4,789,288.26 | 1,199.54 | 0.59 |
| | Original Face: | Base | 5,000,000.000 | 98.312500 | 4,788,088.72 | 98.337130 | 4,789,288.26 | 1,199.54 | 0.59 |
| 3136G5CR9 | FANNIE MAE FNR 2026 18 DG | | | | | 5.000000 | 25 Jan 2050 | | |
| | | Local | 4,746,091.850 | 99.735387 | 4,733,533.06 | 99.265450 | 4,711,229.43 | -22,303.63 | 0.58 |
| | Original Face: | Base | 5,000,000.000 | 99.735387 | 4,733,533.06 | 99.265450 | 4,711,229.43 | -22,303.63 | 0.58 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 30,257.220 | 100.268861 | 30,338.57 | 99.586500 | 30,132.11 | -206.46 | 0.00 |
| | Original Face: | Base | 2,000,000.000 | 100.268861 | 30,338.57 | 99.586500 | 30,132.11 | -206.46 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 3,161.780 | 100.023405 | 3,162.52 | 99.387560 | 3,142.42 | -20.10 | 0.00 |
| | Original Face: | Base | 2,000,000.000 | 100.023405 | 3,162.52 | 99.387560 | 3,142.42 | -20.10 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137BSRE5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2 | | | | | 3.120000 | 25 Sep 2026 | | |
| | | Local | 8,589,681.800 | 99.616580 | 8,556,747.20 | 99.543570 | 8,550,475.92 | -6,271.28 | 1.06 |
| Original Face: | | Base | 10,000,000.000 | 99.616580 | 8,556,747.20 | 99.543570 | 8,550,475.92 | -6,271.28 | 1.06 |
| 3137FTNS2 | FREDDIE MAC FHR 4980 TB | | | | | 2.000000 | 25 Jun 2035 | | |
| | | Local | 2,000,000.000 | 86.994429 | 1,739,888.58 | 87.326580 | 1,746,531.60 | 6,643.02 | 0.22 |
| Original Face: | | Base | 2,000,000.000 | 86.994429 | 1,739,888.58 | 87.326580 | 1,746,531.60 | 6,643.02 | 0.22 |
| 3137H6RC1 | FREDDIE MAC FHR 5206 CD | | | | | 3.500000 | 25 May 2049 | | |
| | | Local | 4,984,621.040 | 92.964081 | 4,633,907.15 | 92.611570 | 4,616,335.80 | -17,571.35 | 0.57 |
| Original Face: | | Base | 8,381,000.000 | 92.964081 | 4,633,907.15 | 92.611570 | 4,616,335.80 | -17,571.35 | 0.57 |
| 3137H8MH1 | FREDDIE MAC FHR 5245 DV | | | | | 4.000000 | 25 Oct 2033 | | |
| | | Local | 1,036,946.820 | 98.142638 | 1,017,686.96 | 98.410180 | 1,020,461.23 | 2,774.27 | 0.13 |
| Original Face: | | Base | 1,466,009.000 | 98.142638 | 1,017,686.96 | 98.410180 | 1,020,461.23 | 2,774.27 | 0.13 |
| 3137HBQV9 | FREDDIE MAC FHR 5387 BA | | | | | 5.250000 | 25 Oct 2053 | | |
| | | Local | 3,490,755.600 | 99.824826 | 3,484,640.71 | 100.333690 | 3,502,403.90 | 17,763.19 | 0.43 |
| Original Face: | | Base | 5,000,000.000 | 99.824826 | 3,484,640.71 | 100.333690 | 3,502,403.90 | 17,763.19 | 0.43 |
| 3137HCA93 | FREDDIE MAC FHR 5404 AB | | | | | 5.500000 | 25 Jan 2048 | | |
| | | Local | 1,122,131.010 | 99.898276 | 1,120,989.53 | 100.519840 | 1,127,964.30 | 6,974.77 | 0.14 |
| Original Face: | | Base | 2,331,768.000 | 99.898276 | 1,120,989.53 | 100.519840 | 1,127,964.30 | 6,974.77 | 0.14 |
| 3137HCKY7 | FREDDIE MAC FHR 5407 AB | | | | | 5.500000 | 25 Nov 2050 | | |
| | | Local | 1,353,236.600 | 99.216433 | 1,342,633.09 | 100.618870 | 1,361,611.38 | 18,978.29 | 0.17 |
| Original Face: | | Base | 3,643,671.000 | 99.216433 | 1,342,633.09 | 100.618870 | 1,361,611.38 | 18,978.29 | 0.17 |
| 3137HFFV2 | FREDDIE MAC FHR 5452 CB | | | | | 5.000000 | 25 Aug 2051 | | |
| | | Local | 2,466,905.350 | 99.408954 | 2,452,324.80 | 99.633570 | 2,457,865.87 | 5,541.07 | 0.30 |
| Original Face: | | Base | 5,000,000.000 | 99.408954 | 2,452,324.80 | 99.633570 | 2,457,865.87 | 5,541.07 | 0.30 |
| 3137HHZ95 | FREDDIE MAC FHR 5492 PA | | | | | 5.000000 | 25 Dec 2053 | | |
| | | Local | 7,493,410.440 | 98.103905 | 7,351,328.27 | 99.737390 | 7,473,731.99 | 122,403.72 | 0.93 |
| Original Face: | | Base | 8,872,000.000 | 98.103905 | 7,351,328.27 | 99.737390 | 7,473,731.99 | 122,403.72 | 0.93 |
| 3137HJP50 | FREDDIE MAC FHR 5507 EA | | | | | 6.000000 | 25 Sep 2049 | | |
| | | Local | 1,858,157.050 | 100.365615 | 1,864,950.75 | 101.109830 | 1,878,779.43 | 13,828.68 | 0.23 |
| Original Face: | | Base | 5,000,000.000 | 100.365615 | 1,864,950.75 | 101.109830 | 1,878,779.43 | 13,828.68 | 0.23 |



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|---|---|---|---|---|---|---|---|---|---|
| 3137HJPM3 | FREDDIE MAC FHR 5507 GB | | | | | 5.500000 | 25 Mar 2051 | | |
| | | Local | 2,364,541.600 | 99.694877 | 2,357,326.85 | 100.274240 | 2,371,026.12 | 13,699.27 | 0.29 |
| | Original Face: | Base | 5,000,000.000 | 99.694877 | 2,357,326.85 | 100.274240 | 2,371,026.12 | 13,699.27 | 0.29 |
| 3137HK2W3 | FREDDIE MAC FHR 5520 GA | | | | | 5.500000 | 25 Oct 2049 | | |
| | | Local | 3,700,081.650 | 100.000000 | 3,700,081.65 | 100.661840 | 3,724,570.27 | 24,488.62 | 0.46 |
| | Original Face: | Base | 5,825,000.000 | 100.000000 | 3,700,081.65 | 100.661840 | 3,724,570.27 | 24,488.62 | 0.46 |
| 3137HMV72 | FREDDIE MAC FHR 5578 KA | | | | | 5.000000 | 25 Sep 2055 | | |
| | | Local | 4,834,600.750 | 99.860771 | 4,827,869.58 | 99.062880 | 4,789,294.74 | -38,574.84 | 0.59 |
| | Original Face: | Base | 5,000,000.000 | 99.860771 | 4,827,869.58 | 99.062880 | 4,789,294.74 | -38,574.84 | 0.59 |
| 3137HMVB3 | FREDDIE MAC FHR 5578 KE | | | | | 4.750000 | 25 Sep 2055 | | |
| | | Local | 4,834,600.750 | 99.226479 | 4,797,204.11 | 98.279080 | 4,751,401.14 | -45,802.97 | 0.59 |
| | Original Face: | Base | 5,000,000.000 | 99.226479 | 4,797,204.11 | 98.279080 | 4,751,401.14 | -45,802.97 | 0.59 |
| 3137HNU89 | FREDDIE MAC FHR 5595 PH | | | | | 5.000000 | 25 Dec 2054 | | |
| | | Local | 4,363,385.400 | 99.969007 | 4,362,033.04 | 98.827340 | 4,312,217.72 | -49,815.32 | 0.53 |
| | Original Face: | Base | 5,000,000.000 | 99.969007 | 4,362,033.04 | 98.827340 | 4,312,217.72 | -49,815.32 | 0.53 |
| 3137HPHR7 | FREDDIE MAC FHR 5613 GH | | | | | 4.750000 | 25 Jan 2056 | | |
| | | Local | 4,888,816.400 | 99.844578 | 4,881,218.12 | 98.168670 | 4,799,286.04 | -81,932.08 | 0.59 |
| | Original Face: | Base | 5,000,000.000 | 99.844578 | 4,881,218.12 | 98.168670 | 4,799,286.04 | -81,932.08 | 0.59 |
| 3137HPKU6 | FREDDIE MAC FHR 5616 GB | | | | | 4.150000 | 15 Dec 2032 | | |
| | | Local | 4,813,216.500 | 99.387009 | 4,783,711.90 | 97.315220 | 4,683,992.23 | -99,719.67 | 0.58 |
| | Original Face: | Base | 5,000,000.000 | 99.387009 | 4,783,711.90 | 97.315220 | 4,683,992.23 | -99,719.67 | 0.58 |
| 3137HPTM5 | FREDDIE MAC FHR 5616 DA | | | | | 4.250000 | 15 Jun 2032 | | |
| | | Local | 9,520,586.300 | 99.629781 | 9,485,339.28 | 97.885380 | 9,319,262.08 | -166,077.20 | 1.15 |
| | Original Face: | Base | 10,000,000.000 | 99.629781 | 9,485,339.28 | 97.885380 | 9,319,262.08 | -166,077.20 | 1.15 |
| 3137HQ4F5 | FREDDIE MAC FHR 5633 DE | | | | | 4.750000 | 25 Feb 2056 | | |
| | | Local | 4,805,140.200 | 98.691308 | 4,742,255.71 | 97.513330 | 4,685,652.22 | -56,603.49 | 0.58 |
| | Original Face: | Base | 5,000,000.000 | 98.691308 | 4,742,255.71 | 97.513330 | 4,685,652.22 | -56,603.49 | 0.58 |
| 3137HQGV7 | FREDDIE MAC FHR 5637 JA | | | | | 4.500000 | 25 Feb 2049 | | |
| | | Local | 4,746,261.350 | 99.642973 | 4,729,315.93 | 98.369690 | 4,668,882.58 | -60,433.35 | 0.58 |
| | Original Face: | Base | 5,000,000.000 | 99.642973 | 4,729,315.93 | 98.369690 | 4,668,882.58 | -60,433.35 | 0.58 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137HQVD0 | FREDDIE MAC FHR 5645 PA | | | | | 4.500000 | 25 Oct 2055 | | |
| | | Local | 4,965,707.900 | 97.901415 | 4,861,498.31 | 96.936010 | 4,813,559.11 | -47,939.20 | 0.60 |
| Original Face: | | Base | 5,000,000.000 | 97.901415 | 4,861,498.31 | 96.936010 | 4,813,559.11 | -47,939.20 | 0.60 |
| 3137HR4K2 | FREDDIE MAC FHR 5650 PB | | | | | 4.750000 | 25 Jan 2056 | | |
| | | Local | 9,886,027.700 | 99.111723 | 9,798,212.40 | 98.446090 | 9,732,407.73 | -65,804.67 | 1.21 |
| Original Face: | | Base | 10,000,000.000 | 99.111723 | 9,798,212.40 | 98.446090 | 9,732,407.73 | -65,804.67 | 1.21 |
| 3137HRX95 | FREDDIE MAC FHR 5670 AB | | | | | 5.000000 | 25 Jul 2055 | | |
| | | Local | 4,000,000.000 | 99.453125 | 3,978,125.00 | 99.773980 | 3,990,959.20 | 12,834.20 | 0.49 |
| Original Face: | | Base | 4,000,000.000 | 99.453125 | 3,978,125.00 | 99.773980 | 3,990,959.20 | 12,834.20 | 0.49 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.000000 | 01 Oct 2026 | | |
| | | Local | 1,210.970 | 100.071017 | 1,211.83 | 99.523690 | 1,205.20 | -6.63 | 0.00 |
| Original Face: | | Base | 500,000.000 | 100.071017 | 1,211.83 | 99.523690 | 1,205.20 | -6.63 | 0.00 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 291,268.550 | 100.255105 | 292,011.59 | 97.417483 | 283,746.49 | -8,265.10 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 100.255105 | 292,011.59 | 97.417483 | 283,746.49 | -8,265.10 | 0.04 |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | | Local | 762,350.960 | 102.548286 | 781,777.84 | 98.163849 | 748,353.05 | -33,424.79 | 0.09 |
| Original Face: | | Base | 7,000,000.000 | 102.548286 | 781,777.84 | 98.163849 | 748,353.05 | -33,424.79 | 0.09 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 662,091.640 | 101.065085 | 669,143.48 | 98.730600 | 653,687.05 | -15,456.43 | 0.08 |
| Original Face: | | Base | 7,000,000.000 | 101.065085 | 669,143.48 | 98.730600 | 653,687.05 | -15,456.43 | 0.08 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 33,459.000 | 103.465525 | 34,618.53 | 99.932020 | 33,436.25 | -1,182.28 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 103.465525 | 34,618.53 | 99.932020 | 33,436.25 | -1,182.28 | 0.00 |
| 3140W4U54 | FNMA POOL FA4203 FN 08/42 FIXED VAR | | | | | 2.000000 | 01 Aug 2042 | | |
| | | Local | 5,387,855.860 | 88.905920 | 4,790,122.82 | 87.175204 | 4,696,874.34 | -93,248.48 | 0.58 |
| Original Face: | | Base | 5,533,818.000 | 88.905920 | 4,790,122.82 | 87.175204 | 4,696,874.34 | -93,248.48 | 0.58 |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2034 | | |
| | | Local | 552,080.760 | 101.329630 | 559,421.39 | 96.988001 | 535,452.09 | -23,969.30 | 0.07 |
| Original Face: | | Base | 7,000,000.000 | 101.329630 | 559,421.39 | 96.988001 | 535,452.09 | -23,969.30 | 0.07 |



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|---|---|---|---|---|---|---|---|---|---|
| 3618BH6G6 | GNMA II POOL CU0871 G2 05/63 FIXED 5 | | | | | 5.000000 | 20 May 2063 | | |
| | | Local | 2,577,105.750 | 97.959566 | 2,524,521.60 | 99.176651 | 2,555,887.18 | 31,365.58 | 0.32 |
| | Original Face: | Base | 5,000,000.000 | 97.959566 | 2,524,521.60 | 99.176651 | 2,555,887.18 | 31,365.58 | 0.32 |
| 375558BX0 | GILEAD SCIENCES INC SR UNSECURED 10/27 1.2 | | | | | 1.200000 | 01 Oct 2027 | | |
| | | Local | 5,000,000.000 | 99.983430 | 4,999,171.50 | 96.164891 | 4,808,244.55 | -190,926.95 | 0.60 |
| | | Base | | 99.983430 | 4,999,171.50 | 96.164891 | 4,808,244.55 | -190,926.95 | 0.60 |
| 38141GXG4 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6 | | | | | 2.600000 | 07 Feb 2030 | | |
| | | Local | 1,200,000.000 | 102.410563 | 1,228,926.75 | 93.178471 | 1,118,141.65 | -110,785.10 | 0.14 |
| | | Base | | 102.410563 | 1,228,926.75 | 93.178471 | 1,118,141.65 | -110,785.10 | 0.14 |
| 38141GYH1 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR | | | | | 4.440000 | 10 Sep 2027 | | |
| | | Local | 2,600,000.000 | 99.896838 | 2,597,317.78 | 100.064759 | 2,601,683.73 | 4,365.95 | 0.32 |
| | | Base | | 99.896838 | 2,597,317.78 | 100.064759 | 2,601,683.73 | 4,365.95 | 0.32 |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | | 1.400000 | 16 Jun 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.889760 | 4,994,488.00 | -5,512.00 | 0.62 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.889760 | 4,994,488.00 | -5,512.00 | 0.62 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.000000 | 20 Sep 2040 | | |
| | | Local | 51,924.030 | 99.878419 | 51,860.90 | 98.067820 | 50,920.76 | -940.14 | 0.01 |
| | Original Face: | Base | 3,000,000.000 | 99.878419 | 51,860.90 | 98.067820 | 50,920.76 | -940.14 | 0.01 |
| 38378B7E3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC | | | | | 1.744000 | 16 May 2046 | | |
| | | Local | 114,491.310 | 97.154640 | 111,233.62 | 90.223420 | 103,297.98 | -7,935.64 | 0.01 |
| | Original Face: | Base | 675,000.000 | 97.154640 | 111,233.62 | 90.223420 | 103,297.98 | -7,935.64 | 0.01 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 205,732.800 | 100.626823 | 207,022.38 | 88.421300 | 181,911.62 | -25,110.76 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 100.626823 | 207,022.38 | 88.421300 | 181,911.62 | -25,110.76 | 0.02 |
| 38379UK39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF | | | | | 2.150000 | 16 Feb 2057 | | |
| | | Local | 393,969.060 | 96.665050 | 380,830.39 | 83.743020 | 329,921.59 | -50,908.80 | 0.04 |
| | Original Face: | Base | 1,600,000.000 | 96.665050 | 380,830.39 | 83.743020 | 329,921.59 | -50,908.80 | 0.04 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | | Local | 1,529,236.950 | 101.189285 | 1,547,423.94 | 97.281579 | 1,487,665.85 | -59,758.09 | 0.18 |
| | Original Face: | Base | 5,000,000.000 | 101.189285 | 1,547,423.94 | 97.281579 | 1,487,665.85 | -59,758.09 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | | 1.250000 | 20 Jul 2067 | | |
| | | Local | 259,362.150 | 100.516587 | 260,701.98 | 99.581240 | 258,276.05 | -2,425.93 | 0.03 |
| Original Face: | | Base | 7,878,829.000 | 100.516587 | 260,701.98 | 99.581240 | 258,276.05 | -2,425.93 | 0.03 |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | | 4.775150 | 20 Aug 2070 | | |
| | | Local | 2,911,485.380 | 103.304658 | 3,007,700.00 | 101.539190 | 2,956,298.67 | -51,401.33 | 0.37 |
| Original Face: | | Base | 5,000,000.000 | 103.304658 | 3,007,700.00 | 101.539190 | 2,956,298.67 | -51,401.33 | 0.37 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | | 4.925150 | 20 Aug 2070 | | |
| | | Local | 2,913,430.690 | 104.220171 | 3,036,382.46 | 101.928480 | 2,969,615.62 | -66,766.84 | 0.37 |
| Original Face: | | Base | 5,000,000.000 | 104.220171 | 3,036,382.46 | 101.928480 | 2,969,615.62 | -66,766.84 | 0.37 |
| 38381P2F9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA | | | | | 4.000000 | 20 May 2051 | | |
| | | Local | 4,870,423.850 | 98.458873 | 4,795,364.42 | 97.227740 | 4,735,403.04 | -59,961.38 | 0.59 |
| Original Face: | | Base | 5,000,000.000 | 98.458873 | 4,795,364.42 | 97.227740 | 4,735,403.04 | -59,961.38 | 0.59 |
| 38381PS79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P | | | | | 5.000000 | 20 Jul 2055 | | |
| | | Local | 4,730,255.050 | 99.825000 | 4,721,977.10 | 99.797480 | 4,720,675.34 | -1,301.76 | 0.59 |
| Original Face: | | Base | 5,000,000.000 | 99.825000 | 4,721,977.10 | 99.797480 | 4,720,675.34 | -1,301.76 | 0.59 |
| 38381QTB7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD | | | | | 4.500000 | 20 Jul 2051 | | |
| | | Local | 9,448,832.700 | 99.845948 | 9,434,276.55 | 98.763100 | 9,331,960.09 | -102,316.46 | 1.16 |
| Original Face: | | Base | 10,000,000.000 | 99.845948 | 9,434,276.55 | 98.763100 | 9,331,960.09 | -102,316.46 | 1.16 |
| 38381UK27 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 150 QD | | | | | 4.500000 | 20 Jul 2051 | | |
| | | Local | 9,522,332.700 | 100.000000 | 9,522,332.70 | 98.952940 | 9,422,628.16 | -99,704.54 | 1.17 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 9,522,332.70 | 98.952940 | 9,422,628.16 | -99,704.54 | 1.17 |
| 38382BSL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC | | | | | 2.500000 | 20 Dec 2049 | | |
| | | Local | 791,627.250 | 100.448157 | 795,174.98 | 87.458290 | 692,343.66 | -102,831.32 | 0.09 |
| Original Face: | | Base | 6,993,000.000 | 100.448157 | 795,174.98 | 87.458290 | 692,343.66 | -102,831.32 | 0.09 |
| 38382YPC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB | | | | | 3.812600 | 20 Jul 2067 | | |
| | | Local | 349,959.000 | 97.744413 | 342,065.37 | 98.475660 | 344,624.43 | 2,559.06 | 0.04 |
| Original Face: | | Base | 7,000,000.000 | 97.744413 | 342,065.37 | 98.475660 | 344,624.43 | 2,559.06 | 0.04 |
| 38383HTN9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA | | | | | 3.000000 | 16 Jan 2044 | | |
| | | Local | 5,318,763.800 | 95.814018 | 5,096,121.31 | 96.765080 | 5,146,706.05 | 50,584.74 | 0.64 |
| Original Face: | | Base | 9,418,000.000 | 95.814018 | 5,096,121.31 | 96.765080 | 5,146,706.05 | 50,584.74 | 0.64 |

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|---|---|---|---|---|---|---|---|---|
| 38383YTF9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA | | | | 4.500000 | 20 Oct 2048 | | |
| | 2,911,270.800 | Local | 98.331833 | 2,862,705.94 | 98.090470 | 2,855,679.21 | -7,026.73 | 0.35 |
| Original Face: | 5,000,000.000 | Base | 98.331833 | 2,862,705.94 | 98.090470 | 2,855,679.21 | -7,026.73 | 0.35 |
| 38384AF32 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA | | | | 6.000000 | 20 Feb 2050 | | |
| | 1,549,568.350 | Local | 100.586587 | 1,558,657.92 | 100.364270 | 1,555,212.96 | -3,444.96 | 0.19 |
| Original Face: | 5,000,000.000 | Base | 100.586587 | 1,558,657.92 | 100.364270 | 1,555,212.96 | -3,444.96 | 0.19 |
| 38384BXP1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA | | | | 6.000000 | 20 Nov 2049 | | |
| | 809,828.110 | Local | 99.895870 | 808,984.84 | 100.343070 | 812,606.39 | 3,621.55 | 0.10 |
| Original Face: | 2,628,000.000 | Base | 99.895870 | 808,984.84 | 100.343070 | 812,606.39 | 3,621.55 | 0.10 |
| 38384CFE4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA | | | | 6.000000 | 20 Nov 2049 | | |
| | 1,512,032.200 | Local | 99.977680 | 1,511,694.72 | 100.333780 | 1,517,079.06 | 5,384.34 | 0.19 |
| Original Face: | 5,000,000.000 | Base | 99.977680 | 1,511,694.72 | 100.333780 | 1,517,079.06 | 5,384.34 | 0.19 |
| 38384GNL0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD | | | | 6.000000 | 20 Apr 2049 | | |
| | 785,278.430 | Local | 100.843792 | 791,904.55 | 101.031460 | 793,378.26 | 1,473.71 | 0.10 |
| Original Face: | 2,543,000.000 | Base | 100.843792 | 791,904.55 | 101.031460 | 793,378.26 | 1,473.71 | 0.10 |
| 38384GZK9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA | | | | 5.000000 | 20 Jun 2044 | | |
| | 1,400,614.300 | Local | 98.810935 | 1,383,960.08 | 99.806770 | 1,397,907.89 | 13,947.81 | 0.17 |
| Original Face: | 5,000,000.000 | Base | 98.810935 | 1,383,960.08 | 99.806770 | 1,397,907.89 | 13,947.81 | 0.17 |
| 38384JH98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA | | | | 5.000000 | 20 Feb 2039 | | |
| | 995,928.100 | Local | 99.262584 | 988,583.97 | 99.775620 | 993,693.44 | 5,109.47 | 0.12 |
| Original Face: | 5,000,000.000 | Base | 99.262584 | 988,583.97 | 99.775620 | 993,693.44 | 5,109.47 | 0.12 |
| 38384JQA5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA | | | | 4.500000 | 20 Dec 2049 | | |
| | 6,316,086.560 | Local | 99.413204 | 6,279,023.99 | 99.517950 | 6,285,639.86 | 6,615.87 | 0.78 |
| Original Face: | 8,000,000.000 | Base | 99.413204 | 6,279,023.99 | 99.517950 | 6,285,639.86 | 6,615.87 | 0.78 |
| 38384PL65 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E | | | | 4.500000 | 20 Jan 2050 | | |
| | 8,444,128.840 | Local | 99.892583 | 8,435,058.38 | 99.506830 | 8,402,484.93 | -32,573.45 | 1.04 |
| Original Face: | 12,205,000.000 | Base | 99.892583 | 8,435,058.38 | 99.506830 | 8,402,484.93 | -32,573.45 | 1.04 |
| 38384PPX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D | | | | 4.500000 | 20 Dec 2050 | | |
| | 2,809,509.350 | Local | 99.559163 | 2,797,123.99 | 99.969350 | 2,808,648.24 | 11,524.25 | 0.35 |
| Original Face: | 5,000,000.000 | Base | 99.559163 | 2,797,123.99 | 99.969350 | 2,808,648.24 | 11,524.25 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38384Q4H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD | | | | | 5.000000 | 20 Jan 2052 | | |
| | | Local | 3,442,606.550 | 99.788251 | 3,435,316.85 | 99.686030 | 3,431,797.80 | -3,519.05 | 0.43 |
| Original Face: | | Base | 5,000,000.000 | 99.788251 | 3,435,316.85 | 99.686030 | 3,431,797.80 | -3,519.05 | 0.43 |
| 38384UQY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA | | | | | 5.000000 | 20 Dec 2051 | | |
| | | Local | 2,305,372.850 | 99.682262 | 2,298,047.80 | 99.970700 | 2,304,697.38 | 6,649.58 | 0.29 |
| Original Face: | | Base | 5,000,000.000 | 99.682262 | 2,298,047.80 | 99.970700 | 2,304,697.38 | 6,649.58 | 0.29 |
| 38384VKT3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC | | | | | 5.000000 | 20 Jan 2053 | | |
| | | Local | 2,021,686.320 | 98.904002 | 1,999,528.67 | 100.537470 | 2,032,552.28 | 33,023.61 | 0.25 |
| Original Face: | | Base | 3,565,580.000 | 98.904002 | 1,999,528.67 | 100.537470 | 2,032,552.28 | 33,023.61 | 0.25 |
| 38384WAN5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA | | | | | 5.000000 | 20 Jul 2050 | | |
| | | Local | 1,615,515.300 | 100.000000 | 1,615,515.30 | 99.678270 | 1,610,317.70 | -5,197.60 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 1,615,515.30 | 99.678270 | 1,610,317.70 | -5,197.60 | 0.20 |
| 38385DB62 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA | | | | | 5.000000 | 20 Aug 2052 | | |
| | | Local | 10,903,109.550 | 99.714122 | 10,871,940.01 | 100.002060 | 10,903,334.15 | 31,394.14 | 1.35 |
| Original Face: | | Base | 15,000,000.000 | 99.714122 | 10,871,940.01 | 100.002060 | 10,903,334.15 | 31,394.14 | 1.35 |
| 38385H5F0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY | | | | | 4.500000 | 20 Nov 2055 | | |
| | | Local | 4,892,460.350 | 98.384259 | 4,813,410.84 | 97.627690 | 4,776,396.02 | -37,014.82 | 0.59 |
| Original Face: | | Base | 5,000,000.000 | 98.384259 | 4,813,410.84 | 97.627690 | 4,776,396.02 | -37,014.82 | 0.59 |
| 38385HDA2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP | | | | | 4.500000 | 20 Oct 2055 | | |
| | | Local | 4,803,030.900 | 99.551136 | 4,781,471.82 | 97.944770 | 4,704,317.57 | -77,154.25 | 0.58 |
| Original Face: | | Base | 5,000,000.000 | 99.551136 | 4,781,471.82 | 97.944770 | 4,704,317.57 | -77,154.25 | 0.58 |
| 427866BK3 | HERSHEY COMPANY SR UNSECURED 02/28 4.55 | | | | | 4.550000 | 24 Feb 2028 | | |
| | | Local | 5,000,000.000 | 99.959059 | 4,997,952.94 | 100.627612 | 5,031,380.60 | 33,427.66 | 0.62 |
| | | Base | | 99.959059 | 4,997,952.94 | 100.627612 | 5,031,380.60 | 33,427.66 | 0.62 |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | | 2.500000 | 15 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.939788 | 4,996,989.38 | 98.798015 | 4,939,900.75 | -57,088.63 | 0.61 |
| | | Base | | 99.939788 | 4,996,989.38 | 98.798015 | 4,939,900.75 | -57,088.63 | 0.61 |
| 43849RAC9 | HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4 | | | | | 4.000000 | 16 Mar 2029 | | |
| | | Local | 2,500,000.000 | 99.843137 | 2,496,078.42 | 98.789639 | 2,469,740.98 | -26,337.44 | 0.31 |
| | | Base | | 99.843137 | 2,496,078.42 | 98.789639 | 2,469,740.98 | -26,337.44 | 0.31 |

