Holdings

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

As of: *June 30, 2026* *View Date:* *July 8, 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					3.520790	31 Dec 2030		
		Local	29,534,133.960	100.000000	29,534,133.96	100.000000	29,534,133.96	0.00	1.70
		Base		100.000000	29,534,133.96	100.000000	29,534,133.96	0.00	1.70
US DOLLAR Total									
		Local	29,534,133.960		29,534,133.96		29,534,133.96	0.00	1.70
		Base			29,534,133.96		29,534,133.96	0.00	1.70
CASH EQUIVALENT Total									
		Base	29,534,133.960		29,534,133.96		29,534,133.96	0.00	1.70
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,865.000	77.887907	2,404,010.24	126.860000	3,915,533.90	1,511,523.66	0.23
		Base		77.887907	2,404,010.24	126.860000	3,915,533.90	1,511,523.66	0.23
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,279.000	55.797348	1,577,893.19	119.700000	3,384,996.30	1,807,103.11	0.19
		Base		55.797348	1,577,893.19	119.700000	3,384,996.30	1,807,103.11	0.19
00187Y100	API GROUP CORP COMMON STOCK USD.0001								
		Local	176,917.000	33.960576	6,008,203.22	42.350000	7,492,434.95	1,484,231.73	0.43
		Base		33.960576	6,008,203.22	42.350000	7,492,434.95	1,484,231.73	0.43
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	21,210.000	156.394349	3,317,124.15	90.010000	1,909,112.10	-1,408,012.05	0.11
		Base		156.394349	3,317,124.15	90.010000	1,909,112.10	-1,408,012.05	0.11
00508Y102	ACUITY INC COMMON STOCK USD.01								
		Local	14,179.000	133.334166	1,890,545.14	376.660000	5,340,662.14	3,450,117.00	0.31
		Base		133.334166	1,890,545.14	376.660000	5,340,662.14	3,450,117.00	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
00766T100	AECOM COMMON STOCK USD.01							
	11,944.000	Local	56.598540	676,012.96	69.800000	833,691.20	157,678.24	0.05
		Base	56.598540	676,012.96	69.800000	833,691.20	157,678.24	0.05
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
	33,254.000	Local	86.149692	2,864,821.85	156.960000	5,219,547.84	2,354,725.99	0.30
		Base	86.149692	2,864,821.85	156.960000	5,219,547.84	2,354,725.99	0.30
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	13,704.000	Local	303.649459	4,161,212.19	372.870000	5,109,810.48	948,598.29	0.29
		Base	303.649459	4,161,212.19	372.870000	5,109,810.48	948,598.29	0.29
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,762.000	Local	266.134684	3,928,680.20	165.070000	2,436,763.34	-1,491,916.86	0.14
		Base	266.134684	3,928,680.20	165.070000	2,436,763.34	-1,491,916.86	0.14
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	13,089.000	Local	96.112999	1,258,023.05	338.400000	4,429,317.60	3,171,294.55	0.25
		Base	96.112999	1,258,023.05	338.400000	4,429,317.60	3,171,294.55	0.25
008492100	AGREE REALTY CORP REIT USD.0001							
	55,752.000	Local	64.250165	3,582,075.19	75.740000	4,222,656.48	640,581.29	0.24
		Base	64.250165	3,582,075.19	75.740000	4,222,656.48	640,581.29	0.24
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	53,117.000	Local	43.941559	2,334,043.78	52.200000	2,772,707.40	438,663.62	0.16
		Base	43.941559	2,334,043.78	52.200000	2,772,707.40	438,663.62	0.16
013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01							
	176,450.000	Local	21.013542	3,707,839.55	13.530000	2,387,368.50	-1,320,471.05	0.14
		Base	21.013542	3,707,839.55	13.530000	2,387,368.50	-1,320,471.05	0.14
013872106	ALCOA CORP COMMON STOCK USD.01							
	118,039.000	Local	50.766809	5,992,463.36	52.140000	6,154,553.46	162,090.10	0.35
		Base	50.766809	5,992,463.36	52.140000	6,154,553.46	162,090.10	0.35
01741R102	ATI INC COMMON STOCK USD.1							
	62,611.000	Local	52.869410	3,310,206.61	197.100000	12,340,628.10	9,030,421.49	0.71
		Base	52.869410	3,310,206.61	197.100000	12,340,628.10	9,030,421.49	0.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	56,391.000	Local	25.516585	1,438,905.74	69.620000	3,925,941.42	2,487,035.68	0.23
		Base	25.516585	1,438,905.74	69.620000	3,925,941.42	2,487,035.68	0.23
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	129,927.000	Local	27.996509	3,637,502.42	45.950000	5,970,145.65	2,332,643.23	0.34
		Base	27.996509	3,637,502.42	45.950000	5,970,145.65	2,332,643.23	0.34
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	306,770.000	Local	11.041702	3,387,262.97	18.070000	5,543,333.90	2,156,070.93	0.32
		Base	11.041702	3,387,262.97	18.070000	5,543,333.90	2,156,070.93	0.32
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	32,484.000	Local	76.324519	2,479,325.68	139.940000	4,545,810.96	2,066,485.28	0.26
		Base	76.324519	2,479,325.68	139.940000	4,545,810.96	2,066,485.28	0.26
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	152,669.000	Local	36.022597	5,499,533.85	33.520000	5,117,464.88	-382,068.97	0.29
		Base	36.022597	5,499,533.85	33.520000	5,117,464.88	-382,068.97	0.29
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,178.000	Local	25.144903	1,312,010.74	86.230000	4,499,308.94	3,187,298.20	0.26
		Base	25.144903	1,312,010.74	86.230000	4,499,308.94	3,187,298.20	0.26
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	338,243.000	Local	18.864551	6,380,802.47	22.360000	7,563,113.48	1,182,311.01	0.44
		Base	18.864551	6,380,802.47	22.360000	7,563,113.48	1,182,311.01	0.44
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	136,612.000	Local	33.788613	4,615,929.94	35.140000	4,800,545.68	184,615.74	0.28
		Base	33.788613	4,615,929.94	35.140000	4,800,545.68	184,615.74	0.28
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	155,222.000	Local	8.509884	1,320,921.25	22.750000	3,531,300.50	2,210,379.25	0.20
		Base	8.509884	1,320,921.25	22.750000	3,531,300.50	2,210,379.25	0.20
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	11,274.000	Local	229.619615	2,588,731.54	160.350000	1,807,785.90	-780,945.64	0.10
		Base	229.619615	2,588,731.54	160.350000	1,807,785.90	-780,945.64	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	17,419.000	199.277715	3,471,218.52	338.150000	5,890,234.85	2,419,016.33	0.34
		Base		199.277715	3,471,218.52	338.150000	5,890,234.85	2,419,016.33	0.34
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,405.000	68.684570	2,088,354.35	125.200000	3,806,706.00	1,718,351.65	0.22
		Base		68.684570	2,088,354.35	125.200000	3,806,706.00	1,718,351.65	0.22
03852U106	ARAMARK COMMON STOCK USD.01								
		Local	122,589.000	26.848589	3,291,341.72	56.900000	6,975,314.10	3,683,972.38	0.40
		Base		26.848589	3,291,341.72	56.900000	6,975,314.10	3,683,972.38	0.40
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	23,897.000	52.019536	1,243,110.85	213.410000	5,099,858.77	3,856,747.92	0.29
		Base		52.019536	1,243,110.85	213.410000	5,099,858.77	3,856,747.92	0.29
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	63,241.000	63.086353	3,989,644.03	81.510000	5,154,773.91	1,165,129.88	0.30
		Base		63.086353	3,989,644.03	81.510000	5,154,773.91	1,165,129.88	0.30
044186104	ASHLAND INC COMMON STOCK								
		Local	21,175.000	44.438309	940,981.20	65.890000	1,395,220.75	454,239.55	0.08
		Base		44.438309	940,981.20	65.890000	1,395,220.75	454,239.55	0.08
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	76,024.000	19.910375	1,513,666.36	30.770000	2,339,258.48	825,592.12	0.13
		Base		19.910375	1,513,666.36	30.770000	2,339,258.48	825,592.12	0.13
052800109	AUTOLIV INC COMMON STOCK USD1.0								
		Local	31,933.000	88.948145	2,840,381.10	116.170000	3,709,656.61	869,275.51	0.21
		Base		88.948145	2,840,381.10	116.170000	3,709,656.61	869,275.51	0.21
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	12,282.000	81.475950	1,000,687.62	185.790000	2,281,872.78	1,281,185.16	0.13
		Base		81.475950	1,000,687.62	185.790000	2,281,872.78	1,281,185.16	0.13
05352A100	AVANTOR INC COMMON STOCK USD.01								
		Local	316,626.000	21.803074	6,903,420.20	9.900000	3,134,597.40	-3,768,822.80	0.18
		Base		21.803074	6,903,420.20	9.900000	3,134,597.40	-3,768,822.80	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05368V106	AVIENT CORP COMMON STOCK USD.01							
	42,591.000	Local	35.037484	1,492,281.49	36.960000	1,574,163.36	81,881.87	0.09
		Base	35.037484	1,492,281.49	36.960000	1,574,163.36	81,881.87	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	7,834.000	Local	162.359478	1,271,924.15	147.830000	1,158,100.22	-113,823.93	0.07
		Base	162.359478	1,271,924.15	147.830000	1,158,100.22	-113,823.93	0.07
053807103	AVNET INC COMMON STOCK USD1.0							
	38,064.000	Local	33.047037	1,257,902.40	88.820000	3,380,844.48	2,122,942.08	0.19
		Base	33.047037	1,257,902.40	88.820000	3,380,844.48	2,122,942.08	0.19
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	61,366.000	Local	39.607889	2,430,577.74	87.220000	5,352,342.52	2,921,764.78	0.31
		Base	39.607889	2,430,577.74	87.220000	5,352,342.52	2,921,764.78	0.31
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	42,306.000	Local	73.716959	3,118,669.68	194.650000	8,234,862.90	5,116,193.22	0.47
		Base	73.716959	3,118,669.68	194.650000	8,234,862.90	5,116,193.22	0.47
06417N103	BANK OZK COMMON STOCK							
	48,664.000	Local	40.378364	1,964,972.69	52.090000	2,534,907.76	569,935.07	0.15
		Base	40.378364	1,964,972.69	52.090000	2,534,907.76	569,935.07	0.15
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	95,946.000	Local	27.183014	2,608,101.48	23.130000	2,219,230.98	-388,870.50	0.13
		Base	27.183014	2,608,101.48	23.130000	2,219,230.98	-388,870.50	0.13
077454106	BELDEN INC COMMON STOCK USD.01							
	18,385.000	Local	69.118862	1,270,750.27	119.910000	2,204,545.35	933,795.08	0.13
		Base	69.118862	1,270,750.27	119.910000	2,204,545.35	933,795.08	0.13
08265T208	BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01							
	70,207.000	Local	52.167208	3,662,503.17	29.890000	2,098,487.23	-1,564,015.94	0.12
		Base	52.167208	3,662,503.17	29.890000	2,098,487.23	-1,564,015.94	0.12
090043100	BILL HOLDINGS INC COMMON STOCK USD.00001							
	41,468.000	Local	84.702283	3,512,434.29	36.160000	1,499,482.88	-2,012,951.41	0.09
		Base	84.702283	3,512,434.29	36.160000	1,499,482.88	-2,012,951.41	0.09

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	8,589.000	Local	313.336944	2,691,251.01	293.610000	2,521,816.29	-169,434.72	0.15
		Base	313.336944	2,691,251.01	293.610000	2,521,816.29	-169,434.72	0.15
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
	89,520.000	Local	83.757069	7,497,932.85	57.220000	5,122,334.40	-2,375,598.45	0.29
		Base	83.757069	7,497,932.85	57.220000	5,122,334.40	-2,375,598.45	0.29
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	35,330.000	Local	51.478885	1,818,749.00	74.400000	2,628,552.00	809,803.00	0.15
		Base	51.478885	1,818,749.00	74.400000	2,628,552.00	809,803.00	0.15
093671105	H+R BLOCK INC COMMON STOCK							
	59,972.000	Local	22.971633	1,377,654.78	38.080000	2,283,733.76	906,078.98	0.13
		Base	22.971633	1,377,654.78	38.080000	2,283,733.76	906,078.98	0.13
099502106	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01							
	56,944.000	Local	84.633667	4,819,379.56	60.670000	3,454,792.48	-1,364,587.08	0.20
		Base	84.633667	4,819,379.56	60.670000	3,454,792.48	-1,364,587.08	0.20
099724106	BORGWARNER INC COMMON STOCK USD.01							
	97,063.000	Local	45.704200	4,436,186.77	66.400000	6,444,983.20	2,008,796.43	0.37
		Base	45.704200	4,436,186.77	66.400000	6,444,983.20	2,008,796.43	0.37
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	3,635.000	Local	324.942724	1,181,166.80	177.030000	643,504.05	-537,662.75	0.04
		Base	324.942724	1,181,166.80	177.030000	643,504.05	-537,662.75	0.04
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	27,120.000	Local	39.646322	1,075,208.25	88.330000	2,395,509.60	1,320,301.35	0.14
		Base	39.646322	1,075,208.25	88.330000	2,395,509.60	1,320,301.35	0.14
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	26,848.000	Local	43.151244	1,158,524.59	63.300000	1,699,478.40	540,953.81	0.10
		Base	43.151244	1,158,524.59	63.300000	1,699,478.40	540,953.81	0.10
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	19,447.000	Local	77.742202	1,511,852.60	94.490000	1,837,547.03	325,694.43	0.11
		Base	77.742202	1,511,852.60	94.490000	1,837,547.03	325,694.43	0.11

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11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,254.000	18.761771	2,687,698.80	31.530000	4,516,798.62	1,829,099.82	0.26
		Base		18.761771	2,687,698.80	31.530000	4,516,798.62	1,829,099.82	0.26
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	51,368.000	77.333133	3,972,448.39	60.180000	3,091,326.24	-881,122.15	0.18
		Base		77.333133	3,972,448.39	60.180000	3,091,326.24	-881,122.15	0.18
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,299.000	36.373156	1,102,070.26	84.240000	2,552,387.76	1,450,317.50	0.15
		Base		36.373156	1,102,070.26	84.240000	2,552,387.76	1,450,317.50	0.15
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	28,605.000	135.976424	3,889,605.61	316.800000	9,062,064.00	5,172,458.39	0.52
		Base		135.976424	3,889,605.61	316.800000	9,062,064.00	5,172,458.39	0.52
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	44,462.000	18.948126	842,471.58	50.980000	2,266,672.76	1,424,201.18	0.13
		Base		18.948126	842,471.58	50.980000	2,266,672.76	1,424,201.18	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	65,667.000	14.148054	929,060.26	33.930000	2,228,081.31	1,299,021.05	0.13
		Base		14.148054	929,060.26	33.930000	2,228,081.31	1,299,021.05	0.13
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	24,575.000	39.671536	974,928.00	90.820000	2,231,901.50	1,256,973.50	0.13
		Base		39.671536	974,928.00	90.820000	2,231,901.50	1,256,973.50	0.13
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,530.000	216.979526	2,284,794.41	463.260000	4,878,127.80	2,593,333.39	0.28
		Base		216.979526	2,284,794.41	463.260000	4,878,127.80	2,593,333.39	0.28
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	79,230.000	36.789200	2,914,808.32	40.350000	3,196,930.50	282,122.18	0.18
		Base		36.789200	2,914,808.32	40.350000	3,196,930.50	282,122.18	0.18
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	19,110.000	99.193642	1,895,590.49	362.750000	6,932,152.50	5,036,562.01	0.40
		Base		99.193642	1,895,590.49	362.750000	6,932,152.50	5,036,562.01	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
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	120,591.000	48.648122	5,866,525.63	42.110000	5,078,087.01	-788,438.62	0.29
		Base		48.648122	5,866,525.63	42.110000	5,078,087.01	-788,438.62	0.29
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,559.000	197.962549	4,663,799.70	616.840000	14,532,133.56	9,868,333.86	0.84
		Base		197.962549	4,663,799.70	616.840000	14,532,133.56	9,868,333.86	0.84
148929102	CAVA GROUP INC COMMON STOCK USD.0001								
		Local	45,875.000	77.610659	3,560,388.99	78.480000	3,600,270.00	39,881.01	0.21
		Base		77.610659	3,560,388.99	78.480000	3,600,270.00	39,881.01	0.21
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	73,411.000	35.009324	2,570,069.51	29.280000	2,149,474.08	-420,595.43	0.12
		Base		35.009324	2,570,069.51	29.280000	2,149,474.08	-420,595.43	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	20,969.000	165.115837	3,462,313.98	208.940000	4,381,262.86	918,948.88	0.25
		Base		165.115837	3,462,313.98	208.940000	4,381,262.86	918,948.88	0.25
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	6,621.000	375.829378	2,488,366.31	465.740000	3,083,664.54	595,298.23	0.18
		Base		375.829378	2,488,366.31	465.740000	3,083,664.54	595,298.23	0.18
16679L109	CHEWY INC CLASS A COMMON STOCK USD.01								
		Local	107,536.000	37.663618	4,050,194.79	19.650000	2,113,082.40	-1,937,112.39	0.12
		Base		37.663618	4,050,194.79	19.650000	2,113,082.40	-1,937,112.39	0.12
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	9,679.000	107.521956	1,040,705.01	110.270000	1,067,303.33	26,598.32	0.06
		Base		107.521956	1,040,705.01	110.270000	1,067,303.33	26,598.32	0.06
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	30,996.000	50.056763	1,551,559.42	89.640000	2,778,481.44	1,226,922.02	0.16
		Base		50.056763	1,551,559.42	89.640000	2,778,481.44	1,226,922.02	0.16
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	23,825.000	64.508759	1,536,921.19	148.530000	3,538,727.25	2,001,806.06	0.20
		Base		64.508759	1,536,921.19	148.530000	3,538,727.25	2,001,806.06	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
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	23,529.000	Local	69.285631	1,630,221.62	298.750000	7,029,288.75	5,399,067.13	0.40
		Base	69.285631	1,630,221.62	298.750000	7,029,288.75	5,399,067.13	0.40
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	262,950.000	Local	15.469944	4,067,821.68	9.390000	2,469,100.50	-1,598,721.18	0.14
		Base	15.469944	4,067,821.68	9.390000	2,469,100.50	-1,598,721.18	0.14
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	26,496.000	Local	69.731210	1,847,598.15	190.920000	5,058,616.32	3,211,018.17	0.29
		Base	69.731210	1,847,598.15	190.920000	5,058,616.32	3,211,018.17	0.29
192108504	COEUR MINING INC COMMON STOCK USD.01							
	479,439.000	Local	16.345100	7,836,478.40	16.320000	7,824,444.48	-12,033.92	0.45
		Base	16.345100	7,836,478.40	16.320000	7,824,444.48	-12,033.92	0.45
192422103	COGNEX CORP COMMON STOCK USD.002							
	76,731.000	Local	30.055745	2,306,207.39	72.420000	5,556,859.02	3,250,651.63	0.32
		Base	30.055745	2,306,207.39	72.420000	5,556,859.02	3,250,651.63	0.32
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	137,260.000	Local	26.779760	3,675,789.88	32.050000	4,399,183.00	723,393.12	0.25
		Base	26.779760	3,675,789.88	32.050000	4,399,183.00	723,393.12	0.25
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	11,766.000	Local	91.266018	1,073,835.97	61.820000	727,374.12	-346,461.85	0.04
		Base	91.266018	1,073,835.97	61.820000	727,374.12	-346,461.85	0.04
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	63,128.000	Local	33.315026	2,103,110.95	57.750000	3,645,642.00	1,542,531.05	0.21
		Base	33.315026	2,103,110.95	57.750000	3,645,642.00	1,542,531.05	0.21
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	51,781.000	Local	20.571295	1,065,202.24	62.750000	3,249,257.75	2,184,055.51	0.19
		Base	20.571295	1,065,202.24	62.750000	3,249,257.75	2,184,055.51	0.19
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	20,809.000	Local	69.774455	1,451,936.63	141.730000	2,949,259.57	1,497,322.94	0.17
		Base	69.774455	1,451,936.63	141.730000	2,949,259.57	1,497,322.94	0.17