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

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 45866FAV6 | INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35 | | | | 4.350000 | 15 Jun 2029 | | |
| | 7,000,000.000 | Local | 99.950424 | 6,996,529.66 | 99.526170 | 6,966,831.90 | -29,697.76 | 0.86 |
| | | Base | 99.950424 | 6,996,529.66 | 99.526170 | 6,966,831.90 | -29,697.76 | 0.86 |
| 46625HHV5 | JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5 | | | | 5.500000 | 15 Oct 2040 | | |
| | 1,000,000.000 | Local | 134.862416 | 1,348,624.16 | 101.945624 | 1,019,456.24 | -329,167.92 | 0.13 |
| | | Base | 134.862416 | 1,348,624.16 | 101.945624 | 1,019,456.24 | -329,167.92 | 0.13 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | |
| | 5,000,000.000 | Local | 99.526533 | 4,976,326.63 | 69.895884 | 3,494,794.20 | -1,481,532.43 | 0.43 |
| | | Base | 99.526533 | 4,976,326.63 | 69.895884 | 3,494,794.20 | -1,481,532.43 | 0.43 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.953918 | 4,997,695.92 | 98.381611 | 4,919,080.55 | -78,615.37 | 0.61 |
| | | Base | 99.953918 | 4,997,695.92 | 98.381611 | 4,919,080.55 | -78,615.37 | 0.61 |
| 49327M3F9 | KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85 | | | | 5.850000 | 15 Nov 2027 | | |
| | 2,500,000.000 | Local | 99.946372 | 2,498,659.29 | 101.802111 | 2,545,052.78 | 46,393.49 | 0.32 |
| | | Base | 99.946372 | 2,498,659.29 | 101.802111 | 2,545,052.78 | 46,393.49 | 0.32 |
| 532457AZ1 | ELI LILLY + CO SR UNSECURED 03/27 5.5 | | | | 5.500000 | 15 Mar 2027 | | |
| | 5,000,000.000 | Local | 101.471409 | 5,073,570.47 | 101.209872 | 5,060,493.60 | -13,076.87 | 0.63 |
| | | Base | 101.471409 | 5,073,570.47 | 101.209872 | 5,060,493.60 | -13,076.87 | 0.63 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 5,000,000.000 | Local | 99.014276 | 4,950,713.81 | 56.831312 | 2,841,565.60 | -2,109,148.21 | 0.35 |
| | | Base | 99.014276 | 4,950,713.81 | 56.831312 | 2,841,565.60 | -2,109,148.21 | 0.35 |
| 63743HFJ6 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05 | | | | 5.050000 | 15 Sep 2028 | | |
| | 5,000,000.000 | Local | 99.993495 | 4,999,674.74 | 101.294267 | 5,064,713.35 | 65,038.61 | 0.63 |
| | | Base | 99.993495 | 4,999,674.74 | 101.294267 | 5,064,713.35 | 65,038.61 | 0.63 |
| 63743HFZ0 | NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15 | | | | 4.150000 | 25 Aug 2028 | | |
| | 5,000,000.000 | Local | 99.915304 | 4,995,765.21 | 99.410454 | 4,970,522.70 | -25,242.51 | 0.62 |
| | | Base | 99.915304 | 4,995,765.21 | 99.410454 | 4,970,522.70 | -25,242.51 | 0.62 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.863295 | 4,993,164.74 | 94.682386 | 4,734,119.30 | -259,045.44 | 0.59 |
| | | Base | 99.863295 | 4,993,164.74 | 94.682386 | 4,734,119.30 | -259,045.44 | 0.59 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.851596 | 3,494,805.86 | 91.121098 | 3,189,238.43 | -305,567.43 | 0.40 |
| | | Base | 99.851596 | 3,494,805.86 | 91.121098 | 3,189,238.43 | -305,567.43 | 0.40 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 1,000,000.000 | Local | 99.967038 | 999,670.38 | 99.932493 | 999,324.93 | -345.45 | 0.12 |
| | | Base | 99.967038 | 999,670.38 | 99.932493 | 999,324.93 | -345.45 | 0.12 |
| 666807BK7 | NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2 | | | | 3.200000 | 01 Feb 2027 | | |
| | 5,000,000.000 | Local | 99.453009 | 4,972,650.46 | 99.351286 | 4,967,564.30 | -5,086.16 | 0.62 |
| | | Base | 99.453009 | 4,972,650.46 | 99.351286 | 4,967,564.30 | -5,086.16 | 0.62 |
| 69371RT97 | PACCAR FINANCIAL CORP SR UNSECURED 08/28 4 | | | | 4.000000 | 08 Aug 2028 | | |
| | 5,000,000.000 | Local | 99.956306 | 4,997,815.30 | 99.698306 | 4,984,915.30 | -12,900.00 | 0.62 |
| | | Base | 99.956306 | 4,997,815.30 | 99.698306 | 4,984,915.30 | -12,900.00 | 0.62 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 104.107601 | 5,205,380.05 | 94.334403 | 4,716,720.15 | -488,659.90 | 0.58 |
| | | Base | 104.107601 | 5,205,380.05 | 94.334403 | 4,716,720.15 | -488,659.90 | 0.58 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | |
| | 10,000,000.000 | Local | 99.870900 | 9,987,090.03 | 89.837916 | 8,983,791.60 | -1,003,298.43 | 1.11 |
| | | Base | 99.870900 | 9,987,090.03 | 89.837916 | 8,983,791.60 | -1,003,298.43 | 1.11 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 5,000,000.000 | Local | 99.948364 | 4,997,418.18 | 91.556637 | 4,577,831.85 | -419,586.33 | 0.57 |
| | | Base | 99.948364 | 4,997,418.18 | 91.556637 | 4,577,831.85 | -419,586.33 | 0.57 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 4.020000 | 18 Nov 2027 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.365942 | 2,484,148.55 | -15,851.45 | 0.31 |
| | | Base | 100.000000 | 2,500,000.00 | 99.365942 | 2,484,148.55 | -15,851.45 | 0.31 |
| 78014RNM8 | ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR | | | | 4.302000 | 09 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.006695 | 5,000,334.75 | 334.75 | 0.62 |
| | | Base | 100.000000 | 5,000,000.00 | 100.006695 | 5,000,334.75 | 334.75 | 0.62 |
| 78014RQ29 | ROYAL BANK OF CANADA SR UNSECURED 04/29 4.25 | | | | 4.250000 | 30 Apr 2029 | | |
| | 10,000,000.000 | Local | 99.756863 | 9,975,686.32 | 99.436799 | 9,943,679.90 | -32,006.42 | 1.23 |
| | | Base | 99.756863 | 9,975,686.32 | 99.436799 | 9,943,679.90 | -32,006.42 | 1.23 |

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|---|---|---|---|---|---|---|---|---|---|
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 4.670000 | 03 Mar 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.480000 | 5,024,000.00 | 24,000.00 | 0.62 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.480000 | 5,024,000.00 | 24,000.00 | 0.62 |
| 8316A0EG1 | SBA POOL 530134 SBA 05/47 FLOATING VAR | | | | | 4.000000 | 25 May 2047 | | |
| | | Local | 2,726,039.020 | 100.000000 | 2,726,039.02 | 98.958881 | 2,697,657.71 | -28,381.31 | 0.33 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 2,726,039.02 | 98.958881 | 2,697,657.71 | -28,381.31 | 0.33 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | | 2.200000 | 15 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.949263 | 4,997,463.14 | 90.715132 | 4,535,756.60 | -461,706.54 | 0.56 |
| | | Base | | 99.949263 | 4,997,463.14 | 90.715132 | 4,535,756.60 | -461,706.54 | 0.56 |
| 845011AF2 | SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8 | | | | | 5.800000 | 01 Dec 2027 | | |
| | | Local | 5,000,000.000 | 99.956016 | 4,997,800.79 | 101.732001 | 5,086,600.05 | 88,799.26 | 0.63 |
| | | Base | | 99.956016 | 4,997,800.79 | 101.732001 | 5,086,600.05 | 88,799.26 | 0.63 |
| 871829BK2 | SYSCO CORPORATION COMPANY GUAR 02/30 2.4 | | | | | 2.400000 | 15 Feb 2030 | | |
| | | Local | 3,000,000.000 | 99.869134 | 2,996,074.02 | 92.117290 | 2,763,518.70 | -232,555.32 | 0.34 |
| | | Base | | 99.869134 | 2,996,074.02 | 92.117290 | 2,763,518.70 | -232,555.32 | 0.34 |
| 89114XGV9 | TORONTO DOMINION BANK SR UNSECURED 01/27 VAR | | | | | 4.280000 | 21 Jan 2027 | | |
| | | Local | 10,000,000.000 | 99.983541 | 9,998,354.13 | 99.814900 | 9,981,490.00 | -16,864.13 | 1.24 |
| | | Base | | 99.983541 | 9,998,354.13 | 99.814900 | 9,981,490.00 | -16,864.13 | 1.24 |
| 89236TPC3 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15 | | | | | 4.150000 | 10 Dec 2030 | | |
| | | Local | 4,000,000.000 | 99.771489 | 3,990,859.54 | 97.734849 | 3,909,393.96 | -81,465.58 | 0.48 |
| | | Base | | 99.771489 | 3,990,859.54 | 97.734849 | 3,909,393.96 | -81,465.58 | 0.48 |
| 91282CJP7 | US TREASURY N/B 12/26 4.375 | | | | | 4.375000 | 15 Dec 2026 | | |
| | | Local | 10,000,000.000 | 100.186577 | 10,018,657.73 | 100.316406 | 10,031,640.60 | 12,982.87 | 1.24 |
| | | Base | | 100.186577 | 10,018,657.73 | 100.316406 | 10,031,640.60 | 12,982.87 | 1.24 |
| 91324PEQ1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3 | | | | | 5.300000 | 15 Feb 2030 | | |
| | | Local | 5,000,000.000 | 99.918367 | 4,995,918.34 | 102.424577 | 5,121,228.85 | 125,310.51 | 0.63 |
| | | Base | | 99.918367 | 4,995,918.34 | 102.424577 | 5,121,228.85 | 125,310.51 | 0.63 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | | 1.500000 | 18 Sep 2030 | | |
| | | Local | 2,000,000.000 | 99.952281 | 1,999,045.61 | 88.206361 | 1,764,127.22 | -234,918.39 | 0.22 |
| | | Base | | 99.952281 | 1,999,045.61 | 88.206361 | 1,764,127.22 | -234,918.39 | 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 |
|---|---|---|---|---|---|---|---|---|
| 92343VHG2 | VERIZON COMMUNICATIONS SR UNSECURED 01/36 5 | | | | 5.000000 | 15 Jan 2036 | | |
| | 3,000,000.000 | Local | 99.176282 | 2,975,288.45 | 98.093764 | 2,942,812.92 | -32,475.53 | 0.36 |
| | | Base | 99.176282 | 2,975,288.45 | 98.093764 | 2,942,812.92 | -32,475.53 | 0.36 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | 2.050000 | 15 Apr 2030 | | |
| | 5,000,000.000 | Local | 101.918895 | 5,095,944.76 | 92.026202 | 4,601,310.10 | -494,634.66 | 0.57 |
| | | Base | 101.918895 | 5,095,944.76 | 92.026202 | 4,601,310.10 | -494,634.66 | 0.57 |
| 92826CAP7 | VISA INC SR UNSECURED 08/27 0.75 | | | | 0.750000 | 15 Aug 2027 | | |
| | 5,000,000.000 | Local | 99.981221 | 4,999,061.06 | 96.312995 | 4,815,649.75 | -183,411.31 | 0.60 |
| | | Base | 99.981221 | 4,999,061.06 | 96.312995 | 4,815,649.75 | -183,411.31 | 0.60 |
| 92868WAB3 | VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A | | | | 4.430000 | 20 Dec 2027 | | |
| | 1,926,609.200 | Local | 99.997747 | 1,926,565.79 | 100.171930 | 1,929,921.62 | 3,355.83 | 0.24 |
| Original Face: | 2,500,000.000 | Base | 99.997747 | 1,926,565.79 | 100.171930 | 1,929,921.62 | 3,355.83 | 0.24 |
| 931142FB4 | WALMART INC SR UNSECURED 04/28 3.9 | | | | 3.900000 | 15 Apr 2028 | | |
| | 2,000,000.000 | Local | 99.926817 | 1,998,536.33 | 99.753995 | 1,995,079.90 | -3,456.43 | 0.25 |
| | | Base | 99.926817 | 1,998,536.33 | 99.753995 | 1,995,079.90 | -3,456.43 | 0.25 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 5,000,000.000 | Local | 99.993619 | 4,999,680.95 | 99.999211 | 4,999,960.55 | 279.60 | 0.62 |
| | | Base | 99.993619 | 4,999,680.95 | 99.999211 | 4,999,960.55 | 279.60 | 0.62 |
| **US DOLLAR Total** | | | | | | | | |
| | 628,136,647.860 | Local | | 626,714,045.55 | | 610,461,957.48 | -16,252,088.07 | 75.65 |
| Original Face: | 504,918,309.000 | Base | | 626,714,045.55 | | 610,461,957.48 | -16,252,088.07 | 75.65 |
| **FIXED INCOME Total** | | | | | | | | |
| | 628,136,647.860 | Base | | 626,714,045.55 | | 610,461,957.48 | -16,252,088.07 | 75.65 |
| Original Face: | 504,918,309.000 | | | | | | | |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 825,019,160.640 | Base | | 823,202,121.67 | | 806,936,242.97 | -16,265,878.70 | 100.00 |
| | Original Face: | 504,918,309.000 | | | | | | | |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | -21,950,000.000 | 1.000000 | -21,950,000.00 | 1.000000 | -21,950,000.00 | 0.00 | 0.66 |
| | | Base | | 1.000000 | -21,950,000.00 | 1.000000 | -21,950,000.00 | 0.00 | 0.66 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -21,950,000.000 | | -21,950,000.00 | | -21,950,000.00 | 0.00 | 0.66 |
| | | Base | | | -21,950,000.00 | | -21,950,000.00 | 0.00 | 0.66 |
| **CASH Total** | | | | | | | | | |
| | | | -21,950,000.000 | Base | -21,950,000.00 | | -21,950,000.00 | 0.00 | 0.66 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 02665KG68 | AMERICAN HONDA FINAN | | | | | 4.010000 | 06 Jul 2026 | | |
| | | | 25,000,000.000 | 99.610139 | 24,902,534.72 | 99.610139 | 24,902,534.75 | 0.03 | 0.75 |
| | | Base | | 99.610139 | 24,902,534.72 | 99.610139 | 24,902,534.75 | 0.03 | 0.75 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 3.600000 | 01 Jun 2026 | | |
| | | | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 7.50 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 7.50 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 3.700000 | 18 Jun 2026 | | |
| | | | 81,000,000.000 | 100.000000 | 81,000,000.00 | 100.000000 | 81,000,000.00 | 0.00 | 2.43 |
| | | Base | | 100.000000 | 81,000,000.00 | 100.000000 | 81,000,000.00 | 0.00 | 2.43 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | | 3.610000 | 01 Jun 2026 | | |
| | | | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 7.50 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 7.50 |
| 26244JFQ7 | DUKE ENERGY CORP | | | | | 3.900000 | 24 Jun 2026 | | |
| | | | 20,000,000.000 | 99.750833 | 19,950,166.67 | 99.750833 | 19,950,166.60 | -0.07 | 0.60 |
| | | Base | | 99.750833 | 19,950,166.67 | 99.750833 | 19,950,166.60 | -0.07 | 0.60 |



& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 57636PF43 | MASTERCARD INC | | | | | 3.690000 | 04 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.969250 | 24,992,312.50 | 99.969250 | 24,992,312.50 | 0.00 | 0.75 |
| | | Base | | 99.969250 | 24,992,312.50 | 99.969250 | 24,992,312.50 | 0.00 | 0.75 |
| 65339NFQ2 | NEXTERA ENERGY CAP HLDGS INC | | | | | 3.990000 | 24 Jun 2026 | | |
| | | Local | 12,000,000.000 | 99.745083 | 11,969,410.00 | 99.745083 | 11,969,409.96 | -0.04 | 0.36 |
| | | Base | | 99.745083 | 11,969,410.00 | 99.745083 | 11,969,409.96 | -0.04 | 0.36 |
| 70109MF90 | PARKER HANNIFIN CORP | | | | | 3.890000 | 09 Jun 2026 | | |
| | | Local | 10,000,000.000 | 99.913556 | 9,991,355.56 | 99.913556 | 9,991,355.60 | 0.04 | 0.30 |
| | | Base | | 99.913556 | 9,991,355.56 | 99.913556 | 9,991,355.60 | 0.04 | 0.30 |
| 71344UF12 | PEPSICO INC | | | | | 3.530000 | 01 Jun 2026 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.75 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.75 |
| 71344UJE0 | PEPSICO INC | | | | | 3.640000 | 14 Sep 2026 | | |
| | | Local | 25,000,000.000 | 98.938333 | 24,734,583.33 | 98.908600 | 24,727,150.00 | -7,433.33 | 0.74 |
| | | Base | | 98.938333 | 24,734,583.33 | 98.908600 | 24,727,150.00 | -7,433.33 | 0.74 |
| 78015DG61 | ROYAL BK CDA | | | | | 3.670000 | 06 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.643194 | 24,910,798.61 | 99.643194 | 24,910,798.50 | -0.11 | 0.75 |
| | | Base | | 99.643194 | 24,910,798.61 | 99.643194 | 24,910,798.50 | -0.11 | 0.75 |
| 8085A3FC4 | SCHWAB CHARLES CORP 06/26 ZCP | | | | | 3.990000 | 12 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.878083 | 24,969,520.83 | 99.878083 | 24,969,520.75 | -0.08 | 0.75 |
| | | Base | | 99.878083 | 24,969,520.83 | 99.878083 | 24,969,520.75 | -0.08 | 0.75 |
| 89119BHJ8 | TORONTO DOMINION BANK | | | | | 3.720000 | 18 Aug 2026 | | |
| | | Local | 25,000,000.000 | 99.194000 | 24,798,500.00 | 99.149230 | 24,787,307.50 | -11,192.50 | 0.74 |
| | | Base | | 99.194000 | 24,798,500.00 | 99.149230 | 24,787,307.50 | -11,192.50 | 0.74 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.660000 | 01 Jun 2026 | | |
| | | Local | 70,000,000.000 | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 2.10 |
| | | Base | | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 2.10 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.660000 | 18 Jun 2026 | | |
| | | Local | 75,000,000.000 | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.25 |
| | | Base | | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.25 |

**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 |
|---|---|---|---|---|---|---|---|---|---|
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 3.630000 | 01 Jun 2026 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.50 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 1.50 |
| 93114FGL2 | WAL MART STORES INC | | | | | 3.650000 | 20 Jul 2026 | | |
| | | Local | 25,000,000.000 | 99.503194 | 24,875,798.61 | 99.503194 | 24,875,798.50 | -0.11 | 0.75 |
| | | Base | | 99.503194 | 24,875,798.61 | 99.503194 | 24,875,798.50 | -0.11 | 0.75 |
| 979QHR003 | SOUTH STREET REPO | | | | | 3.580000 | 01 Jun 2026 | | |
| | | Local | 190,000,000.000 | 100.000000 | 190,000,000.00 | 100.000000 | 190,000,000.00 | 0.00 | 5.70 |
| | | Base | | 100.000000 | 190,000,000.00 | 100.000000 | 190,000,000.00 | 0.00 | 5.70 |
| 979QHR003 | SOUTH STREET REPO | | | | | 3.640000 | 01 Jun 2026 | | |
| | | Local | 596,514,857.080 | 100.000000 | 596,514,857.08 | 100.000000 | 596,514,857.08 | 0.00 | 17.89 |
| | | Base | | 100.000000 | 596,514,857.08 | 100.000000 | 596,514,857.08 | 0.00 | 17.89 |
| 980UKM008 | US BANK REPO | | | | | 3.600000 | 01 Jun 2026 | | |
| | | Local | 300,000,000.000 | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 9.00 |
| | | Base | | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 9.00 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 3.480000 | 01 Jun 2026 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.00 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.00 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 3.600000 | 01 Jun 2026 | | |
| | | Local | 842,066,997.090 | 100.000000 | 842,066,997.09 | 100.000000 | 842,066,997.09 | 0.00 | 25.26 |
| | | Base | | 100.000000 | 842,066,997.09 | 100.000000 | 842,066,997.09 | 0.00 | 25.26 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 3.630000 | 18 Jun 2026 | | |
| | | Local | 75,000,000.000 | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.25 |
| | | Base | | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.25 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 3,121,581,854.170 | | 3,120,676,835.00 | | 3,120,658,208.83 | -18,626.17 | 93.61 |
| | | Base | | | 3,120,676,835.00 | | 3,120,658,208.83 | -18,626.17 | 93.61 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 3,121,581,854.170 | | 3,120,676,835.00 | | 3,120,658,208.83 | -18,626.17 | 93.61 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | | |
| | | | 67,873,568.720 | 1.000000 | 67,873,568.72 | 1.000000 | 67,873,568.72 | 0.00 | 2.04 |
| | | Base | | 1.000000 | 67,873,568.72 | 1.000000 | 67,873,568.72 | 0.00 | 2.04 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | | | | |
| | | | 44,620,777.250 | 1.000000 | 44,620,777.25 | 1.000000 | 44,620,777.25 | 0.00 | 1.34 |
| | | Base | | 1.000000 | 44,620,777.25 | 1.000000 | 44,620,777.25 | 0.00 | 1.34 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | | | | | |
| | | | 78,683,207.810 | 1.000000 | 78,683,207.81 | 1.000000 | 78,683,207.81 | 0.00 | 2.36 |
| | | Base | | 1.000000 | 78,683,207.81 | 1.000000 | 78,683,207.81 | 0.00 | 2.36 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 191,177,553.780 | | 191,177,553.78 | | 191,177,553.78 | 0.00 | 5.73 |
| | | Base | | | 191,177,553.78 | | 191,177,553.78 | 0.00 | 5.73 |
| **EQUITY Total** | | | | | | | | | |
| | | | 191,177,553.780 | Base | 191,177,553.78 | | 191,177,553.78 | 0.00 | 5.73 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 3,290,809,407.950 | Base | 3,289,904,388.78 | | 3,289,885,762.61 | -18,626.17 | 100.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | -27,708.360 | 1.000000 | -27,708.36 | 1.000000 | -27,708.36 | 0.00 | 0.03 |
| | | Base | | 1.000000 | -27,708.36 | 1.000000 | -27,708.36 | 0.00 | 0.03 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -27,708.360 | | -27,708.36 | | -27,708.36 | 0.00 | 0.03 |
| | | Base | | | -27,708.36 | | -27,708.36 | 0.00 | 0.03 |
| **CASH Total** | | | | | | | | | |
| | | | -27,708.360 | Base | -27,708.36 | | -27,708.36 | 0.00 | 0.03 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 979QHR003 | SOUTH STREET REPO | | | | | 3.640000 | 01 Jun 2026 | | |
| | | | 3,550,417.850 | 100.000000 | 3,550,417.85 | 100.000000 | 3,550,417.85 | 0.00 | 3.31 |
| | | Base | | 100.000000 | 3,550,417.85 | 100.000000 | 3,550,417.85 | 0.00 | 3.31 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 3,550,417.850 | | 3,550,417.85 | | 3,550,417.85 | 0.00 | 3.31 |
| | | Base | | | 3,550,417.85 | | 3,550,417.85 | 0.00 | 3.31 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 3,550,417.850 | Base | 3,550,417.85 | | 3,550,417.85 | 0.00 | 3.31 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | | 0.800000 | 15 Aug 2027 | | |
| | | | 5,000,000.000 | 99.941699 | 4,997,084.94 | 96.376090 | 4,818,804.50 | -178,280.44 | 4.49 |
| | | Base | | 99.941699 | 4,997,084.94 | 96.376090 | 4,818,804.50 | -178,280.44 | 4.49 |