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21871X109	COREBRIDGE FINANCIAL INC COMMON STOCK USD.01							
	120,559.000	Local	30.309200	3,654,046.84	28.630000	3,451,604.17	-202,442.67	0.20
		Base	30.309200	3,654,046.84	28.630000	3,451,604.17	-202,442.67	0.20
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01							
	88,069.000	Local	40.769620	3,590,539.66	48.250000	4,249,329.25	658,789.59	0.24
		Base	40.769620	3,590,539.66	48.250000	4,249,329.25	658,789.59	0.24
22002T108	COPT DEFENSE PROPERTIES REIT USD.01							
	53,270.000	Local	29.500420	1,571,487.39	36.390000	1,938,495.30	367,007.91	0.11
		Base	29.500420	1,571,487.39	36.390000	1,938,495.30	367,007.91	0.11
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	78,303.000	Local	34.916764	2,734,087.35	29.980000	2,347,523.94	-386,563.41	0.14
		Base	34.916764	2,734,087.35	29.980000	2,347,523.94	-386,563.41	0.14
224408104	CRANE CO COMMON STOCK USD1.0							
	22,815.000	Local	43.171429	984,956.15	223.070000	5,089,342.05	4,104,385.90	0.29
		Base	43.171429	984,956.15	223.070000	5,089,342.05	4,104,385.90	0.29
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	23,034.000	Local	21.401356	492,958.84	51.160000	1,178,419.44	685,460.60	0.07
		Base	21.401356	492,958.84	51.160000	1,178,419.44	685,460.60	0.07
227046109	CROCS INC COMMON STOCK USD.001							
	23,626.000	Local	104.554315	2,470,200.24	120.640000	2,850,240.64	380,040.40	0.16
		Base	104.554315	2,470,200.24	120.640000	2,850,240.64	380,040.40	0.16
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	52,667.000	Local	88.299918	4,650,491.78	111.820000	5,889,223.94	1,238,732.16	0.34
		Base	88.299918	4,650,491.78	111.820000	5,889,223.94	1,238,732.16	0.34
229663109	CUBESMART REIT USD.01							
	106,748.000	Local	40.125369	4,283,302.90	39.770000	4,245,367.96	-37,934.94	0.24
		Base	40.125369	4,283,302.90	39.770000	4,245,367.96	-37,934.94	0.24
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,674.000	Local	83.365182	2,473,778.40	154.520000	4,585,226.48	2,111,448.08	0.26
		Base	83.365182	2,473,778.40	154.520000	4,585,226.48	2,111,448.08	0.26

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,042.000	Local	107.664890	1,834,825.05	757.760000	12,913,745.92	11,078,920.87	0.74
		Base	107.664890	1,834,825.05	757.760000	12,913,745.92	11,078,920.87	0.74
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	56,381.000	Local	63.093239	3,557,259.93	85.190000	4,803,097.39	1,245,837.46	0.28
		Base	63.093239	3,557,259.93	85.190000	4,803,097.39	1,245,837.46	0.28
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01							
	47,550.000	Local	49.414865	2,349,676.82	146.740000	6,977,487.00	4,627,810.18	0.40
		Base	49.414865	2,349,676.82	146.740000	6,977,487.00	4,627,810.18	0.40
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	72,896.000	Local	33.258608	2,424,419.50	54.620000	3,981,579.52	1,557,160.02	0.23
		Base	33.258608	2,424,419.50	54.620000	3,981,579.52	1,557,160.02	0.23
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	92,110.000	Local	29.809589	2,745,761.23	10.610000	977,287.10	-1,768,474.13	0.06
		Base	29.809589	2,745,761.23	10.610000	977,287.10	-1,768,474.13	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,686.000	Local	72.341566	2,219,873.30	226.810000	6,959,891.66	4,740,018.36	0.40
		Base	72.341566	2,219,873.30	226.810000	6,959,891.66	4,740,018.36	0.40
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025							
	37,109.000	Local	73.335900	2,721,421.92	157.030000	5,827,226.27	3,105,804.35	0.34
		Base	73.335900	2,721,421.92	157.030000	5,827,226.27	3,105,804.35	0.34
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
	94,865.000	Local	68.699701	6,517,197.10	44.420000	4,213,903.30	-2,303,293.80	0.24
		Base	68.699701	6,517,197.10	44.420000	4,213,903.30	-2,303,293.80	0.24
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
	28,494.000	Local	82.149590	2,340,770.41	52.580000	1,498,214.52	-842,555.89	0.09
		Base	82.149590	2,340,770.41	52.580000	1,498,214.52	-842,555.89	0.09
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	54,107.000	Local	35.681181	1,930,601.65	89.770000	4,857,185.39	2,926,583.74	0.28
		Base	35.681181	1,930,601.65	89.770000	4,857,185.39	2,926,583.74	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
		Local	82,228.000	25.960508	2,134,680.62	27.470000	2,258,803.16	124,122.54	0.13
		Base		25.960508	2,134,680.62	27.470000	2,258,803.16	124,122.54	0.13
26603R106	DUOLINGO COMMON STOCK USD.0001								
		Local	18,422.000	209.419220	3,857,920.87	115.020000	2,118,898.44	-1,739,022.43	0.12
		Base		209.419220	3,857,920.87	115.020000	2,118,898.44	-1,739,022.43	0.12
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
		Local	65,970.000	33.798406	2,229,680.86	20.740000	1,368,217.80	-861,463.06	0.08
		Base		33.798406	2,229,680.86	20.740000	1,368,217.80	-861,463.06	0.08
26701L100	DUTCH BROS INC CLASS A COMMON STOCK USD.00001								
		Local	58,280.000	53.189957	3,099,910.72	71.810000	4,185,086.80	1,085,176.08	0.24
		Base		53.189957	3,099,910.72	71.810000	4,185,086.80	1,085,176.08	0.24
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333								
		Local	13,758.000	343.710963	4,728,775.43	505.590000	6,955,907.22	2,227,131.79	0.40
		Base		343.710963	4,728,775.43	505.590000	6,955,907.22	2,227,131.79	0.40
268150109	DYNATRACE INC COMMON STOCK USD.001								
		Local	140,705.000	39.245727	5,522,070.03	43.910000	6,178,356.55	656,286.52	0.36
		Base		39.245727	5,522,070.03	43.910000	6,178,356.55	656,286.52	0.36
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	27,211.000	150.298183	4,089,763.87	74.000000	2,013,614.00	-2,076,149.87	0.12
		Base		150.298183	4,089,763.87	74.000000	2,013,614.00	-2,076,149.87	0.12
26884U109	EPR PROPERTIES REIT USD.01								
		Local	35,594.000	53.561073	1,906,452.83	58.010000	2,064,807.94	158,355.11	0.12
		Base		53.561073	1,906,452.83	58.010000	2,064,807.94	158,355.11	0.12
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	14,778.000	88.431790	1,306,845.00	225.000000	3,325,050.00	2,018,205.00	0.19
		Base		88.431790	1,306,845.00	225.000000	3,325,050.00	2,018,205.00	0.19
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	64,097.000	37.431176	2,399,226.06	129.090000	8,274,281.73	5,875,055.67	0.48
		Base		37.431176	2,399,226.06	129.090000	8,274,281.73	5,875,055.67	0.48

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277276101	EASTGROUP PROPERTIES INC REIT							
	25,204.000	Local	133.907998	3,375,017.18	202.530000	5,104,566.12	1,729,548.94	0.29
		Base	133.907998	3,375,017.18	202.530000	5,104,566.12	1,729,548.94	0.29
28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK							
	230,954.000	Local	19.310774	4,459,900.44	24.610000	5,683,777.94	1,223,877.50	0.33
		Base	19.310774	4,459,900.44	24.610000	5,683,777.94	1,223,877.50	0.33
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	47,126.000	Local	45.475778	2,143,091.53	101.080000	4,763,496.08	2,620,404.55	0.27
		Base	45.475778	2,143,091.53	101.080000	4,763,496.08	2,620,404.55	0.27
29275Y102	ENERSYS COMMON STOCK USD.01							
	17,206.000	Local	70.609194	1,214,901.80	233.820000	4,023,106.92	2,808,205.12	0.23
		Base	70.609194	1,214,901.80	233.820000	4,023,106.92	2,808,205.12	0.23
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	27,131.000	Local	142.978647	3,879,153.67	160.300000	4,349,099.30	469,945.63	0.25
		Base	142.978647	3,879,153.67	160.300000	4,349,099.30	469,945.63	0.25
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
	70,141.000	Local	98.960633	6,941,197.78	179.860000	12,615,560.26	5,674,362.48	0.73
		Base	98.960633	6,941,197.78	179.860000	12,615,560.26	5,674,362.48	0.73
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	75,951.000	Local	40.120570	3,047,197.41	26.350000	2,001,308.85	-1,045,888.56	0.12
		Base	40.120570	3,047,197.41	26.350000	2,001,308.85	-1,045,888.56	0.12
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	132,986.000	Local	35.068782	4,663,657.06	43.880000	5,835,425.68	1,171,768.62	0.34
		Base	35.068782	4,663,657.06	43.880000	5,835,425.68	1,171,768.62	0.34
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	90,751.000	Local	68.938598	6,256,246.74	64.450000	5,848,901.95	-407,344.79	0.34
		Base	68.938598	6,256,246.74	64.450000	5,848,901.95	-407,344.79	0.34
29605J106	ESAB CORP COMMON STOCK USD.001							
	26,993.000	Local	52.643658	1,421,010.25	98.630000	2,662,319.59	1,241,309.34	0.15
		Base	52.643658	1,421,010.25	98.630000	2,662,319.59	1,241,309.34	0.15

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29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	133,338.000	Local	31.503398	4,200,600.11	38.310000	5,108,178.78	907,578.67	0.29
		Base	31.503398	4,200,600.11	38.310000	5,108,178.78	907,578.67	0.29
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	18,311.000	Local	124.219341	2,274,580.36	73.190000	1,340,182.09	-934,398.27	0.08
		Base	124.219341	2,274,580.36	73.190000	1,340,182.09	-934,398.27	0.08
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	17,974.000	Local	115.032885	2,067,601.07	341.440000	6,137,042.56	4,069,441.49	0.35
		Base	115.032885	2,067,601.07	341.440000	6,137,042.56	4,069,441.49	0.35
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	120,907.000	Local	21.430395	2,591,084.81	54.410000	6,578,549.87	3,987,465.06	0.38
		Base	21.430395	2,591,084.81	54.410000	6,578,549.87	3,987,465.06	0.38
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	73,970.000	Local	30.696039	2,270,585.97	25.860000	1,912,864.20	-357,721.77	0.11
		Base	30.696039	2,270,585.97	25.860000	1,912,864.20	-357,721.77	0.11
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,471.000	Local	96.341140	2,261,222.89	58.760000	1,379,155.96	-882,066.93	0.08
		Base	96.341140	2,261,222.89	58.760000	1,379,155.96	-882,066.93	0.08
302520101	FNB CORP COMMON STOCK USD.01							
	165,685.000	Local	12.243500	2,028,564.37	19.080000	3,161,269.80	1,132,705.43	0.18
		Base	12.243500	2,028,564.37	19.080000	3,161,269.80	1,132,705.43	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	14,455.000	Local	126.846340	1,833,563.85	149.010000	2,153,939.55	320,375.70	0.12
		Base	126.846340	1,833,563.85	149.010000	2,153,939.55	320,375.70	0.12
314211103	FEDERATED HERMES INC COMMON STOCK							
	34,454.000	Local	25.830296	889,957.02	55.220000	1,902,549.88	1,012,592.86	0.11
		Base	25.830296	889,957.02	55.220000	1,902,549.88	1,012,592.86	0.11
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	119,391.000	Local	42.974974	5,130,825.17	47.160000	5,630,479.56	499,654.39	0.32
		Base	42.974974	5,130,825.17	47.160000	5,630,479.56	499,654.39	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
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	47,677.000	Local	30.789443	1,467,948.27	68.590000	3,270,165.43	1,802,217.16	0.19
		Base	30.789443	1,467,948.27	68.590000	3,270,165.43	1,802,217.16	0.19
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	60,651.000	Local	29.370751	1,781,365.39	34.600000	2,098,524.60	317,159.21	0.12
		Base	29.370751	1,781,365.39	34.600000	2,098,524.60	317,159.21	0.12
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	225,792.000	Local	12.878809	2,907,932.08	25.640000	5,789,306.88	2,881,374.80	0.33
		Base	12.878809	2,907,932.08	25.640000	5,789,306.88	2,881,374.80	0.33
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,287.000	Local	32.141066	2,001,970.59	61.310000	3,818,815.97	1,816,845.38	0.22
		Base	32.141066	2,001,970.59	61.310000	3,818,815.97	1,816,845.38	0.22
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	37,992.000	Local	85.509827	3,248,689.36	216.320000	8,218,429.44	4,969,740.08	0.47
		Base	85.509827	3,248,689.36	216.320000	8,218,429.44	4,969,740.08	0.47
33829M101	FIVE BELOW COMMON STOCK USD.01							
	25,456.000	Local	90.249282	2,297,385.73	179.790000	4,576,734.24	2,279,348.51	0.26
		Base	90.249282	2,297,385.73	179.790000	4,576,734.24	2,279,348.51	0.26
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
	49,406.000	Local	81.258661	4,014,665.43	59.360000	2,932,740.16	-1,081,925.27	0.17
		Base	81.258661	4,014,665.43	59.360000	2,932,740.16	-1,081,925.27	0.17
343412102	FLUOR CORP COMMON STOCK USD.01							
	74,550.000	Local	30.389775	2,265,557.72	52.390000	3,905,674.50	1,640,116.78	0.22
		Base	30.389775	2,265,557.72	52.390000	3,905,674.50	1,640,116.78	0.22
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	58,750.000	Local	39.886604	2,343,337.96	74.160000	4,356,900.00	2,013,562.04	0.25
		Base	39.886604	2,343,337.96	74.160000	4,356,900.00	2,013,562.04	0.25
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	59,172.000	Local	46.687317	2,762,581.90	54.900000	3,248,542.80	485,960.90	0.19
		Base	46.687317	2,762,581.90	54.900000	3,248,542.80	485,960.90	0.19