**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 |
|---|---|---|---|---|---|---|---|---|
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 5,000,000.000 | Local | 99.598545 | 4,979,927.23 | 96.276555 | 4,813,827.75 | -166,099.48 | 4.49 |
| | | Base | 99.598545 | 4,979,927.23 | 96.276555 | 4,813,827.75 | -166,099.48 | 4.49 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.917324 | 4,995,866.20 | 96.602352 | 4,830,117.60 | -165,748.60 | 4.51 |
| | | Base | 99.917324 | 4,995,866.20 | 96.602352 | 4,830,117.60 | -165,748.60 | 4.51 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | 2.450000 | 15 Jan 2031 | | |
| | 3,500,000.000 | Local | 99.806785 | 3,493,237.47 | 91.039681 | 3,186,388.84 | -306,848.63 | 2.97 |
| | | Base | 99.806785 | 3,493,237.47 | 91.039681 | 3,186,388.84 | -306,848.63 | 2.97 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | |
| | 2,500,000.000 | Local | 99.969482 | 2,499,237.05 | 92.832921 | 2,320,823.03 | -178,414.02 | 2.16 |
| | | Base | 99.969482 | 2,499,237.05 | 92.832921 | 2,320,823.03 | -178,414.02 | 2.16 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | 2.950000 | 01 Feb 2030 | | |
| | 5,000,000.000 | Local | 99.959120 | 4,997,956.00 | 94.272082 | 4,713,604.10 | -284,351.90 | 4.40 |
| | | Base | 99.959120 | 4,997,956.00 | 94.272082 | 4,713,604.10 | -284,351.90 | 4.40 |
| 10638AAA4 | BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A | | | | 5.250000 | 25 Jan 2063 | | |
| | 573,284.520 | Local | 94.496019 | 541,731.05 | 100.169850 | 574,258.24 | 32,527.19 | 0.54 |
| Original Face: | 675,000.000 | Base | 94.496019 | 541,731.05 | 100.169850 | 574,258.24 | 32,527.19 | 0.54 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | |
| | 2,991,415.330 | Local | 95.993763 | 2,871,572.15 | 95.826850 | 2,866,579.08 | -4,993.07 | 2.67 |
| Original Face: | 5,000,000.000 | Base | 95.993763 | 2,871,572.15 | 95.826850 | 2,866,579.08 | -4,993.07 | 2.67 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | |
| | 4,024,775.630 | Local | 94.307448 | 3,795,663.17 | 99.057210 | 3,986,830.45 | 191,167.28 | 3.72 |
| Original Face: | 6,000,000.000 | Base | 94.307448 | 3,795,663.17 | 99.057210 | 3,986,830.45 | 191,167.28 | 3.72 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | 1.800000 | 15 May 2030 | | |
| | 2,500,000.000 | Local | 99.648372 | 2,491,209.30 | 89.687819 | 2,242,195.48 | -249,013.82 | 2.09 |
| | | Base | 99.648372 | 2,491,209.30 | 89.687819 | 2,242,195.48 | -249,013.82 | 2.09 |
| 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 | 99.641481 | 2,491,037.03 | -8,962.97 | 2.32 |
| | | Base | 100.000000 | 2,500,000.00 | 99.641481 | 2,491,037.03 | -8,962.97 | 2.32 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | | 4.107330 | 15 May 2036 | | |
| | | Local | 90,056.640 | 100.025873 | 90,079.94 | 99.198811 | 89,335.12 | -744.82 | 0.08 |
| | Original Face: | Base | 16,000,000.000 | 100.025873 | 90,079.94 | 99.198811 | 89,335.12 | -744.82 | 0.08 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 463,849.000 | 100.921524 | 468,123.48 | 89.092560 | 413,254.95 | -54,868.53 | 0.39 |
| | Original Face: | Base | 5,000,000.000 | 100.921524 | 468,123.48 | 89.092560 | 413,254.95 | -54,868.53 | 0.39 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | | Local | 831,717.400 | 103.175900 | 858,131.91 | 90.818176 | 755,350.57 | -102,781.34 | 0.70 |
| | Original Face: | Base | 10,000,000.000 | 103.175900 | 858,131.91 | 90.818176 | 755,350.57 | -102,781.34 | 0.70 |
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | | 3.490000 | 13 Aug 2031 | | |
| | | Local | 4,000,000.000 | 111.100309 | 4,444,012.35 | 96.582473 | 3,863,298.92 | -580,713.43 | 3.60 |
| | | Base | | 111.100309 | 4,444,012.35 | 96.582473 | 3,863,298.92 | -580,713.43 | 3.60 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | | 0.750000 | 08 Oct 2027 | | |
| | | Local | 2,500,000.000 | 99.972351 | 2,499,308.77 | 95.825433 | 2,395,635.83 | -103,672.94 | 2.23 |
| | | Base | | 99.972351 | 2,499,308.77 | 95.825433 | 2,395,635.83 | -103,672.94 | 2.23 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 279,737.400 | 99.893368 | 279,439.11 | 92.456000 | 258,634.01 | -20,805.10 | 0.24 |
| | Original Face: | Base | 2,000,000.000 | 99.893368 | 279,439.11 | 92.456000 | 258,634.01 | -20,805.10 | 0.24 |
| 3136BWZD1 | FANNIE MAE FNR 2025 62 HA | | | | | 5.000000 | 25 Nov 2051 | | |
| | | Local | 1,734,417.440 | 99.911542 | 1,732,883.21 | 100.143670 | 1,736,909.28 | 4,026.07 | 1.62 |
| | Original Face: | Base | 2,000,000.000 | 99.911542 | 1,732,883.21 | 100.143670 | 1,736,909.28 | 4,026.07 | 1.62 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | | 1.180000 | 26 Aug 2030 | | |
| | | Local | 2,700,000.000 | 99.957546 | 2,698,853.75 | 88.301729 | 2,384,146.68 | -314,707.07 | 2.22 |
| | | Base | | 99.957546 | 2,698,853.75 | 88.301729 | 2,384,146.68 | -314,707.07 | 2.22 |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 117,975.950 | 100.522988 | 118,592.95 | 97.233430 | 114,712.06 | -3,880.89 | 0.11 |
| | Original Face: | Base | 5,000,000.000 | 100.522988 | 118,592.95 | 97.233430 | 114,712.06 | -3,880.89 | 0.11 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 45,385.830 | 100.269181 | 45,508.00 | 99.586500 | 45,198.16 | -309.84 | 0.04 |
| | Original Face: | Base | 3,000,000.000 | 100.269181 | 45,508.00 | 99.586500 | 45,198.16 | -309.84 | 0.04 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | | 3.500000 | 15 Jan 2032 | | |
| | | Local | 2,405,478.480 | 100.606891 | 2,420,077.12 | 97.209930 | 2,338,363.95 | -81,713.17 | 2.18 |
| Original Face: | 5,565,000.000 | Base | | 100.606891 | 2,420,077.12 | 97.209930 | 2,338,363.95 | -81,713.17 | 2.18 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 3,161.780 | 100.023405 | 3,162.52 | 99.387560 | 3,142.42 | -20.10 | 0.00 |
| Original Face: | 2,000,000.000 | Base | | 100.023405 | 3,162.52 | 99.387560 | 3,142.42 | -20.10 | 0.00 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | | 2.000000 | 15 Jan 2042 | | |
| | | Local | 178,353.050 | 100.263399 | 178,822.83 | 95.037020 | 169,501.42 | -9,321.41 | 0.16 |
| Original Face: | 5,000,000.000 | Base | | 100.263399 | 178,822.83 | 95.037020 | 169,501.42 | -9,321.41 | 0.16 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | | 1.500000 | 15 Oct 2041 | | |
| | | Local | 192,506.380 | 100.264776 | 193,016.09 | 94.545370 | 182,005.87 | -11,010.22 | 0.17 |
| Original Face: | 14,878,168.000 | Base | | 100.264776 | 193,016.09 | 94.545370 | 182,005.87 | -11,010.22 | 0.17 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | | 3.000000 | 15 Feb 2043 | | |
| | | Local | 3,367,689.300 | 99.354087 | 3,345,936.96 | 93.811690 | 3,159,286.25 | -186,650.71 | 2.95 |
| Original Face: | 5,000,000.000 | Base | | 99.354087 | 3,345,936.96 | 93.811690 | 3,159,286.25 | -186,650.71 | 2.95 |
| 3137HBQV9 | FREDDIE MAC FHR 5387 BA | | | | | 5.250000 | 25 Oct 2053 | | |
| | | Local | 2,014,109.430 | 99.824826 | 2,010,581.24 | 100.333690 | 2,020,830.31 | 10,249.07 | 1.89 |
| Original Face: | 2,884,919.000 | Base | | 99.824826 | 2,010,581.24 | 100.333690 | 2,020,830.31 | 10,249.07 | 1.89 |
| 3137HCA93 | FREDDIE MAC FHR 5404 AB | | | | | 5.500000 | 25 Jan 2048 | | |
| | | Local | 962,472.260 | 99.898274 | 961,493.18 | 100.519840 | 967,475.58 | 5,982.40 | 0.90 |
| Original Face: | 2,000,000.000 | Base | | 99.898274 | 961,493.18 | 100.519840 | 967,475.58 | 5,982.40 | 0.90 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2042 | | |
| | | Local | 702,423.900 | 102.578379 | 720,535.05 | 93.850373 | 659,227.45 | -61,307.60 | 0.61 |
| Original Face: | 5,000,000.000 | Base | | 102.578379 | 720,535.05 | 93.850373 | 659,227.45 | -61,307.60 | 0.61 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 291,268.550 | 100.255105 | 292,011.59 | 97.417483 | 283,746.49 | -8,265.10 | 0.26 |
| Original Face: | 5,000,000.000 | Base | | 100.255105 | 292,011.59 | 97.417483 | 283,746.49 | -8,265.10 | 0.26 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 114,098.600 | 104.601538 | 119,348.89 | 97.675400 | 111,446.26 | -7,902.63 | 0.10 |
| Original Face: | 10,000,000.000 | Base | | 104.601538 | 119,348.89 | 97.675400 | 111,446.26 | -7,902.63 | 0.10 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.000000 | 25 Jul 2040 | | |
| | | Local | 332,088.060 | 104.853969 | 348,207.51 | 99.673670 | 331,004.36 | -17,203.15 | 0.31 |
| Original Face: | | Base | 6,000,000.000 | 104.853969 | 348,207.51 | 99.673670 | 331,004.36 | -17,203.15 | 0.31 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 33,459.000 | 103.465525 | 34,618.53 | 99.932020 | 33,436.25 | -1,182.28 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 103.465525 | 34,618.53 | 99.932020 | 33,436.25 | -1,182.28 | 0.03 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 1,112,950.850 | 95.472556 | 1,062,562.62 | 83.787360 | 932,512.14 | -130,050.48 | 0.87 |
| Original Face: | | Base | 5,000,000.000 | 95.472556 | 1,062,562.62 | 83.787360 | 932,512.14 | -130,050.48 | 0.87 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 205,732.800 | 100.626823 | 207,022.38 | 88.421300 | 181,911.62 | -25,110.76 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 100.626823 | 207,022.38 | 88.421300 | 181,911.62 | -25,110.76 | 0.17 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | | Local | 1,223,389.560 | 101.189283 | 1,237,939.12 | 97.281579 | 1,190,132.68 | -47,806.44 | 1.11 |
| Original Face: | | Base | 4,000,000.000 | 101.189283 | 1,237,939.12 | 97.281579 | 1,190,132.68 | -47,806.44 | 1.11 |
| 38382YPC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB | | | | | 3.812600 | 20 Jul 2067 | | |
| | | Local | 149,982.420 | 97.744409 | 146,599.43 | 98.475660 | 147,696.18 | 1,096.75 | 0.14 |
| Original Face: | | Base | 3,000,000.000 | 97.744409 | 146,599.43 | 98.475660 | 147,696.18 | 1,096.75 | 0.14 |
| 38383UTL4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA | | | | | 4.000000 | 20 Aug 2042 | | |
| | | Local | 1,478,360.860 | 99.857533 | 1,476,254.68 | 99.680300 | 1,473,634.54 | -2,620.14 | 1.37 |
| Original Face: | | Base | 5,675,162.000 | 99.857533 | 1,476,254.68 | 99.680300 | 1,473,634.54 | -2,620.14 | 1.37 |
| 427866BK3 | HERSHEY COMPANY SR UNSECURED 02/28 4.55 | | | | | 4.550000 | 24 Feb 2028 | | |
| | | Local | 2,500,000.000 | 99.959059 | 2,498,976.47 | 100.627612 | 2,515,690.30 | 16,713.83 | 2.35 |
| | | Base | | 99.959059 | 2,498,976.47 | 100.627612 | 2,515,690.30 | 16,713.83 | 2.35 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | | 2.100000 | 01 Sep 2040 | | |
| | | Local | 2,500,000.000 | 99.526532 | 2,488,163.31 | 69.895884 | 1,747,397.10 | -740,766.21 | 1.63 |
| | | Base | | 99.526532 | 2,488,163.31 | 69.895884 | 1,747,397.10 | -740,766.21 | 1.63 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | | 2.250000 | 06 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.953918 | 4,997,695.92 | 98.381611 | 4,919,080.55 | -78,615.37 | 4.59 |
| | | Base | | 99.953918 | 4,997,695.92 | 98.381611 | 4,919,080.55 | -78,615.37 | 4.59 |

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

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 49327M3F9 | KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85 | | | | 5.850000 | 15 Nov 2027 | | |
| | 2,500,000.000 | Local | 99.946372 | 2,498,659.29 | 101.802111 | 2,545,052.78 | 46,393.49 | 2.37 |
| | | Base | 99.946372 | 2,498,659.29 | 101.802111 | 2,545,052.78 | 46,393.49 | 2.37 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 5,000,000.000 | Local | 99.014276 | 4,950,713.81 | 56.831312 | 2,841,565.60 | -2,109,148.21 | 2.65 |
| | | Base | 99.014276 | 4,950,713.81 | 56.831312 | 2,841,565.60 | -2,109,148.21 | 2.65 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.863295 | 4,993,164.74 | 94.682386 | 4,734,119.30 | -259,045.44 | 4.42 |
| | | Base | 99.863295 | 4,993,164.74 | 94.682386 | 4,734,119.30 | -259,045.44 | 4.42 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.851596 | 3,494,805.86 | 91.121098 | 3,189,238.43 | -305,567.43 | 2.97 |
| | | Base | 99.851596 | 3,494,805.86 | 91.121098 | 3,189,238.43 | -305,567.43 | 2.97 |
| 69371RT97 | PACCAR FINANCIAL CORP SR UNSECURED 08/28 4 | | | | 4.000000 | 08 Aug 2028 | | |
| | 2,000,000.000 | Local | 99.956306 | 1,999,126.12 | 99.698306 | 1,993,966.12 | -5,160.00 | 1.86 |
| | | Base | 99.956306 | 1,999,126.12 | 99.698306 | 1,993,966.12 | -5,160.00 | 1.86 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 1,539,000.000 | Local | 104.107601 | 1,602,215.98 | 94.334403 | 1,451,806.46 | -150,409.52 | 1.35 |
| | | Base | 104.107601 | 1,602,215.98 | 94.334403 | 1,451,806.46 | -150,409.52 | 1.35 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 5,000,000.000 | Local | 99.948364 | 4,997,418.18 | 91.556637 | 4,577,831.85 | -419,586.33 | 4.27 |
| | | Base | 99.948364 | 4,997,418.18 | 91.556637 | 4,577,831.85 | -419,586.33 | 4.27 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 4.670000 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.480000 | 5,024,000.00 | 24,000.00 | 4.69 |
| | | Base | 100.000000 | 5,000,000.00 | 100.480000 | 5,024,000.00 | 24,000.00 | 4.69 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 5,000,000.000 | Local | 99.993619 | 4,999,680.95 | 99.999211 | 4,999,960.55 | 279.60 | 4.66 |
| | | Base | 99.993619 | 4,999,680.95 | 99.999211 | 4,999,960.55 | 279.60 | 4.66 |
| **US DOLLAR Total** | | | | | | | | |
| | 110,659,140.420 | Local | | 110,677,228.40 | | 103,626,004.49 | -7,051,223.91 | 96.66 |
| Original Face: | 145,678,249.000 | Base | | 110,677,228.40 | | 103,626,004.49 | -7,051,223.91 | 96.66 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME Total** | | | | | | | | | |
| | | 110,659,140.420 | Base | | 110,677,228.40 | | 103,626,004.49 | -7,051,223.91 | 96.66 |
| | Original Face: | 145,678,249.000 | | | | | | | |



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

# Holdings

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

*As of:* *May 31, 2026*

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 114,181,849.910 | Base | | 114,199,937.89 | | 107,148,713.98 | -7,051,223.91 | 100.00 |
| | Original Face: | 145,678,249.000 | | | | | | | |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 5,263,932.100 | 1.000000 | 5,263,932.10 | 1.000000 | 5,263,932.10 | 0.00 | 0.39 |
| | | Base | | 1.000000 | 5,263,932.10 | 1.000000 | 5,263,932.10 | 0.00 | 0.39 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 5,263,932.100 | | 5,263,932.10 | | 5,263,932.10 | 0.00 | 0.39 |
| | | Base | | | 5,263,932.10 | | 5,263,932.10 | 0.00 | 0.39 |
| **CASH Total** | | | | | | | | | |
| | | | 5,263,932.100 | Base | 5,263,932.10 | | 5,263,932.10 | 0.00 | 0.39 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 03785EFC3 | APPLE INC | | | | | 3.630000 | 12 Jun 2026 | | |
| | | | 5,000,000.000 | 99.889083 | 4,994,454.17 | 99.889083 | 4,994,454.15 | -0.02 | 0.37 |
| | | Base | | 99.889083 | 4,994,454.17 | 99.889083 | 4,994,454.15 | -0.02 | 0.37 |
| 04821UHL9 | ATLANTIC ASSET SECUR | | | | | 3.800000 | 20 Aug 2026 | | |
| | | | 5,000,000.000 | 99.155556 | 4,957,777.78 | 99.122120 | 4,956,106.00 | -1,671.78 | 0.36 |
| | | Base | | 99.155556 | 4,957,777.78 | 99.122120 | 4,956,106.00 | -1,671.78 | 0.36 |
| 06418NKV3 | BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR | | | | | 3.970000 | 03 Dec 2026 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.049490 | 5,002,474.50 | 2,474.50 | 0.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.049490 | 5,002,474.50 | 2,474.50 | 0.37 |
| 06741EH78 | BARCLAYS BK PLC | | | | | 3.910000 | 07 Aug 2026 | | |
| | | | 5,000,000.000 | 99.272306 | 4,963,615.28 | 99.248730 | 4,962,436.50 | -1,178.78 | 0.36 |
| | | Base | | 99.272306 | 4,963,615.28 | 99.248730 | 4,962,436.50 | -1,178.78 | 0.36 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 3.600000 | 01 Jun 2026 | | |
| | | | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 7.34 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 7.34 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 3.700000 | 18 Jun 2026 | | |
| | 27,000,000.000 | Local | 100.000000 | 27,000,000.00 | 100.000000 | 27,000,000.00 | 0.00 | 1.98 |
| | | Base | 100.000000 | 27,000,000.00 | 100.000000 | 27,000,000.00 | 0.00 | 1.98 |
| 15963UF19 | CHARIOT FNDG LLC | | | | 3.840000 | 01 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.37 |
| 15963UGP5 | CHARIOT FNDG LLC | | | | 3.750000 | 23 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.458333 | 4,972,916.66 | 99.458333 | 4,972,916.66 | 0.00 | 0.36 |
| | | Base | 99.458333 | 4,972,916.66 | 99.458333 | 4,972,916.66 | 0.00 | 0.36 |
| 17277BGM1 | CISCO SYSTEMS INC | | | | 3.600000 | 21 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.500000 | 4,975,000.00 | 99.500000 | 4,975,000.00 | 0.00 | 0.36 |
| | | Base | 99.500000 | 4,975,000.00 | 99.500000 | 4,975,000.00 | 0.00 | 0.36 |
| 17277BK61 | CISCO SYSTEMS INC | | | | 3.770000 | 06 Oct 2026 | | |
| | 2,000,000.000 | Local | 98.670028 | 1,973,400.55 | 98.660280 | 1,973,205.60 | -194.95 | 0.14 |
| | | Base | 98.670028 | 1,973,400.55 | 98.660280 | 1,973,205.60 | -194.95 | 0.14 |
| 38346MGU2 | GOTHAM FDG CORP | | | | 3.920000 | 28 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.379333 | 4,968,966.67 | 99.379333 | 4,968,966.65 | -0.02 | 0.36 |
| | | Base | 99.379333 | 4,968,966.67 | 99.379333 | 4,968,966.65 | -0.02 | 0.36 |
| 38346MGV0 | GOTHAM FDG CORP | | | | 3.800000 | 29 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.387778 | 4,969,388.89 | 99.357640 | 4,967,882.00 | -1,506.89 | 0.36 |
| | | Base | 99.387778 | 4,969,388.89 | 99.357640 | 4,967,882.00 | -1,506.89 | 0.36 |
| 40060XHU7 | GTA FDG LLC DISC | | | | 3.800000 | 28 Aug 2026 | | |
| | 5,000,000.000 | Local | 99.071111 | 4,953,555.56 | 99.029160 | 4,951,458.00 | -2,097.56 | 0.36 |
| | | Base | 99.071111 | 4,953,555.56 | 99.029160 | 4,951,458.00 | -2,097.56 | 0.36 |
| 40588MHJ9 | HALKIN FINANCE LLC USC | | | | 3.810000 | 18 Aug 2026 | | |
| | 5,000,000.000 | Local | 99.174500 | 4,958,725.00 | 99.144100 | 4,957,205.00 | -1,520.00 | 0.36 |
| | | Base | 99.174500 | 4,958,725.00 | 99.144100 | 4,957,205.00 | -1,520.00 | 0.36 |
| 47816GJN0 | JOHNSON + JOHNSON | | | | 3.650000 | 22 Sep 2026 | | |
| | 5,000,000.000 | Local | 98.854305 | 4,942,715.27 | 98.821960 | 4,941,098.00 | -1,617.27 | 0.36 |
| | | Base | 98.854305 | 4,942,715.27 | 98.821960 | 4,941,098.00 | -1,617.27 | 0.36 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 4820P3HJ5 | JUPITER SECT CO LLC | | | | 3.780000 | 18 Aug 2026 | | |
| | 5,000,000.000 | Local | 99.181000 | 4,959,050.00 | 99.144100 | 4,957,205.00 | -1,845.00 | 0.36 |
| | | Base | 99.181000 | 4,959,050.00 | 99.144100 | 4,957,205.00 | -1,845.00 | 0.36 |
| 53127UHB9 | LIBERTY FUNDING LLC | | | | 3.770000 | 11 Aug 2026 | | |
| | 5,000,000.000 | Local | 99.256472 | 4,962,823.61 | 99.220120 | 4,961,006.00 | -1,817.61 | 0.36 |
| | | Base | 99.256472 | 4,962,823.61 | 99.220120 | 4,961,006.00 | -1,817.61 | 0.36 |
| 56274MGU0 | MANHATTAN ASSET FDG. | | | | 3.800000 | 28 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.398333 | 4,969,916.66 | 99.398333 | 4,969,916.66 | 0.00 | 0.36 |
| | | Base | 99.398333 | 4,969,916.66 | 99.398333 | 4,969,916.66 | 0.00 | 0.36 |
| 56274MHE5 | MANHATTAN ASSET FDG. | | | | 3.840000 | 14 Aug 2026 | | |
| | 5,000,000.000 | Local | 99.210667 | 4,960,533.33 | 99.186010 | 4,959,300.50 | -1,232.83 | 0.36 |
| | | Base | 99.210667 | 4,960,533.33 | 99.186010 | 4,959,300.50 | -1,232.83 | 0.36 |
| 57636PG18 | MASTERCARD INC | | | | 3.780000 | 01 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.685000 | 4,984,250.00 | 99.685000 | 4,984,250.00 | 0.00 | 0.37 |
| | | Base | 99.685000 | 4,984,250.00 | 99.685000 | 4,984,250.00 | 0.00 | 0.37 |
| 64105HG14 | NESTLE CAP CORP | | | | 3.640000 | 01 Jul 2026 | | |
| | 25,000,000.000 | Local | 99.696667 | 24,924,166.66 | 99.696667 | 24,924,166.75 | 0.09 | 1.83 |
| | | Base | 99.696667 | 24,924,166.66 | 99.696667 | 24,924,166.75 | 0.09 | 1.83 |
| 67983UG15 | OLD LINE FUNDING LLC 07/26 ZCP | | | | 3.690000 | 01 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.692500 | 4,984,625.00 | 99.692500 | 4,984,625.00 | 0.00 | 0.37 |
| | | Base | 99.692500 | 4,984,625.00 | 99.692500 | 4,984,625.00 | 0.00 | 0.37 |
| 67983UG64 | OLD LINE FUNDING LLC | | | | 3.680000 | 06 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.642222 | 4,982,111.11 | 99.642222 | 4,982,111.11 | 0.00 | 0.37 |
| | | Base | 99.642222 | 4,982,111.11 | 99.642222 | 4,982,111.11 | 0.00 | 0.37 |
| 69039UG15 | OVERWATCH ALPHA FDG LLC 07/26 ZCP | | | | 3.910000 | 01 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.674167 | 4,983,708.33 | 99.674167 | 4,983,708.35 | 0.02 | 0.37 |
| | | Base | 99.674167 | 4,983,708.33 | 99.674167 | 4,983,708.35 | 0.02 | 0.37 |
| 69039UGA5 | OVERWATCH ALPHA FDG LLC | | | | 3.850000 | 10 Jul 2026 | | |
| | 5,000,000.000 | Local | 99.582917 | 4,979,145.83 | 99.582917 | 4,979,145.85 | 0.02 | 0.37 |
| | | Base | 99.582917 | 4,979,145.83 | 99.582917 | 4,979,145.85 | 0.02 | 0.37 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 71344UGX1 | PEPSICO INC | | | | | 3.650000 | 31 Jul 2026 | | |
| | | Local | 5,000,000.000 | 99.391667 | 4,969,583.33 | 99.366500 | 4,968,325.00 | -1,258.33 | 0.36 |
| | | Base | | 99.391667 | 4,969,583.33 | 99.366500 | 4,968,325.00 | -1,258.33 | 0.36 |
| 8085A3FC4 | SCHWAB CHARLES CORP 06/26 ZCP | | | | | 4.000000 | 12 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.877778 | 4,993,888.89 | 99.877778 | 4,993,888.89 | 0.00 | 0.37 |
| | | Base | | 99.877778 | 4,993,888.89 | 99.877778 | 4,993,888.89 | 0.00 | 0.37 |
| 82124MHT0 | SHEFFIELD RECEIVABLE | | | | | 3.790000 | 27 Aug 2026 | | |
| | | Local | 5,000,000.000 | 99.084083 | 4,954,204.16 | 99.047500 | 4,952,375.00 | -1,829.16 | 0.36 |
| | | Base | | 99.084083 | 4,954,204.16 | 99.047500 | 4,952,375.00 | -1,829.16 | 0.36 |
| 88602UFB1 | THUNDER BAY FNDNG LLC | | | | | 3.700000 | 11 Jun 2026 | | |
| | | Local | 5,000,000.000 | 99.897222 | 4,994,861.11 | 99.897222 | 4,994,861.11 | 0.00 | 0.37 |
| | | Base | | 99.897222 | 4,994,861.11 | 99.897222 | 4,994,861.11 | 0.00 | 0.37 |
| 89233HNR1 | TOYOTA MOTOR CREDIT | | | | | 3.840000 | 25 Jan 2027 | | |
| | | Local | 5,000,000.000 | 97.461333 | 4,873,066.67 | 97.359560 | 4,867,978.00 | -5,088.67 | 0.36 |
| | | Base | | 97.461333 | 4,873,066.67 | 97.359560 | 4,867,978.00 | -5,088.67 | 0.36 |
| 912797UX3 | TREASURY BILL 05/27 0.00000 | | | | | 3.616500 | 13 May 2027 | | |
| | | Local | 10,000,000.000 | 96.524142 | 9,652,414.20 | 96.504919 | 9,650,491.90 | -1,922.30 | 0.71 |
| | | Base | | 96.524142 | 9,652,414.20 | 96.504919 | 9,650,491.90 | -1,922.30 | 0.71 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.600000 | 01 Jun 2026 | | |
| | | Local | 600,000,000.000 | 100.000000 | 600,000,000.00 | 100.000000 | 600,000,000.00 | 0.00 | 44.01 |
| | | Base | | 100.000000 | 600,000,000.00 | 100.000000 | 600,000,000.00 | 0.00 | 44.01 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.660000 | 01 Jun 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.73 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.73 |
| 926NKW009 | SANTANDER US CAP MARKETS REPO 04/15 VAR | | | | | 3.660000 | 18 Jun 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.37 |
| 979QHR003 | SOUTH STREET REPO | | | | | 3.640000 | 01 Jun 2026 | | |
| | | Local | 11,233,862.960 | 100.000000 | 11,233,862.96 | 100.000000 | 11,233,862.96 | 0.00 | 0.82 |
| | | Base | | 100.000000 | 11,233,862.96 | 100.000000 | 11,233,862.96 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 920,233,862.960 | | 918,992,727.68 | | 918,970,421.14 | -22,306.54 | 67.41 |
| | | Base | | | 918,992,727.68 | | 918,970,421.14 | -22,306.54 | 67.41 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 920,233,862.960 | | 918,992,727.68 | | 918,970,421.14 | -22,306.54 | 67.41 |
| **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 | 99.985260 | 2,999,557.79 | 100.650729 | 3,019,521.87 | 19,964.08 | 0.22 |
| | | Base | | 99.985260 | 2,999,557.79 | 100.650729 | 3,019,521.87 | 19,964.08 | 0.22 |
| 00724PAH2 | ADOBE INC SR UNSECURED 01/28 4.75 | | | | | 4.750000 | 17 Jan 2028 | | |
| | | Local | 10,000,000.000 | 99.970346 | 9,997,034.57 | 100.851608 | 10,085,160.80 | 88,126.23 | 0.74 |
| | | Base | | 99.970346 | 9,997,034.57 | 100.851608 | 10,085,160.80 | 88,126.23 | 0.74 |
| 009158BN5 | AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3 | | | | | 4.300000 | 11 Jun 2028 | | |
| | | Local | 5,000,000.000 | 99.953791 | 4,997,689.56 | 100.040108 | 5,002,005.40 | 4,315.84 | 0.37 |
| | | Base | | 99.953791 | 4,997,689.56 | 100.040108 | 5,002,005.40 | 4,315.84 | 0.37 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | | Local | 2,000,000.000 | 99.961861 | 1,999,237.22 | 99.462578 | 1,989,251.56 | -9,985.66 | 0.15 |
| | | Base | | 99.961861 | 1,999,237.22 | 99.462578 | 1,989,251.56 | -9,985.66 | 0.15 |
| 023135CS3 | AMAZON.COM INC SR UNSECURED 11/28 3.9 | | | | | 3.900000 | 20 Nov 2028 | | |
| | | Local | 10,000,000.000 | 99.981723 | 9,998,172.31 | 99.270084 | 9,927,008.40 | -71,163.91 | 0.73 |
| | | Base | | 99.981723 | 9,998,172.31 | 99.270084 | 9,927,008.40 | -71,163.91 | 0.73 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR | | | | | 5.389000 | 28 Jul 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.184058 | 5,009,202.90 | 9,202.90 | 0.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.184058 | 5,009,202.90 | 9,202.90 | 0.37 |
| 037833EY2 | APPLE INC SR UNSECURED 05/28 4 | | | | | 4.000000 | 12 May 2028 | | |
| | | Local | 5,000,000.000 | 99.870231 | 4,993,511.56 | 99.905869 | 4,995,293.45 | 1,781.89 | 0.37 |
| | | Base | | 99.870231 | 4,993,511.56 | 99.905869 | 4,995,293.45 | 1,781.89 | 0.37 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 06055JPZ6 | BANK OF AMERICA CORP SR UNSECURED 01/29 4.1 | | | | 4.100000 | 23 Jan 2029 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.808138 | 9,880,813.80 | -119,186.20 | 0.72 |
| | | Base | 100.000000 | 10,000,000.00 | 98.808138 | 9,880,813.80 | -119,186.20 | 0.72 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | 2.650000 | 18 Nov 2026 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 85.056000 | 1,701,120.00 | -298,880.00 | 0.12 |
| | | Base | 100.000000 | 2,000,000.00 | 85.056000 | 1,701,120.00 | -298,880.00 | 0.12 |
| 06368EF72 | BANK OF MONTREAL SR UNSECURED 02/27 1.05 | | | | 1.050000 | 19 Feb 2027 | | |
| | 5,000,000.000 | Local | 96.986180 | 4,849,309.01 | 97.421870 | 4,871,093.50 | 21,784.49 | 0.36 |
| | | Base | 96.986180 | 4,849,309.01 | 97.421870 | 4,871,093.50 | 21,784.49 | 0.36 |
| 09711CAF1 | BOFA FINANCE LLC SR UNSECURED 11/28 4.15 | | | | 4.150000 | 20 Nov 2028 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.424921 | 6,959,744.47 | -40,255.53 | 0.51 |
| | | Base | 100.000000 | 7,000,000.00 | 99.424921 | 6,959,744.47 | -40,255.53 | 0.51 |
| 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 | 100.622642 | 3,018,679.26 | 18,679.26 | 0.22 |
| | | Base | 100.000000 | 3,000,000.00 | 100.622642 | 3,018,679.26 | 18,679.26 | 0.22 |
| 14913UAT7 | CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR | | | | 4.180000 | 15 Nov 2027 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.241943 | 3,007,258.29 | 7,258.29 | 0.22 |
| | | Base | 100.000000 | 3,000,000.00 | 100.241943 | 3,007,258.29 | 7,258.29 | 0.22 |
| 14913UBD1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95 | | | | 3.950000 | 14 Nov 2028 | | |
| | 5,000,000.000 | Local | 99.956244 | 4,997,812.22 | 99.300995 | 4,965,049.75 | -32,762.47 | 0.36 |
| | | Base | 99.956244 | 4,997,812.22 | 99.300995 | 4,965,049.75 | -32,762.47 | 0.36 |
| 166756BH8 | CHEVRON USA INC COMPANY GUAR 08/28 4.05 | | | | 4.050000 | 13 Aug 2028 | | |
| | 10,000,000.000 | Local | 99.994039 | 9,999,403.93 | 99.637904 | 9,963,790.40 | -35,613.53 | 0.73 |
| | | Base | 99.994039 | 9,999,403.93 | 99.637904 | 9,963,790.40 | -35,613.53 | 0.73 |
| 166756BJ4 | CHEVRON USA INC COMPANY GUAR 10/30 4.3 | | | | 4.300000 | 15 Oct 2030 | | |
| | 5,000,000.000 | Local | 101.097169 | 5,054,858.47 | 99.849852 | 4,992,492.60 | -62,365.87 | 0.37 |
| | | Base | 101.097169 | 5,054,858.47 | 99.849852 | 4,992,492.60 | -62,365.87 | 0.37 |
| 233853BC3 | DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95 | | | | 4.950000 | 13 Jan 2028 | | |
| | 3,000,000.000 | Local | 99.924851 | 2,997,745.52 | 100.756449 | 3,022,693.47 | 24,947.95 | 0.22 |
| | | Base | 99.924851 | 2,997,745.52 | 100.756449 | 3,022,693.47 | 24,947.95 | 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 |
|---|---|---|---|---|---|---|---|---|
| 24422EXF1 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5 | | | | 4.500000 | 08 Jan 2027 | | |
| | 3,000,000.000 | Local | 99.976536 | 2,999,296.09 | 100.311113 | 3,009,333.39 | 10,037.30 | 0.22 |
| | | Base | 99.976536 | 2,999,296.09 | 100.311113 | 3,009,333.39 | 10,037.30 | 0.22 |
| 24422EYB9 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR | | | | 4.020000 | 05 Jan 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.029413 | 10,002,941.30 | 2,941.30 | 0.73 |
| | | Base | 100.000000 | 10,000,000.00 | 100.029413 | 10,002,941.30 | 2,941.30 | 0.73 |
| 26442UAT1 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35 | | | | 4.350000 | 06 Mar 2027 | | |
| | 2,000,000.000 | Local | 99.977691 | 1,999,553.82 | 100.246958 | 2,004,939.16 | 5,385.34 | 0.15 |
| | | Base | 99.977691 | 1,999,553.82 | 100.246958 | 2,004,939.16 | 5,385.34 | 0.15 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | 3.000000 | 01 Nov 2026 | | |
| | 5,849.820 | Local | 100.088550 | 5,855.00 | 99.598818 | 5,826.35 | -28.65 | 0.00 |
| Original Face: | 2,096,032.000 | Base | 100.088550 | 5,855.00 | 99.598818 | 5,826.35 | -28.65 | 0.00 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | 3.500000 | 01 Dec 2030 | | |
| | 12,587.000 | Local | 100.440534 | 12,642.45 | 99.539016 | 12,528.98 | -113.47 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.440534 | 12,642.45 | 99.539016 | 12,528.98 | -113.47 | 0.00 |
| 3130B82Q4 | FEDERAL HOME LOAN BANK BONDS 10/30 4.125 | | | | 4.125000 | 21 Oct 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.197854 | 4,959,892.70 | -40,107.30 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 99.197854 | 4,959,892.70 | -40,107.30 | 0.36 |
| 3130B95M8 | FEDERAL HOME LOAN BANK BONDS 01/31 3.83 | | | | 3.830000 | 23 Jan 2031 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.508795 | 4,925,439.75 | -74,560.25 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 98.508795 | 4,925,439.75 | -74,560.25 | 0.36 |
| 3130BAHR1 | FEDERAL HOME LOAN BANK BONDS 04/31 4.25 | | | | 4.250000 | 28 Apr 2031 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.074436 | 2,972,233.08 | -27,766.92 | 0.22 |
| | | Base | 100.000000 | 3,000,000.00 | 99.074436 | 2,972,233.08 | -27,766.92 | 0.22 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | 3.500000 | 01 Mar 2042 | | |
| | 1,215,888.810 | Local | 103.378510 | 1,256,967.73 | 94.091262 | 1,144,045.13 | -112,922.60 | 0.08 |
| Original Face: | 8,645,247.000 | Base | 103.378510 | 1,256,967.73 | 94.091262 | 1,144,045.13 | -112,922.60 | 0.08 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | |
| | 371,014.410 | Local | 103.328369 | 383,363.14 | 94.028599 | 348,859.65 | -34,503.49 | 0.03 |
| Original Face: | 4,322,624.000 | Base | 103.328369 | 383,363.14 | 94.028599 | 348,859.65 | -34,503.49 | 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 |
|---|---|---|---|---|---|---|---|---|
| 3133ETYX9 | FEDERAL FARM CREDIT BANK BONDS 09/29 3.9 | | | | 3.900000 | 24 Sep 2029 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.250711 | 4,962,535.55 | -37,464.45 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 99.250711 | 4,962,535.55 | -37,464.45 | 0.36 |
| 3135G07K3 | FANNIE MAE NOTES 09/26 VAR | | | | 3.760000 | 11 Sep 2026 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.021245 | 2,000,424.90 | 424.90 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 100.021245 | 2,000,424.90 | 424.90 | 0.15 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | |
| | 145,763.900 | Local | 101.077379 | 147,334.33 | 93.740390 | 136,639.65 | -10,694.68 | 0.01 |
| Original Face: | 4,322,624.000 | Base | 101.077379 | 147,334.33 | 93.740390 | 136,639.65 | -10,694.68 | 0.01 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | |
| | 227,045.390 | Local | 100.981905 | 229,274.76 | 89.939380 | 204,203.22 | -25,071.54 | 0.01 |
| Original Face: | 4,322,624.000 | Base | 100.981905 | 229,274.76 | 89.939380 | 204,203.22 | -25,071.54 | 0.01 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | 1.750000 | 25 Jul 2041 | | |
| | 161,771.950 | Local | 100.570105 | 162,694.22 | 96.961570 | 156,856.62 | -5,837.60 | 0.01 |
| Original Face: | 5,111,816.000 | Base | 100.570105 | 162,694.22 | 96.961570 | 156,856.62 | -5,837.60 | 0.01 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | 1.250000 | 25 Feb 2028 | | |
| | 84,901.050 | Local | 99.944312 | 84,853.77 | 97.873380 | 83,095.53 | -1,758.24 | 0.01 |
| Original Face: | 4,322,624.000 | Base | 99.944312 | 84,853.77 | 97.873380 | 83,095.53 | -1,758.24 | 0.01 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | 2.000000 | 25 Mar 2042 | | |
| | 328,858.220 | Local | 101.094456 | 332,457.43 | 95.196670 | 313,062.07 | -19,395.36 | 0.02 |
| Original Face: | 5,326,337.000 | Base | 101.094456 | 332,457.43 | 95.196670 | 313,062.07 | -19,395.36 | 0.02 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | 1.500000 | 25 Feb 2028 | | |
| | 84,901.050 | Local | 100.053910 | 84,946.82 | 98.038800 | 83,235.97 | -1,710.85 | 0.01 |
| Original Face: | 4,322,624.000 | Base | 100.053910 | 84,946.82 | 98.038800 | 83,235.97 | -1,710.85 | 0.01 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | 2.000000 | 25 Dec 2042 | | |
| | 420,810.600 | Local | 100.502402 | 422,924.76 | 89.324290 | 375,886.08 | -47,038.68 | 0.03 |
| Original Face: | 8,645,247.000 | Base | 100.502402 | 422,924.76 | 89.324290 | 375,886.08 | -47,038.68 | 0.03 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | 2.000000 | 25 May 2040 | | |
| | 415,766.450 | Local | 101.113904 | 420,397.69 | 89.764160 | 373,209.26 | -47,188.43 | 0.03 |
| Original Face: | 6,483,935.000 | Base | 101.113904 | 420,397.69 | 89.764160 | 373,209.26 | -47,188.43 | 0.03 |