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361448103	GATX CORP COMMON STOCK USD.625							
	16,735.000	Local	60.204485	1,007,522.05	177.190000	2,965,274.65	1,957,752.60	0.17
		Base	60.204485	1,007,522.05	177.190000	2,965,274.65	1,957,752.60	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	53,249.000	Local	33.141273	1,764,739.65	50.700000	2,699,724.30	934,984.65	0.16
		Base	33.141273	1,764,739.65	50.700000	2,699,724.30	934,984.65	0.16
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	132,338.000	Local	47.342521	6,265,214.61	44.530000	5,893,011.14	-372,203.47	0.34
		Base	47.342521	6,265,214.61	44.530000	5,893,011.14	-372,203.47	0.34
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	191,691.000	Local	40.392307	7,742,841.78	22.080000	4,232,537.28	-3,510,304.50	0.24
		Base	40.392307	7,742,841.78	22.080000	4,232,537.28	-3,510,304.50	0.24
364760108	GAP INC/THE COMMON STOCK USD.05							
	104,816.000	Local	16.026264	1,679,808.90	18.680000	1,957,962.88	278,153.98	0.11
		Base	16.026264	1,679,808.90	18.680000	1,957,962.88	278,153.98	0.11
371901109	GENTEX CORP COMMON STOCK USD.06							
	101,625.000	Local	15.629069	1,588,304.13	25.270000	2,568,063.75	979,759.62	0.15
		Base	15.629069	1,588,304.13	25.270000	2,568,063.75	979,759.62	0.15
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	59,927.000	Local	38.841517	2,327,655.56	51.580000	3,091,034.66	763,379.10	0.18
		Base	38.841517	2,327,655.56	51.580000	3,091,034.66	763,379.10	0.18
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	51,922.000	Local	42.795394	2,222,022.47	79.010000	4,102,357.22	1,880,334.75	0.24
		Base	42.795394	2,222,022.47	79.010000	4,102,357.22	1,880,334.75	0.24
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	131,709.000	Local	16.493675	2,172,365.41	6.600000	869,279.40	-1,303,086.01	0.05
		Base	16.493675	2,172,365.41	6.600000	869,279.40	-1,303,086.01	0.05
384109104	GRACO INC COMMON STOCK USD1.0							
	77,120.000	Local	29.383262	2,266,037.17	75.610000	5,831,043.20	3,565,006.03	0.34
		Base	29.383262	2,266,037.17	75.610000	5,831,043.20	3,565,006.03	0.34

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,591.000	Local	506.700233	806,160.07	1,141.420000	1,815,999.22	1,009,839.15	0.10
		Base	506.700233	806,160.07	1,141.420000	1,815,999.22	1,009,839.15	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	12,940.000	Local	99.797631	1,291,381.35	143.110000	1,851,843.40	560,462.05	0.11
		Base	99.797631	1,291,381.35	143.110000	1,851,843.40	560,462.05	0.11
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	135,639.000	Local	24.816283	3,366,055.79	10.570000	1,433,704.23	-1,932,351.56	0.08
		Base	24.816283	3,366,055.79	10.570000	1,433,704.23	-1,932,351.56	0.08
397624107	GREIF INC CL A COMMON STOCK							
	11,701.000	Local	50.869578	595,224.93	74.490000	871,607.49	276,382.56	0.05
		Base	50.869578	595,224.93	74.490000	871,607.49	276,382.56	0.05
398182303	AMERICAN HEALTHCARE REIT INC REIT USD.01							
	69,216.000	Local	47.237590	3,269,597.02	52.150000	3,609,614.40	340,017.38	0.21
		Base	47.237590	3,269,597.02	52.150000	3,609,614.40	340,017.38	0.21
40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001							
	39,937.000	Local	213.772672	8,537,439.19	123.050000	4,914,247.85	-3,623,191.34	0.28
		Base	213.772672	8,537,439.19	123.050000	4,914,247.85	-3,623,191.34	0.28
403949100	HF SINCLAIR CORP COMMON STOCK							
	73,239.000	Local	39.061369	2,860,815.63	69.650000	5,101,096.35	2,240,280.72	0.29
		Base	39.061369	2,860,815.63	69.650000	5,101,096.35	2,240,280.72	0.29
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	21,875.000	Local	89.472671	1,957,214.68	75.000000	1,640,625.00	-316,589.68	0.09
		Base	89.472671	1,957,214.68	75.000000	1,640,625.00	-316,589.68	0.09
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	54,817.000	Local	44.400866	2,433,922.27	78.270000	4,290,526.59	1,856,604.32	0.25
		Base	44.400866	2,433,922.27	78.270000	4,290,526.59	1,856,604.32	0.25
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001							
	19,143.000	Local	160.848577	3,079,124.30	78.830000	1,509,042.69	-1,570,081.61	0.09
		Base	160.848577	3,079,124.30	78.830000	1,509,042.69	-1,570,081.61	0.09

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410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	38,481.000	Local	35.044698	1,348,555.03	74.720000	2,875,300.32	1,526,745.29	0.17
		Base	35.044698	1,348,555.03	74.720000	2,875,300.32	1,526,745.29	0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	16,595.000	Local	79.337564	1,316,606.88	214.120000	3,553,321.40	2,236,714.52	0.20
		Base	79.337564	1,316,606.88	214.120000	3,553,321.40	2,236,714.52	0.20
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	54,661.000	Local	25.280742	1,381,870.64	24.460000	1,337,008.06	-44,862.58	0.08
		Base	25.280742	1,381,870.64	24.460000	1,337,008.06	-44,862.58	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,101.000	Local	80.225700	3,217,130.79	90.320000	3,621,922.32	404,791.53	0.21
		Base	80.225700	3,217,130.79	90.320000	3,621,922.32	404,791.53	0.21
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	162,557.000	Local	25.422687	4,132,635.79	20.170000	3,278,774.69	-853,861.10	0.19
		Base	25.422687	4,132,635.79	20.170000	3,278,774.69	-853,861.10	0.19
422704106	HECLA MINING CO COMMON STOCK USD.25							
	305,371.000	Local	19.697985	6,015,193.26	15.430000	4,711,874.53	-1,303,318.73	0.27
		Base	19.697985	6,015,193.26	15.430000	4,711,874.53	-1,303,318.73	0.27
428291108	HEXCEL CORP COMMON STOCK USD.01							
	35,744.000	Local	44.682152	1,597,118.84	100.060000	3,576,544.64	1,979,425.80	0.21
		Base	44.682152	1,597,118.84	100.060000	3,576,544.64	1,979,425.80	0.21
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	27,897.000	Local	45.213300	1,261,315.44	52.370000	1,460,965.89	199,650.45	0.08
		Base	45.213300	1,261,315.44	52.370000	1,460,965.89	199,650.45	0.08
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001							
	97,693.000	Local	29.304738	2,862,867.74	34.670000	3,387,016.31	524,148.57	0.19
		Base	29.304738	2,862,867.74	34.670000	3,387,016.31	524,148.57	0.19
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	85,333.000	Local	21.850159	1,864,539.66	28.550000	2,436,257.15	571,717.49	0.14
		Base	21.850159	1,864,539.66	28.550000	2,436,257.15	571,717.49	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
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
	25,302.000	Local	122.979321	3,111,622.78	134.130000	3,393,757.26	282,134.48	0.20
		Base	122.979321	3,111,622.78	134.130000	3,393,757.26	282,134.48	0.20
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
	19,289.000	Local	104.037445	2,006,778.28	193.840000	3,738,979.76	1,732,201.48	0.22
		Base	104.037445	2,006,778.28	193.840000	3,738,979.76	1,732,201.48	0.22
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	11,807.000	Local	91.889102	1,084,934.63	117.320000	1,385,197.24	300,262.61	0.08
		Base	91.889102	1,084,934.63	117.320000	1,385,197.24	300,262.61	0.08
45073V108	ITT INC COMMON STOCK USD1.0							
	39,733.000	Local	53.823675	2,138,576.08	197.760000	7,857,598.08	5,719,022.00	0.45
		Base	53.823675	2,138,576.08	197.760000	7,857,598.08	5,719,022.00	0.45
451107106	IDACORP INC COMMON STOCK							
	25,504.000	Local	67.582146	1,723,615.04	151.300000	3,858,755.20	2,135,140.16	0.22
		Base	67.582146	1,723,615.04	151.300000	3,858,755.20	2,135,140.16	0.22
452327109	ILLUMINA INC COMMON STOCK USD.01							
	70,979.000	Local	105.327559	7,476,044.84	175.830000	12,480,237.57	5,004,192.73	0.72
		Base	105.327559	7,476,044.84	175.830000	12,480,237.57	5,004,192.73	0.72
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	111,102.000	Local	21.427226	2,380,607.65	16.690000	1,854,292.38	-526,315.27	0.11
		Base	21.427226	2,380,607.65	16.690000	1,854,292.38	-526,315.27	0.11
457187102	INGREDION INC COMMON STOCK USD.01							
	29,666.000	Local	67.127540	1,991,405.59	94.710000	2,809,666.86	818,261.27	0.16
		Base	67.127540	1,991,405.59	94.710000	2,809,666.86	818,261.27	0.16
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	9,100.000	Local	301.131700	2,740,298.47	283.130000	2,576,483.00	-163,815.47	0.15
		Base	301.131700	2,740,298.47	283.130000	2,576,483.00	-163,815.47	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	25,307.000	Local	28.529371	721,992.79	75.950000	1,922,066.65	1,200,073.86	0.11
		Base	28.529371	721,992.79	75.950000	1,922,066.65	1,200,073.86	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	77,063.000	Local	22.329765	1,720,798.68	49.980000	3,851,608.74	2,130,810.06	0.22
		Base	22.329765	1,720,798.68	49.980000	3,851,608.74	2,130,810.06	0.22
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	22,068.000	Local	118.988428	2,625,836.63	309.950000	6,839,976.60	4,214,139.97	0.39
		Base	118.988428	2,625,836.63	309.950000	6,839,976.60	4,214,139.97	0.39
48242W106	KBR INC COMMON STOCK USD.001							
	59,547.000	Local	29.813151	1,775,283.70	34.530000	2,056,157.91	280,874.21	0.12
		Base	29.813151	1,775,283.70	34.530000	2,056,157.91	280,874.21	0.12
48666K109	KB HOME COMMON STOCK USD1.0							
	29,412.000	Local	21.314860	626,912.66	62.590000	1,840,897.08	1,213,984.42	0.11
		Base	21.314860	626,912.66	62.590000	1,840,897.08	1,213,984.42	0.11
49427F108	KILROY REALTY CORP REIT USD.01							
	51,392.000	Local	56.129499	2,884,607.21	37.470000	1,925,658.24	-958,948.97	0.11
		Base	56.129499	2,884,607.21	37.470000	1,925,658.24	-958,948.97	0.11
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,414.000	Local	226.207387	2,355,723.73	329.810000	3,434,641.34	1,078,917.61	0.20
		Base	226.207387	2,355,723.73	329.810000	3,434,641.34	1,078,917.61	0.20
497266106	KIRBY CORP COMMON STOCK USD.1							
	25,361.000	Local	60.175922	1,526,121.56	135.970000	3,448,335.17	1,922,213.61	0.20
		Base	60.175922	1,526,121.56	135.970000	3,448,335.17	1,922,213.61	0.20
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	101,383.000	Local	22.007437	2,231,180.02	28.380000	2,877,249.54	646,069.52	0.17
		Base	22.007437	2,231,180.02	28.380000	2,877,249.54	646,069.52	0.17
498894104	KNIFE RIVER CORP COMMON STOCK							
	26,621.000	Local	35.931166	956,523.58	83.650000	2,226,846.65	1,270,323.07	0.13
		Base	35.931166	956,523.58	83.650000	2,226,846.65	1,270,323.07	0.13
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	75,568.000	Local	43.948697	3,321,115.16	77.870000	5,884,480.16	2,563,365.00	0.34
		Base	43.948697	3,321,115.16	77.870000	5,884,480.16	2,563,365.00	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
50077B207	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001							
	83,772.000	Local	82.736968	6,931,041.32	49.860000	4,176,871.92	-2,754,169.40	0.24
		Base	82.736968	6,931,041.32	49.860000	4,176,871.92	-2,754,169.40	0.24
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	106,870.000	Local	17.823891	1,904,839.19	11.310000	1,208,699.70	-696,139.49	0.07
		Base	17.823891	1,904,839.19	11.310000	1,208,699.70	-696,139.49	0.07
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	40,579.000	Local	57.714018	2,341,977.15	155.980000	6,329,512.42	3,987,535.27	0.36
		Base	57.714018	2,341,977.15	155.980000	6,329,512.42	3,987,535.27	0.36
513847103	MARZETTI COMPANY/THE COMMON STOCK							
	9,650.000	Local	104.029083	1,003,880.65	114.160000	1,101,644.00	97,763.35	0.06
		Base	104.029083	1,003,880.65	114.160000	1,101,644.00	97,763.35	0.06
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	15,912.000	Local	73.284055	1,166,095.88	206.810000	3,290,760.72	2,124,664.84	0.19
		Base	73.284055	1,166,095.88	206.810000	3,290,760.72	2,124,664.84	0.19
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	31,289.000	Local	68.704747	2,149,702.82	110.940000	3,471,201.66	1,321,498.84	0.20
		Base	68.704747	2,149,702.82	110.940000	3,471,201.66	1,321,498.84	0.20
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	62,686.000	Local	56.518425	3,542,914.01	152.960000	9,588,450.56	6,045,536.55	0.55
		Base	56.518425	3,542,914.01	152.960000	9,588,450.56	6,045,536.55	0.55
521865204	LEAR CORP COMMON STOCK USD.01							
	23,762.000	Local	133.251014	3,166,310.60	134.060000	3,185,533.72	19,223.12	0.18
		Base	133.251014	3,166,310.60	134.060000	3,185,533.72	19,223.12	0.18
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	25,932.000	Local	68.517809	1,776,803.82	265.510000	6,885,205.32	5,108,401.50	0.40
		Base	68.517809	1,776,803.82	265.510000	6,885,205.32	5,108,401.50	0.40
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,588.000	Local	174.372095	2,020,623.84	455.330000	5,276,364.04	3,255,740.20	0.30
		Base	174.372095	2,020,623.84	455.330000	5,276,364.04	3,255,740.20	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	29,442.000	Local	26.127987	769,260.18	78.660000	2,315,907.72	1,546,647.54	0.13
		Base	26.127987	769,260.18	78.660000	2,315,907.72	1,546,647.54	0.13
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	102,838.000	Local	13.394756	1,377,489.94	28.200000	2,900,031.60	1,522,541.66	0.17
		Base	13.394756	1,377,489.94	28.200000	2,900,031.60	1,522,541.66	0.17
55306N104	MKS INC COMMON STOCK							
	30,950.000	Local	100.314125	3,104,722.16	444.800000	13,766,560.00	10,661,837.84	0.79
		Base	100.314125	3,104,722.16	444.800000	13,766,560.00	10,661,837.84	0.79
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
	61,987.000	Local	74.780770	4,635,435.60	56.010000	3,471,891.87	-1,163,543.73	0.20
		Base	74.780770	4,635,435.60	56.010000	3,471,891.87	-1,163,543.73	0.20
553498106	MSA SAFETY INC COMMON STOCK							
	17,047.000	Local	73.835935	1,258,681.18	174.580000	2,976,065.26	1,717,384.08	0.17
		Base	73.835935	1,258,681.18	174.580000	2,976,065.26	1,717,384.08	0.17
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	21,233.000	Local	68.363162	1,451,555.02	118.950000	2,525,665.35	1,074,110.33	0.15
		Base	68.363162	1,451,555.02	118.950000	2,525,665.35	1,074,110.33	0.15
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	29,718.000	Local	72.483988	2,154,079.15	380.370000	11,303,835.66	9,149,756.51	0.65
		Base	72.483988	2,154,079.15	380.370000	11,303,835.66	9,149,756.51	0.65
55616P104	MACY S INC COMMON STOCK USD.01							
	122,694.000	Local	24.818434	3,045,072.88	23.550000	2,889,443.70	-155,629.18	0.17
		Base	24.818434	3,045,072.88	23.550000	2,889,443.70	-155,629.18	0.17
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	28,206.000	Local	81.521339	2,299,390.88	139.250000	3,927,685.50	1,628,294.62	0.23
		Base	81.521339	2,299,390.88	139.250000	3,927,685.50	1,628,294.62	0.23
565394103	MAPLEBEAR INC COMMON STOCK USD.0001							
	86,382.000	Local	47.382521	4,092,996.93	47.350000	4,090,187.70	-2,809.23	0.24
		Base	47.382521	4,092,996.93	47.350000	4,090,187.70	-2,809.23	0.24

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576323109	MASTEC INC COMMON STOCK USD.1							
	28,611.000	Local	64.086134	1,833,568.38	416.060000	11,903,892.66	10,070,324.28	0.69
		Base	64.086134	1,833,568.38	416.060000	11,903,892.66	10,070,324.28	0.69
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	53,418.000	Local	57.878408	3,091,748.79	49.780000	2,659,148.04	-432,600.75	0.15
		Base	57.878408	3,091,748.79	49.780000	2,659,148.04	-432,600.75	0.15
577081102	MATTEL INC COMMON STOCK USD1.0							
	143,973.000	Local	12.462284	1,794,232.40	13.880000	1,998,345.24	204,112.84	0.12
		Base	12.462284	1,794,232.40	13.880000	1,998,345.24	204,112.84	0.12
577933104	MAXIMUS INC COMMON STOCK							
	25,870.000	Local	64.490930	1,668,380.37	53.760000	1,390,771.20	-277,609.17	0.08
		Base	64.490930	1,668,380.37	53.760000	1,390,771.20	-277,609.17	0.08
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	10,545.000	Local	155.432734	1,639,038.18	529.590000	5,584,526.55	3,945,488.37	0.32
		Base	155.432734	1,639,038.18	529.590000	5,584,526.55	3,945,488.37	0.32
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	21,631.000	Local	88.493886	1,914,211.25	172.010000	3,720,748.31	1,806,537.06	0.21
		Base	88.493886	1,914,211.25	172.010000	3,720,748.31	1,806,537.06	0.21
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	10,180.000	Local	292.296900	2,975,582.44	423.840000	4,314,691.20	1,339,108.76	0.25
		Base	292.296900	2,975,582.44	423.840000	4,314,691.20	1,339,108.76	0.25
617700109	MORNINGSTAR INC COMMON STOCK							
	10,941.000	Local	250.294610	2,738,473.33	156.020000	1,707,014.82	-1,031,458.51	0.10
		Base	250.294610	2,738,473.33	156.020000	1,707,014.82	-1,031,458.51	0.10
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	52,103.000	Local	81.873732	4,265,867.06	122.930000	6,405,021.79	2,139,154.73	0.37
		Base	81.873732	4,265,867.06	122.930000	6,405,021.79	2,139,154.73	0.37
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	62,566.000	Local	26.112529	1,633,756.47	32.560000	2,037,148.96	403,392.49	0.12
		Base	26.112529	1,633,756.47	32.560000	2,037,148.96	403,392.49	0.12

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626755102	MURPHY USA INC COMMON STOCK USD.01							
	7,939.000	Local	105.810359	840,028.44	538.870000	4,278,088.93	3,438,060.49	0.25
		Base	105.810359	840,028.44	538.870000	4,278,088.93	3,438,060.49	0.25
62955J103	NOV INC COMMON STOCK USD.01							
	166,421.000	Local	12.932799	2,152,289.38	18.550000	3,087,109.55	934,820.17	0.18
		Base	12.932799	2,152,289.38	18.550000	3,087,109.55	934,820.17	0.18
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,259.000	Local	52.930761	2,342,662.53	77.210000	3,417,237.39	1,074,574.86	0.20
		Base	52.930761	2,342,662.53	77.210000	3,417,237.39	1,074,574.86	0.20
637417106	NNN REIT INC REIT USD.01							
	88,840.000	Local	36.881558	3,276,557.59	46.530000	4,133,725.20	857,167.61	0.24
		Base	36.881558	3,276,557.59	46.530000	4,133,725.20	857,167.61	0.24
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	33,148.000	Local	45.932854	1,522,582.25	44.470000	1,474,091.56	-48,490.69	0.08
		Base	45.932854	1,522,582.25	44.470000	1,474,091.56	-48,490.69	0.08
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	46,307.000	Local	96.859088	4,485,253.77	168.535000	7,804,350.25	3,319,096.48	0.45
		Base	96.859088	4,485,253.77	168.535000	7,804,350.25	3,319,096.48	0.45
64361Q101	VIPER ENERGY INC CL A COMMON STOCK USD.000001							
	147,532.000	Local	41.883833	6,179,205.69	42.400000	6,255,356.80	76,151.11	0.36
		Base	41.883833	6,179,205.69	42.400000	6,255,356.80	76,151.11	0.36
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	47,309.000	Local	38.776075	1,834,457.35	56.040000	2,651,196.36	816,739.01	0.15
		Base	38.776075	1,834,457.35	56.040000	2,651,196.36	816,739.01	0.15
649445400	FLAGSTAR BANK NA COMMON STOCK USD.01							
	139,376.000	Local	30.850548	4,299,825.96	14.940000	2,082,277.44	-2,217,548.52	0.12
		Base	30.850548	4,299,825.96	14.940000	2,082,277.44	-2,217,548.52	0.12
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	75,688.000	Local	25.459933	1,927,011.39	69.980000	5,296,646.24	3,369,634.85	0.30
		Base	25.459933	1,927,011.39	69.980000	5,296,646.24	3,369,634.85	0.30

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651587107	NEWMARKET CORP COMMON STOCK							
	3,662.000	Local	299.120896	1,095,380.72	791.240000	2,897,520.88	1,802,140.16	0.17
		Base	299.120896	1,095,380.72	791.240000	2,897,520.88	1,802,140.16	0.17
65290E101	NEXTPOWER INC CL A COMMON STOCK USD.0001							
	69,300.000	Local	47.359455	3,282,010.23	119.140000	8,256,402.00	4,974,391.77	0.48
		Base	47.359455	3,282,010.23	119.140000	8,256,402.00	4,974,391.77	0.48
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	13,395.000	Local	174.362711	2,335,588.51	178.590000	2,392,213.05	56,624.54	0.14
		Base	174.362711	2,335,588.51	178.590000	2,392,213.05	56,624.54	0.14
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,734.000	Local	59.770772	1,717,453.35	71.620000	2,057,929.08	340,475.73	0.12
		Base	59.770772	1,717,453.35	71.620000	2,057,929.08	340,475.73	0.12
67000B104	NOVANTA INC COMMON STOCK							
	16,758.000	Local	132.520945	2,220,786.00	162.240000	2,718,817.92	498,031.92	0.16
		Base	132.520945	2,220,786.00	162.240000	2,718,817.92	498,031.92	0.16
67059N108	NUTANIX INC A COMMON STOCK USD.000025							
	127,830.000	Local	73.733746	9,425,384.69	50.960000	6,514,216.80	-2,911,167.89	0.37
		Base	73.733746	9,425,384.69	50.960000	6,514,216.80	-2,911,167.89	0.37
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	95,699.000	Local	28.228620	2,701,450.75	48.660000	4,656,713.34	1,955,262.59	0.27
		Base	28.228620	2,701,450.75	48.660000	4,656,713.34	1,955,262.59	0.27
674215207	CHORD ENERGY CORP COMMON STOCK							
	26,581.000	Local	145.928385	3,878,922.40	114.300000	3,038,208.30	-840,714.10	0.17
		Base	145.928385	3,878,922.40	114.300000	3,038,208.30	-840,714.10	0.17
679295105	OKTA INC COMMON STOCK							
	78,813.000	Local	104.364879	8,225,309.22	136.450000	10,754,033.85	2,528,724.63	0.62
		Base	104.364879	8,225,309.22	136.450000	10,754,033.85	2,528,724.63	0.62
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	161,425.000	Local	17.040043	2,750,688.95	25.900000	4,180,907.50	1,430,218.55	0.24
		Base	17.040043	2,750,688.95	25.900000	4,180,907.50	1,430,218.55	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
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	106,637.000	Local	19.406037	2,069,401.55	40.920000	4,363,586.04	2,294,184.49	0.25
		Base	19.406037	2,069,401.55	40.920000	4,363,586.04	2,294,184.49	0.25
680665205	OLIN CORP COMMON STOCK USD1.0							
	52,398.000	Local	23.199828	1,215,624.60	19.820000	1,038,528.36	-177,096.24	0.06
		Base	23.199828	1,215,624.60	19.820000	1,038,528.36	-177,096.24	0.06
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,640.000	Local	71.183718	2,038,701.67	76.880000	2,201,843.20	163,141.53	0.13
		Base	71.183718	2,038,701.67	76.880000	2,201,843.20	163,141.53	0.13
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	138,445.000	Local	32.034433	4,435,007.14	47.680000	6,601,057.60	2,166,050.46	0.38
		Base	32.034433	4,435,007.14	47.680000	6,601,057.60	2,166,050.46	0.38
68235P108	ONE GAS INC COMMON STOCK							
	28,390.000	Local	54.600709	1,550,114.13	77.070000	2,188,017.30	637,903.17	0.13
		Base	54.600709	1,550,114.13	77.070000	2,188,017.30	637,903.17	0.13
683344105	ONTO INNOVATION INC COMMON STOCK							
	22,744.000	Local	119.721935	2,722,955.70	378.450000	8,607,466.80	5,884,511.10	0.50
		Base	119.721935	2,722,955.70	378.450000	8,607,466.80	5,884,511.10	0.50
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	74,815.000	Local	29.259167	2,189,024.57	20.970000	1,568,870.55	-620,154.02	0.09
		Base	29.259167	2,189,024.57	20.970000	1,568,870.55	-620,154.02	0.09
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	28,437.000	Local	84.391538	2,399,842.16	108.900000	3,096,789.30	696,947.14	0.18
		Base	84.391538	2,399,842.16	108.900000	3,096,789.30	696,947.14	0.18
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	29,295.000	Local	52.064747	1,525,236.77	153.480000	4,496,196.60	2,970,959.83	0.26
		Base	52.064747	1,525,236.77	153.480000	4,496,196.60	2,970,959.83	0.26
69047Q102	OVINTIV INC COMMON STOCK							
	126,053.000	Local	38.448169	4,846,507.01	52.650000	6,636,690.45	1,790,183.44	0.38
		Base	38.448169	4,846,507.01	52.650000	6,636,690.45	1,790,183.44	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
690742101	OWENS CORNING COMMON STOCK USD.001							
	37,978.000	Local	67.515276	2,564,095.15	158.960000	6,036,982.88	3,472,887.73	0.35
		Base	67.515276	2,564,095.15	158.960000	6,036,982.88	3,472,887.73	0.35
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	38,882.000	Local	31.464304	1,223,395.07	45.520000	1,769,908.64	546,513.57	0.10
		Base	31.464304	1,223,395.07	45.520000	1,769,908.64	546,513.57	0.10
69349H107	TXNM ENERGY INC COMMON STOCK							
	45,948.000	Local	29.785128	1,368,567.05	56.780000	2,608,927.44	1,240,360.39	0.15
		Base	29.785128	1,368,567.05	56.780000	2,608,927.44	1,240,360.39	0.15
693656100	PVH CORP COMMON STOCK USD1.0							
	21,541.000	Local	49.307924	1,062,141.99	74.260000	1,599,634.66	537,492.67	0.09
		Base	49.307924	1,062,141.99	74.260000	1,599,634.66	537,492.67	0.09
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	94,449.000	Local	20.831282	1,967,493.79	14.250000	1,345,898.25	-621,595.54	0.08
		Base	20.831282	1,967,493.79	14.250000	1,345,898.25	-621,595.54	0.08
70202L102	PARSONS CORP COMMON STOCK USD1.0							
	24,947.000	Local	97.848616	2,441,029.43	52.390000	1,306,973.33	-1,134,056.10	0.08
		Base	97.848616	2,441,029.43	52.390000	1,306,973.33	-1,134,056.10	0.08
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	20,806.000	Local	149.635886	3,113,324.25	104.530000	2,174,851.18	-938,473.07	0.13
		Base	149.635886	3,113,324.25	104.530000	2,174,851.18	-938,473.07	0.13
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
	42,941.000	Local	49.027256	2,105,279.40	29.970000	1,286,941.77	-818,337.63	0.07
		Base	49.027256	2,105,279.40	29.970000	1,286,941.77	-818,337.63	0.07
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
	8,696.000	Local	165.858023	1,442,301.37	178.950000	1,556,149.20	113,847.83	0.09
		Base	165.858023	1,442,301.37	178.950000	1,556,149.20	113,847.83	0.09
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,385.000	Local	166.383088	3,058,953.08	315.750000	5,805,063.75	2,746,110.67	0.33
		Base	166.383088	3,058,953.08	315.750000	5,805,063.75	2,746,110.67	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	73,968.000	Local	49.393439	3,653,533.92	111.790000	8,268,882.72	4,615,348.80	0.48
		Base	49.393439	3,653,533.92	111.790000	8,268,882.72	4,615,348.80	0.48
71424F105	PERMIAN RESOURCES CORP CL A COMMON STOCK USD.0001							
	338,069.000	Local	14.378439	4,860,904.63	18.410000	6,223,850.29	1,362,945.66	0.36
		Base	14.378439	4,860,904.63	18.410000	6,223,850.29	1,362,945.66	0.36
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	20,146.000	Local	31.608964	636,794.18	28.110000	566,304.06	-70,490.12	0.03
		Base	31.608964	636,794.18	28.110000	566,304.06	-70,490.12	0.03
72348N109	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	105,374.000	Local	70.514935	7,430,440.72	100.880000	10,630,129.12	3,199,688.40	0.61
		Base	70.514935	7,430,440.72	100.880000	10,630,129.12	3,199,688.40	0.61
72352L106	PINTEREST INC CLASS A COMMON STOCK USD.00001							
	273,593.000	Local	26.005534	7,114,932.02	21.030000	5,753,660.79	-1,361,271.23	0.33
		Base	26.005534	7,114,932.02	21.030000	5,753,660.79	-1,361,271.23	0.33
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
	38,361.000	Local	69.294565	2,658,208.81	52.170000	2,001,293.37	-656,915.44	0.12
		Base	69.294565	2,658,208.81	52.170000	2,001,293.37	-656,915.44	0.12
731068102	POLARIS INC COMMON STOCK USD.01							
	24,899.000	Local	64.815961	1,613,852.62	68.440000	1,704,087.56	90,234.94	0.10
		Base	64.815961	1,613,852.62	68.440000	1,704,087.56	90,234.94	0.10
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	52,730.000	Local	47.691267	2,514,760.51	51.830000	2,732,995.90	218,235.39	0.16
		Base	47.691267	2,514,760.51	51.830000	2,732,995.90	218,235.39	0.16
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	20,397.000	Local	46.253353	943,429.64	88.260000	1,800,239.22	856,809.58	0.10
		Base	46.253353	943,429.64	88.260000	1,800,239.22	856,809.58	0.10
74164M108	PRIMERICA INC COMMON STOCK							
	14,888.000	Local	75.974862	1,131,113.75	284.200000	4,231,169.60	3,100,055.85	0.24
		Base	75.974862	1,131,113.75	284.200000	4,231,169.60	3,100,055.85	0.24

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	46,505.000	Local	56.905744	2,646,401.62	73.030000	3,396,260.15	749,858.53	0.20
		Base	56.905744	2,646,401.62	73.030000	3,396,260.15	749,858.53	0.20
74624M102	EVERPURE INC A COMMON STOCK USD.0001							
	145,200.000	Local	51.579210	7,489,301.28	78.790000	11,440,308.00	3,951,006.72	0.66
		Base	51.579210	7,489,301.28	78.790000	11,440,308.00	3,951,006.72	0.66
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,930.000	Local	109.147930	1,847,874.45	137.490000	2,327,705.70	479,831.25	0.13
		Base	109.147930	1,847,874.45	137.490000	2,327,705.70	479,831.25	0.13
74935Q107	RB GLOBAL INC COMMON STOCK							
	86,807.000	Local	79.386272	6,891,284.10	116.450000	10,108,675.15	3,217,391.05	0.58
		Base	79.386272	6,891,284.10	116.450000	10,108,675.15	3,217,391.05	0.58
749607107	RLI CORP COMMON STOCK USD1.0							
	43,368.000	Local	71.413239	3,097,049.35	59.070000	2,561,747.76	-535,301.59	0.15
		Base	71.413239	3,097,049.35	59.070000	2,561,747.76	-535,301.59	0.15
74967X103	RH COMMON STOCK USD.0001							
	7,127.000	Local	256.042363	1,824,813.92	164.730000	1,174,030.71	-650,783.21	0.07
		Base	256.042363	1,824,813.92	164.730000	1,174,030.71	-650,783.21	0.07
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	59,843.000	Local	45.059781	2,696,512.49	111.150000	6,651,549.45	3,955,036.96	0.38
		Base	45.059781	2,696,512.49	111.150000	6,651,549.45	3,955,036.96	0.38
750917106	RAMBUS INC COMMON STOCK USD.001							
	49,508.000	Local	67.322321	3,332,993.45	132.740000	6,571,691.92	3,238,698.47	0.38
		Base	67.322321	3,332,993.45	132.740000	6,571,691.92	3,238,698.47	0.38
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	110,050.000	Local	31.271366	3,441,413.86	37.190000	4,092,759.50	651,345.64	0.24
		Base	31.271366	3,441,413.86	37.190000	4,092,759.50	651,345.64	0.24
754907103	RAYONIER INC REIT							
	141,968.000	Local	24.089795	3,419,980.01	21.280000	3,021,079.04	-398,900.97	0.17
		Base	24.089795	3,419,980.01	21.280000	3,021,079.04	-398,900.97	0.17