**Base Currency: USD - US DOLLAR**

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|---|---|---|---|---|---|---|---|---|---|
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 23,404.850 | 99.969835 | 23,397.79 | 99.071230 | 23,187.47 | -210.32 | 0.00 |
| Original Face: | 4,322,624.000 | Base | | 99.969835 | 23,397.79 | 99.071230 | 23,187.47 | -210.32 | 0.00 |
| 3136B15A8 | FANNIE MAE FNR 2018 37 CT | | | | | 3.500000 | 25 May 2048 | | |
| | | Local | 304,574.420 | 99.719944 | 303,721.44 | 91.946540 | 280,045.64 | -23,675.80 | 0.02 |
| Original Face: | 4,507,221.000 | Base | | 99.719944 | 303,721.44 | 91.946540 | 280,045.64 | -23,675.80 | 0.02 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | | Local | 661,579.200 | 98.996637 | 654,941.16 | 93.280010 | 617,121.14 | -37,820.02 | 0.05 |
| Original Face: | 5,000,000.000 | Base | | 98.996637 | 654,941.16 | 93.280010 | 617,121.14 | -37,820.02 | 0.05 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 8,064.910 | 99.984005 | 8,063.62 | 99.611060 | 8,033.54 | -30.08 | 0.00 |
| Original Face: | 2,161,312.000 | Base | | 99.984005 | 8,063.62 | 99.611060 | 8,033.54 | -30.08 | 0.00 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 4,444.590 | 99.967601 | 4,443.15 | 99.720160 | 4,432.15 | -11.00 | 0.00 |
| Original Face: | 2,472,541.000 | Base | | 99.967601 | 4,443.15 | 99.720160 | 4,432.15 | -11.00 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 6,833.590 | 100.023560 | 6,835.20 | 99.387560 | 6,791.74 | -43.46 | 0.00 |
| Original Face: | 4,322,624.000 | Base | | 100.023560 | 6,835.20 | 99.387560 | 6,791.74 | -43.46 | 0.00 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 97,483.630 | 100.013838 | 97,497.12 | 98.119820 | 95,650.76 | -1,846.36 | 0.01 |
| Original Face: | 5,619,411.000 | Base | | 100.013838 | 97,497.12 | 98.119820 | 95,650.76 | -1,846.36 | 0.01 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 538,137.640 | 100.928883 | 543,136.31 | 90.679380 | 487,979.88 | -55,156.43 | 0.04 |
| Original Face: | 4,322,624.000 | Base | | 100.928883 | 543,136.31 | 90.679380 | 487,979.88 | -55,156.43 | 0.04 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 299,951.120 | 100.017450 | 300,003.46 | 94.105240 | 282,269.72 | -17,733.74 | 0.02 |
| Original Face: | 4,322,624.000 | Base | | 100.017450 | 300,003.46 | 94.105240 | 282,269.72 | -17,733.74 | 0.02 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 749,877.720 | 100.540923 | 753,933.98 | 94.686870 | 710,035.74 | -43,898.24 | 0.05 |
| Original Face: | 10,806,559.000 | Base | | 100.540923 | 753,933.98 | 94.686870 | 710,035.74 | -43,898.24 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 541,815.570 | 99.930821 | 541,440.75 | 92.579510 | 501,610.20 | -39,830.55 | 0.04 |
| Original Face: | | Base | 6,483,935.000 | 99.930821 | 541,440.75 | 92.579510 | 501,610.20 | -39,830.55 | 0.04 |
| 3137B2CM0 | FREDDIE MAC FHR 4203 DM | | | | | 3.000000 | 15 Apr 2033 | | |
| | | Local | 184,140.060 | 101.277593 | 186,492.62 | 98.213200 | 180,849.85 | -5,642.77 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 101.277593 | 186,492.62 | 98.213200 | 180,849.85 | -5,642.77 | 0.01 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 838,039.970 | 100.255100 | 840,177.81 | 97.417483 | 816,397.45 | -23,780.36 | 0.06 |
| Original Face: | | Base | 14,386,036.000 | 100.255100 | 840,177.81 | 97.417483 | 816,397.45 | -23,780.36 | 0.06 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 247,281.910 | 100.622844 | 248,822.09 | 98.532449 | 243,652.92 | -5,169.17 | 0.02 |
| Original Face: | | Base | 6,483,935.000 | 100.622844 | 248,822.09 | 98.532449 | 243,652.92 | -5,169.17 | 0.02 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 105,129.970 | 100.633578 | 105,796.05 | 97.664820 | 102,675.00 | -3,121.05 | 0.01 |
| Original Face: | | Base | 33,932,595.000 | 100.633578 | 105,796.05 | 97.664820 | 102,675.00 | -3,121.05 | 0.01 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 216,295.190 | 104.601864 | 226,248.80 | 97.675400 | 211,267.19 | -14,981.61 | 0.02 |
| Original Face: | | Base | 18,956,866.000 | 104.601864 | 226,248.80 | 97.675400 | 211,267.19 | -14,981.61 | 0.02 |
| 31398NAR5 | FANNIE MAE FNR 2010 102 FB | | | | | 4.126580 | 25 Sep 2040 | | |
| | | Local | 2,372,827.500 | 99.245660 | 2,354,928.32 | 99.018300 | 2,349,533.45 | -5,394.87 | 0.17 |
| Original Face: | | Base | 90,000,000.000 | 99.245660 | 2,354,928.32 | 99.018300 | 2,349,533.45 | -5,394.87 | 0.17 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 43,389.200 | 103.465540 | 44,892.87 | 99.932020 | 43,359.70 | -1,533.17 | 0.00 |
| Original Face: | | Base | 6,483,935.000 | 103.465540 | 44,892.87 | 99.932020 | 43,359.70 | -1,533.17 | 0.00 |
| 3140JCA38 | FNMA POOL BM7225 FN 05/53 FLOATING VAR | | | | | 5.372000 | 01 May 2053 | | |
| | | Local | 2,178,995.670 | 100.193314 | 2,183,207.97 | 104.232975 | 2,271,232.01 | 88,024.04 | 0.17 |
| Original Face: | | Base | 3,000,000.000 | 100.193314 | 2,183,207.97 | 104.232975 | 2,271,232.01 | 88,024.04 | 0.17 |
| 377372AN7 | GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875 | | | | | 3.875000 | 15 May 2028 | | |
| | | Local | 7,000,000.000 | 100.049328 | 7,003,452.96 | 99.420195 | 6,959,413.65 | -44,039.31 | 0.51 |
| | | Base | | 100.049328 | 7,003,452.96 | 99.420195 | 6,959,413.65 | -44,039.31 | 0.51 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 591,758.510 | 101.478253 | 600,506.20 | 93.741750 | 554,724.78 | -45,781.42 | 0.04 |
| | Original Face: | Base | 7,989,505.000 | 101.478253 | 600,506.20 | 93.741750 | 554,724.78 | -45,781.42 | 0.04 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 2,225,901.700 | 95.472555 | 2,125,125.23 | 83.787360 | 1,865,024.27 | -260,100.96 | 0.14 |
| | Original Face: | Base | 10,000,000.000 | 95.472555 | 2,125,125.23 | 83.787360 | 1,865,024.27 | -260,100.96 | 0.14 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 324,863.900 | 98.110501 | 318,725.60 | 92.539470 | 300,627.33 | -18,098.27 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 98.110501 | 318,725.60 | 92.539470 | 300,627.33 | -18,098.27 | 0.02 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 411,465.600 | 100.626815 | 414,044.73 | 88.421300 | 363,823.23 | -50,221.50 | 0.03 |
| | Original Face: | Base | 10,000,000.000 | 100.626815 | 414,044.73 | 88.421300 | 363,823.23 | -50,221.50 | 0.03 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 1,742,375.900 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.11 |
| | Original Face: | Base | 5,000,000.000 | 96.992061 | 1,689,966.29 | 86.279000 | 1,503,304.50 | -186,661.79 | 0.11 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | | 6.500000 | 20 Jan 2053 | | |
| | | Local | 534,202.140 | 102.998876 | 550,222.20 | 102.830820 | 549,324.44 | -897.76 | 0.04 |
| | Original Face: | Base | 3,000,000.000 | 102.998876 | 550,222.20 | 102.830820 | 549,324.44 | -897.76 | 0.04 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | | 5.500000 | 20 Nov 2045 | | |
| | | Local | 1,102,669.410 | 99.666169 | 1,098,988.36 | 100.405770 | 1,107,143.71 | 8,155.35 | 0.08 |
| | Original Face: | Base | 3,000,000.000 | 99.666169 | 1,098,988.36 | 100.405770 | 1,107,143.71 | 8,155.35 | 0.08 |
| 427866BK3 | HERSHEY COMPANY SR UNSECURED 02/28 4.55 | | | | | 4.550000 | 24 Feb 2028 | | |
| | | Local | 3,500,000.000 | 99.959059 | 3,498,567.05 | 100.627612 | 3,521,966.42 | 23,399.37 | 0.26 |
| | | Base | | 99.959059 | 3,498,567.05 | 100.627612 | 3,521,966.42 | 23,399.37 | 0.26 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | | 4.875000 | 25 Jun 2027 | | |
| | | Local | 2,000,000.000 | 99.876822 | 1,997,536.43 | 100.875676 | 2,017,513.52 | 19,977.09 | 0.15 |
| | | Base | | 99.876822 | 1,997,536.43 | 100.875676 | 2,017,513.52 | 19,977.09 | 0.15 |
| 437076DH2 | HOME DEPOT INC SR UNSECURED 09/28 3.75 | | | | | 3.750000 | 15 Sep 2028 | | |
| | | Local | 5,000,000.000 | 99.949797 | 4,997,489.84 | 99.120340 | 4,956,017.00 | -41,472.84 | 0.36 |
| | | Base | | 99.949797 | 4,997,489.84 | 99.120340 | 4,956,017.00 | -41,472.84 | 0.36 |

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|---|---|---|---|---|---|---|---|---|
| 449276AB0 | IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6 | | | | 4.600000 | 05 Feb 2027 | | |
| | 15,000,000.000 | Local | 99.962347 | 14,994,352.03 | 100.297555 | 15,044,633.25 | 50,281.22 | 1.10 |
| | | Base | 99.962347 | 14,994,352.03 | 100.297555 | 15,044,633.25 | 50,281.22 | 1.10 |
| 459200LF6 | IBM CORP SR UNSECURED 02/28 4.65 | | | | 4.650000 | 10 Feb 2028 | | |
| | 5,000,000.000 | Local | 99.991869 | 4,999,593.43 | 100.503671 | 5,025,183.55 | 25,590.12 | 0.37 |
| | | Base | 99.991869 | 4,999,593.43 | 100.503671 | 5,025,183.55 | 25,590.12 | 0.37 |
| 459200LG4 | IBM CORP SR UNSECURED 02/30 4.8 | | | | 4.800000 | 10 Feb 2030 | | |
| | 2,000,000.000 | Local | 102.179640 | 2,043,592.79 | 100.847741 | 2,016,954.82 | -26,637.97 | 0.15 |
| | | Base | 102.179640 | 2,043,592.79 | 100.847741 | 2,016,954.82 | -26,637.97 | 0.15 |
| 46514BCL9 | ISRAEL ST 06/26 5.1 | | | | 5.100000 | 01 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.37 |
| 46514X2M0 | ISRAEL ST 04/28 4.74 | | | | 4.740000 | 01 Apr 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.624215 | 4,981,210.75 | -18,789.25 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 99.624215 | 4,981,210.75 | -18,789.25 | 0.37 |
| 46515DRV6 | ISRAEL ST 05/29 0 | | | | 4.680000 | 01 May 2029 | | |
| | 3,500,000.000 | Local | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 0.26 |
| | | Base | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 0.26 |
| 48125LRU8 | JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11 | | | | 5.110000 | 08 Dec 2026 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.397759 | 2,007,955.18 | 7,955.18 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 100.397759 | 2,007,955.18 | 7,955.18 | 0.15 |
| 532457DB1 | ELI LILLY + CO SR UNSECURED 10/28 4 | | | | 4.000000 | 15 Oct 2028 | | |
| | 4,000,000.000 | Local | 99.962603 | 3,998,504.11 | 99.771758 | 3,990,870.32 | -7,633.79 | 0.29 |
| | | Base | 99.962603 | 3,998,504.11 | 99.771758 | 3,990,870.32 | -7,633.79 | 0.29 |
| 57636QBA1 | MASTERCARD INC SR UNSECURED 01/28 4.1 | | | | 4.100000 | 15 Jan 2028 | | |
| | 1,000,000.000 | Local | 99.972527 | 999,725.27 | 100.001549 | 1,000,015.49 | 290.22 | 0.07 |
| | | Base | 99.972527 | 999,725.27 | 100.001549 | 1,000,015.49 | 290.22 | 0.07 |
| 58933YAZ8 | MERCK + CO INC SR UNSECURED 06/30 1.45 | | | | 1.450000 | 24 Jun 2030 | | |
| | 5,000,000.000 | Local | 89.853848 | 4,492,692.38 | 88.941574 | 4,447,078.70 | -45,613.68 | 0.33 |
| | | Base | 89.853848 | 4,492,692.38 | 88.941574 | 4,447,078.70 | -45,613.68 | 0.33 |

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|---|---|---|---|---|---|---|---|---|---|
| 58933YBP9 | MERCK + CO INC COMPANY GUAR 09/27 3.85 | | | | | 3.850000 | 15 Sep 2027 | | |
| | | Local | 7,000,000.000 | 99.938524 | 6,995,696.65 | 99.739064 | 6,981,734.48 | -13,962.17 | 0.51 |
| | | Base | | 99.938524 | 6,995,696.65 | 99.739064 | 6,981,734.48 | -13,962.17 | 0.51 |
| 637432NQ4 | NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9 | | | | | 3.900000 | 01 Nov 2028 | | |
| | | Local | 5,000,000.000 | 99.749162 | 4,987,458.11 | 98.657292 | 4,932,864.60 | -54,593.51 | 0.36 |
| | | Base | | 99.749162 | 4,987,458.11 | 98.657292 | 4,932,864.60 | -54,593.51 | 0.36 |
| 63743HFR8 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1 | | | | | 5.100000 | 06 May 2027 | | |
| | | Local | 4,000,000.000 | 99.979725 | 3,999,188.99 | 100.810538 | 4,032,421.52 | 33,232.53 | 0.30 |
| | | Base | | 99.979725 | 3,999,188.99 | 100.810538 | 4,032,421.52 | 33,232.53 | 0.30 |
| 64105MAA9 | NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65 | | | | | 4.650000 | 12 Mar 2029 | | |
| | | Local | 5,000,000.000 | 99.912384 | 4,995,619.20 | 100.776528 | 5,038,826.40 | 43,207.20 | 0.37 |
| | | Base | | 99.912384 | 4,995,619.20 | 100.776528 | 5,038,826.40 | 43,207.20 | 0.37 |
| 64953BBP2 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR | | | | | 4.270000 | 28 Jun 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.121980 | 5,006,099.00 | 6,099.00 | 0.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.121980 | 5,006,099.00 | 6,099.00 | 0.37 |
| 713448GL6 | PEPSICO INC SR UNSECURED 01/29 4.1 | | | | | 4.100000 | 15 Jan 2029 | | |
| | | Local | 10,000,000.000 | 99.907261 | 9,990,726.05 | 99.747447 | 9,974,744.70 | -15,981.35 | 0.73 |
| | | Base | | 99.907261 | 9,990,726.05 | 99.747447 | 9,974,744.70 | -15,981.35 | 0.73 |
| 771196BP6 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625 | | | | | 3.625000 | 17 Sep 2028 | | |
| | | Local | 5,000,000.000 | 99.677848 | 4,983,892.42 | 98.612892 | 4,930,644.60 | -53,247.82 | 0.36 |
| | | Base | | 99.677848 | 4,983,892.42 | 98.612892 | 4,930,644.60 | -53,247.82 | 0.36 |
| 78014RQU7 | ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR | | | | | 4.410000 | 17 Oct 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.086887 | 5,004,344.35 | 4,344.35 | 0.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.086887 | 5,004,344.35 | 4,344.35 | 0.37 |
| 78014RW63 | ROYAL BANK OF CANADA SR UNSECURED 05/31 5 | | | | | 5.000000 | 29 May 2031 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.060665 | 2,001,213.30 | 1,213.30 | 0.15 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.060665 | 2,001,213.30 | 1,213.30 | 0.15 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 4.426580 | 25 Jan 2029 | | |
| | | Local | 303,928.100 | 100.000003 | 303,928.11 | 98.202020 | 298,463.53 | -5,464.58 | 0.02 |
| Original Face: | | Base | 2,161,312.000 | 100.000003 | 303,928.11 | 98.202020 | 298,463.53 | -5,464.58 | 0.02 |