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75524B104	RBC BEARINGS INC COMMON STOCK USD.01								
		Local	14,730.000	254.482983	3,748,534.34	644.060000	9,487,003.80	5,738,469.46	0.55
		Base		254.482983	3,748,534.34	644.060000	9,487,003.80	5,738,469.46	0.55
758750103	REGAL REXNORD CORP COMMON STOCK USD.01								
		Local	30,752.000	111.554817	3,430,533.72	238.190000	7,324,818.88	3,894,285.16	0.42
		Base		111.554817	3,430,533.72	238.190000	7,324,818.88	3,894,285.16	0.42
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,973.000	82.524914	2,556,044.15	212.650000	6,586,408.45	4,030,364.30	0.38
		Base		82.524914	2,556,044.15	212.650000	6,586,408.45	4,030,364.30	0.38
759509102	RELIANCE INC COMMON STOCK USD.001								
		Local	24,509.000	85.856490	2,104,256.71	373.600000	9,156,562.40	7,052,305.69	0.53
		Base		85.856490	2,104,256.71	373.600000	9,156,562.40	7,052,305.69	0.53
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	24,488.000	98.878647	2,421,340.31	136.440000	3,341,142.72	919,802.41	0.19
		Base		98.878647	2,421,340.31	136.440000	3,341,142.72	919,802.41	0.19
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		Local	108,478.000	50.896146	5,521,112.08	33.500000	3,634,013.00	-1,887,099.08	0.21
		Base		50.896146	5,521,112.08	33.500000	3,634,013.00	-1,887,099.08	0.21
77543R102	ROKU INC COMMON STOCK USD.0001								
		Local	60,800.000	135.362200	8,230,021.76	138.140000	8,398,912.00	168,890.24	0.48
		Base		135.362200	8,230,021.76	138.140000	8,398,912.00	168,890.24	0.48
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	37,448.000	112.866268	4,226,616.01	199.610000	7,474,995.28	3,248,379.27	0.43
		Base		112.866268	4,226,616.01	199.610000	7,474,995.28	3,248,379.27	0.43
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001								
		Local	53,487.000	57.874250	3,095,520.02	37.760000	2,019,669.12	-1,075,850.90	0.12
		Base		57.874250	3,095,520.02	37.760000	2,019,669.12	-1,075,850.90	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	18,472.000	71.910923	1,328,338.57	263.770000	4,872,359.44	3,544,020.87	0.28
		Base		71.910923	1,328,338.57	263.770000	4,872,359.44	3,544,020.87	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
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	43,703.000	Local	36.868609	1,611,268.82	87.710000	3,833,190.13	2,221,921.31	0.22
		Base	36.868609	1,611,268.82	87.710000	3,833,190.13	2,221,921.31	0.22
78442P106	SLM CORP COMMON STOCK USD.2							
	93,067.000	Local	11.065120	1,029,797.49	25.940000	2,414,157.98	1,384,360.49	0.14
		Base	11.065120	1,029,797.49	25.940000	2,414,157.98	1,384,360.49	0.14
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP							
	2,548.000	Local	544.856860	1,388,295.28	703.340000	1,792,110.32	403,815.04	0.10
		Base	544.856860	1,388,295.28	703.340000	1,792,110.32	403,815.04	0.10
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	23,458.000	Local	203.632043	4,776,800.47	245.170000	5,751,197.86	974,397.39	0.33
		Base	203.632043	4,776,800.47	245.170000	5,751,197.86	974,397.39	0.33
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	117,514.000	Local	20.672400	2,429,296.40	19.510000	2,292,698.14	-136,598.26	0.13
		Base	20.672400	2,429,296.40	19.510000	2,292,698.14	-136,598.26	0.13
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,335.000	Local	336.665621	4,152,770.43	421.160000	5,195,008.60	1,042,238.17	0.30
		Base	336.665621	4,152,770.43	421.160000	5,195,008.60	1,042,238.17	0.30
801056102	SANMINA CORP COMMON STOCK USD.01							
	24,838.000	Local	243.000000	6,035,634.00	253.080000	6,286,001.04	250,367.04	0.36
		Base	243.000000	6,035,634.00	253.080000	6,286,001.04	250,367.04	0.36
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	21,375.000	Local	62.727156	1,340,792.96	110.410000	2,360,013.75	1,019,220.79	0.14
		Base	62.727156	1,340,792.96	110.410000	2,360,013.75	1,019,220.79	0.14
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	20,717.000	Local	63.107795	1,307,404.18	68.110000	1,411,034.87	103,630.69	0.08
		Base	63.107795	1,307,404.18	68.110000	1,411,034.87	103,630.69	0.08
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	28,280.000	Local	74.054282	2,094,255.10	97.010000	2,743,442.80	649,187.70	0.16
		Base	74.054282	2,094,255.10	97.010000	2,743,442.80	649,187.70	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	65,396.000	27.296393	1,785,074.90	75.960000	4,967,480.16	3,182,405.26	0.29
		Base		27.296393	1,785,074.90	75.960000	4,967,480.16	3,182,405.26	0.29
82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK								
		Local	31,853.000	104.386574	3,325,025.53	48.640000	1,549,329.92	-1,775,695.61	0.09
		Base		104.386574	3,325,025.53	48.640000	1,549,329.92	-1,775,695.61	0.09
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	15,421.000	74.356391	1,146,649.90	218.560000	3,370,413.76	2,223,763.86	0.19
		Base		74.356391	1,146,649.90	218.560000	3,370,413.76	2,223,763.86	0.19
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	40,910.000	27.048084	1,106,537.10	46.390000	1,897,814.90	791,277.80	0.11
		Base		27.048084	1,106,537.10	46.390000	1,897,814.90	791,277.80	0.11
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	19,317.000	97.408561	1,881,641.17	209.350000	4,044,013.95	2,162,372.78	0.23
		Base		97.408561	1,881,641.17	209.350000	4,044,013.95	2,162,372.78	0.23
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	7,834.000	343.545301	2,691,333.89	745.560000	5,840,717.04	3,149,383.15	0.34
		Base		343.545301	2,691,333.89	745.560000	5,840,717.04	3,149,383.15	0.34
829933100	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001								
		Local	2,276.000	27.540299	62,681.72	29.540000	67,233.04	4,551.32	0.00
		Base		27.540299	62,681.72	29.540000	67,233.04	4,551.32	0.00
83443Q103	SOLSTICE ADV MATERIALS INC COMMON STOCK USD.01								
		Local	56,299.000	75.805000	4,267,745.69	88.600000	4,988,091.40	720,345.71	0.29
		Base		75.805000	4,267,745.69	88.600000	4,988,091.40	720,345.71	0.29
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	46,103.000	38.867389	1,791,903.25	56.350000	2,597,904.05	806,000.80	0.15
		Base		38.867389	1,791,903.25	56.350000	2,597,904.05	806,000.80	0.15
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	101,786.000	17.181431	1,748,829.10	17.750000	1,806,701.50	57,872.40	0.10
		Base		17.181431	1,748,829.10	17.750000	1,806,701.50	57,872.40	0.10

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84472E102	SOUTHSTATE BANK CORP COMMON STOCK USD2.5							
	46,443.000	Local	78.140146	3,629,062.80	99.900000	4,639,655.70	1,010,592.90	0.27
		Base	78.140146	3,629,062.80	99.900000	4,639,655.70	1,010,592.90	0.27
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK							
	30,284.000	Local	77.475840	2,346,278.35	88.680000	2,685,585.12	339,306.77	0.15
		Base	77.475840	2,346,278.35	88.680000	2,685,585.12	339,306.77	0.15
84857L101	SPIRE INC COMMON STOCK USD1.0							
	27,791.000	Local	76.069549	2,114,048.84	78.090000	2,170,199.19	56,150.35	0.12
		Base	76.069549	2,114,048.84	78.090000	2,170,199.19	56,150.35	0.12
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	45,405.000	Local	31.379479	1,424,785.26	84.580000	3,840,354.90	2,415,569.64	0.22
		Base	31.379479	1,424,785.26	84.580000	3,840,354.90	2,415,569.64	0.22
85254J102	STAG INDUSTRIAL INC REIT USD.01							
	89,412.000	Local	34.931939	3,123,334.54	38.060000	3,403,020.72	279,686.18	0.20
		Base	34.931939	3,123,334.54	38.060000	3,403,020.72	279,686.18	0.20
85423L103	STANDARDAERO INC COMMON STOCK USD.01							
	88,591.000	Local	30.213042	2,676,603.60	29.910000	2,649,756.81	-26,846.79	0.15
		Base	30.213042	2,676,603.60	29.910000	2,649,756.81	-26,846.79	0.15
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01							
	165,600.000	Local	17.185736	2,845,957.81	16.380000	2,712,528.00	-133,429.81	0.16
		Base	17.185736	2,845,957.81	16.380000	2,712,528.00	-133,429.81	0.16
859241101	STERLING INFRASTRUCTURE INC COMMON STOCK USD.01							
	14,189.000	Local	343.522724	4,874,243.93	839.360000	11,909,679.04	7,035,435.11	0.69
		Base	343.522724	4,874,243.93	839.360000	11,909,679.04	7,035,435.11	0.69
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	71,610.000	Local	28.280575	2,025,171.96	69.770000	4,996,229.70	2,971,057.74	0.29
		Base	28.280575	2,025,171.96	69.770000	4,996,229.70	2,971,057.74	0.29
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,928.000	Local	95.877482	1,718,891.49	124.230000	2,227,195.44	508,303.95	0.13
		Base	95.877482	1,718,891.49	124.230000	2,227,195.44	508,303.95	0.13

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87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	37,133.000	Local	86.596072	3,215,571.93	267.340000	9,927,136.22	6,711,564.29	0.57
		Base	86.596072	3,215,571.93	267.340000	9,927,136.22	6,711,564.29	0.57
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	46,764.000	Local	94.936877	4,439,628.12	187.020000	8,745,803.28	4,306,175.16	0.50
		Base	94.936877	4,439,628.12	187.020000	8,745,803.28	4,306,175.16	0.50
87422Q109	TALEN ENERGY CORP COMMON STOCK USD.001							
	21,788.000	Local	376.474506	8,202,626.53	384.260000	8,372,256.88	169,630.35	0.48
		Base	376.474506	8,202,626.53	384.260000	8,372,256.88	169,630.35	0.48
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	45,422.000	Local	27.166338	1,233,949.41	71.740000	3,258,574.28	2,024,624.87	0.19
		Base	27.166338	1,233,949.41	71.740000	3,258,574.28	2,024,624.87	0.19
88023U101	SOMNIGROUP INTERNATIONAL INC COMMON STOCK USD.01							
	96,401.000	Local	26.534039	2,557,907.89	78.400000	7,557,838.40	4,999,930.51	0.44
		Base	26.534039	2,557,907.89	78.400000	7,557,838.40	4,999,930.51	0.44
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	41,249.000	Local	45.037766	1,857,762.81	187.080000	7,716,862.92	5,859,100.11	0.44
		Base	45.037766	1,857,762.81	187.080000	7,716,862.92	5,859,100.11	0.44
880779103	TEREX CORP COMMON STOCK USD.01							
	46,623.000	Local	37.178449	1,733,370.83	72.390000	3,375,038.97	1,641,668.14	0.19
		Base	37.178449	1,733,370.83	72.390000	3,375,038.97	1,641,668.14	0.19
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	122,831.000	Local	18.400331	2,260,131.05	28.890000	3,548,587.59	1,288,456.54	0.20
		Base	18.400331	2,260,131.05	28.890000	3,548,587.59	1,288,456.54	0.20
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	20,708.000	Local	69.869909	1,446,866.08	103.260000	2,138,308.08	691,442.00	0.12
		Base	69.869909	1,446,866.08	103.260000	2,138,308.08	691,442.00	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	30,957.000	Local	66.891851	2,070,771.03	193.230000	5,981,821.11	3,911,050.08	0.34
		Base	66.891851	2,070,771.03	193.230000	5,981,821.11	3,911,050.08	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	24,676.000	Local	50.042502	1,234,848.77	75.160000	1,854,648.16	619,799.39	0.11
		Base	50.042502	1,234,848.77	75.160000	1,854,648.16	619,799.39	0.11
887389104	TIMKEN CO COMMON STOCK							
	29,482.000	Local	36.818570	1,085,485.07	145.320000	4,284,324.24	3,198,839.17	0.25
		Base	36.818570	1,085,485.07	145.320000	4,284,324.24	3,198,839.17	0.25
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	43,894.000	Local	36.925519	1,620,808.71	164.750000	7,231,536.50	5,610,727.79	0.42
		Base	36.925519	1,620,808.71	164.750000	7,231,536.50	5,610,727.79	0.42
89055F103	TOPBUILD CORP COMMON STOCK							
	13,042.000	Local	147.555952	1,924,424.72	354.530000	4,623,780.26	2,699,355.54	0.27
		Base	147.555952	1,924,424.72	354.530000	4,623,780.26	2,699,355.54	0.27
891092108	TORO CO COMMON STOCK USD1.0							
	45,569.000	Local	49.576651	2,259,158.41	97.420000	4,439,331.98	2,180,173.57	0.26
		Base	49.576651	2,259,158.41	97.420000	4,439,331.98	2,180,173.57	0.26
89400J107	TRANSUNION COMMON STOCK USD.01							
	89,991.000	Local	88.000221	7,919,227.86	72.140000	6,491,950.74	-1,427,277.12	0.37
		Base	88.000221	7,919,227.86	72.140000	6,491,950.74	-1,427,277.12	0.37
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	29,889.000	Local	44.045338	1,316,471.11	76.430000	2,284,416.27	967,945.16	0.13
		Base	44.045338	1,316,471.11	76.430000	2,284,416.27	967,945.16	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	49,889.000	Local	37.908906	1,891,237.43	50.040000	2,496,445.56	605,208.13	0.14
		Base	37.908906	1,891,237.43	50.040000	2,496,445.56	605,208.13	0.14
90138F102	TWILIO INC A COMMON STOCK USD.001							
	71,182.000	Local	104.599929	7,445,632.15	206.330000	14,686,982.06	7,241,349.91	0.85
		Base	104.599929	7,445,632.15	206.330000	14,686,982.06	7,241,349.91	0.85
902681105	UGI CORP COMMON STOCK							
	100,303.000	Local	28.799962	2,888,722.57	34.540000	3,464,465.62	575,743.05	0.20
		Base	28.799962	2,888,722.57	34.540000	3,464,465.62	575,743.05	0.20

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902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,276.000	89.627558	2,982,446.61	142.760000	4,750,481.76	1,768,035.15	0.27
		Base		89.627558	2,982,446.61	142.760000	4,750,481.76	1,768,035.15	0.27
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	27,129.000	85.338628	2,315,151.63	90.740000	2,461,685.46	146,533.83	0.14
		Base		85.338628	2,315,151.63	90.740000	2,461,685.46	146,533.83	0.14
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001								
		Local	198,281.000	15.753631	3,123,645.79	10.870000	2,155,314.47	-968,331.32	0.12
		Base		15.753631	3,123,645.79	10.870000	2,155,314.47	-968,331.32	0.12
903731107	UL SOLUTIONS INC CLASS A COMMON STOCK USD.001								
		Local	35,937.000	80.638254	2,897,896.95	101.860000	3,660,542.82	762,645.87	0.21
		Base		80.638254	2,897,896.95	101.860000	3,660,542.82	762,645.87	0.21
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	65,019.000	35.896253	2,333,938.50	45.830000	2,979,820.77	645,882.27	0.17
		Base		35.896253	2,333,938.50	45.830000	2,979,820.77	645,882.27	0.17
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
		Local	104,229.000	42.764289	4,457,279.11	102.250000	10,657,415.25	6,200,136.14	0.61
		Base		42.764289	4,457,279.11	102.250000	10,657,415.25	6,200,136.14	0.61
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,503.000	129.385491	2,652,790.73	541.830000	11,109,140.49	8,456,349.76	0.64
		Base		129.385491	2,652,790.73	541.830000	11,109,140.49	8,456,349.76	0.64
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,638.000	109.204342	2,253,759.21	86.590000	1,787,044.42	-466,714.79	0.10
		Base		109.204342	2,253,759.21	86.590000	1,787,044.42	-466,714.79	0.10
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	71,563.000	30.409299	2,176,180.69	89.400000	6,397,732.20	4,221,551.51	0.37
		Base		30.409299	2,176,180.69	89.400000	6,397,732.20	4,221,551.51	0.37
918204108	VF CORP COMMON STOCK								
		Local	151,289.000	16.109104	2,437,130.24	16.680000	2,523,500.52	86,370.28	0.15
		Base		16.109104	2,437,130.24	16.680000	2,523,500.52	86,370.28	0.15

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91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
	16,679.000	Local	238.466955	3,977,390.35	136.150000	2,270,845.85	-1,706,544.50	0.13
		Base	238.466955	3,977,390.35	136.150000	2,270,845.85	-1,706,544.50	0.13
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	222,772.000	Local	10.546627	2,349,493.20	14.650000	3,263,609.80	914,116.60	0.19
		Base	10.546627	2,349,493.20	14.650000	3,263,609.80	914,116.60	0.19
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	9,243.000	Local	139.149643	1,286,160.15	577.600000	5,338,756.80	4,052,596.65	0.31
		Base	139.149643	1,286,160.15	577.600000	5,338,756.80	4,052,596.65	0.31
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	59,089.000	Local	16.536445	977,121.99	39.540000	2,336,379.06	1,359,257.07	0.13
		Base	16.536445	977,121.99	39.540000	2,336,379.06	1,359,257.07	0.13
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	130.400000	34,425,208.80	5,507,291.31	1.98
		Base	109.538811	28,917,917.49	130.400000	34,425,208.80	5,507,291.31	1.98
925815102	VICOR CORP COMMON STOCK USD.01							
	8,068.000	Local	157.495000	1,270,669.66	379.780000	3,064,065.04	1,793,395.38	0.18
		Base	157.495000	1,270,669.66	379.780000	3,064,065.04	1,793,395.38	0.18
92839U206	VISTEON CORP COMMON STOCK							
	12,702.000	Local	114.801628	1,458,210.28	99.210000	1,260,165.42	-198,044.86	0.07
		Base	114.801628	1,458,210.28	99.210000	1,260,165.42	-198,044.86	0.07
928881101	VONTIER CORP COMMON STOCK USD.0001							
	66,844.000	Local	30.749510	2,055,420.22	29.000000	1,938,476.00	-116,944.22	0.11
		Base	30.749510	2,055,420.22	29.000000	1,938,476.00	-116,944.22	0.11
929042109	VORNADO REALTY TRUST REIT USD.04							
	74,684.000	Local	23.619370	1,763,989.00	39.300000	2,935,081.20	1,171,092.20	0.17
		Base	23.619370	1,763,989.00	39.300000	2,935,081.20	1,171,092.20	0.17
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	44,113.000	Local	66.230608	2,921,630.79	90.530000	3,993,549.89	1,071,919.10	0.23
		Base	66.230608	2,921,630.79	90.530000	3,993,549.89	1,071,919.10	0.23