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|---|---|---|---|---|---|---|---|---|
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 4.670000 | 03 Mar 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.480000 | 2,009,600.00 | 9,600.00 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 100.480000 | 2,009,600.00 | 9,600.00 | 0.15 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | 4.150000 | 25 Jul 2032 | | |
| | 1,342,415.890 | Local | 100.000000 | 1,342,415.89 | 99.264099 | 1,332,537.04 | -9,878.85 | 0.10 |
| Original Face: | 3,000,000.000 | Base | 100.000000 | 1,342,415.89 | 99.264099 | 1,332,537.04 | -9,878.85 | 0.10 |
| 880591EZ1 | TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875 | | | | 3.875000 | 15 Mar 2028 | | |
| | 3,000,000.000 | Local | 99.688274 | 2,990,648.22 | 99.427115 | 2,982,813.45 | -7,834.77 | 0.22 |
| | | Base | 99.688274 | 2,990,648.22 | 99.427115 | 2,982,813.45 | -7,834.77 | 0.22 |
| 89115A2M3 | TORONTO DOMINION BANK SR UNSECURED 01/28 5.156 | | | | 5.156000 | 10 Jan 2028 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 101.199752 | 2,023,995.04 | 23,995.04 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 101.199752 | 2,023,995.04 | 23,995.04 | 0.15 |
| 89115KAK6 | TORONTO DOMINION BANK SR UNSECURED 01/28 3.913 | | | | 3.913000 | 13 Jan 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.220370 | 4,961,018.50 | -38,981.50 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 99.220370 | 4,961,018.50 | -38,981.50 | 0.36 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | 3.050000 | 22 Mar 2027 | | |
| | 2,000,000.000 | Local | 99.998458 | 1,999,969.15 | 99.194889 | 1,983,897.78 | -16,071.37 | 0.15 |
| | | Base | 99.998458 | 1,999,969.15 | 99.194889 | 1,983,897.78 | -16,071.37 | 0.15 |
| 89236TNU5 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4 | | | | 4.000000 | 18 Sep 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.988065 | 4,899,403.25 | -100,596.75 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 97.988065 | 4,899,403.25 | -100,596.75 | 0.36 |
| 89236TNW1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05 | | | | 4.050000 | 22 Oct 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.634513 | 4,881,725.65 | -118,274.35 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 97.634513 | 4,881,725.65 | -118,274.35 | 0.36 |
| 90327QD97 | USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25 | | | | 5.250000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.898366 | 4,994,918.30 | 101.160068 | 5,058,003.40 | 63,085.10 | 0.37 |
| | | Base | 99.898366 | 4,994,918.30 | 101.160068 | 5,058,003.40 | 63,085.10 | 0.37 |
| 90331HPP2 | US BANK NA CINCINNATI SR UNSECURED 10/27 VAR | | | | 4.507000 | 22 Oct 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.069947 | 10,006,994.70 | 6,994.70 | 0.73 |
| | | Base | 100.000000 | 10,000,000.00 | 100.069947 | 10,006,994.70 | 6,994.70 | 0.73 |

& 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 |
|---|---|---|---|---|---|---|---|---|
| 91159XBH7 | US BANCORP SR UNSECURED 03/30 5 | | | | 5.000000 | 12 Mar 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.108000 | 5,005,400.00 | 5,400.00 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 100.108000 | 5,005,400.00 | 5,400.00 | 0.37 |
| 91159XDW2 | US BANCORP SR UNSECURED 09/30 4.5 | | | | 4.500000 | 10 Sep 2030 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.216364 | 4,960,818.20 | -39,181.80 | 0.36 |
| | | Base | 100.000000 | 5,000,000.00 | 99.216364 | 4,960,818.20 | -39,181.80 | 0.36 |
| 912828Z78 | US TREASURY N/B 01/27 1.5 | | | | 1.500000 | 31 Jan 2027 | | |
| | 5,000,000.000 | Local | 98.504350 | 4,925,217.50 | 98.484375 | 4,924,218.75 | -998.75 | 0.36 |
| | | Base | 98.504350 | 4,925,217.50 | 98.484375 | 4,924,218.75 | -998.75 | 0.36 |
| 91282CCH2 | US TREASURY N/B 06/28 1.25 | | | | 1.250000 | 30 Jun 2028 | | |
| | 3,000,000.000 | Local | 95.268316 | 2,858,049.48 | 94.507812 | 2,835,234.36 | -22,815.12 | 0.21 |
| | | Base | 95.268316 | 2,858,049.48 | 94.507812 | 2,835,234.36 | -22,815.12 | 0.21 |
| 91282CDW8 | US TREASURY N/B 01/29 1.75 | | | | 1.750000 | 31 Jan 2029 | | |
| | 3,000,000.000 | Local | 95.159196 | 2,854,775.88 | 94.199219 | 2,825,976.57 | -28,799.31 | 0.21 |
| | | Base | 95.159196 | 2,854,775.88 | 94.199219 | 2,825,976.57 | -28,799.31 | 0.21 |
| 91282CEW7 | US TREASURY N/B 06/27 3.25 | | | | 3.250000 | 30 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.425259 | 4,971,262.97 | 99.300781 | 4,965,039.05 | -6,223.92 | 0.36 |
| | | Base | 99.425259 | 4,971,262.97 | 99.300781 | 4,965,039.05 | -6,223.92 | 0.36 |
| 91282CGH8 | US TREASURY N/B 01/28 3.5 | | | | 3.500000 | 31 Jan 2028 | | |
| | 5,000,000.000 | Local | 99.013478 | 4,950,673.88 | 99.187500 | 4,959,375.00 | 8,701.12 | 0.36 |
| | | Base | 99.013478 | 4,950,673.88 | 99.187500 | 4,959,375.00 | 8,701.12 | 0.36 |
| 91282CJQ5 | US TREASURY N/B 12/30 3.75 | | | | 3.750000 | 31 Dec 2030 | | |
| | 3,000,000.000 | Local | 99.952757 | 2,998,582.70 | 98.355469 | 2,950,664.07 | -47,918.63 | 0.22 |
| | | Base | 99.952757 | 2,998,582.70 | 98.355469 | 2,950,664.07 | -47,918.63 | 0.22 |
| 91282CME8 | US TREASURY N/B 12/26 4.25 | | | | 4.250000 | 31 Dec 2026 | | |
| | 3,000,000.000 | Local | 99.954143 | 2,998,624.28 | 100.248437 | 3,007,453.11 | 8,828.83 | 0.22 |
| | | Base | 99.954143 | 2,998,624.28 | 100.248437 | 3,007,453.11 | 8,828.83 | 0.22 |
| 91282CNL1 | US TREASURY N/B 06/27 3.75 | | | | 3.750000 | 30 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.839840 | 4,991,992.02 | 99.824219 | 4,991,210.95 | -781.07 | 0.37 |
| | | Base | 99.839840 | 4,991,992.02 | 99.824219 | 4,991,210.95 | -781.07 | 0.37 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 91282CPA3 | US TREASURY N/B 09/30 3.625 | | | | 3.625000 | 30 Sep 2030 | | |
| | 2,000,000.000 | Local | 99.710406 | 1,994,208.12 | 98.003906 | 1,960,078.12 | -34,130.00 | 0.14 |
| | | Base | 99.710406 | 1,994,208.12 | 98.003906 | 1,960,078.12 | -34,130.00 | 0.14 |
| 91282CPD7 | US TREASURY N/B 10/30 3.625 | | | | 3.625000 | 31 Oct 2030 | | |
| | 3,000,000.000 | Local | 99.461859 | 2,983,855.77 | 97.949219 | 2,938,476.57 | -45,379.20 | 0.22 |
| | | Base | 99.461859 | 2,983,855.77 | 97.949219 | 2,938,476.57 | -45,379.20 | 0.22 |
| 91282CPE5 | US TREASURY N/B 10/27 3.5 | | | | 3.500000 | 31 Oct 2027 | | |
| | 5,000,000.000 | Local | 99.244710 | 4,962,235.49 | 99.339844 | 4,966,992.20 | 4,756.71 | 0.36 |
| | | Base | 99.244710 | 4,962,235.49 | 99.339844 | 4,966,992.20 | 4,756.71 | 0.36 |
| 91282CPS4 | US TREASURY N/B 12/27 3.375 | | | | 3.375000 | 31 Dec 2027 | | |
| | 5,000,000.000 | Local | 99.244374 | 4,962,218.72 | 99.042969 | 4,952,148.45 | -10,070.27 | 0.36 |
| | | Base | 99.244374 | 4,962,218.72 | 99.042969 | 4,952,148.45 | -10,070.27 | 0.36 |
| 91282CQB0 | US TREASURY N/B 02/28 3.375 | | | | 3.375000 | 29 Feb 2028 | | |
| | 5,000,000.000 | Local | 98.850736 | 4,942,536.81 | 98.949219 | 4,947,460.95 | 4,924.14 | 0.36 |
| | | Base | 98.850736 | 4,942,536.81 | 98.949219 | 4,947,460.95 | 4,924.14 | 0.36 |
| 91282CQH7 | US TREASURY N/B 03/28 3.875 | | | | 3.875000 | 31 Mar 2028 | | |
| | 5,000,000.000 | Local | 99.788476 | 4,989,423.81 | 99.750000 | 4,987,500.00 | -1,923.81 | 0.37 |
| | | Base | 99.788476 | 4,989,423.81 | 99.750000 | 4,987,500.00 | -1,923.81 | 0.37 |
| 91282CQL8 | US TREASURY N/B 04/28 3.75 | | | | 3.750000 | 30 Apr 2028 | | |
| | 5,000,000.000 | Local | 99.846610 | 4,992,330.50 | 99.507812 | 4,975,390.60 | -16,939.90 | 0.36 |
| | | Base | 99.846610 | 4,992,330.50 | 99.507812 | 4,975,390.60 | -16,939.90 | 0.36 |
| 91324PFF4 | UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75 | | | | 4.750000 | 15 Jul 2026 | | |
| | 2,000,000.000 | Local | 99.989283 | 1,999,785.65 | 100.095417 | 2,001,908.34 | 2,122.69 | 0.15 |
| | | Base | 99.989283 | 1,999,785.65 | 100.095417 | 2,001,908.34 | 2,122.69 | 0.15 |
| 92348KCQ4 | VERIZON MASTER TRUST VZMT 2024 3 A1A | | | | 5.340000 | 22 Apr 2030 | | |
| | 4,000,000.000 | Local | 99.993155 | 3,999,726.20 | 101.066580 | 4,042,663.20 | 42,937.00 | 0.30 |
| Original Face: | 4,000,000.000 | Base | 99.993155 | 3,999,726.20 | 101.066580 | 4,042,663.20 | 42,937.00 | 0.30 |
| 92348KCU5 | VERIZON MASTER TRUST VZMT 2024 4 A1A | | | | 5.210000 | 20 Jun 2029 | | |
| | 5,000,000.000 | Local | 99.999713 | 4,999,985.66 | 100.079770 | 5,003,988.50 | 4,002.84 | 0.37 |
| Original Face: | 5,000,000.000 | Base | 99.999713 | 4,999,985.66 | 100.079770 | 5,003,988.50 | 4,002.84 | 0.37 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92348KDM2 | VERIZON MASTER TRUST VZMT 2024 8 A1A | | | | | 4.620000 | 20 Nov 2030 | | |
| | | Local | 2,250,000.000 | 99.988647 | 2,249,744.56 | 100.580470 | 2,263,060.58 | 13,316.02 | 0.17 |
| Original Face: | | Base | 2,250,000.000 | 99.988647 | 2,249,744.56 | 100.580470 | 2,263,060.58 | 13,316.02 | 0.17 |
| 92348KEF6 | VERIZON MASTER TRUST VZMT 2025 5 A1A | | | | | 4.400000 | 20 Jun 2031 | | |
| | | Local | 8,000,000.000 | 99.995344 | 7,999,627.52 | 100.111450 | 8,008,916.00 | 9,288.48 | 0.59 |
| Original Face: | | Base | 8,000,000.000 | 99.995344 | 7,999,627.52 | 100.111450 | 8,008,916.00 | 9,288.48 | 0.59 |
| 92348KEN9 | VERIZON MASTER TRUST VZMT 2025 7 A1A | | | | | 3.960000 | 20 Aug 2031 | | |
| | | Local | 5,000,000.000 | 99.985029 | 4,999,251.45 | 99.182070 | 4,959,103.50 | -40,147.95 | 0.36 |
| Original Face: | | Base | 5,000,000.000 | 99.985029 | 4,999,251.45 | 99.182070 | 4,959,103.50 | -40,147.95 | 0.36 |
| 92826CAY8 | VISA INC SR UNSECURED 02/29 3.8 | | | | | 3.800000 | 12 Feb 2029 | | |
| | | Local | 3,000,000.000 | 99.896001 | 2,996,880.02 | 98.968137 | 2,969,044.11 | -27,835.91 | 0.22 |
| | | Base | | 99.896001 | 2,996,880.02 | 98.968137 | 2,969,044.11 | -27,835.91 | 0.22 |
| 928668BW1 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65 | | | | | 5.650000 | 12 Sep 2028 | | |
| | | Local | 5,000,000.000 | 99.941149 | 4,997,057.47 | 101.772387 | 5,088,619.35 | 91,561.88 | 0.37 |
| | | Base | | 99.941149 | 4,997,057.47 | 101.772387 | 5,088,619.35 | 91,561.88 | 0.37 |
| 931142FL2 | WALMART INC SR UNSECURED 04/27 4.1 | | | | | 4.100000 | 28 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.993977 | 4,999,698.85 | 100.157725 | 5,007,886.25 | 8,187.40 | 0.37 |
| | | Base | | 99.993977 | 4,999,698.85 | 100.157725 | 5,007,886.25 | 8,187.40 | 0.37 |
| 931142FS7 | WALMART INC SR UNSECURED 04/29 4 | | | | | 4.000000 | 30 Apr 2029 | | |
| | | Local | 10,000,000.000 | 99.937764 | 9,993,776.40 | 99.573441 | 9,957,344.10 | -36,432.30 | 0.73 |
| | | Base | | 99.937764 | 9,993,776.40 | 99.573441 | 9,957,344.10 | -36,432.30 | 0.73 |
| 94106LBX6 | WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95 | | | | | 4.950000 | 03 Jul 2027 | | |
| | | Local | 2,000,000.000 | 99.954056 | 1,999,081.11 | 100.809848 | 2,016,196.96 | 17,115.85 | 0.15 |
| | | Base | | 99.954056 | 1,999,081.11 | 100.809848 | 2,016,196.96 | 17,115.85 | 0.15 |
| 94988J6D4 | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45 | | | | | 5.450000 | 07 Aug 2026 | | |
| | | Local | 2,000,000.000 | 99.999472 | 1,999,989.43 | 100.150494 | 2,003,009.88 | 3,020.45 | 0.15 |
| | | Base | | 99.999472 | 1,999,989.43 | 100.150494 | 2,003,009.88 | 3,020.45 | 0.15 |
| 94988J6E2 | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR | | | | | 4.680000 | 07 Aug 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.083000 | 2,001,660.00 | 1,660.00 | 0.15 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.083000 | 2,001,660.00 | 1,660.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| 95000U3R2 | WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR | | | | 4.900000 | 24 Jan 2028 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.335723 | 3,010,071.69 | 10,071.69 | 0.22 |
| | | Base | 100.000000 | 3,000,000.00 | 100.335723 | 3,010,071.69 | 10,071.69 | 0.22 |
| 95001DCH1 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2 | | | | 6.200000 | 20 Oct 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.475874 | 2,009,517.48 | 9,517.48 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 100.475874 | 2,009,517.48 | 9,517.48 | 0.15 |
| 95001DCJ7 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25 | | | | 6.250000 | 21 Oct 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.486251 | 2,009,725.02 | 9,725.02 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 100.486251 | 2,009,725.02 | 9,725.02 | 0.15 |
| 95001DKN9 | WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05 | | | | 5.050000 | 05 Jun 2030 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.022081 | 1,980,441.62 | -19,558.38 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 99.022081 | 1,980,441.62 | -19,558.38 | 0.15 |
| 95001DMV9 | WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2 | | | | 4.200000 | 15 Dec 2030 | | |
| | 5,000,000.000 | Local | 99.541851 | 4,977,092.54 | 96.469127 | 4,823,456.35 | -153,636.19 | 0.35 |
| | | Base | 99.541851 | 4,977,092.54 | 96.469127 | 4,823,456.35 | -153,636.19 | 0.35 |
| **US DOLLAR Total** | | | | | | | | |
| | 442,727,006.510 | Local | | 441,350,105.46 | | 439,085,673.89 | -2,264,431.57 | 32.21 |
| Original Face: | 369,907,393.000 | Base | | 441,350,105.46 | | 439,085,673.89 | -2,264,431.57 | 32.21 |
| **FIXED INCOME Total** | | | | | | | | |
| | 442,727,006.510 | Base | | 441,350,105.46 | | 439,085,673.89 | -2,264,431.57 | 32.21 |
| Original Face: | 369,907,393.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 1,368,224,801.570 | Base | | 1,365,606,765.24 | | 1,363,320,027.13 | -2,286,738.11 | 100.00 |
| | Original Face: | 369,907,393.000 | | | | | | | |



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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 |
| 0347M3FP4 | ANGLESEA FDG PLC + ANG | | | | | 3.800000 | 23 Jun 2026 | | |
| | | | 25,000,000.000 | 99.767778 | 24,941,944.45 | 99.767778 | 24,941,944.50 | 0.05 | 3.06 |
| | | Base | | 99.767778 | 24,941,944.45 | 99.767778 | 24,941,944.50 | 0.05 | 3.06 |
| 0347M3FR0 | ANGLESEA FDG PLC + ANG | | | | | 3.700000 | 25 Jun 2026 | | |
| | | | 10,000,000.000 | 99.753333 | 9,975,333.34 | 99.753333 | 9,975,333.30 | -0.04 | 1.22 |
| | | Base | | 99.753333 | 9,975,333.34 | 99.753333 | 9,975,333.30 | -0.04 | 1.22 |
| 04056BF39 | ARIZONA PUBLIC SERVI | | | | | 3.870000 | 03 Jun 2026 | | |
| | | | 25,000,000.000 | 99.978500 | 24,994,625.00 | 99.978500 | 24,994,625.00 | 0.00 | 3.07 |
| | | Base | | 99.978500 | 24,994,625.00 | 99.978500 | 24,994,625.00 | 0.00 | 3.07 |
| 04056BFA3 | ARIZONA PUBLIC SERVI | | | | | 3.900000 | 10 Jun 2026 | | |
| | | | 20,000,000.000 | 99.902500 | 19,980,500.00 | 99.902500 | 19,980,500.00 | 0.00 | 2.45 |
| | | Base | | 99.902500 | 19,980,500.00 | 99.902500 | 19,980,500.00 | 0.00 | 2.45 |
| 04821UJR4 | ATLANTIC ASSET SECUR | | | | | 3.970000 | 25 Sep 2026 | | |
| | | | 10,000,000.000 | 98.720778 | 9,872,077.78 | 98.734190 | 9,873,419.00 | 1,341.22 | 1.21 |
| | | Base | | 98.720778 | 9,872,077.78 | 98.734190 | 9,873,419.00 | 1,341.22 | 1.21 |
| 05348BF42 | AVALONBAY CMNTYS INC | | | | | 4.000000 | 04 Jun 2026 | | |
| | | | 15,000,000.000 | 99.966667 | 14,995,000.00 | 99.966667 | 14,995,000.05 | 0.05 | 1.84 |
| | | Base | | 99.966667 | 14,995,000.00 | 99.966667 | 14,995,000.05 | 0.05 | 1.84 |
| 06741EGU8 | BARCLAYS BK PLC 07/26 ZCP | | | | | 3.910000 | 28 Jul 2026 | | |
| | | | 15,000,000.000 | 99.380917 | 14,907,137.50 | 99.380917 | 14,907,137.55 | 0.05 | 1.83 |
| | | Base | | 99.380917 | 14,907,137.50 | 99.380917 | 14,907,137.55 | 0.05 | 1.83 |
| 18905MFJ3 | CLOROX COMPANY THE | | | | | 4.100000 | 18 Jun 2026 | | |
| | | | 30,000,000.000 | 99.806389 | 29,941,916.67 | 99.806389 | 29,941,916.70 | 0.03 | 3.68 |
| | | Base | | 99.806389 | 29,941,916.67 | 99.806389 | 29,941,916.70 | 0.03 | 3.68 |
| 18905MFV6 | CLOROX COMPANY THE | | | | | 4.080000 | 29 Jun 2026 | | |
| | | | 20,000,000.000 | 99.682667 | 19,936,533.33 | 99.682667 | 19,936,533.40 | 0.07 | 2.45 |
| | | Base | | 99.682667 | 19,936,533.33 | 99.682667 | 19,936,533.40 | 0.07 | 2.45 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 24422MG21 | JOHN DEERE CAPITAL C | | | | 3.690000 | 02 Jul 2026 | | |
| | 15,000,000.000 | Local | 99.682250 | 14,952,337.50 | 99.682250 | 14,952,337.50 | 0.00 | 1.84 |
| | | Base | 99.682250 | 14,952,337.50 | 99.682250 | 14,952,337.50 | 0.00 | 1.84 |
| 26244JF38 | DUKE ENERGY CORP | | | | 3.930000 | 03 Jun 2026 | | |
| | 10,000,000.000 | Local | 99.978167 | 9,997,816.67 | 99.978167 | 9,997,816.70 | 0.03 | 1.23 |
| | | Base | 99.978167 | 9,997,816.67 | 99.978167 | 9,997,816.70 | 0.03 | 1.23 |
| 26244JFP9 | DUKE ENERGY CORP | | | | 3.900000 | 23 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.761667 | 19,952,333.33 | 99.761667 | 19,952,333.40 | 0.07 | 2.45 |
| | | Base | 99.761667 | 19,952,333.33 | 99.761667 | 19,952,333.40 | 0.07 | 2.45 |
| 38346MGT5 | GOTHAM FDG CORP | | | | 3.900000 | 27 Jul 2026 | | |
| | 25,000,000.000 | Local | 99.393333 | 24,848,333.33 | 99.393333 | 24,848,333.25 | -0.08 | 3.05 |
| | | Base | 99.393333 | 24,848,333.33 | 99.393333 | 24,848,333.25 | -0.08 | 3.05 |
| 38346MJU9 | GOTHAM FDG CORP | | | | 3.950000 | 28 Sep 2026 | | |
| | 10,000,000.000 | Local | 98.694306 | 9,869,430.56 | 98.698220 | 9,869,822.00 | 391.44 | 1.21 |
| | | Base | 98.694306 | 9,869,430.56 | 98.698220 | 9,869,822.00 | 391.44 | 1.21 |
| 40588MFG7 | HALKIN FINANCE LLC USC | | | | 3.800000 | 16 Jun 2026 | | |
| | 20,000,000.000 | Local | 99.841667 | 19,968,333.33 | 99.841667 | 19,968,333.40 | 0.07 | 2.45 |
| | | Base | 99.841667 | 19,968,333.33 | 99.841667 | 19,968,333.40 | 0.07 | 2.45 |
| 40588MGD3 | HALKIN FINANCE LLC USC | | | | 3.850000 | 13 Jul 2026 | | |
| | 20,000,000.000 | Local | 99.550833 | 19,910,166.67 | 99.550833 | 19,910,166.60 | -0.07 | 2.44 |
| | | Base | 99.550833 | 19,910,166.67 | 99.550833 | 19,910,166.60 | -0.07 | 2.44 |
| 41282KG85 | HARLEY DAVIDSON FND CP | | | | 4.440000 | 08 Jul 2026 | | |
| | 30,000,000.000 | Local | 99.543667 | 29,863,100.00 | 99.543667 | 29,863,100.10 | 0.10 | 3.67 |
| | | Base | 99.543667 | 29,863,100.00 | 99.543667 | 29,863,100.10 | 0.10 | 3.67 |
| 41282KGE2 | HARLEY DAVIDSON FND CP | | | | 4.430000 | 14 Jul 2026 | | |
| | 12,500,000.000 | Local | 99.470861 | 12,433,857.64 | 99.470861 | 12,433,857.64 | 0.00 | 1.53 |
| | | Base | 99.470861 | 12,433,857.64 | 99.470861 | 12,433,857.64 | 0.00 | 1.53 |
| 41282KGT9 | HARLEY DAVIDSON FND CP | | | | 4.500000 | 27 Jul 2026 | | |
| | 15,000,000.000 | Local | 99.300000 | 14,895,000.00 | 99.300000 | 14,895,000.00 | 0.00 | 1.83 |
| | | Base | 99.300000 | 14,895,000.00 | 99.300000 | 14,895,000.00 | 0.00 | 1.83 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 5,574,659.980 | 100.000000 | 5,574,659.98 | 100.000000 | 5,574,659.98 | 0.00 | 0.68 |
| | | Base | | 100.000000 | 5,574,659.98 | 100.000000 | 5,574,659.98 | 0.00 | 0.68 |
| 52953HJA9 | LEXINGTON PARKER CAP CO LLC DI | | | | | 4.000000 | 10 Sep 2026 | | |
| | | Local | 5,799,000.000 | 98.877778 | 5,733,922.33 | 98.882190 | 5,734,178.20 | 255.87 | 0.70 |
| | | Base | | 98.877778 | 5,733,922.33 | 98.882190 | 5,734,178.20 | 255.87 | 0.70 |
| 56274MHK1 | MANHATTAN ASSET FDG. | | | | | 3.760000 | 19 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.174889 | 19,834,977.78 | 99.132770 | 19,826,554.00 | -8,423.78 | 2.43 |
| | | Base | | 99.174889 | 19,834,977.78 | 99.132770 | 19,826,554.00 | -8,423.78 | 2.43 |
| 56274MHK1 | MANHATTAN ASSET FDG. | | | | | 3.770000 | 19 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.172694 | 19,834,538.88 | 99.132770 | 19,826,554.00 | -7,984.88 | 2.43 |
| | | Base | | 99.172694 | 19,834,538.88 | 99.132770 | 19,826,554.00 | -7,984.88 | 2.43 |
| 57978DFR5 | MCCORMICK + COMPANY | | | | | 4.000000 | 25 Jun 2026 | | |
| | | Local | 10,000,000.000 | 99.733333 | 9,973,333.33 | 99.733333 | 9,973,333.30 | -0.03 | 1.22 |
| | | Base | | 99.733333 | 9,973,333.33 | 99.733333 | 9,973,333.30 | -0.03 | 1.22 |
| 57978DFS3 | MCCORMICK + COMPANY | | | | | 3.930000 | 26 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.727083 | 24,931,770.83 | 99.727083 | 24,931,770.75 | -0.08 | 3.06 |
| | | Base | | 99.727083 | 24,931,770.83 | 99.727083 | 24,931,770.75 | -0.08 | 3.06 |
| 65339NFS8 | NEXTERA ENERGY CAP HLDGS INC | | | | | 4.020000 | 26 Jun 2026 | | |
| | | Local | 35,000,000.000 | 99.720833 | 34,902,291.67 | 99.720833 | 34,902,291.55 | -0.12 | 4.28 |
| | | Base | | 99.720833 | 34,902,291.67 | 99.720833 | 34,902,291.55 | -0.12 | 4.28 |
| 65478KF14 | NISOURCE INC | | | | | 4.000000 | 01 Jun 2026 | | |
| | | Local | 21,335,000.000 | 100.000000 | 21,335,000.00 | 100.000000 | 21,335,000.00 | 0.00 | 2.62 |
| | | Base | | 100.000000 | 21,335,000.00 | 100.000000 | 21,335,000.00 | 0.00 | 2.62 |
| 69039UFP3 | OVERWATCH ALPHA FDG LLC | | | | | 3.860000 | 23 Jun 2026 | | |
| | | Local | 15,000,000.000 | 99.764111 | 14,964,616.67 | 99.764111 | 14,964,616.65 | -0.02 | 1.84 |
| | | Base | | 99.764111 | 14,964,616.67 | 99.764111 | 14,964,616.65 | -0.02 | 1.84 |
| 69039UFQ1 | OVERWATCH ALPHA FDG LLC 06/26 ZCP | | | | | 3.800000 | 24 Jun 2026 | | |
| | | Local | 20,000,000.000 | 99.757222 | 19,951,444.44 | 99.757222 | 19,951,444.40 | -0.04 | 2.45 |
| | | Base | | 99.757222 | 19,951,444.44 | 99.757222 | 19,951,444.40 | -0.04 | 2.45 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 70109MFN9 | PARKER HANNIFIN CORP | | | | | 3.900000 | 22 Jun 2026 | | |
| | | Local | 22,760,000.000 | 99.772500 | 22,708,221.00 | 99.772500 | 22,708,221.00 | 0.00 | 2.79 |
| | | Base | | 99.772500 | 22,708,221.00 | 99.772500 | 22,708,221.00 | 0.00 | 2.79 |
| 70109MG73 | PARKER HANNIFIN CORP | | | | | 3.870000 | 07 Jul 2026 | | |
| | | Local | 20,000,000.000 | 99.613000 | 19,922,600.00 | 99.613000 | 19,922,600.00 | 0.00 | 2.45 |
| | | Base | | 99.613000 | 19,922,600.00 | 99.613000 | 19,922,600.00 | 0.00 | 2.45 |
| 71855BFH0 | PHILLIPS 66 | | | | | 4.340000 | 17 Jun 2026 | | |
| | | Local | 20,000,000.000 | 99.807111 | 19,961,422.22 | 99.807111 | 19,961,422.20 | -0.02 | 2.45 |
| | | Base | | 99.807111 | 19,961,422.22 | 99.807111 | 19,961,422.20 | -0.02 | 2.45 |
| 71855BFW7 | PHILLIPS 66 | | | | | 4.390000 | 30 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.646361 | 24,911,590.28 | 99.646361 | 24,911,590.25 | -0.03 | 3.06 |
| | | Base | | 99.646361 | 24,911,590.28 | 99.646361 | 24,911,590.25 | -0.03 | 3.06 |
| 78109GFR6 | RTX CORP DISC COML PAPER | | | | | 4.010000 | 25 Jun 2026 | | |
| | | Local | 25,000,000.000 | 99.732667 | 24,933,166.67 | 99.732667 | 24,933,166.75 | 0.08 | 3.06 |
| | | Base | | 99.732667 | 24,933,166.67 | 99.732667 | 24,933,166.75 | 0.08 | 3.06 |
| 82124MH60 | SHEFFIELD RECEIVABLE | | | | | 3.800000 | 06 Aug 2026 | | |
| | | Local | 20,000,000.000 | 99.303333 | 19,860,666.67 | 99.272430 | 19,854,486.00 | -6,180.67 | 2.44 |
| | | Base | | 99.303333 | 19,860,666.67 | 99.272430 | 19,854,486.00 | -6,180.67 | 2.44 |
| 82124MHK9 | SHEFFIELD RECEIVABLE | | | | | 3.790000 | 19 Aug 2026 | | |
| | | Local | 30,000,000.000 | 99.168306 | 29,750,491.67 | 99.133380 | 29,740,014.00 | -10,477.67 | 3.65 |
| | | Base | | 99.168306 | 29,750,491.67 | 99.133380 | 29,740,014.00 | -10,477.67 | 3.65 |
| 84262MFC7 | SOUTHERN COMPANY | | | | | 3.950000 | 12 Jun 2026 | | |
| | | Local | 30,000,000.000 | 99.879306 | 29,963,791.67 | 99.879306 | 29,963,791.80 | 0.13 | 3.68 |
| | | Base | | 99.879306 | 29,963,791.67 | 99.879306 | 29,963,791.80 | 0.13 | 3.68 |
| 91842KFQ4 | VW CR INC | | | | | 4.140000 | 24 Jun 2026 | | |
| | | Local | 30,000,000.000 | 99.735500 | 29,920,650.00 | 99.735500 | 29,920,650.00 | 0.00 | 3.67 |
| | | Base | | 99.735500 | 29,920,650.00 | 99.735500 | 29,920,650.00 | 0.00 | 3.67 |
| 91842KHH2 | VW CR INC | | | | | 3.850000 | 17 Aug 2026 | | |
| | | Local | 10,000,000.000 | 99.176528 | 9,917,652.78 | 99.080740 | 9,908,074.00 | -9,578.78 | 1.22 |
| | | Base | | 99.176528 | 9,917,652.78 | 99.080740 | 9,908,074.00 | -9,578.78 | 1.22 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 92646LGN4 | VICTORY RECEIVABLES | | | | | 3.820000 | 22 Jul 2026 | | |
| | | Local | 15,000,000.000 | 99.458833 | 14,918,825.00 | 99.458833 | 14,918,824.95 | -0.05 | 1.83 |
| | | Base | | 99.458833 | 14,918,825.00 | 99.458833 | 14,918,824.95 | -0.05 | 1.83 |
| 92646LJN1 | VICTORY RECEIVABLES | | | | | 3.970000 | 22 Sep 2026 | | |
| | | Local | 25,000,000.000 | 98.753861 | 24,688,465.28 | 98.765890 | 24,691,472.50 | 3,007.22 | 3.03 |
| | | Base | | 98.753861 | 24,688,465.28 | 98.765890 | 24,691,472.50 | 3,007.22 | 3.03 |
| 94107NF25 | WASTE MANAGEMENT INC | | | | | 3.830000 | 02 Jun 2026 | | |
| | | Local | 20,000,000.000 | 99.989361 | 19,997,872.22 | 99.989361 | 19,997,872.20 | -0.02 | 2.45 |
| | | Base | | 99.989361 | 19,997,872.22 | 99.989361 | 19,997,872.20 | -0.02 | 2.45 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 817,968,659.980 | | 814,727,748.47 | | 814,690,098.57 | -37,649.90 | 100.00 |
| | | Base | | | 814,727,748.47 | | 814,690,098.57 | -37,649.90 | 100.00 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 817,968,659.980 | | 814,727,748.47 | | 814,690,098.57 | -37,649.90 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | |
| | | 817,968,659.980 | Base | 814,727,748.47 | | 814,690,098.57 | -37,649.90 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 112,304.090 | 100.000000 | 112,304.09 | 100.000000 | 112,304.09 | 0.00 | 0.27 |
| | | Base | | 100.000000 | 112,304.09 | 100.000000 | 112,304.09 | 0.00 | 0.27 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 112,304.090 | | 112,304.09 | | 112,304.09 | 0.00 | 0.27 |
| | | Base | | | 112,304.09 | | 112,304.09 | 0.00 | 0.27 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 112,304.090 | | 112,304.09 | | 112,304.09 | 0.00 | 0.27 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 78462F103 | STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US | | | | | | | | |
| | | Local | 51,892.000 | 411.785776 | 21,368,387.47 | 756.480000 | 39,255,260.16 | 17,886,872.69 | 95.72 |
| | | Base | | 411.785776 | 21,368,387.47 | 756.480000 | 39,255,260.16 | 17,886,872.69 | 95.72 |
| 922908363 | VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF | | | | | | | | |
| | | Local | 2,360.000 | 469.273623 | 1,107,485.75 | 695.490000 | 1,641,356.40 | 533,870.65 | 4.00 |
| | | Base | | 469.273623 | 1,107,485.75 | 695.490000 | 1,641,356.40 | 533,870.65 | 4.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 54,252.000 | | 22,475,873.22 | | 40,896,616.56 | 18,420,743.34 | 99.73 |
| | | Base | | | 22,475,873.22 | | 40,896,616.56 | 18,420,743.34 | 99.73 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 54,252.000 | | 22,475,873.22 | | 40,896,616.56 | 18,420,743.34 | 99.73 |