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92936U109	WP CAREY INC REIT USD.001							
	103,473.000	Local	61.734598	6,387,864.08	71.500000	7,398,319.50	1,010,455.42	0.43
		Base	61.734598	6,387,864.08	71.500000	7,398,319.50	1,010,455.42	0.43
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK							
	68,589.000	Local	30.221259	2,072,845.95	27.070000	1,856,704.23	-216,141.72	0.11
		Base	30.221259	2,072,845.95	27.070000	1,856,704.23	-216,141.72	0.11
942622200	WATSCO INC COMMON STOCK USD.5							
	16,163.000	Local	197.707408	3,195,544.83	416.730000	6,735,606.99	3,540,062.16	0.39
		Base	197.707408	3,195,544.83	416.730000	6,735,606.99	3,540,062.16	0.39
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	12,803.000	Local	158.171381	2,025,068.19	391.450000	5,011,734.35	2,986,666.16	0.29
		Base	158.171381	2,025,068.19	391.450000	5,011,734.35	2,986,666.16	0.29
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	75,122.000	Local	39.193326	2,944,281.01	76.420000	5,740,823.24	2,796,542.23	0.33
		Base	39.193326	2,944,281.01	76.420000	5,740,823.24	2,796,542.23	0.33
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
	22,570.000	Local	174.821871	3,945,729.63	345.430000	7,796,355.10	3,850,625.47	0.45
		Base	174.821871	3,945,729.63	345.430000	7,796,355.10	3,850,625.47	0.45
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
	47,972.000	Local	82.950600	3,979,306.20	82.200000	3,943,298.40	-36,007.80	0.23
		Base	82.950600	3,979,306.20	82.200000	3,943,298.40	-36,007.80	0.23
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	15,507.000	Local	95.108285	1,474,844.17	73.000000	1,132,011.00	-342,833.17	0.07
		Base	95.108285	1,474,844.17	73.000000	1,132,011.00	-342,833.17	0.07
96208T104	WEX INC COMMON STOCK USD.01							
	16,131.000	Local	108.360789	1,747,967.89	141.090000	2,275,922.79	527,954.90	0.13
		Base	108.360789	1,747,967.89	141.090000	2,275,922.79	527,954.90	0.13
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	28,474.000	Local	102.406992	2,915,936.68	39.420000	1,122,445.08	-1,793,491.60	0.06
		Base	102.406992	2,915,936.68	39.420000	1,122,445.08	-1,793,491.60	0.06

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974155103	WINGSTOP INC COMMON STOCK USD.01							
	13,037.000	Local	143.901603	1,876,045.20	173.410000	2,260,746.17	384,700.97	0.13
		Base	143.901603	1,876,045.20	173.410000	2,260,746.17	384,700.97	0.13
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	31,323.000	Local	76.069730	2,382,732.15	160.720000	5,034,232.56	2,651,500.41	0.29
		Base	76.069730	2,382,732.15	160.720000	5,034,232.56	2,651,500.41	0.29
980745103	WOODWARD INC COMMON STOCK USD.001455							
	27,764.000	Local	66.670349	1,851,035.57	425.440000	11,811,916.16	9,960,880.59	0.68
		Base	66.670349	1,851,035.57	425.440000	11,811,916.16	9,960,880.59	0.68
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	35,393.000	Local	60.889153	2,155,049.79	84.210000	2,980,444.53	825,394.74	0.17
		Base	60.889153	2,155,049.79	84.210000	2,980,444.53	825,394.74	0.17
983793100	XPO INC COMMON STOCK USD.001							
	54,195.000	Local	34.568749	1,873,453.33	205.290000	11,125,691.55	9,252,238.22	0.64
		Base	34.568749	1,873,453.33	205.290000	11,125,691.55	9,252,238.22	0.64
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,162.000	Local	70.370353	2,544,732.70	49.560000	1,792,188.72	-752,543.98	0.10
		Base	70.370353	2,544,732.70	49.560000	1,792,188.72	-752,543.98	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	68,464.000	Local	41.828560	2,863,750.53	69.190000	4,737,024.16	1,873,273.63	0.27
		Base	41.828560	2,863,750.53	69.190000	4,737,024.16	1,873,273.63	0.27
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0							
	98,973.000	Local	30.900259	3,058,291.38	34.220000	3,386,856.06	328,564.68	0.19
		Base	30.900259	3,058,291.38	34.220000	3,386,856.06	328,564.68	0.19
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	55,540.000	Local	40.579722	2,253,797.77	18.570000	1,031,377.80	-1,222,419.97	0.06
		Base	40.579722	2,253,797.77	18.570000	1,031,377.80	-1,222,419.97	0.06
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	44,967.000	Local	37.374374	1,680,613.47	64.280000	2,890,478.76	1,209,865.29	0.17
		Base	37.374374	1,680,613.47	64.280000	2,890,478.76	1,209,865.29	0.17

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G3323L100	FABRINET COMMON STOCK USD.01							
	16,450.000	Local	225.017303	3,701,534.63	562.080000	9,246,216.00	5,544,681.37	0.53
		Base	225.017303	3,701,534.63	562.080000	9,246,216.00	5,544,681.37	0.53
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	74,893.000	Local	44.505285	3,333,134.32	27.500000	2,059,557.50	-1,273,576.82	0.12
		Base	44.505285	3,333,134.32	27.500000	2,059,557.50	-1,273,576.82	0.12
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	57,765.000	Local	27.741246	1,602,473.09	51.950000	3,000,891.75	1,398,418.66	0.17
		Base	27.741246	1,602,473.09	51.950000	3,000,891.75	1,398,418.66	0.17
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001							
	33,278.000	Local	85.607189	2,848,836.03	81.500000	2,712,157.00	-136,679.03	0.16
		Base	85.607189	2,848,836.03	81.500000	2,712,157.00	-136,679.03	0.16
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	28,243.000	Local	142.201675	4,016,201.92	240.970000	6,805,715.71	2,789,513.79	0.39
		Base	142.201675	4,016,201.92	240.970000	6,805,715.71	2,789,513.79	0.39
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	25,766.000	Local	68.566490	1,766,684.17	82.230000	2,118,738.18	352,054.01	0.12
		Base	68.566490	1,766,684.17	82.230000	2,118,738.18	352,054.01	0.12
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	74,660.000	Local	30.413674	2,270,684.90	169.610000	12,663,082.60	10,392,397.70	0.73
		Base	30.413674	2,270,684.90	169.610000	12,663,082.60	10,392,397.70	0.73
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	20,797.000	Local	141.317944	2,938,989.29	316.900000	6,590,569.30	3,651,580.01	0.38
		Base	141.317944	2,938,989.29	316.900000	6,590,569.30	3,651,580.01	0.38
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	207,607.000	Local	11.696521	2,428,279.55	35.390000	7,347,211.73	4,918,932.18	0.42
		Base	11.696521	2,428,279.55	35.390000	7,347,211.73	4,918,932.18	0.42
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01							
	67,386.000	Local	36.068776	2,430,530.52	47.740000	3,217,007.64	786,477.12	0.19
		Base	36.068776	2,430,530.52	47.740000	3,217,007.64	786,477.12	0.19

& 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
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	186,736.000	Local	39.843518	7,440,219.19	66.300000	12,380,596.80	4,940,377.61	0.71
		Base	39.843518	7,440,219.19	66.300000	12,380,596.80	4,940,377.61	0.71
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	29,818.000	Local	63.425291	1,891,215.34	72.600000	2,164,786.80	273,571.46	0.12
		Base	63.425291	1,891,215.34	72.600000	2,164,786.80	273,571.46	0.12
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01							
	408,895.000	Local	10.609322	4,338,098.73	11.230000	4,591,890.85	253,792.12	0.26
		Base	10.609322	4,338,098.73	11.230000	4,591,890.85	253,792.12	0.26
US DOLLAR Total								
	24,645,077.000	Local		1,130,641,274.28		1,707,643,528.90	577,002,254.62	98.30
		Base		1,130,641,274.28		1,707,643,528.90	577,002,254.62	98.30
EQUITY Total								
	24,645,077.000	Base		1,130,641,274.28		1,707,643,528.90	577,002,254.62	98.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		54,179,210.960	Base		1,160,175,408.24		1,737,177,662.86	577,002,254.62	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								
			0.010	1.000000	0.01	1.000000	0.01	0.00	0.00
		Base		1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
			0.010		0.01		0.01	0.00	0.00
		Base			0.01		0.01	0.00	0.00
CASH Total									
			0.010		0.01		0.01	0.00	0.00
		Base			0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.520790	31 Dec 2030		
			38,720,646.740	100.000000	38,720,646.74	100.000000	38,720,646.74	0.00	3.19
		Base		100.000000	38,720,646.74	100.000000	38,720,646.74	0.00	3.19
US DOLLAR Total									
			38,720,646.740		38,720,646.74		38,720,646.74	0.00	3.19
		Base			38,720,646.74		38,720,646.74	0.00	3.19
CASH EQUIVALENT Total									
			38,720,646.740		38,720,646.74		38,720,646.74	0.00	3.19
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0								
			24,250.000	37.329884	905,249.68	142.930000	3,466,052.50	2,560,802.82	0.29
		Base		37.329884	905,249.68	142.930000	3,466,052.50	2,560,802.82	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001							
	152,212.000	Local	20.717938	3,153,518.72	8.370000	1,274,014.44	-1,879,504.28	0.11
		Base	20.717938	3,153,518.72	8.370000	1,274,014.44	-1,879,504.28	0.11
00090Q103	ADT INC COMMON STOCK USD.01							
	369,900.000	Local	7.170755	2,652,462.39	6.500000	2,404,350.00	-248,112.39	0.20
		Base	7.170755	2,652,462.39	6.500000	2,404,350.00	-248,112.39	0.20
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	37,679.000	Local	31.745434	1,196,136.21	44.240000	1,666,918.96	470,782.75	0.14
		Base	31.745434	1,196,136.21	44.240000	1,666,918.96	470,782.75	0.14
00108J109	ACM RESEARCH INC CLASS A COMMON STOCK USD.0001							
	33,581.000	Local	37.718112	1,266,611.91	126.890000	4,261,093.09	2,994,481.18	0.35
		Base	37.718112	1,266,611.91	126.890000	4,261,093.09	2,994,481.18	0.35
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	24,582.000	Local	39.964997	982,419.56	32.370000	795,719.34	-186,700.22	0.07
		Base	39.964997	982,419.56	32.370000	795,719.34	-186,700.22	0.07
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	11,341.000	Local	53.415870	605,789.38	82.780000	938,807.98	333,018.60	0.08
		Base	53.415870	605,789.38	82.780000	938,807.98	333,018.60	0.08
00191U102	EVERFORTH INC COMMON STOCK USD.01							
	22,328.000	Local	38.744755	865,092.88	17.870000	399,001.36	-466,091.52	0.03
		Base	38.744755	865,092.88	17.870000	399,001.36	-466,091.52	0.03
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	45,234.000	Local	14.203244	642,469.55	37.360000	1,689,942.24	1,047,472.69	0.14
		Base	14.203244	642,469.55	37.360000	1,689,942.24	1,047,472.69	0.14
002474104	AZZ INC COMMON STOCK USD1.0							
	18,980.000	Local	43.150994	819,005.86	155.050000	2,942,849.00	2,123,843.14	0.24
		Base	43.150994	819,005.86	155.050000	2,942,849.00	2,123,843.14	0.24
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	42,170.000	Local	39.475320	1,664,674.24	47.130000	1,987,472.10	322,797.86	0.16
		Base	39.475320	1,664,674.24	47.130000	1,987,472.10	322,797.86	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	58,454.000	22.491104	1,314,695.00	29.530000	1,726,146.62	411,451.62	0.14
		Base		22.491104	1,314,695.00	29.530000	1,726,146.62	411,451.62	0.14
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	79,040.000	18.393611	1,453,831.02	25.300000	1,999,712.00	545,880.98	0.16
		Base		18.393611	1,453,831.02	25.300000	1,999,712.00	545,880.98	0.16
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	82,800.000	21.928150	1,815,650.81	20.910000	1,731,348.00	-84,302.81	0.14
		Base		21.928150	1,815,650.81	20.910000	1,731,348.00	-84,302.81	0.14
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	65,222.000	27.451949	1,790,471.01	50.290000	3,280,014.38	1,489,543.37	0.27
		Base		27.451949	1,790,471.01	50.290000	3,280,014.38	1,489,543.37	0.27
005098108	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001								
		Local	17,487.000	66.554559	1,163,839.57	118.530000	2,072,734.11	908,894.54	0.17
		Base		66.554559	1,163,839.57	118.530000	2,072,734.11	908,894.54	0.17
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001								
		Local	68,092.000	18.708246	1,273,881.88	10.420000	709,518.64	-564,363.24	0.06
		Base		18.708246	1,273,881.88	10.420000	709,518.64	-564,363.24	0.06
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	11,608.000	83.028963	963,800.20	100.470000	1,166,255.76	202,455.56	0.10
		Base		83.028963	963,800.20	100.470000	1,166,255.76	202,455.56	0.10
00676P107	ADEIA INC COMMON STOCK								
		Local	69,411.000	10.795584	749,332.28	32.930000	2,285,704.23	1,536,371.95	0.19
		Base		10.795584	749,332.28	32.930000	2,285,704.23	1,536,371.95	0.19
00737L103	COVISTA INC COMMON STOCK USD.01								
		Local	22,181.000	37.979725	842,428.27	124.660000	2,765,083.46	1,922,655.19	0.23
		Base		37.979725	842,428.27	124.660000	2,765,083.46	1,922,655.19	0.23
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	38,201.000	62.947455	2,404,655.74	62.220000	2,376,866.22	-27,789.52	0.20
		Base		62.947455	2,404,655.74	62.220000	2,376,866.22	-27,789.52	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	16,186.000	Local	38.756929	627,319.66	104.500000	1,691,437.00	1,064,117.34	0.14
		Base	38.756929	627,319.66	104.500000	1,691,437.00	1,064,117.34	0.14
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,906.000	Local	98.717344	681,741.98	164.490000	1,135,967.94	454,225.96	0.09
		Base	98.717344	681,741.98	164.490000	1,135,967.94	454,225.96	0.09
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	31,513.000	Local	50.861349	1,602,793.69	46.720000	1,472,287.36	-130,506.33	0.12
		Base	50.861349	1,602,793.69	46.720000	1,472,287.36	-130,506.33	0.12
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	18,311.000	Local	50.798890	930,178.47	74.500000	1,364,169.50	433,991.03	0.11
		Base	50.798890	930,178.47	74.500000	1,364,169.50	433,991.03	0.11
01625V104	ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001							
	101,200.000	Local	15.995888	1,618,783.88	23.810000	2,409,572.00	790,788.12	0.20
		Base	15.995888	1,618,783.88	23.810000	2,409,572.00	790,788.12	0.20
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	13,812.000	Local	89.021006	1,229,558.13	117.600000	1,624,291.20	394,733.07	0.13
		Base	89.021006	1,229,558.13	117.600000	1,624,291.20	394,733.07	0.13
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
	28,324.000	Local	35.902500	1,016,902.40	108.350000	3,068,905.40	2,052,003.00	0.25
		Base	35.902500	1,016,902.40	108.350000	3,068,905.40	2,052,003.00	0.25
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01							
	6,943.000	Local	238.514916	1,656,009.06	164.940000	1,145,178.42	-510,830.64	0.09
		Base	238.514916	1,656,009.06	164.940000	1,145,178.42	-510,830.64	0.09
02215L209	KINETIK HOLDINGS INC COMMON STOCK USD.0001							
	28,608.000	Local	43.398046	1,241,531.30	48.340000	1,382,910.72	141,379.42	0.11
		Base	43.398046	1,241,531.30	48.340000	1,382,910.72	141,379.42	0.11
023939101	AMENTUM HOLDINGS INC COMMON STOCK							
	97,597.000	Local	19.220337	1,875,847.25	20.670000	2,017,329.99	141,482.74	0.17
		Base	19.220337	1,875,847.25	20.670000	2,017,329.99	141,482.74	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
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	30,040.000	33.741108	1,013,582.88	24.690000	741,687.60	-271,895.28	0.06
		Base		33.741108	1,013,582.88	24.690000	741,687.60	-271,895.28	0.06
024061103	DAUCH CORPORATION COMMON STOCK USD.01								
		Local	148,026.000	8.897945	1,317,127.25	5.420000	802,300.92	-514,826.33	0.07
		Base		8.897945	1,317,127.25	5.420000	802,300.92	-514,826.33	0.07
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	100,358.000	11.723822	1,176,579.36	17.200000	1,726,157.60	549,578.24	0.14
		Base		11.723822	1,176,579.36	17.200000	1,726,157.60	549,578.24	0.14
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	24,614.000	51.439516	1,266,132.25	82.630000	2,033,854.82	767,722.57	0.17
		Base		51.439516	1,266,132.25	82.630000	2,033,854.82	767,722.57	0.17
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,101.000	40.674194	492,198.42	33.830000	409,376.83	-82,821.59	0.03
		Base		40.674194	492,198.42	33.830000	409,376.83	-82,821.59	0.03
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	40,726.000	35.555586	1,448,036.81	90.260000	3,675,928.76	2,227,891.95	0.30
		Base		35.555586	1,448,036.81	90.260000	3,675,928.76	2,227,891.95	0.30
03168L105	AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	107,012.000	13.397793	1,433,724.64	17.310000	1,852,377.72	418,653.08	0.15
		Base		13.397793	1,433,724.64	17.310000	1,852,377.72	418,653.08	0.15
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	22,487.000	23.160226	520,804.01	20.180000	453,787.66	-67,016.35	0.04
		Base		23.160226	520,804.01	20.180000	453,787.66	-67,016.35	0.04
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	21,398.000	31.421736	672,362.31	68.400000	1,463,623.20	791,260.89	0.12
		Base		31.421736	672,362.31	68.400000	1,463,623.20	791,260.89	0.12
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	13,678.000	35.135984	480,589.99	45.740000	625,631.72	145,041.73	0.05
		Base		35.135984	480,589.99	45.740000	625,631.72	145,041.73	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
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	83,176.000	15.467077	1,286,489.61	10.680000	888,319.68	-398,169.93	0.07
		Base		15.467077	1,286,489.61	10.680000	888,319.68	-398,169.93	0.07
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001								
		Local	27,412.000	70.694406	1,937,875.06	46.410000	1,272,190.92	-665,684.14	0.10
		Base		70.694406	1,937,875.06	46.410000	1,272,190.92	-665,684.14	0.10
03784Y200	APPLE HOSPITALITY REIT INC REIT								
		Local	139,927.000	15.472883	2,165,074.07	16.810000	2,352,172.87	187,098.80	0.19
		Base		15.472883	2,165,074.07	16.810000	2,352,172.87	187,098.80	0.19
037CVR016	CONTRA APELLIS PHARMAC COMMON STOCK								
		Local	64,441.000	0.030000	1,933.23	0.030000	1,933.23	0.00	0.00
		Base		0.030000	1,933.23	0.030000	1,933.23	0.00	0.00
038923108	ARBOR REALTY TRUST INC REIT USD.01								
		Local	123,862.000	13.634179	1,688,756.65	5.420000	671,332.04	-1,017,424.61	0.06
		Base		13.634179	1,688,756.65	5.420000	671,332.04	-1,017,424.61	0.06
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	14,251.000	40.493018	577,066.00	143.540000	2,045,588.54	1,468,522.54	0.17
		Base		40.493018	577,066.00	143.540000	2,045,588.54	1,468,522.54	0.17
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	110,889.000	12.412090	1,376,364.22	40.710000	4,514,291.19	3,137,926.97	0.37
		Base		12.412090	1,376,364.22	40.710000	4,514,291.19	3,137,926.97	0.37
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	31,145.000	39.507807	1,230,470.66	145.290000	4,525,057.05	3,294,586.39	0.37
		Base		39.507807	1,230,470.66	145.290000	4,525,057.05	3,294,586.39	0.37
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	53,168.000	24.537590	1,304,614.58	30.830000	1,639,169.44	334,554.86	0.14
		Base		24.537590	1,304,614.58	30.830000	1,639,169.44	334,554.86	0.14
04010E109	ARGAN INC COMMON STOCK USD.15								
		Local	7,257.000	545.088060	3,955,704.05	798.550000	5,795,077.35	1,839,373.30	0.48
		Base		545.088060	3,955,704.05	798.550000	5,795,077.35	1,839,373.30	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	67,294.000	Local	7.481950	503,490.34	13.480000	907,123.12	403,632.78	0.07
		Base	7.481950	503,490.34	13.480000	907,123.12	403,632.78	0.07
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	70,987.000	Local	28.622105	2,031,797.35	17.450000	1,238,723.15	-793,074.20	0.10
		Base	28.622105	2,031,797.35	17.450000	1,238,723.15	-793,074.20	0.10
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01							
	27,315.000	Local	100.459142	2,744,041.46	160.420000	4,381,872.30	1,637,830.84	0.36
		Base	100.459142	2,744,041.46	160.420000	4,381,872.30	1,637,830.84	0.36
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
	44,777.000	Local	38.152419	1,708,350.86	34.530000	1,546,149.81	-162,201.05	0.13
		Base	38.152419	1,708,350.86	34.530000	1,546,149.81	-162,201.05	0.13
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	12,424.000	Local	105.791491	1,314,353.48	201.080000	2,498,217.92	1,183,864.44	0.21
		Base	105.791491	1,314,353.48	201.080000	2,498,217.92	1,183,864.44	0.21
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	14,508.000	Local	39.323277	570,502.10	61.190000	887,744.52	317,242.42	0.07
		Base	39.323277	570,502.10	61.190000	887,744.52	317,242.42	0.07
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33							
	89,982.000	Local	29.671613	2,669,911.08	42.310000	3,807,138.42	1,137,227.34	0.31
		Base	29.671613	2,669,911.08	42.310000	3,807,138.42	1,137,227.34	0.31
04956D107	ATMUS FILTRATION TECHNOLOGIE COMMON STOCK							
	51,563.000	Local	62.106100	3,202,376.83	50.990000	2,629,197.37	-573,179.46	0.22
		Base	62.106100	3,202,376.83	50.990000	2,629,197.37	-573,179.46	0.22
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	29,490.000	Local	35.202862	1,038,132.41	24.880000	733,711.20	-304,421.21	0.06
		Base	35.202862	1,038,132.41	24.880000	733,711.20	-304,421.21	0.06
05379B107	AVISTA CORP COMMON STOCK							
	51,670.000	Local	35.440683	1,831,220.09	40.910000	2,113,819.70	282,599.61	0.17
		Base	35.440683	1,831,220.09	40.910000	2,113,819.70	282,599.61	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
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	19,754.000	40.999358	809,901.31	189.450000	3,742,395.30	2,932,493.99	0.31
		Base		40.999358	809,901.31	189.450000	3,742,395.30	2,932,493.99	0.31
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,840.000	32.313669	1,158,121.91	97.390000	3,490,457.60	2,332,335.69	0.29
		Base		32.313669	1,158,121.91	97.390000	3,490,457.60	2,332,335.69	0.29
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,684.000	54.584936	1,019,864.94	148.380000	2,772,331.92	1,752,466.98	0.23
		Base		54.584936	1,019,864.94	148.380000	2,772,331.92	1,752,466.98	0.23
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,680.000	82.328059	1,702,544.27	168.950000	3,493,886.00	1,791,341.73	0.29
		Base		82.328059	1,702,544.27	168.950000	3,493,886.00	1,791,341.73	0.29
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,221.000	69.615337	920,384.37	111.130000	1,469,249.73	548,865.36	0.12
		Base		69.615337	920,384.37	111.130000	1,469,249.73	548,865.36	0.12
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	27,088.000	26.478593	717,252.14	62.640000	1,696,792.32	979,540.18	0.14
		Base		26.478593	717,252.14	62.640000	1,696,792.32	979,540.18	0.14
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	84,725.000	15.675551	1,328,111.08	20.430000	1,730,931.75	402,820.67	0.14
		Base		15.675551	1,328,111.08	20.430000	1,730,931.75	402,820.67	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	25,232.000	44.539672	1,123,825.01	81.490000	2,056,155.68	932,330.67	0.17
		Base		44.539672	1,123,825.01	81.490000	2,056,155.68	932,330.67	0.17
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	47,201.000	25.613029	1,208,960.60	48.450000	2,286,888.45	1,077,927.85	0.19
		Base		25.613029	1,208,960.60	48.450000	2,286,888.45	1,077,927.85	0.19
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	21,723.000	46.225900	1,004,165.23	66.440000	1,443,276.12	439,110.89	0.12
		Base		46.225900	1,004,165.23	66.440000	1,443,276.12	439,110.89	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	22,682.000	21.520258	488,122.49	98.670000	2,238,032.94	1,749,910.45	0.18
		Base		21.520258	488,122.49	98.670000	2,238,032.94	1,749,910.45	0.18
084680107	BEACON FINANCIAL CORP COMMON STOCK USD.01								
		Local	53,100.000	28.754095	1,526,842.43	30.450000	1,616,895.00	90,052.57	0.13
		Base		28.754095	1,526,842.43	30.450000	1,616,895.00	90,052.57	0.13
088929104	BGC GROUP INC A COMMON STOCK USD.01								
		Local	230,409.000	7.814352	1,800,496.98	10.690000	2,463,072.21	662,575.23	0.20
		Base		7.814352	1,800,496.98	10.690000	2,463,072.21	662,575.23	0.20
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	24,664.000	41.647008	1,027,181.81	28.240000	696,511.36	-330,670.45	0.06
		Base		41.647008	1,027,181.81	28.240000	696,511.36	-330,670.45	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	13,485.000	36.731812	495,328.49	60.735000	819,011.48	323,682.99	0.07
		Base		36.731812	495,328.49	60.735000	819,011.48	323,682.99	0.07
09239B109	BLACKLINE INC COMMON STOCK USD.01								
		Local	31,812.000	61.752668	1,964,475.86	28.070000	892,962.84	-1,071,513.02	0.07
		Base		61.752668	1,964,475.86	28.070000	892,962.84	-1,071,513.02	0.07
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
		Local	100,688.000	21.857733	2,200,811.43	16.950000	1,706,661.60	-494,149.83	0.14
		Base		21.857733	2,200,811.43	16.950000	1,706,661.60	-494,149.83	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	23,556.000	45.807596	1,079,043.74	77.630000	1,828,652.28	749,608.54	0.15
		Base		45.807596	1,079,043.74	77.630000	1,828,652.28	749,608.54	0.15
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	19,358.000	50.808271	983,546.51	164.270000	3,179,938.66	2,196,392.15	0.26
		Base		50.808271	983,546.51	164.270000	3,179,938.66	2,196,392.15	0.26
10316T104	BOX INC CLASS A COMMON STOCK USD.0001								
		Local	90,854.000	28.343722	2,575,140.50	26.540000	2,411,265.16	-163,875.34	0.20
		Base		28.343722	2,575,140.50	26.540000	2,411,265.16	-163,875.34	0.20