& 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** | | | | | | | | | |
| | | 166,556.090 | Base | | 22,588,177.31 | | 41,008,920.65 | 18,420,743.34 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 11,885.780 | 100.000000 | 11,885.78 | 100.000000 | 11,885.78 | 0.00 | 0.07 |
| | | Base | | 100.000000 | 11,885.78 | 100.000000 | 11,885.78 | 0.00 | 0.07 |
| **US DOLLAR Total** | | Local | 11,885.780 | | 11,885.78 | | 11,885.78 | 0.00 | 0.07 |
| | | Base | | | 11,885.78 | | 11,885.78 | 0.00 | 0.07 |
| **CASH EQUIVALENT Total** | | Base | 11,885.780 | | 11,885.78 | | 11,885.78 | 0.00 | 0.07 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 78467Y107 | STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP | | | | | | | | |
| | | Local | 23,613.000 | 455.779177 | 10,762,313.71 | 680.610000 | 16,071,243.93 | 5,308,930.22 | 93.88 |
| | | Base | | 455.779177 | 10,762,313.71 | 680.610000 | 16,071,243.93 | 5,308,930.22 | 93.88 |
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | | | | | | | | |
| | | Local | 8,205.000 | 95.159048 | 780,779.99 | 126.220000 | 1,035,635.10 | 254,855.11 | 6.05 |
| | | Base | | 95.159048 | 780,779.99 | 126.220000 | 1,035,635.10 | 254,855.11 | 6.05 |
| **US DOLLAR Total** | | Local | 31,818.000 | | 11,543,093.70 | | 17,106,879.03 | 5,563,785.33 | 99.93 |
| | | Base | | | 11,543,093.70 | | 17,106,879.03 | 5,563,785.33 | 99.93 |
| **EQUITY Total** | | Base | 31,818.000 | | 11,543,093.70 | | 17,106,879.03 | 5,563,785.33 | 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** | | | | | | | | | |
| | | 43,703.780 | Base | | 11,554,979.48 | | 17,118,764.81 | 5,563,785.33 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | | 22,193.450 | 100.000000 | 22,193.45 | 100.000000 | 22,193.45 | 0.00 | 0.19 |
| | | Base | | 100.000000 | 22,193.45 | 100.000000 | 22,193.45 | 0.00 | 0.19 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 22,193.450 | | 22,193.45 | | 22,193.45 | 0.00 | 0.19 |
| | | Base | | | 22,193.45 | | 22,193.45 | 0.00 | 0.19 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 22,193.450 | | 22,193.45 | | 22,193.45 | 0.00 | 0.19 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | | |
| | | | 90,041.000 | 91.628541 | 8,250,325.49 | 128.180000 | 11,541,455.38 | 3,291,129.89 | 99.81 |
| | | Base | | 91.628541 | 8,250,325.49 | 128.180000 | 11,541,455.38 | 3,291,129.89 | 99.81 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 90,041.000 | | 8,250,325.49 | | 11,541,455.38 | 3,291,129.89 | 99.81 |
| | | Base | | | 8,250,325.49 | | 11,541,455.38 | 3,291,129.89 | 99.81 |
| **EQUITY Total** | | | | | | | | | |
| | | | 90,041.000 | | 8,250,325.49 | | 11,541,455.38 | 3,291,129.89 | 99.81 |



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

# Holdings

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

*As of:* *May 31, 2026*

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 112,234.450 | Base | | 8,272,518.94 | | 11,563,648.83 | 3,291,129.89 | 100.00 |

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



Books Closed

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 3.528601 | 31 Dec 2030 | | |
| | | Local | 1,040,669.770 | 100.000000 | 1,040,669.77 | 100.000000 | 1,040,669.77 | 0.00 | 2.48 |
| | | Base | | 100.000000 | 1,040,669.77 | 100.000000 | 1,040,669.77 | 0.00 | 2.48 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,040,669.770 | | 1,040,669.77 | | 1,040,669.77 | 0.00 | 2.48 |
| | | Base | | | 1,040,669.77 | | 1,040,669.77 | 0.00 | 2.48 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,040,669.770 | | 1,040,669.77 | | 1,040,669.77 | 0.00 | 2.48 |
| **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 | 99.060000 | 11,952,975.84 | -1,875,418.22 | 28.44 |
| | | Base | | 114.602483 | 13,828,394.06 | 99.060000 | 11,952,975.84 | -1,875,418.22 | 28.44 |
| 78464A649 | STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF | | | | | | | | |
| | | Local | 404,715.000 | 25.727663 | 10,412,371.13 | 25.540000 | 10,336,421.10 | -75,950.03 | 24.60 |
| | | Base | | 25.727663 | 10,412,371.13 | 25.540000 | 10,336,421.10 | -75,950.03 | 24.60 |
| 921937835 | VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET | | | | | | | | |
| | | Local | 254,505.000 | 73.898622 | 18,807,568.86 | 73.460000 | 18,695,937.30 | -111,631.56 | 44.49 |
| | | Base | | 73.898622 | 18,807,568.86 | 73.460000 | 18,695,937.30 | -111,631.56 | 44.49 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 779,884.000 | | 43,048,334.05 | | 40,985,334.24 | -2,062,999.81 | 97.52 |
| | | Base | | | 43,048,334.05 | | 40,985,334.24 | -2,062,999.81 | 97.52 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 779,884.000 | | 43,048,334.05 | | 40,985,334.24 | -2,062,999.81 | 97.52 |

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

**Base Currency: USD - US DOLLAR**

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



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 1,820,553.770 | Base | | 44,089,003.82 | | 42,026,004.01 | -2,062,999.81 | 100.00 |



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

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | | |
| | 15,912,575.580 | Local | 15,912,575.58 | 15,912,575.58 | 0.95 | 0.00 | | | 0.00 |
| | | Base | 15,912,575.58 | 15,912,575.58 | 0.95 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 24,536,225.000 | Local | 1,122,489,535.62 | 1,660,738,569.98 | 99.05 | 538,249,034.36 | | | 538,249,034.36 |
| | | Base | 1,122,489,535.62 | 1,660,738,569.98 | 99.05 | 538,249,034.36 | | 0.00 | 538,249,034.36 |
| **US DOLLAR Total** | | | | | | | | | |
| | 40,448,800.580 | Local | 1,138,402,111.20 | 1,676,651,145.56 | 100.00 | 538,249,034.36 | | | 538,249,034.36 |
| | | Base | 1,138,402,111.20 | 1,676,651,145.56 | 100.00 | 538,249,034.36 | | 0.00 | 538,249,034.36 |
| **FUND Total** | | | | | | | | | |
| | 40,448,800.580 | Base | 1,138,402,111.20 | 1,676,651,145.56 | 100.00 | 538,249,034.36 | | 0.00 | 538,249,034.36 |

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | | |
| | 22,047,096.660 | Local | 22,047,096.66 | 22,047,096.66 | 1.95 | 0.00 | | | 0.00 |
| | | Base | 22,047,096.66 | 22,047,096.66 | 1.95 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 30,655,311.000 | Local | 828,815,678.91 | 1,107,864,950.36 | 98.05 | 279,049,271.45 | | | 279,049,271.45 |
| | | Base | 828,815,678.91 | 1,107,864,950.36 | 98.05 | 279,049,271.45 | | 0.00 | 279,049,271.45 |
| **US DOLLAR Total** | | | | | | | | | |
| | 52,702,407.660 | Local | 850,862,775.57 | 1,129,912,047.02 | 100.00 | 279,049,271.45 | | | 279,049,271.45 |
| | | Base | 850,862,775.57 | 1,129,912,047.02 | 100.00 | 279,049,271.45 | | 0.00 | 279,049,271.45 |
| **FUND Total** | | | | | | | | | |
| | 52,702,407.660 | Base | 850,862,775.57 | 1,129,912,047.02 | 100.00 | 279,049,271.45 | | 0.00 | 279,049,271.45 |

**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** | | | | | | | | |
| | 5,000,000.000 | Local | 5,000,000.00 | 5,000,000.00 | 0.14 | 0.00 | | 0.00 |
| | | Base | 5,000,000.00 | 5,000,000.00 | 0.14 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 554,363,138.180 | Local | 552,132,372.24 | 552,102,479.79 | 15.64 | -29,892.45 | | -29,892.45 |
| | | Base | 552,132,372.24 | 552,102,479.79 | 15.64 | -29,892.45 | 0.00 | -29,892.45 |
| **EQUITY** | | | | | | | | |
| | 1,082,687.000 | Local | 59,367,285.00 | 52,226,537.22 | 1.48 | -7,140,747.78 | | -7,140,747.78 |
| | | Base | 59,367,285.00 | 52,226,537.22 | 1.48 | -7,140,747.78 | 0.00 | -7,140,747.78 |
| **FIXED INCOME** | | | | | | | | |
| | 2,983,238,914.970 | Local | 2,977,841,420.91 | 2,919,996,022.54 | 82.74 | -57,845,398.37 | | -57,845,398.37 |
| Original Face: | 3,111,373,229.000 | Base | 2,977,841,420.91 | 2,919,996,022.54 | 82.74 | -57,845,398.37 | 0.00 | -57,845,398.37 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,543,684,740.150 | Local | 3,594,341,078.15 | 3,529,325,039.55 | 100.00 | -65,016,038.60 | | -65,016,038.60 |
| Original Face: | 3,111,373,229.000 | Base | 3,594,341,078.15 | 3,529,325,039.55 | 100.00 | -65,016,038.60 | 0.00 | -65,016,038.60 |
| **FUND Total** | | | | | | | | |
| | 3,543,684,740.150 | Base | 3,594,341,078.15 | 3,529,325,039.55 | 100.00 | -65,016,038.60 | 0.00 | -65,016,038.60 |
| Original Face: | 3,111,373,229.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | | |
| | | 49,999.990 | Local | 49,999.99 | 49,999.99 | 0.01 | 0.00 | | 0.00 |
| | | | Base | 49,999.99 | 49,999.99 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| | | 383,269,124.690 | Local | 382,180,646.90 | 382,150,775.30 | 49.38 | -29,871.60 | | -29,871.60 |
| | | | Base | 382,180,646.90 | 382,150,775.30 | 49.38 | -29,871.60 | 0.00 | -29,871.60 |
| **FIXED INCOME** | | | | | | | | | |
| | | 394,122,972.610 | Local | 393,565,131.13 | 391,694,865.56 | 50.61 | -1,870,265.57 | | -1,870,265.57 |
| | Original Face: | 158,566,732.000 | Base | 393,565,131.13 | 391,694,865.56 | 50.61 | -1,870,265.57 | 0.00 | -1,870,265.57 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 777,442,097.290 | Local | 775,795,778.02 | 773,895,640.85 | 100.00 | -1,900,137.17 | | -1,900,137.17 |
| | Original Face: | 158,566,732.000 | Base | 775,795,778.02 | 773,895,640.85 | 100.00 | -1,900,137.17 | 0.00 | -1,900,137.17 |
| **FUND Total** | | | | | | | | | |
| | | 777,442,097.290 | Base | 775,795,778.02 | 773,895,640.85 | 100.00 | -1,900,137.17 | 0.00 | -1,900,137.17 |
| | Original Face: | 158,566,732.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 50,000.030 | Local | 50,000.03 | 50,000.03 | 0.02 | 0.00 | | 0.00 |
| | | Base | 50,000.03 | 50,000.03 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 171,416,072.380 | Local | 171,131,705.83 | 171,131,117.58 | 74.74 | -588.25 | | -588.25 |
| | | Base | 171,131,705.83 | 171,131,117.58 | 74.74 | -588.25 | 0.00 | -588.25 |
| **FIXED INCOME** | | | | | | | | |
| | 59,489,806.110 | Local | 59,196,148.13 | 57,788,037.32 | 25.24 | -1,408,110.81 | | -1,408,110.81 |
| Original Face: | 108,263,606.000 | Base | 59,196,148.13 | 57,788,037.32 | 25.24 | -1,408,110.81 | 0.00 | -1,408,110.81 |
| **US DOLLAR Total** | | | | | | | | |
| | 230,955,878.520 | Local | 230,377,853.99 | 228,969,154.93 | 100.00 | -1,408,699.06 | | -1,408,699.06 |
| Original Face: | 108,263,606.000 | Base | 230,377,853.99 | 228,969,154.93 | 100.00 | -1,408,699.06 | 0.00 | -1,408,699.06 |
| **FUND Total** | | | | | | | | |
| | 230,955,878.520 | Base | 230,377,853.99 | 228,969,154.93 | 100.00 | -1,408,699.06 | 0.00 | -1,408,699.06 |
| Original Face: | 108,263,606.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | | |
| | 26,598.560 | Local | 26,598.56 | 26,598.56 | 0.00 | 0.00 | | | 0.00 |
| | | Base | 26,598.56 | 26,598.56 | 0.00 | 0.00 | | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| | 10,372,056.410 | Local | 10,372,056.41 | 10,372,056.41 | 0.26 | 0.00 | | | 0.00 |
| | | Base | 10,372,056.41 | 10,372,056.41 | 0.26 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 22,240,782.000 | Local | 1,197,599,047.78 | 3,969,034,894.59 | 99.74 | 2,771,435,846.81 | | | 2,771,435,846.81 |
| | | Base | 1,197,599,047.78 | 3,969,034,894.59 | 99.74 | 2,771,435,846.81 | | 0.00 | 2,771,435,846.81 |
| **US DOLLAR Total** | | | | | | | | | |
| | 32,639,436.970 | Local | 1,207,997,702.75 | 3,979,433,549.56 | 100.00 | 2,771,435,846.81 | | | 2,771,435,846.81 |
| | | Base | 1,207,997,702.75 | 3,979,433,549.56 | 100.00 | 2,771,435,846.81 | | 0.00 | 2,771,435,846.81 |
| **FUND Total** | | | | | | | | | |
| | 32,639,436.970 | Base | 1,207,997,702.75 | 3,979,433,549.56 | 100.00 | 2,771,435,846.81 | | 0.00 | 2,771,435,846.81 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 50,000.000 | Local | 50,000.00 | 50,000.00 | 0.00 | 0.00 | | 0.00 |
| | | Base | 50,000.00 | 50,000.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 2,047,398,316.160 | Local | 2,042,309,869.33 | 2,042,166,229.46 | 64.79 | -143,639.87 | | -143,639.87 |
| | | Base | 2,042,309,869.33 | 2,042,166,229.46 | 64.79 | -143,639.87 | 0.00 | -143,639.87 |
| **EQUITY** | | | | | | | | |
| | 63,438,062.440 | Local | 63,438,062.44 | 63,438,062.44 | 2.01 | 0.00 | | 0.00 |
| | | Base | 63,438,062.44 | 63,438,062.44 | 2.01 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 1,052,707,326.320 | Local | 1,049,056,210.14 | 1,046,200,014.92 | 33.19 | -2,856,195.22 | | -2,856,195.22 |
| Original Face: | 541,804,267.000 | Base | 1,049,056,210.14 | 1,046,200,014.92 | 33.19 | -2,856,195.22 | 0.00 | -2,856,195.22 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,163,593,704.920 | Local | 3,154,854,141.91 | 3,151,854,306.82 | 100.00 | -2,999,835.09 | | -2,999,835.09 |
| Original Face: | 541,804,267.000 | Base | 3,154,854,141.91 | 3,151,854,306.82 | 100.00 | -2,999,835.09 | 0.00 | -2,999,835.09 |
| **FUND Total** | | | | | | | | |
| | 3,163,593,704.920 | Base | 3,154,854,141.91 | 3,151,854,306.82 | 100.00 | -2,999,835.09 | 0.00 | -2,999,835.09 |
| Original Face: | 541,804,267.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 15,050,000.000 | Local | 15,050,000.00 | 15,050,000.00 | 0.32 | 0.00 | | 0.00 |
| | | Base | 15,050,000.00 | 15,050,000.00 | 0.32 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 2,225,795,434.020 | Local | 2,220,976,704.09 | 2,220,886,667.87 | 47.05 | -90,036.22 | | -90,036.22 |
| | | Base | 2,220,976,704.09 | 2,220,886,667.87 | 47.05 | -90,036.22 | 0.00 | -90,036.22 |
| **EQUITY** | | | | | | | | |
| | 134,480,276.870 | Local | 134,480,276.87 | 134,480,276.87 | 2.85 | 0.00 | | 0.00 |
| | | Base | 134,480,276.87 | 134,480,276.87 | 2.85 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 2,364,717,789.610 | Local | 2,360,372,424.84 | 2,350,044,961.79 | 49.78 | -10,327,463.05 | | -10,327,463.05 |
| Original Face: | 418,869,662.000 | Base | 2,360,372,424.84 | 2,350,044,961.79 | 49.78 | -10,327,463.05 | 0.00 | -10,327,463.05 |
| **US DOLLAR Total** | | | | | | | | |
| | 4,740,043,500.500 | Local | 4,730,879,405.80 | 4,720,461,906.53 | 100.00 | -10,417,499.27 | | -10,417,499.27 |
| Original Face: | 418,869,662.000 | Base | 4,730,879,405.80 | 4,720,461,906.53 | 100.00 | -10,417,499.27 | 0.00 | -10,417,499.27 |
| **FUND Total** | | | | | | | | |
| | 4,740,043,500.500 | Base | 4,730,879,405.80 | 4,720,461,906.53 | 100.00 | -10,417,499.27 | 0.00 | -10,417,499.27 |
| Original Face: | 418,869,662.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 867,502.640 | Local | 867,502.64 | 867,502.64 | 0.66 | 0.00 | | 0.00 |
| | | Base | 867,502.64 | 867,502.64 | 0.66 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 130,864,939.970 | Local | 130,749,059.16 | 130,773,398.60 | 99.34 | 24,339.44 | | 24,339.44 |
| Original Face: | 61,603,000.000 | Base | 130,749,059.16 | 130,773,398.60 | 99.34 | 24,339.44 | 0.00 | 24,339.44 |
| **US DOLLAR Total** | | | | | | | | |
| | 131,732,442.610 | Local | 131,616,561.80 | 131,640,901.24 | 100.00 | 24,339.44 | | 24,339.44 |
| Original Face: | 61,603,000.000 | Base | 131,616,561.80 | 131,640,901.24 | 100.00 | 24,339.44 | 0.00 | 24,339.44 |
| **FUND Total** | | | | | | | | |
| | 131,732,442.610 | Base | 131,616,561.80 | 131,640,901.24 | 100.00 | 24,339.44 | 0.00 | 24,339.44 |
| Original Face: | 61,603,000.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 50,000.010 | Local | 50,000.01 | 50,000.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | 50,000.01 | 50,000.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,072,858,581.210 | Local | 1,072,634,934.16 | 1,072,634,934.26 | 61.66 | 0.10 | | 0.10 |
| | | Base | 1,072,634,934.16 | 1,072,634,934.26 | 61.66 | 0.10 | 0.00 | 0.10 |
| **EQUITY** | | | | | | | | |
| | 69,221,775.310 | Local | 69,221,775.31 | 69,221,775.31 | 3.98 | 0.00 | | 0.00 |
| | | Base | 69,221,775.31 | 69,221,775.31 | 3.98 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 604,256,960.680 | Local | 601,192,533.55 | 597,682,938.03 | 34.36 | -3,509,595.52 | | -3,509,595.52 |
| Original Face: | 277,029,571.000 | Base | 601,192,533.55 | 597,682,938.03 | 34.36 | -3,509,595.52 | 0.00 | -3,509,595.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,746,387,317.210 | Local | 1,743,099,243.03 | 1,739,589,647.61 | 100.00 | -3,509,595.42 | | -3,509,595.42 |
| Original Face: | 277,029,571.000 | Base | 1,743,099,243.03 | 1,739,589,647.61 | 100.00 | -3,509,595.42 | 0.00 | -3,509,595.42 |
| **FUND Total** | | | | | | | | |
| | 1,746,387,317.210 | Base | 1,743,099,243.03 | 1,739,589,647.61 | 100.00 | -3,509,595.42 | 0.00 | -3,509,595.42 |
| Original Face: | 277,029,571.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 49,999.960 | Local | 49,999.96 | 49,999.96 | 0.00 | 0.00 | | 0.00 |
| | | Base | 49,999.96 | 49,999.96 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,705,291,986.850 | Local | 3,690,103,372.31 | 3,689,916,474.03 | 99.12 | -186,898.28 | | -186,898.28 |
| | | Base | 3,690,103,372.31 | 3,689,916,474.03 | 99.12 | -186,898.28 | 0.00 | -186,898.28 |
| **EQUITY** | | | | | | | | |
| | 32,545,480.930 | Local | 32,545,480.93 | 32,545,480.93 | 0.87 | 0.00 | | 0.00 |
| | | Base | 32,545,480.93 | 32,545,480.93 | 0.87 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,737,887,467.740 | Local | 3,722,698,853.20 | 3,722,511,954.92 | 100.00 | -186,898.28 | | -186,898.28 |
| | | Base | 3,722,698,853.20 | 3,722,511,954.92 | 100.00 | -186,898.28 | 0.00 | -186,898.28 |
| **FUND Total** | | | | | | | | |
| | 3,737,887,467.740 | Base | 3,722,698,853.20 | 3,722,511,954.92 | 100.00 | -186,898.28 | 0.00 | -186,898.28 |

**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** | | | | | | | | |
| | 50,000.210 | Local | 50,000.21 | 50,000.21 | 0.00 | 0.00 | | 0.00 |
| | | Base | 50,000.21 | 50,000.21 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,065,285,518.940 | Local | 3,054,441,741.07 | 3,054,411,670.24 | 98.77 | -30,070.83 | | -30,070.83 |
| | | Base | 3,054,441,741.07 | 3,054,411,670.24 | 98.77 | -30,070.83 | 0.00 | -30,070.83 |
| **EQUITY** | | | | | | | | |
| | 37,986,838.250 | Local | 37,986,838.25 | 37,986,838.25 | 1.23 | 0.00 | | 0.00 |
| | | Base | 37,986,838.25 | 37,986,838.25 | 1.23 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,103,322,357.400 | Local | 3,092,478,579.53 | 3,092,448,508.70 | 100.00 | -30,070.83 | | -30,070.83 |
| | | Base | 3,092,478,579.53 | 3,092,448,508.70 | 100.00 | -30,070.83 | 0.00 | -30,070.83 |
| **FUND Total** | | | | | | | | |
| | 3,103,322,357.400 | Base | 3,092,478,579.53 | 3,092,448,508.70 | 100.00 | -30,070.83 | 0.00 | -30,070.83 |

**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** | | | | | | | | |
| | -14,776.500 | Local | -14,776.50 | -14,776.50 | 0.00 | 0.00 | | 0.00 |
| | | Base | -14,776.50 | -14,776.50 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 8,987,129.410 | Local | 8,988,027.75 | 8,987,129.41 | 2.69 | -898.34 | | -898.34 |
| | | Base | 8,988,027.75 | 8,987,129.41 | 2.69 | -898.34 | 0.00 | -898.34 |
| **FIXED INCOME** | | | | | | | | |
| | 317,720,000.000 | Local | 324,762,398.24 | 325,386,046.36 | 97.31 | 623,648.12 | | 623,648.12 |
| Original Face: | 37,855,000.000 | Base | 324,762,398.24 | 325,386,046.36 | 97.31 | 623,648.12 | 0.00 | 623,648.12 |
| **US DOLLAR Total** | | | | | | | | |
| | 326,692,352.910 | Local | 333,735,649.49 | 334,358,399.27 | 100.00 | 622,749.78 | | 622,749.78 |
| Original Face: | 37,855,000.000 | Base | 333,735,649.49 | 334,358,399.27 | 100.00 | 622,749.78 | 0.00 | 622,749.78 |
| **FUND Total** | | | | | | | | |
| | 326,692,352.910 | Base | 333,735,649.49 | 334,358,399.27 | 100.00 | 622,749.78 | 0.00 | 622,749.78 |
| Original Face: | 37,855,000.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 50,000.000 | Local | 50,000.00 | 50,000.00 | 0.01 | 0.00 | | 0.00 |
| | | Base | 50,000.00 | 50,000.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 196,832,512.780 | Local | 196,438,076.12 | 196,424,285.49 | 24.34 | -13,790.63 | | -13,790.63 |
| | | Base | 196,438,076.12 | 196,424,285.49 | 24.34 | -13,790.63 | 0.00 | -13,790.63 |
| **FIXED INCOME** | | | | | | | | |
| | 628,136,647.860 | Local | 626,714,045.55 | 610,461,957.48 | 75.65 | -16,252,088.07 | | -16,252,088.07 |
| Original Face: | 504,918,309.000 | Base | 626,714,045.55 | 610,461,957.48 | 75.65 | -16,252,088.07 | 0.00 | -16,252,088.07 |
| **US DOLLAR Total** | | | | | | | | |
| | 825,019,160.640 | Local | 823,202,121.67 | 806,936,242.97 | 100.00 | -16,265,878.70 | | -16,265,878.70 |
| Original Face: | 504,918,309.000 | Base | 823,202,121.67 | 806,936,242.97 | 100.00 | -16,265,878.70 | 0.00 | -16,265,878.70 |
| **FUND Total** | | | | | | | | |
| | 825,019,160.640 | Base | 823,202,121.67 | 806,936,242.97 | 100.00 | -16,265,878.70 | 0.00 | -16,265,878.70 |
| Original Face: | 504,918,309.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | -21,950,000.000 | Local | -21,950,000.00 | -21,950,000.00 | 0.66 | 0.00 | | 0.00 |
| | | Base | -21,950,000.00 | -21,950,000.00 | 0.66 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,121,581,854.170 | Local | 3,120,676,835.00 | 3,120,658,208.83 | 93.61 | -18,626.17 | | -18,626.17 |
| | | Base | 3,120,676,835.00 | 3,120,658,208.83 | 93.61 | -18,626.17 | 0.00 | -18,626.17 |
| **EQUITY** | | | | | | | | |
| | 191,177,553.780 | Local | 191,177,553.78 | 191,177,553.78 | 5.73 | 0.00 | | 0.00 |
| | | Base | 191,177,553.78 | 191,177,553.78 | 5.73 | 0.00 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,290,809,407.950 | Local | 3,289,904,388.78 | 3,289,885,762.61 | 100.00 | -18,626.17 | | -18,626.17 |
| | | Base | 3,289,904,388.78 | 3,289,885,762.61 | 100.00 | -18,626.17 | 0.00 | -18,626.17 |
| **FUND Total** | | | | | | | | |
| | 3,290,809,407.950 | Base | 3,289,904,388.78 | 3,289,885,762.61 | 100.00 | -18,626.17 | 0.00 | -18,626.17 |

**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** | | | | | | | | |
| | -27,708.360 | Local | -27,708.36 | -27,708.36 | 0.03 | 0.00 | | 0.00 |
| | | Base | -27,708.36 | -27,708.36 | 0.03 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 3,550,417.850 | Local | 3,550,417.85 | 3,550,417.85 | 3.31 | 0.00 | | 0.00 |
| | | Base | 3,550,417.85 | 3,550,417.85 | 3.31 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 110,659,140.420 | Local | 110,677,228.40 | 103,626,004.49 | 96.66 | -7,051,223.91 | | -7,051,223.91 |
| Original Face: | 145,678,249.000 | Base | 110,677,228.40 | 103,626,004.49 | 96.66 | -7,051,223.91 | 0.00 | -7,051,223.91 |
| **US DOLLAR Total** | | | | | | | | |
| | 114,181,849.910 | Local | 114,199,937.89 | 107,148,713.98 | 100.00 | -7,051,223.91 | | -7,051,223.91 |
| Original Face: | 145,678,249.000 | Base | 114,199,937.89 | 107,148,713.98 | 100.00 | -7,051,223.91 | 0.00 | -7,051,223.91 |
| **FUND Total** | | | | | | | | |
| | 114,181,849.910 | Base | 114,199,937.89 | 107,148,713.98 | 100.00 | -7,051,223.91 | 0.00 | -7,051,223.91 |
| Original Face: | 145,678,249.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 5,263,932.100 | Local | 5,263,932.10 | 5,263,932.10 | 0.39 | 0.00 | | 0.00 |
| | | Base | 5,263,932.10 | 5,263,932.10 | 0.39 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 920,233,862.960 | Local | 918,992,727.68 | 918,970,421.14 | 67.41 | -22,306.54 | | -22,306.54 |
| | | Base | 918,992,727.68 | 918,970,421.14 | 67.41 | -22,306.54 | 0.00 | -22,306.54 |
| **FIXED INCOME** | | | | | | | | |
| | 442,727,006.510 | Local | 441,350,105.46 | 439,085,673.89 | 32.21 | -2,264,431.57 | | -2,264,431.57 |
| Original Face: | 369,907,393.000 | Base | 441,350,105.46 | 439,085,673.89 | 32.21 | -2,264,431.57 | 0.00 | -2,264,431.57 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,368,224,801.570 | Local | 1,365,606,765.24 | 1,363,320,027.13 | 100.00 | -2,286,738.11 | | -2,286,738.11 |
| Original Face: | 369,907,393.000 | Base | 1,365,606,765.24 | 1,363,320,027.13 | 100.00 | -2,286,738.11 | 0.00 | -2,286,738.11 |
| **FUND Total** | | | | | | | | |
| | 1,368,224,801.570 | Base | 1,365,606,765.24 | 1,363,320,027.13 | 100.00 | -2,286,738.11 | 0.00 | -2,286,738.11 |
| Original Face: | 369,907,393.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | | |
| | 817,968,659.980 | Local | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | | | -37,649.90 |
| | | Base | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | | 0.00 | -37,649.90 |
| **US DOLLAR Total** | | | | | | | | | |
| | 817,968,659.980 | Local | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | | | -37,649.90 |
| | | Base | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | | 0.00 | -37,649.90 |
| **FUND Total** | | | | | | | | | |
| | 817,968,659.980 | Base | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | | 0.00 | -37,649.90 |

**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** | | | | | | | | | |
| | 112,304.090 | Local | 112,304.09 | 112,304.09 | 0.27 | 0.00 | | | 0.00 |
| | | Base | 112,304.09 | 112,304.09 | 0.27 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 54,252.000 | Local | 22,475,873.22 | 40,896,616.56 | 99.73 | 18,420,743.34 | | | 18,420,743.34 |
| | | Base | 22,475,873.22 | 40,896,616.56 | 99.73 | 18,420,743.34 | | 0.00 | 18,420,743.34 |
| **US DOLLAR Total** | | | | | | | | | |
| | 166,556.090 | Local | 22,588,177.31 | 41,008,920.65 | 100.00 | 18,420,743.34 | | | 18,420,743.34 |
| | | Base | 22,588,177.31 | 41,008,920.65 | 100.00 | 18,420,743.34 | | 0.00 | 18,420,743.34 |
| **FUND Total** | | | | | | | | | |
| | 166,556.090 | Base | 22,588,177.31 | 41,008,920.65 | 100.00 | 18,420,743.34 | | 0.00 | 18,420,743.34 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 11,885.780 | Local | 11,885.78 | 11,885.78 | 0.07 | 0.00 | | 0.00 |
| | | Base | 11,885.78 | 11,885.78 | 0.07 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 31,818.000 | Local | 11,543,093.70 | 17,106,879.03 | 99.93 | 5,563,785.33 | | 5,563,785.33 |
| | | Base | 11,543,093.70 | 17,106,879.03 | 99.93 | 5,563,785.33 | 0.00 | 5,563,785.33 |
| **US DOLLAR Total** | | | | | | | | |
| | 43,703.780 | Local | 11,554,979.48 | 17,118,764.81 | 100.00 | 5,563,785.33 | | 5,563,785.33 |
| | | Base | 11,554,979.48 | 17,118,764.81 | 100.00 | 5,563,785.33 | 0.00 | 5,563,785.33 |
| **FUND Total** | | | | | | | | |
| | 43,703.780 | Base | 11,554,979.48 | 17,118,764.81 | 100.00 | 5,563,785.33 | 0.00 | 5,563,785.33 |

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | | |
| | 22,193.450 | Local | 22,193.45 | 22,193.45 | 0.19 | 0.00 | | | 0.00 |
| | | Base | 22,193.45 | 22,193.45 | 0.19 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 90,041.000 | Local | 8,250,325.49 | 11,541,455.38 | 99.81 | 3,291,129.89 | | | 3,291,129.89 |
| | | Base | 8,250,325.49 | 11,541,455.38 | 99.81 | 3,291,129.89 | | 0.00 | 3,291,129.89 |
| **US DOLLAR Total** | | | | | | | | | |
| | 112,234.450 | Local | 8,272,518.94 | 11,563,648.83 | 100.00 | 3,291,129.89 | | | 3,291,129.89 |
| | | Base | 8,272,518.94 | 11,563,648.83 | 100.00 | 3,291,129.89 | | 0.00 | 3,291,129.89 |
| **FUND Total** | | | | | | | | | |
| | 112,234.450 | Base | 8,272,518.94 | 11,563,648.83 | 100.00 | 3,291,129.89 | | 0.00 | 3,291,129.89 |

**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** | | | | | | | | | |
| | 1,040,669.770 | Local | 1,040,669.77 | 1,040,669.77 | 2.48 | 0.00 | | | 0.00 |
| | | Base | 1,040,669.77 | 1,040,669.77 | 2.48 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 779,884.000 | Local | 43,048,334.05 | 40,985,334.24 | 97.52 | -2,062,999.81 | | | -2,062,999.81 |
| | | Base | 43,048,334.05 | 40,985,334.24 | 97.52 | -2,062,999.81 | | 0.00 | -2,062,999.81 |
| **US DOLLAR Total** | | | | | | | | | |
| | 1,820,553.770 | Local | 44,089,003.82 | 42,026,004.01 | 100.00 | -2,062,999.81 | | | -2,062,999.81 |
| | | Base | 44,089,003.82 | 42,026,004.01 | 100.00 | -2,062,999.81 | | 0.00 | -2,062,999.81 |
| **FUND Total** | | | | | | | | | |
| | 1,820,553.770 | Base | 44,089,003.82 | 42,026,004.01 | 100.00 | -2,062,999.81 | | 0.00 | -2,062,999.81 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 15,912,575.580 | 15,912,575.58 | 15,912,575.58 | 0.95 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 15,912,575.580 | 15,912,575.58 | 15,912,575.58 | 0.95 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 24,536,225.000 | 1,122,489,535.62 | 1,660,738,569.98 | 99.05 | 538,249,034.36 | 0.00 | 538,249,034.36 |
| **EQUITY Total** | 24,536,225.000 | 1,122,489,535.62 | 1,660,738,569.98 | 99.05 | 538,249,034.36 | 0.00 | 538,249,034.36 |

**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** | 40,448,800.580 | 1,138,402,111.20 | 1,676,651,145.56 | 100.00 | 538,249,034.36 | 0.00 | 538,249,034.36 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 22,047,096.660 | 22,047,096.66 | 22,047,096.66 | 1.95 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 22,047,096.660 | 22,047,096.66 | 22,047,096.66 | 1.95 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 30,655,311.000 | 828,815,678.91 | 1,107,864,950.36 | 98.05 | 279,049,271.45 | 0.00 | 279,049,271.45 |
| **EQUITY Total** | 30,655,311.000 | 828,815,678.91 | 1,107,864,950.36 | 98.05 | 279,049,271.45 | 0.00 | 279,049,271.45 |

**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** | 52,702,407.660 | 850,862,775.57 | 1,129,912,047.02 | 100.00 | 279,049,271.45 | 0.00 | 279,049,271.45 |

**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 | 5,000,000.000 | 5,000,000.00 | 5,000,000.00 | 0.14 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 5,000,000.000 | 5,000,000.00 | 5,000,000.00 | 0.14 | 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 | 554,363,138.180 | 552,132,372.24 | 552,102,479.79 | 15.64 | -29,892.45 | 0.00 | -29,892.45 |
| **CASH EQUIVALENT Total** | 554,363,138.180 | 552,132,372.24 | 552,102,479.79 | 15.64 | -29,892.45 | 0.00 | -29,892.45 |

**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 | 52,226,537.22 | 1.48 | -7,140,747.78 | 0.00 | -7,140,747.78 |
| **EQUITY Total** | 1,082,687.000 | 59,367,285.00 | 52,226,537.22 | 1.48 | -7,140,747.78 | 0.00 | -7,140,747.78 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 2,983,238,914.970 | 2,977,841,420.91 | 2,919,996,022.54 | 82.74 | -57,845,398.37 | 0.00 | -57,845,398.37 |
| **FIXED INCOME Total** | 2,983,238,914.970 | 2,977,841,420.91 | 2,919,996,022.54 | 82.74 | -57,845,398.37 | 0.00 | -57,845,398.37 |

**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** | 3,543,684,740.150 | 3,594,341,078.15 | 3,529,325,039.55 | 100.00 | -65,016,038.60 | 0.00 | -65,016,038.60 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 49,999.990 | 49,999.99 | 49,999.99 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 49,999.990 | 49,999.99 | 49,999.99 | 0.01 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 383,269,124.690 | 382,180,646.90 | 382,150,775.30 | 49.38 | -29,871.60 | 0.00 | -29,871.60 |
| **CASH EQUIVALENT Total** | 383,269,124.690 | 382,180,646.90 | 382,150,775.30 | 49.38 | -29,871.60 | 0.00 | -29,871.60 |

**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 | 394,122,972.610 | 393,565,131.13 | 391,694,865.56 | 50.61 | -1,870,265.57 | 0.00 | -1,870,265.57 |
| **FIXED INCOME Total** | 394,122,972.610 | 393,565,131.13 | 391,694,865.56 | 50.61 | -1,870,265.57 | 0.00 | -1,870,265.57 |

**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** | 777,442,097.290 | 775,795,778.02 | 773,895,640.85 | 100.00 | -1,900,137.17 | 0.00 | -1,900,137.17 |

**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 | 0.02 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 50,000.030 | 50,000.03 | 50,000.03 | 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 | 171,416,072.380 | 171,131,705.83 | 171,131,117.58 | 74.74 | -588.25 | 0.00 | -588.25 |
| **CASH EQUIVALENT Total** | 171,416,072.380 | 171,131,705.83 | 171,131,117.58 | 74.74 | -588.25 | 0.00 | -588.25 |

**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 | 59,489,806.110 | 59,196,148.13 | 57,788,037.32 | 25.24 | -1,408,110.81 | 0.00 | -1,408,110.81 |
| **FIXED INCOME Total** | 59,489,806.110 | 59,196,148.13 | 57,788,037.32 | 25.24 | -1,408,110.81 | 0.00 | -1,408,110.81 |

**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** | 230,955,878.520 | 230,377,853.99 | 228,969,154.93 | 100.00 | -1,408,699.06 | 0.00 | -1,408,699.06 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 26,598.560 | 26,598.56 | 26,598.56 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 26,598.560 | 26,598.56 | 26,598.56 | 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 | 10,372,056.410 | 10,372,056.41 | 10,372,056.41 | 0.26 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 10,372,056.410 | 10,372,056.41 | 10,372,056.41 | 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 | 22,240,782.000 | 1,197,599,047.78 | 3,969,034,894.59 | 99.74 | 2,771,435,846.81 | 0.00 | 2,771,435,846.81 |
| **EQUITY Total** | 22,240,782.000 | 1,197,599,047.78 | 3,969,034,894.59 | 99.74 | 2,771,435,846.81 | 0.00 | 2,771,435,846.81 |

# Holdings

Asset Summary

*As of:* *May 31, 2026*

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

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 32,639,436.970 | 1,207,997,702.75 | 3,979,433,549.56 | 100.00 | 2,771,435,846.81 | 0.00 | 2,771,435,846.81 |

**Base Currency: USD - US DOLLAR**

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

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 2,047,398,316.160 | 2,042,309,869.33 | 2,042,166,229.46 | 64.79 | -143,639.87 | 0.00 | -143,639.87 |
| **CASH EQUIVALENT Total** | 2,047,398,316.160 | 2,042,309,869.33 | 2,042,166,229.46 | 64.79 | -143,639.87 | 0.00 | -143,639.87 |

**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 | 63,438,062.440 | 63,438,062.44 | 63,438,062.44 | 2.01 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 63,438,062.440 | 63,438,062.44 | 63,438,062.44 | 2.01 | 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 |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 1,052,707,326.320 | 1,049,056,210.14 | 1,046,200,014.92 | 33.19 | -2,856,195.22 | 0.00 | -2,856,195.22 |
| **FIXED INCOME Total** | 1,052,707,326.320 | 1,049,056,210.14 | 1,046,200,014.92 | 33.19 | -2,856,195.22 | 0.00 | -2,856,195.22 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 3,163,593,704.920 | 3,154,854,141.91 | 3,151,854,306.82 | 100.00 | -2,999,835.09 | 0.00 | -2,999,835.09 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 15,050,000.000 | 15,050,000.00 | 15,050,000.00 | 0.32 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 15,050,000.000 | 15,050,000.00 | 15,050,000.00 | 0.32 | 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 | 2,225,795,434.020 | 2,220,976,704.09 | 2,220,886,667.87 | 47.05 | -90,036.22 | 0.00 | -90,036.22 |
| **CASH EQUIVALENT Total** | 2,225,795,434.020 | 2,220,976,704.09 | 2,220,886,667.87 | 47.05 | -90,036.22 | 0.00 | -90,036.22 |

**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 | 134,480,276.870 | 134,480,276.87 | 134,480,276.87 | 2.85 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 134,480,276.870 | 134,480,276.87 | 134,480,276.87 | 2.85 | 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 | 2,364,717,789.610 | 2,360,372,424.84 | 2,350,044,961.79 | 49.78 | -10,327,463.05 | 0.00 | -10,327,463.05 |
| **FIXED INCOME Total** | 2,364,717,789.610 | 2,360,372,424.84 | 2,350,044,961.79 | 49.78 | -10,327,463.05 | 0.00 | -10,327,463.05 |

**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** | 4,740,043,500.500 | 4,730,879,405.80 | 4,720,461,906.53 | 100.00 | -10,417,499.27 | 0.00 | -10,417,499.27 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 867,502.640 | 867,502.64 | 867,502.64 | 0.66 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 867,502.640 | 867,502.64 | 867,502.64 | 0.66 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 130,864,939.970 | 130,749,059.16 | 130,773,398.60 | 99.34 | 24,339.44 | 0.00 | 24,339.44 |
| **FIXED INCOME Total** | 130,864,939.970 | 130,749,059.16 | 130,773,398.60 | 99.34 | 24,339.44 | 0.00 | 24,339.44 |

**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** | 131,732,442.610 | 131,616,561.80 | 131,640,901.24 | 100.00 | 24,339.44 | 0.00 | 24,339.44 |

**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 | 50,000.010 | 50,000.01 | 50,000.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 50,000.010 | 50,000.01 | 50,000.01 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 1,072,858,581.210 | 1,072,634,934.16 | 1,072,634,934.26 | 61.66 | 0.10 | 0.00 | 0.10 |
| **CASH EQUIVALENT Total** | 1,072,858,581.210 | 1,072,634,934.16 | 1,072,634,934.26 | 61.66 | 0.10 | 0.00 | 0.10 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 69,221,775.310 | 69,221,775.31 | 69,221,775.31 | 3.98 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 69,221,775.310 | 69,221,775.31 | 69,221,775.31 | 3.98 | 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 | 604,256,960.680 | 601,192,533.55 | 597,682,938.03 | 34.36 | -3,509,595.52 | 0.00 | -3,509,595.52 |
| **FIXED INCOME Total** | 604,256,960.680 | 601,192,533.55 | 597,682,938.03 | 34.36 | -3,509,595.52 | 0.00 | -3,509,595.52 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 1,746,387,317.210 | 1,743,099,243.03 | 1,739,589,647.61 | 100.00 | -3,509,595.42 | 0.00 | -3,509,595.42 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 49,999.960 | 49,999.96 | 49,999.96 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 49,999.960 | 49,999.96 | 49,999.96 | 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 | 3,705,291,986.850 | 3,690,103,372.31 | 3,689,916,474.03 | 99.12 | -186,898.28 | 0.00 | -186,898.28 |
| **CASH EQUIVALENT Total** | 3,705,291,986.850 | 3,690,103,372.31 | 3,689,916,474.03 | 99.12 | -186,898.28 | 0.00 | -186,898.28 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 32,545,480.930 | 32,545,480.93 | 32,545,480.93 | 0.87 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 32,545,480.930 | 32,545,480.93 | 32,545,480.93 | 0.87 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2026*

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

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 3,737,887,467.740 | 3,722,698,853.20 | 3,722,511,954.92 | 100.00 | -186,898.28 | 0.00 | -186,898.28 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 50,000.210 | 50,000.21 | 50,000.21 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 50,000.210 | 50,000.21 | 50,000.21 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 3,065,285,518.940 | 3,054,441,741.07 | 3,054,411,670.24 | 98.77 | -30,070.83 | 0.00 | -30,070.83 |
| **CASH EQUIVALENT Total** | 3,065,285,518.940 | 3,054,441,741.07 | 3,054,411,670.24 | 98.77 | -30,070.83 | 0.00 | -30,070.83 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 37,986,838.250 | 37,986,838.25 | 37,986,838.25 | 1.23 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 37,986,838.250 | 37,986,838.25 | 37,986,838.25 | 1.23 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2026*

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

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 3,103,322,357.400 | 3,092,478,579.53 | 3,092,448,508.70 | 100.00 | -30,070.83 | 0.00 | -30,070.83 |

**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 | -14,776.500 | -14,776.50 | -14,776.50 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -14,776.500 | -14,776.50 | -14,776.50 | 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 | 8,987,129.410 | 8,988,027.75 | 8,987,129.41 | 2.69 | -898.34 | 0.00 | -898.34 |
| **CASH EQUIVALENT Total** | 8,987,129.410 | 8,988,027.75 | 8,987,129.41 | 2.69 | -898.34 | 0.00 | -898.34 |

**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 | | | | | | | |
| | 317,720,000.000 | 324,762,398.24 | 325,386,046.36 | 97.31 | 623,648.12 | 0.00 | 623,648.12 |
| **FIXED INCOME Total** | | | | | | | |
| | 317,720,000.000 | 324,762,398.24 | 325,386,046.36 | 97.31 | 623,648.12 | 0.00 | 623,648.12 |

**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** | 326,692,352.910 | 333,735,649.49 | 334,358,399.27 | 100.00 | 622,749.78 | 0.00 | 622,749.78 |