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104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	27,832.000	39.960655	1,112,184.94	91.570000	2,548,576.24	1,436,391.30	0.21
		Base		39.960655	1,112,184.94	91.570000	2,548,576.24	1,436,391.30	0.21
109194100	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001								
		Local	35,809.000	67.823300	2,428,684.55	70.880000	2,538,141.92	109,457.37	0.21
		Base		67.823300	2,428,684.55	70.880000	2,538,141.92	109,457.37	0.21
10948W103	ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001								
		Local	16,871.000	14.326447	241,701.48	71.520000	1,206,613.92	964,912.44	0.10
		Base		14.326447	241,701.48	71.520000	1,206,613.92	964,912.44	0.10
10950A106	BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0								
		Local	99,884.000	50.685229	5,062,643.42	69.740000	6,965,910.16	1,903,266.74	0.57
		Base		50.685229	5,062,643.42	69.740000	6,965,910.16	1,903,266.74	0.57
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	27,821.000	32.232897	896,751.42	168.000000	4,673,928.00	3,777,176.58	0.39
		Base		32.232897	896,751.42	168.000000	4,673,928.00	3,777,176.58	0.39
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	15,845.000	29.702823	470,641.23	41.320000	654,715.40	184,074.17	0.05
		Base		29.702823	470,641.23	41.320000	654,715.40	184,074.17	0.05
11135E203	BROADSTONE NET LEASE INC REIT USD.00025								
		Local	1,400.000	19.812500	27,737.50	20.670000	28,938.00	1,200.50	0.00
		Base		19.812500	27,737.50	20.670000	28,938.00	1,200.50	0.00
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	26,042.000	43.011577	1,120,107.50	25.520000	664,591.84	-455,515.66	0.05
		Base		43.011577	1,120,107.50	25.520000	664,591.84	-455,515.66	0.05
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,071.000	36.127980	688,996.70	42.200000	804,796.20	115,799.50	0.07
		Base		36.127980	688,996.70	42.200000	804,796.20	115,799.50	0.07
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,536.000	371.882628	3,918,155.37	278.300000	2,932,168.80	-985,986.57	0.24
		Base		371.882628	3,918,155.37	278.300000	2,932,168.80	-985,986.57	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
126501105	CTS CORP COMMON STOCK								
		Local	18,489.000	21.454775	396,677.33	65.190000	1,205,297.91	808,620.58	0.10
		Base		21.454775	396,677.33	65.190000	1,205,297.91	808,620.58	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	81,052.000	17.802773	1,442,950.34	22.550000	1,827,722.60	384,772.26	0.15
		Base		17.802773	1,442,950.34	22.550000	1,827,722.60	384,772.26	0.15
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	19,141.000	25.797837	493,796.40	27.540000	527,143.14	33,346.74	0.04
		Base		25.797837	493,796.40	27.540000	527,143.14	33,346.74	0.04
127203107	CACTUS INC A COMMON STOCK USD.01								
		Local	43,727.000	51.746390	2,262,714.41	51.230000	2,240,134.21	-22,580.20	0.18
		Base		51.746390	2,262,714.41	51.230000	2,240,134.21	-22,580.20	0.18
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	129,425.000	26.170200	3,387,078.14	30.180000	3,906,046.50	518,968.36	0.32
		Base		26.170200	3,387,078.14	30.180000	3,906,046.50	518,968.36	0.32
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	28,575.000	43.690046	1,248,443.07	80.560000	2,302,002.00	1,053,558.93	0.19
		Base		43.690046	1,248,443.07	80.560000	2,302,002.00	1,053,558.93	0.19
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	49,033.000	45.631931	2,237,470.47	52.870000	2,592,374.71	354,904.24	0.21
		Base		45.631931	2,237,470.47	52.870000	2,592,374.71	354,904.24	0.21
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,063.000	40.339715	1,535,450.58	48.650000	1,851,764.95	316,314.37	0.15
		Base		40.339715	1,535,450.58	48.650000	1,851,764.95	316,314.37	0.15
13100M509	CALIX INC COMMON STOCK								
		Local	38,386.000	33.329841	1,279,399.27	37.320000	1,432,565.52	153,166.25	0.12
		Base		33.329841	1,279,399.27	37.320000	1,432,565.52	153,166.25	0.12
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	88,534.000	13.774946	1,219,551.05	18.790000	1,663,553.86	444,002.81	0.14
		Base		13.774946	1,219,551.05	18.790000	1,663,553.86	444,002.81	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
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375							
	30,452.000	Local	21.107000	642,750.36	22.270000	678,166.04	35,415.68	0.06
		Base	21.107000	642,750.36	22.270000	678,166.04	35,415.68	0.06
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	76,163.000	Local	11.062540	842,556.27	8.510000	648,147.13	-194,409.14	0.05
		Base	11.062540	842,556.27	8.510000	648,147.13	-194,409.14	0.05
141788109	CARGURUS INC COMMON STOCK USD.001							
	52,183.000	Local	22.828355	1,191,252.07	34.090000	1,778,918.47	587,666.40	0.15
		Base	22.828355	1,191,252.07	34.090000	1,778,918.47	587,666.40	0.15
143130102	CARMAX INC COMMON STOCK USD.5							
	90,773.000	Local	33.429205	3,034,469.27	52.890000	4,800,983.97	1,766,514.70	0.40
		Base	33.429205	3,034,469.27	52.890000	4,800,983.97	1,766,514.70	0.40
146229109	CARTER S INC COMMON STOCK USD.01							
	23,116.000	Local	53.708410	1,241,523.61	41.160000	951,454.56	-290,069.05	0.08
		Base	53.708410	1,241,523.61	41.160000	951,454.56	-290,069.05	0.08
147448104	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01							
	39,309.000	Local	93.633677	3,680,646.21	96.970000	3,811,793.73	131,147.52	0.31
		Base	93.633677	3,680,646.21	96.970000	3,811,793.73	131,147.52	0.31
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
	73,322.000	Local	14.144137	1,037,076.41	31.430000	2,304,510.46	1,267,434.05	0.19
		Base	14.144137	1,037,076.41	31.430000	2,304,510.46	1,267,434.05	0.19
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	42,862.000	Local	35.578382	1,524,960.60	61.990000	2,657,015.38	1,132,054.78	0.22
		Base	35.578382	1,524,960.60	61.990000	2,657,015.38	1,132,054.78	0.22
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	4,958.000	Local	173.292358	859,183.51	614.380000	3,046,096.04	2,186,912.53	0.25
		Base	173.292358	859,183.51	614.380000	3,046,096.04	2,186,912.53	0.25
150870103	CELANESE CORP COMMON STOCK USD.0001							
	69,238.000	Local	37.941559	2,626,997.67	46.000000	3,184,948.00	557,950.33	0.26
		Base	37.941559	2,626,997.67	46.000000	3,184,948.00	557,950.33	0.26

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15202L107	CENTERSPACE REIT							
	10,630.000	Local	74.795929	795,080.73	56.190000	597,299.70	-197,781.03	0.05
		Base	74.795929	795,080.73	56.190000	597,299.70	-197,781.03	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	5,164.000	Local	22.243830	114,867.14	44.340000	228,971.76	114,104.62	0.02
		Base	22.243830	114,867.14	44.340000	228,971.76	114,104.62	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	34,296.000	Local	20.924699	717,633.47	38.770000	1,329,655.92	612,022.45	0.11
		Base	20.924699	717,633.47	38.770000	1,329,655.92	612,022.45	0.11
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	16,800.000	Local	22.265955	374,068.04	38.200000	641,760.00	267,691.96	0.05
		Base	22.265955	374,068.04	38.200000	641,760.00	267,691.96	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	33,403.000	Local	12.503547	417,655.97	46.010000	1,536,872.03	1,119,216.06	0.13
		Base	12.503547	417,655.97	46.010000	1,536,872.03	1,119,216.06	0.13
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	16,177.000	Local	38.413137	621,409.31	71.660000	1,159,243.82	537,834.51	0.10
		Base	38.413137	621,409.31	71.660000	1,159,243.82	537,834.51	0.10
15687V109	CERTARA INC COMMON STOCK USD.01							
	76,480.000	Local	21.568581	1,649,565.04	6.550000	500,944.00	-1,148,621.04	0.04
		Base	21.568581	1,649,565.04	6.550000	500,944.00	-1,148,621.04	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	29,201.000	Local	29.421221	859,129.06	79.540000	2,322,647.54	1,463,518.48	0.19
		Base	29.421221	859,129.06	79.540000	2,322,647.54	1,463,518.48	0.19
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	23,145.000	Local	31.788728	735,750.12	96.100000	2,224,234.50	1,488,484.38	0.18
		Base	31.788728	735,750.12	96.100000	2,224,234.50	1,488,484.38	0.18
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	95,392.000	Local	12.899462	1,230,505.52	20.520000	1,957,443.84	726,938.32	0.16
		Base	12.899462	1,230,505.52	20.520000	1,957,443.84	726,938.32	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	15,040.000	102.570527	1,542,660.73	122.480000	1,842,099.20	299,438.47	0.15
		Base		102.570527	1,542,660.73	122.480000	1,842,099.20	299,438.47	0.15
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	65,407.000	17.167225	1,122,856.69	31.730000	2,075,364.11	952,507.42	0.17
		Base		17.167225	1,122,856.69	31.730000	2,075,364.11	952,507.42	0.17
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,184.000	59.598955	547,356.80	132.640000	1,218,165.76	670,808.96	0.10
		Base		59.598955	547,356.80	132.640000	1,218,165.76	670,808.96	0.10
18452B209	CLEANSPARK INC COMMON STOCK								
		Local	164,293.000	7.804447	1,282,215.99	14.550000	2,390,463.15	1,108,247.16	0.20
		Base		7.804447	1,282,215.99	14.550000	2,390,463.15	1,108,247.16	0.20
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001								
		Local	56,135.000	31.412295	1,763,329.18	55.730000	3,128,403.55	1,365,074.37	0.26
		Base		31.412295	1,763,329.18	55.730000	3,128,403.55	1,365,074.37	0.26
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
		Local	76,528.000	25.165143	1,925,838.10	34.180000	2,615,727.04	689,888.94	0.22
		Base		25.165143	1,925,838.10	34.180000	2,615,727.04	689,888.94	0.22
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,106.000	50.612310	1,523,734.21	13.880000	417,871.28	-1,105,862.93	0.03
		Base		50.612310	1,523,734.21	13.880000	417,871.28	-1,105,862.93	0.03
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
		Local	17,557.000	70.264981	1,233,642.27	76.140000	1,336,789.98	103,147.71	0.11
		Base		70.264981	1,233,642.27	76.140000	1,336,789.98	103,147.71	0.11
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,652.000	19.054165	564,994.09	73.910000	2,191,579.32	1,626,585.23	0.18
		Base		19.054165	564,994.09	73.910000	2,191,579.32	1,626,585.23	0.18
194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	36,357.000	38.457042	1,398,182.68	20.700000	752,589.90	-645,592.78	0.06
		Base		38.457042	1,398,182.68	20.700000	752,589.90	-645,592.78	0.06