**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 | 196,832,512.780 | 196,438,076.12 | 196,424,285.49 | 24.34 | -13,790.63 | 0.00 | -13,790.63 |
| **CASH EQUIVALENT Total** | 196,832,512.780 | 196,438,076.12 | 196,424,285.49 | 24.34 | -13,790.63 | 0.00 | -13,790.63 |

**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 | 628,136,647.860 | 626,714,045.55 | 610,461,957.48 | 75.65 | -16,252,088.07 | 0.00 | -16,252,088.07 |
| **FIXED INCOME Total** | 628,136,647.860 | 626,714,045.55 | 610,461,957.48 | 75.65 | -16,252,088.07 | 0.00 | -16,252,088.07 |

**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** | 825,019,160.640 | 823,202,121.67 | 806,936,242.97 | 100.00 | -16,265,878.70 | 0.00 | -16,265,878.70 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | -21,950,000.000 | -21,950,000.00 | -21,950,000.00 | 0.66 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -21,950,000.000 | -21,950,000.00 | -21,950,000.00 | 0.66 | 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 | 3,121,581,854.170 | 3,120,676,835.00 | 3,120,658,208.83 | 93.61 | -18,626.17 | 0.00 | -18,626.17 |
| **CASH EQUIVALENT Total** | 3,121,581,854.170 | 3,120,676,835.00 | 3,120,658,208.83 | 93.61 | -18,626.17 | 0.00 | -18,626.17 |

**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 | 191,177,553.780 | 191,177,553.78 | 191,177,553.78 | 5.73 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 191,177,553.780 | 191,177,553.78 | 191,177,553.78 | 5.73 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *May 31, 2026*

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

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 3,290,809,407.950 | 3,289,904,388.78 | 3,289,885,762.61 | 100.00 | -18,626.17 | 0.00 | -18,626.17 |

**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 | -27,708.360 | -27,708.36 | -27,708.36 | 0.03 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -27,708.360 | -27,708.36 | -27,708.36 | 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 | 3,550,417.850 | 3,550,417.85 | 3,550,417.85 | 3.31 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 3,550,417.850 | 3,550,417.85 | 3,550,417.85 | 3.31 | 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 | 110,659,140.420 | 110,677,228.40 | 103,626,004.49 | 96.66 | -7,051,223.91 | 0.00 | -7,051,223.91 |
| **FIXED INCOME Total** | 110,659,140.420 | 110,677,228.40 | 103,626,004.49 | 96.66 | -7,051,223.91 | 0.00 | -7,051,223.91 |

# Holdings

Asset Summary

*As of:* *May 31, 2026*

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

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 114,181,849.910 | 114,199,937.89 | 107,148,713.98 | 100.00 | -7,051,223.91 | 0.00 | -7,051,223.91 |

**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 | 5,263,932.100 | 5,263,932.10 | 5,263,932.10 | 0.39 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 5,263,932.100 | 5,263,932.10 | 5,263,932.10 | 0.39 | 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 | 920,233,862.960 | 918,992,727.68 | 918,970,421.14 | 67.41 | -22,306.54 | 0.00 | -22,306.54 |
| **CASH EQUIVALENT Total** | 920,233,862.960 | 918,992,727.68 | 918,970,421.14 | 67.41 | -22,306.54 | 0.00 | -22,306.54 |

**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 | 442,727,006.510 | 441,350,105.46 | 439,085,673.89 | 32.21 | -2,264,431.57 | 0.00 | -2,264,431.57 |
| **FIXED INCOME Total** | 442,727,006.510 | 441,350,105.46 | 439,085,673.89 | 32.21 | -2,264,431.57 | 0.00 | -2,264,431.57 |

**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** | 1,368,224,801.570 | 1,365,606,765.24 | 1,363,320,027.13 | 100.00 | -2,286,738.11 | 0.00 | -2,286,738.11 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 817,968,659.980 | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | 0.00 | -37,649.90 |
| **CASH EQUIVALENT Total** | 817,968,659.980 | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | 0.00 | -37,649.90 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 817,968,659.980 | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | 0.00 | -37,649.90 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 112,304.090 | 112,304.09 | 112,304.09 | 0.27 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 112,304.090 | 112,304.09 | 112,304.09 | 0.27 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 54,252.000 | 22,475,873.22 | 40,896,616.56 | 99.73 | 18,420,743.34 | 0.00 | 18,420,743.34 |
| **EQUITY Total** | 54,252.000 | 22,475,873.22 | 40,896,616.56 | 99.73 | 18,420,743.34 | 0.00 | 18,420,743.34 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 166,556.090 | 22,588,177.31 | 41,008,920.65 | 100.00 | 18,420,743.34 | 0.00 | 18,420,743.34 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 11,885.780 | 11,885.78 | 11,885.78 | 0.07 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 11,885.780 | 11,885.78 | 11,885.78 | 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 | 31,818.000 | 11,543,093.70 | 17,106,879.03 | 99.93 | 5,563,785.33 | 0.00 | 5,563,785.33 |
| **EQUITY Total** | 31,818.000 | 11,543,093.70 | 17,106,879.03 | 99.93 | 5,563,785.33 | 0.00 | 5,563,785.33 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 43,703.780 | 11,554,979.48 | 17,118,764.81 | 100.00 | 5,563,785.33 | 0.00 | 5,563,785.33 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 22,193.450 | 22,193.45 | 22,193.45 | 0.19 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 22,193.450 | 22,193.45 | 22,193.45 | 0.19 | 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 | 90,041.000 | 8,250,325.49 | 11,541,455.38 | 99.81 | 3,291,129.89 | 0.00 | 3,291,129.89 |
| **EQUITY Total** | 90,041.000 | 8,250,325.49 | 11,541,455.38 | 99.81 | 3,291,129.89 | 0.00 | 3,291,129.89 |

**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** | 112,234.450 | 8,272,518.94 | 11,563,648.83 | 100.00 | 3,291,129.89 | 0.00 | 3,291,129.89 |

**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 | 1,040,669.770 | 1,040,669.77 | 1,040,669.77 | 2.48 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 1,040,669.770 | 1,040,669.77 | 1,040,669.77 | 2.48 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 779,884.000 | 43,048,334.05 | 40,985,334.24 | 97.52 | -2,062,999.81 | 0.00 | -2,062,999.81 |
| **EQUITY Total** | 779,884.000 | 43,048,334.05 | 40,985,334.24 | 97.52 | -2,062,999.81 | 0.00 | -2,062,999.81 |

# Holdings

Asset Summary

*As of:* *May 31, 2026*

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

*View Date:* *June 5, 2026*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 1,820,553.770 | 44,089,003.82 | 42,026,004.01 | 100.00 | -2,062,999.81 | 0.00 | -2,062,999.81 |

**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 | | | | | | | |
| | 15,912,575.580 | 15,912,575.58 | 15,912,575.58 | 0.95 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 24,536,225.000 | 1,122,489,535.62 | 1,660,738,569.98 | 99.05 | 538,249,034.36 | 0.00 | 538,249,034.36 |
| | | | | | 626,333,236.07 GN | 0.00 GN | 626,333,236.07 GN |
| | | | | | -88,084,201.71 LS | 0.00 LS | -88,084,201.71 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 40,448,800.580 | 1,138,402,111.20 | 1,676,651,145.56 | 100.00 | 538,249,034.36 | 0.00 | 538,249,034.36 |
| | | | | | 626,333,236.07 GN | 0.00 GN | 626,333,236.07 GN |
| | | | | | -88,084,201.71 LS | 0.00 LS | -88,084,201.71 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 22,047,096.660 | 22,047,096.66 | 22,047,096.66 | 1.95 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 30,655,311.000 | 828,815,678.91 | 1,107,864,950.36 | 98.05 | 279,049,271.45 | 0.00 | 279,049,271.45 |
| | | | | | 368,825,473.95 GN | 0.00 GN | 368,825,473.95 GN |
| | | | | | -89,776,202.50 LS | 0.00 LS | -89,776,202.50 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 52,702,407.660 | 850,862,775.57 | 1,129,912,047.02 | 100.00 | 279,049,271.45 | 0.00 | 279,049,271.45 |
| | | | | | 368,825,473.95 GN | 0.00 GN | 368,825,473.95 GN |
| | | | | | -89,776,202.50 LS | 0.00 LS | -89,776,202.50 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 | | | | | | | | |
| | | 5,000,000.000 | 5,000,000.00 | 5,000,000.00 | 0.14 | 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 | | | | | | | | |
| | | 554,363,138.180 | 552,132,372.24 | 552,102,479.79 | 15.64 | -29,892.45 | 0.00 | -29,892.45 |
| | | | | | | 3,007.65 GN | 0.00 GN | 3,007.65 GN |
| | | | | | | -32,900.10 LS | 0.00 LS | -32,900.10 LS |
| EQUITY | | | | | | | | |
| | | 1,082,687.000 | 59,367,285.00 | 52,226,537.22 | 1.48 | -7,140,747.78 | 0.00 | -7,140,747.78 |
| | | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | | -7,140,747.78 LS | 0.00 LS | -7,140,747.78 LS |
| FIXED INCOME | | | | | | | | |
| | | 2,983,238,914.970 | 2,977,841,420.91 | 2,919,996,022.54 | 82.74 | -57,845,398.37 | 0.00 | -57,845,398.37 |
| | | | | | | 17,762,661.32 GN | 0.00 GN | 17,762,661.32 GN |
| | | | | | | -75,608,059.69 LS | 0.00 LS | -75,608,059.69 LS |
| | Original Face: | 3,111,373,229.000 | | | | | | |
| **FUND Total** | | | | | | | | |
| | 0.000 | 3,543,684,740.150 | 3,594,341,078.15 | 3,529,325,039.55 | 100.00 | -65,016,038.60 | 0.00 | -65,016,038.60 |
| | | | | | | 17,765,668.97 GN | 0.00 GN | 17,765,668.97 GN |
| | | | | | | -82,781,707.57 LS | 0.00 LS | -82,781,707.57 LS |
| | Original Face: | 3,111,373,229.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 49,999.990 | 49,999.99 | 49,999.99 | 0.01 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 383,269,124.690 | 382,180,646.90 | 382,150,775.30 | 49.38 | -29,871.60 | 0.00 | -29,871.60 |
| | | | | | 2,474.66 GN | 0.00 GN | 2,474.66 GN |
| | | | | | -32,346.26 LS | 0.00 LS | -32,346.26 LS |
| FIXED INCOME | | | | | | | |
| | 394,122,972.610 | 393,565,131.13 | 391,694,865.56 | 50.61 | -1,870,265.57 | 0.00 | -1,870,265.57 |
| | | | | | 1,028,207.55 GN | 0.00 GN | 1,028,207.55 GN |
| | | | | | -2,898,473.12 LS | 0.00 LS | -2,898,473.12 LS |
| Original Face: | 158,566,732.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 777,442,097.290 | 775,795,778.02 | 773,895,640.85 | 100.00 | -1,900,137.17 | 0.00 | -1,900,137.17 |
| | | | | | 1,030,682.21 GN | 0.00 GN | 1,030,682.21 GN |
| | | | | | -2,930,819.38 LS | 0.00 LS | -2,930,819.38 LS |
| Original Face: | 158,566,732.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 50,000.030 | 50,000.03 | 50,000.03 | 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 | | | | | | | |
| | 171,416,072.380 | 171,131,705.83 | 171,131,117.58 | 74.74 | -588.25 | 0.00 | -588.25 |
| | | | | | 372.92 GN | 0.00 GN | 372.92 GN |
| | | | | | -961.17 LS | 0.00 LS | -961.17 LS |
| FIXED INCOME | | | | | | | |
| | 59,489,806.110 | 59,196,148.13 | 57,788,037.32 | 25.24 | -1,408,110.81 | 0.00 | -1,408,110.81 |
| | | | | | 56,529.73 GN | 0.00 GN | 56,529.73 GN |
| | | | | | -1,464,640.54 LS | 0.00 LS | -1,464,640.54 LS |
| Original Face: | 108,263,606.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 230,955,878.520 | 230,377,853.99 | 228,969,154.93 | 100.00 | -1,408,699.06 | 0.00 | -1,408,699.06 |
| | | | | | 56,902.65 GN | 0.00 GN | 56,902.65 GN |
| | | | | | -1,465,601.71 LS | 0.00 LS | -1,465,601.71 LS |
| Original Face: | 108,263,606.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 26,598.560 | 26,598.56 | 26,598.56 | 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 | | | | | | | |
| | 10,372,056.410 | 10,372,056.41 | 10,372,056.41 | 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 | | | | | | | |
| | 22,240,782.000 | 1,197,599,047.78 | 3,969,034,894.59 | 99.74 | 2,771,435,846.81 | 0.00 | 2,771,435,846.81 |
| | | | | | 2,816,591,541.14 GN | 0.00 GN | 2,816,591,541.14 GN |
| | | | | | -45,155,694.33 LS | 0.00 LS | -45,155,694.33 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 32,639,436.970 | 1,207,997,702.75 | 3,979,433,549.56 | 100.00 | 2,771,435,846.81 | 0.00 | 2,771,435,846.81 |
| | | | | | 2,816,591,541.14 GN | 0.00 GN | 2,816,591,541.14 GN |
| | | | | | -45,155,694.33 LS | 0.00 LS | -45,155,694.33 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 | | 2,047,398,316.160 | 2,042,309,869.33 | 2,042,166,229.46 | 64.79 | -143,639.87 | 0.00 | -143,639.87 |
| | | | | | | 6,722.58 GN | 0.00 GN | 6,722.58 GN |
| | | | | | | -150,362.45 LS | 0.00 LS | -150,362.45 LS |
| EQUITY | | 63,438,062.440 | 63,438,062.44 | 63,438,062.44 | 2.01 | 0.00 | 0.00 | 0.00 |
| | | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | 1,052,707,326.320 | 1,049,056,210.14 | 1,046,200,014.92 | 33.19 | -2,856,195.22 | 0.00 | -2,856,195.22 |
| | | | | | | 765,145.05 GN | 0.00 GN | 765,145.05 GN |
| | | | | | | -3,621,340.27 LS | 0.00 LS | -3,621,340.27 LS |
| Original Face: | 541,804,267.000 | | | | | | | |
| **FUND Total** | | | | | | | | |
| | 0.000 | 3,163,593,704.920 | 3,154,854,141.91 | 3,151,854,306.82 | 100.00 | -2,999,835.09 | 0.00 | -2,999,835.09 |
| | | | | | | 771,867.63 GN | 0.00 GN | 771,867.63 GN |
| | | | | | | -3,771,702.72 LS | 0.00 LS | -3,771,702.72 LS |
| Original Face: | 541,804,267.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 15,050,000.000 | 15,050,000.00 | 15,050,000.00 | 0.32 | 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 | | | | | | | |
| | 2,225,795,434.020 | 2,220,976,704.09 | 2,220,886,667.87 | 47.05 | -90,036.22 | 0.00 | -90,036.22 |
| | | | | | 2,755.91 GN | 0.00 GN | 2,755.91 GN |
| | | | | | -92,792.13 LS | 0.00 LS | -92,792.13 LS |
| EQUITY | | | | | | | |
| | 134,480,276.870 | 134,480,276.87 | 134,480,276.87 | 2.85 | 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 | | | | | | | |
| | 2,364,717,789.610 | 2,360,372,424.84 | 2,350,044,961.79 | 49.78 | -10,327,463.05 | 0.00 | -10,327,463.05 |
| | | | | | 4,159,699.51 GN | 0.00 GN | 4,159,699.51 GN |
| | | | | | -14,487,162.56 LS | 0.00 LS | -14,487,162.56 LS |
| Original Face: | 418,869,662.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 4,740,043,500.500 | 4,730,879,405.80 | 4,720,461,906.53 | 100.00 | -10,417,499.27 | 0.00 | -10,417,499.27 |
| | | | | | 4,162,455.42 GN | 0.00 GN | 4,162,455.42 GN |
| | | | | | -14,579,954.69 LS | 0.00 LS | -14,579,954.69 LS |
| Original Face: | 418,869,662.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 867,502.640 | 867,502.64 | 867,502.64 | 0.66 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 130,864,939.970 | 130,749,059.16 | 130,773,398.60 | 99.34 | 24,339.44 | 0.00 | 24,339.44 |
| | | | | | 230,304.96 GN | 0.00 GN | 230,304.96 GN |
| | | | | | -205,965.52 LS | 0.00 LS | -205,965.52 LS |
| Original Face: | 61,603,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 131,732,442.610 | 131,616,561.80 | 131,640,901.24 | 100.00 | 24,339.44 | 0.00 | 24,339.44 |
| | | | | | 230,304.96 GN | 0.00 GN | 230,304.96 GN |
| | | | | | -205,965.52 LS | 0.00 LS | -205,965.52 LS |
| Original Face: | 61,603,000.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 50,000.010 | 50,000.01 | 50,000.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 1,072,858,581.210 | 1,072,634,934.16 | 1,072,634,934.26 | 61.66 | 0.10 | 0.00 | 0.10 |
| | | | | | 0.13 GN | 0.00 GN | 0.13 GN |
| | | | | | -0.03 LS | 0.00 LS | -0.03 LS |
| EQUITY | | | | | | | |
| | 69,221,775.310 | 69,221,775.31 | 69,221,775.31 | 3.98 | 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 | | | | | | | |
| | 604,256,960.680 | 601,192,533.55 | 597,682,938.03 | 34.36 | -3,509,595.52 | 0.00 | -3,509,595.52 |
| | | | | | 343,491.69 GN | 0.00 GN | 343,491.69 GN |
| | | | | | -3,853,087.21 LS | 0.00 LS | -3,853,087.21 LS |
| Original Face: | 277,029,571.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,746,387,317.210 | 1,743,099,243.03 | 1,739,589,647.61 | 100.00 | -3,509,595.42 | 0.00 | -3,509,595.42 |
| | | | | | 343,491.82 GN | 0.00 GN | 343,491.82 GN |
| | | | | | -3,853,087.24 LS | 0.00 LS | -3,853,087.24 LS |
| Original Face: | 277,029,571.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 49,999.960 | 49,999.96 | 49,999.96 | 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 | | | | | | | |
| | 3,705,291,986.850 | 3,690,103,372.31 | 3,689,916,474.03 | 99.12 | -186,898.28 | 0.00 | -186,898.28 |
| | | | | | 2,986.96 GN | 0.00 GN | 2,986.96 GN |
| | | | | | -189,885.24 LS | 0.00 LS | -189,885.24 LS |
| EQUITY | | | | | | | |
| | 32,545,480.930 | 32,545,480.93 | 32,545,480.93 | 0.87 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 3,737,887,467.740 | 3,722,698,853.20 | 3,722,511,954.92 | 100.00 | -186,898.28 | 0.00 | -186,898.28 |
| | | | | | 2,986.96 GN | 0.00 GN | 2,986.96 GN |
| | | | | | -189,885.24 LS | 0.00 LS | -189,885.24 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 | | | | | | | |
| | 50,000.210 | 50,000.21 | 50,000.21 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 3,065,285,518.940 | 3,054,441,741.07 | 3,054,411,670.24 | 98.77 | -30,070.83 | 0.00 | -30,070.83 |
| | | | | | 5,247.46 GN | 0.00 GN | 5,247.46 GN |
| | | | | | -35,318.29 LS | 0.00 LS | -35,318.29 LS |
| EQUITY | | | | | | | |
| | 37,986,838.250 | 37,986,838.25 | 37,986,838.25 | 1.23 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 3,103,322,357.400 | 3,092,478,579.53 | 3,092,448,508.70 | 100.00 | -30,070.83 | 0.00 | -30,070.83 |
| | | | | | 5,247.46 GN | 0.00 GN | 5,247.46 GN |
| | | | | | -35,318.29 LS | 0.00 LS | -35,318.29 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 | | | | | | | |
| | -14,776.500 | -14,776.50 | -14,776.50 | 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 | | | | | | | |
| | 8,987,129.410 | 8,988,027.75 | 8,987,129.41 | 2.69 | -898.34 | 0.00 | -898.34 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -898.34 LS | 0.00 LS | -898.34 LS |
| FIXED INCOME | | | | | | | |
| | 317,720,000.000 | 324,762,398.24 | 325,386,046.36 | 97.31 | 623,648.12 | 0.00 | 623,648.12 |
| | | | | | 653,992.99 GN | 0.00 GN | 653,992.99 GN |
| | | | | | -30,344.87 LS | 0.00 LS | -30,344.87 LS |
| Original Face: | 37,855,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 326,692,352.910 | 333,735,649.49 | 334,358,399.27 | 100.00 | 622,749.78 | 0.00 | 622,749.78 |
| | | | | | 653,992.99 GN | 0.00 GN | 653,992.99 GN |
| | | | | | -31,243.21 LS | 0.00 LS | -31,243.21 LS |
| Original Face: | 37,855,000.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 50,000.000 | 50,000.00 | 50,000.00 | 0.01 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 196,832,512.780 | 196,438,076.12 | 196,424,285.49 | 24.34 | -13,790.63 | 0.00 | -13,790.63 |
| | | | | | 0.10 GN | 0.00 GN | 0.10 GN |
| | | | | | -13,790.73 LS | 0.00 LS | -13,790.73 LS |
| FIXED INCOME | | | | | | | |
| | 628,136,647.860 | 626,714,045.55 | 610,461,957.48 | 75.65 | -16,252,088.07 | 0.00 | -16,252,088.07 |
| | | | | | 1,839,727.49 GN | 0.00 GN | 1,839,727.49 GN |
| | | | | | -18,091,815.56 LS | 0.00 LS | -18,091,815.56 LS |
| Original Face: | 504,918,309.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 825,019,160.640 | 823,202,121.67 | 806,936,242.97 | 100.00 | -16,265,878.70 | 0.00 | -16,265,878.70 |
| | | | | | 1,839,727.59 GN | 0.00 GN | 1,839,727.59 GN |
| | | | | | -18,105,606.29 LS | 0.00 LS | -18,105,606.29 LS |
| Original Face: | 504,918,309.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | -21,950,000.000 | -21,950,000.00 | -21,950,000.00 | 0.66 | 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 | | | | | | | |
| | 3,121,581,854.170 | 3,120,676,835.00 | 3,120,658,208.83 | 93.61 | -18,626.17 | 0.00 | -18,626.17 |
| | | | | | 0.07 GN | 0.00 GN | 0.07 GN |
| | | | | | -18,626.24 LS | 0.00 LS | -18,626.24 LS |
| EQUITY | | | | | | | |
| | 191,177,553.780 | 191,177,553.78 | 191,177,553.78 | 5.73 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 3,290,809,407.950 | 3,289,904,388.78 | 3,289,885,762.61 | 100.00 | -18,626.17 | 0.00 | -18,626.17 |
| | | | | | 0.07 GN | 0.00 GN | 0.07 GN |
| | | | | | -18,626.24 LS | 0.00 LS | -18,626.24 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 | | | | | | | |
| | -27,708.360 | -27,708.36 | -27,708.36 | 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 | | | | | | | |
| | 3,550,417.850 | 3,550,417.85 | 3,550,417.85 | 3.31 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 110,659,140.420 | 110,677,228.40 | 103,626,004.49 | 96.66 | -7,051,223.91 | 0.00 | -7,051,223.91 |
| | | | | | 332,435.68 GN | 0.00 GN | 332,435.68 GN |
| | | | | | -7,383,659.59 LS | 0.00 LS | -7,383,659.59 LS |
| Original Face: | 145,678,249.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 114,181,849.910 | 114,199,937.89 | 107,148,713.98 | 100.00 | -7,051,223.91 | 0.00 | -7,051,223.91 |
| | | | | | 332,435.68 GN | 0.00 GN | 332,435.68 GN |
| | | | | | -7,383,659.59 LS | 0.00 LS | -7,383,659.59 LS |
| Original Face: | 145,678,249.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 5,263,932.100 | 5,263,932.10 | 5,263,932.10 | 0.39 | 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 | | | | | | | |
| | 920,233,862.960 | 918,992,727.68 | 918,970,421.14 | 67.41 | -22,306.54 | 0.00 | -22,306.54 |
| | | | | | 2,474.63 GN | 0.00 GN | 2,474.63 GN |
| | | | | | -24,781.17 LS | 0.00 LS | -24,781.17 LS |
| FIXED INCOME | | | | | | | |
| | 442,727,006.510 | 441,350,105.46 | 439,085,673.89 | 32.21 | -2,264,431.57 | 0.00 | -2,264,431.57 |
| | | | | | 885,431.18 GN | 0.00 GN | 885,431.18 GN |
| | | | | | -3,149,862.75 LS | 0.00 LS | -3,149,862.75 LS |
| Original Face: | 369,907,393.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,368,224,801.570 | 1,365,606,765.24 | 1,363,320,027.13 | 100.00 | -2,286,738.11 | 0.00 | -2,286,738.11 |
| | | | | | 887,905.81 GN | 0.00 GN | 887,905.81 GN |
| | | | | | -3,174,643.92 LS | 0.00 LS | -3,174,643.92 LS |
| Original Face: | 369,907,393.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 817,968,659.980 | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | 0.00 | -37,649.90 |
| | | | | | 4,996.48 GN | 0.00 GN | 4,996.48 GN |
| | | | | | -42,646.38 LS | 0.00 LS | -42,646.38 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 817,968,659.980 | 814,727,748.47 | 814,690,098.57 | 100.00 | -37,649.90 | 0.00 | -37,649.90 |
| | | | | | 4,996.48 GN | 0.00 GN | 4,996.48 GN |
| | | | | | -42,646.38 LS | 0.00 LS | -42,646.38 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 112,304.090 | 112,304.09 | 112,304.09 | 0.27 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 54,252.000 | 22,475,873.22 | 40,896,616.56 | 99.73 | 18,420,743.34 | 0.00 | 18,420,743.34 |
| | | | | | 18,420,743.34 GN | 0.00 GN | 18,420,743.34 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 166,556.090 | 22,588,177.31 | 41,008,920.65 | 100.00 | 18,420,743.34 | 0.00 | 18,420,743.34 |
| | | | | | 18,420,743.34 GN | 0.00 GN | 18,420,743.34 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 | | | | | | | |
| | 11,885.780 | 11,885.78 | 11,885.78 | 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 | | | | | | | |
| | 31,818.000 | 11,543,093.70 | 17,106,879.03 | 99.93 | 5,563,785.33 | 0.00 | 5,563,785.33 |
| | | | | | 5,563,785.33 GN | 0.00 GN | 5,563,785.33 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 43,703.780 | 11,554,979.48 | 17,118,764.81 | 100.00 | 5,563,785.33 | 0.00 | 5,563,785.33 |
| | | | | | 5,563,785.33 GN | 0.00 GN | 5,563,785.33 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 22,193.450 | 22,193.45 | 22,193.45 | 0.19 | 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 | | | | | | | |
| | 90,041.000 | 8,250,325.49 | 11,541,455.38 | 99.81 | 3,291,129.89 | 0.00 | 3,291,129.89 |
| | | | | | 3,291,129.89 GN | 0.00 GN | 3,291,129.89 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 112,234.450 | 8,272,518.94 | 11,563,648.83 | 100.00 | 3,291,129.89 | 0.00 | 3,291,129.89 |
| | | | | | 3,291,129.89 GN | 0.00 GN | 3,291,129.89 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 1,040,669.770 | 1,040,669.77 | 1,040,669.77 | 2.48 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 779,884.000 | 43,048,334.05 | 40,985,334.24 | 97.52 | -2,062,999.81 | 0.00 | -2,062,999.81 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -2,062,999.81 LS | 0.00 LS | -2,062,999.81 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 1,820,553.770 | 44,089,003.82 | 42,026,004.01 | 100.00 | -2,062,999.81 | 0.00 | -2,062,999.81 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -2,062,999.81 LS | 0.00 LS | -2,062,999.81 LS |