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19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
	20,007.000	Local	22.905245	458,265.24	36.200000	724,253.40	265,988.16	0.06
		Base	22.905245	458,265.24	36.200000	724,253.40	265,988.16	0.06
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0							
	33,537.000	Local	45.962869	1,541,456.75	67.120000	2,251,003.44	709,546.69	0.19
		Base	45.962869	1,541,456.75	67.120000	2,251,003.44	709,546.69	0.19
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5							
	50,422.000	Local	12.273590	618,858.98	14.920000	752,296.24	133,437.26	0.06
		Base	12.273590	618,858.98	14.920000	752,296.24	133,437.26	0.06
20602D101	CONCENTRIX CORP COMMON STOCK							
	13,866.000	Local	24.059600	333,610.41	22.405000	310,667.73	-22,942.68	0.03
		Base	24.059600	333,610.41	22.405000	310,667.73	-22,942.68	0.03
20603L102	CONCENTRA GROUP HOLDINGS PAR COMMON STOCK USD.01							
	75,628.000	Local	13.214090	999,355.17	29.750000	2,249,933.00	1,250,577.83	0.19
		Base	13.214090	999,355.17	29.750000	2,249,933.00	1,250,577.83	0.19
207410101	CONMED CORP COMMON STOCK USD.01							
	19,625.000	Local	62.480202	1,226,173.97	32.730000	642,326.25	-583,847.72	0.05
		Base	62.480202	1,226,173.97	32.730000	642,326.25	-583,847.72	0.05
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	58,994.000	Local	23.234603	1,370,702.14	86.950000	5,129,528.30	3,758,826.16	0.42
		Base	23.234603	1,370,702.14	86.950000	5,129,528.30	3,758,826.16	0.42
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01							
	29,353.000	Local	20.634241	605,676.89	11.650000	341,962.45	-263,714.44	0.03
		Base	20.634241	605,676.89	11.650000	341,962.45	-263,714.44	0.03
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	64,447.000	Local	10.902372	702,625.18	30.380000	1,957,899.86	1,255,274.68	0.16
		Base	10.902372	702,625.18	30.380000	1,957,899.86	1,255,274.68	0.16
218937100	CORE NATURAL RESOURCES INC COMMON STOCK USD.01							
	32,659.000	Local	71.218855	2,325,936.59	80.020000	2,613,373.18	287,436.59	0.22
		Base	71.218855	2,325,936.59	80.020000	2,613,373.18	287,436.59	0.22

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219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	42,724.000	Local	37.070692	1,583,808.23	17.515000	748,310.86	-835,497.37	0.06
		Base	37.070692	1,583,808.23	17.515000	748,310.86	-835,497.37	0.06
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,711.000	Local	16.721951	496,825.88	9.670000	287,305.37	-209,520.51	0.02
		Base	16.721951	496,825.88	9.670000	287,305.37	-209,520.51	0.02
221006109	CORVEL CORP COMMON STOCK USD.0001							
	19,893.000	Local	35.104124	698,326.33	62.520000	1,243,710.36	545,384.03	0.10
		Base	35.104124	698,326.33	62.520000	1,243,710.36	545,384.03	0.10
222070203	COTY INC CL A COMMON STOCK USD.01							
	232,216.000	Local	1.957900	454,655.71	2.160000	501,586.56	46,930.85	0.04
		Base	1.957900	454,655.71	2.160000	501,586.56	46,930.85	0.04
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	14,198.000	Local	98.879501	1,403,891.15	53.300000	756,753.40	-647,137.75	0.06
		Base	98.879501	1,403,891.15	53.300000	756,753.40	-647,137.75	0.06
228903100	ARTIVION INC COMMON STOCK USD.01							
	26,698.000	Local	17.715040	472,956.14	22.470000	599,904.06	126,947.92	0.05
		Base	17.715040	472,956.14	22.470000	599,904.06	126,947.92	0.05
23128Q101	CURBLINE PROPERTIES CORP REIT							
	61,270.000	Local	21.972818	1,346,274.53	30.400000	1,862,608.00	516,333.47	0.15
		Base	21.972818	1,346,274.53	30.400000	1,862,608.00	516,333.47	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	19,927.000	Local	32.590367	649,428.24	79.100000	1,576,225.70	926,797.46	0.13
		Base	32.590367	649,428.24	79.100000	1,576,225.70	926,797.46	0.13
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	8,072.000	Local	47.267441	381,542.78	168.740000	1,362,069.28	980,526.50	0.11
		Base	47.267441	381,542.78	168.740000	1,362,069.28	980,526.50	0.11
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	108,172.000	Local	20.731232	2,242,538.88	8.850000	957,322.20	-1,285,216.68	0.08
		Base	20.731232	2,242,538.88	8.850000	957,322.20	-1,285,216.68	0.08

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235825205	DANA INC COMMON STOCK USD.01							
	71,939.000	Local	16.138497	1,160,987.34	27.210000	1,957,460.19	796,472.85	0.16
		Base	16.138497	1,160,987.34	27.210000	1,957,460.19	796,472.85	0.16
248019101	DELUXE CORP COMMON STOCK USD1.0							
	28,526.000	Local	27.461287	783,360.66	23.880000	681,200.88	-102,159.78	0.06
		Base	27.461287	783,360.66	23.880000	681,200.88	-102,159.78	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	129,599.000	Local	9.435394	1,222,817.58	12.180000	1,578,515.82	355,698.24	0.13
		Base	9.435394	1,222,817.58	12.180000	1,578,515.82	355,698.24	0.13
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	23,913.000	Local	16.379785	391,689.79	74.950000	1,792,279.35	1,400,589.56	0.15
		Base	16.379785	391,689.79	74.950000	1,792,279.35	1,400,589.56	0.15
25432X102	DIME COMMERCIAL BANCSHARES I COMMON STOCK USD.01							
	25,900.000	Local	27.073116	701,193.70	40.650000	1,052,835.00	351,641.30	0.09
		Base	27.073116	701,193.70	40.650000	1,052,835.00	351,641.30	0.09
254543101	DIODES INC COMMON STOCK USD.667							
	29,225.000	Local	45.448297	1,328,226.47	109.440000	3,198,384.00	1,870,157.53	0.26
		Base	45.448297	1,328,226.47	109.440000	3,198,384.00	1,870,157.53	0.26
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	16,898.000	Local	28.442854	480,627.35	41.950000	708,871.10	228,243.75	0.06
		Base	28.442854	480,627.35	41.950000	708,871.10	228,243.75	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	17,653.000	Local	61.788826	1,090,758.15	136.450000	2,408,751.85	1,317,993.70	0.20
		Base	61.788826	1,090,758.15	136.450000	2,408,751.85	1,317,993.70	0.20
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
	85,143.000	Local	27.567095	2,347,145.14	10.840000	922,950.12	-1,424,195.02	0.08
		Base	27.567095	2,347,145.14	10.840000	922,950.12	-1,424,195.02	0.08
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	106,259.000	Local	12.625445	1,341,567.19	11.800000	1,253,856.20	-87,710.99	0.10
		Base	12.625445	1,341,567.19	11.800000	1,253,856.20	-87,710.99	0.10

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26154D100	DREAM FINDERS HOMES INC A COMMON STOCK USD.01							
	18,334.000	Local	29.069992	532,969.24	17.260000	316,444.84	-216,524.40	0.03
		Base	29.069992	532,969.24	17.260000	316,444.84	-216,524.40	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	17,575.000	Local	48.759292	856,944.56	28.390000	498,954.25	-357,990.31	0.04
		Base	48.759292	856,944.56	28.390000	498,954.25	-357,990.31	0.04
27616P301	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	27,823.000	Local	31.680405	881,443.92	24.930000	693,627.39	-187,816.53	0.06
		Base	31.680405	881,443.92	24.930000	693,627.39	-187,816.53	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	59,645.000	Local	75.093429	4,478,947.60	66.980000	3,995,022.10	-483,925.50	0.33
		Base	75.093429	4,478,947.60	66.980000	3,995,022.10	-483,925.50	0.33
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	29,789.000	Local	41.562669	1,238,110.36	26.860000	800,132.54	-437,977.82	0.07
		Base	41.562669	1,238,110.36	26.860000	800,132.54	-437,977.82	0.07
28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD.01							
	143,967.000	Local	22.282645	3,207,965.59	47.750000	6,874,424.25	3,666,458.66	0.57
		Base	22.282645	3,207,965.59	47.750000	6,874,424.25	3,666,458.66	0.57
28852N109	ELLINGTON FINANCIAL INC REIT							
	76,292.000	Local	15.358305	1,171,715.81	13.610000	1,038,334.12	-133,381.69	0.09
		Base	15.358305	1,171,715.81	13.610000	1,038,334.12	-133,381.69	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	14,330.000	Local	28.943747	414,763.90	50.480000	723,378.40	308,614.50	0.06
		Base	28.943747	414,763.90	50.480000	723,378.40	308,614.50	0.06
29249E109	ENACT HOLDINGS INC COMMON STOCK USD.01							
	18,424.000	Local	34.726268	639,796.76	45.710000	842,161.04	202,364.28	0.07
		Base	34.726268	639,796.76	45.710000	842,161.04	202,364.28	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	14,217.000	Local	36.477855	518,605.67	93.290000	1,326,303.93	807,698.26	0.11
		Base	36.477855	518,605.67	93.290000	1,326,303.93	807,698.26	0.11

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	39,050.000	32.319819	1,262,088.92	21.440000	837,232.00	-424,856.92	0.07
		Base		32.319819	1,262,088.92	21.440000	837,232.00	-424,856.92	0.07
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	33,538.000	24.618091	825,641.52	35.860000	1,202,672.68	377,031.16	0.10
		Base		24.618091	825,641.52	35.860000	1,202,672.68	377,031.16	0.10
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	82,747.000	39.228500	3,246,040.69	49.240000	4,074,462.28	828,421.59	0.34
		Base		39.228500	3,246,040.69	49.240000	4,074,462.28	828,421.59	0.34
29355X107	ENPRO INC COMMON STOCK USD.01								
		Local	13,431.000	69.614818	934,996.62	376.930000	5,062,546.83	4,127,550.21	0.42
		Base		69.614818	934,996.62	376.930000	5,062,546.83	4,127,550.21	0.42
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	15,736.000	27.794216	437,369.79	240.730000	3,788,127.28	3,350,757.49	0.31
		Base		27.794216	437,369.79	240.730000	3,788,127.28	3,350,757.49	0.31
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	34,799.000	103.145600	3,589,363.73	79.350000	2,761,300.65	-828,063.08	0.23
		Base		103.145600	3,589,363.73	79.350000	2,761,300.65	-828,063.08	0.23
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	16,692.000	34.016704	567,806.83	83.230000	1,389,275.16	821,468.33	0.11
		Base		34.016704	567,806.83	83.230000	1,389,275.16	821,468.33	0.11
29430C102	VESTIS CORP COMMON STOCK USD.01								
		Local	71,425.000	19.174600	1,369,545.77	14.520000	1,037,091.00	-332,454.77	0.09
		Base		19.174600	1,369,545.77	14.520000	1,037,091.00	-332,454.77	0.09
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,338.000	59.530607	972,611.05	350.040000	5,718,953.52	4,746,342.47	0.47
		Base		59.530607	972,611.05	350.040000	5,718,953.52	4,746,342.47	0.47
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	131,794.000	24.672632	3,251,704.90	29.850000	3,934,050.90	682,346.00	0.32
		Base		24.672632	3,251,704.90	29.850000	3,934,050.90	682,346.00	0.32

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29786A106	ETSY INC COMMON STOCK USD.001							
	62,445.000	Local	52.470905	3,276,545.65	75.330000	4,703,981.85	1,427,436.20	0.39
		Base	52.470905	3,276,545.65	75.330000	4,703,981.85	1,427,436.20	0.39
30040P103	EVERTEC INC COMMON STOCK USD.01							
	40,853.000	Local	26.743063	1,092,534.35	27.780000	1,134,896.34	42,361.99	0.09
		Base	26.743063	1,092,534.35	27.780000	1,134,896.34	42,361.99	0.09
300426103	EVERUS CONSTRUCTION GROUP COMMON STOCK							
	32,285.000	Local	44.082740	1,423,211.26	165.950000	5,357,695.75	3,934,484.49	0.44
		Base	44.082740	1,423,211.26	165.950000	5,357,695.75	3,934,484.49	0.44
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK USD.001							
	23,418.000	Local	26.848400	628,735.84	26.590000	622,684.62	-6,051.22	0.05
		Base	26.848400	628,735.84	26.590000	622,684.62	-6,051.22	0.05
30212W100	AGNT INC COMMON STOCK USD.00001							
	57,696.000	Local	17.885221	1,031,905.70	5.410000	312,135.36	-719,770.34	0.03
		Base	17.885221	1,031,905.70	5.410000	312,135.36	-719,770.34	0.03
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	85,008.000	Local	12.158198	1,033,544.10	32.370000	2,751,708.96	1,718,164.86	0.23
		Base	12.158198	1,033,544.10	32.370000	2,751,708.96	1,718,164.86	0.23
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	37,250.000	Local	15.793032	588,290.46	34.570000	1,287,732.50	699,442.04	0.11
		Base	15.793032	588,290.46	34.570000	1,287,732.50	699,442.04	0.11
302491303	FMC CORP COMMON STOCK USD.1							
	79,370.000	Local	35.034337	2,780,675.29	11.500000	912,755.00	-1,867,920.29	0.08
		Base	35.034337	2,780,675.29	11.500000	912,755.00	-1,867,920.29	0.08
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	25,727.000	Local	35.880620	923,100.72	55.350000	1,423,989.45	500,888.73	0.12
		Base	35.880620	923,100.72	55.350000	1,423,989.45	500,888.73	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	38,630.000	Local	26.149405	1,010,151.53	128.490000	4,963,568.70	3,953,417.17	0.41
		Base	26.149405	1,010,151.53	128.490000	4,963,568.70	3,953,417.17	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31846B108	FIRST ADVANTAGE CORP COMMON STOCK USD.001							
	36,599.000	Local	16.407900	600,512.73	18.050000	660,611.95	60,099.22	0.05
		Base	16.407900	600,512.73	18.050000	660,611.95	60,099.22	0.05
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	99,077.000	Local	8.465563	838,742.63	26.070000	2,582,937.39	1,744,194.76	0.21
		Base	8.465563	838,742.63	26.070000	2,582,937.39	1,744,194.76	0.21
318910106	FIRST BANCORP/NC COMMON STOCK							
	26,327.000	Local	36.467248	960,073.24	63.930000	1,683,085.11	723,011.87	0.14
		Base	36.467248	960,073.24	63.930000	1,683,085.11	723,011.87	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	65,258.000	Local	9.894076	645,667.63	20.330000	1,326,695.14	681,027.51	0.11
		Base	9.894076	645,667.63	20.330000	1,326,695.14	681,027.51	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	64,896.000	Local	21.418278	1,389,960.57	33.830000	2,195,431.68	805,471.11	0.18
		Base	21.418278	1,389,960.57	33.830000	2,195,431.68	805,471.11	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	78,014.000	Local	19.541874	1,524,539.75	29.300000	2,285,810.20	761,270.45	0.19
		Base	19.541874	1,524,539.75	29.300000	2,285,810.20	761,270.45	0.19
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK USD.00001							
	55,475.000	Local	33.758355	1,872,744.74	38.560000	2,139,116.00	266,371.26	0.18
		Base	33.758355	1,872,744.74	38.560000	2,139,116.00	266,371.26	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	133,062.000	Local	7.185810	956,158.19	7.900000	1,051,189.80	95,031.61	0.09
		Base	7.185810	956,158.19	7.900000	1,051,189.80	95,031.61	0.09
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	49,245.000	Local	23.249720	1,144,932.45	159.930000	7,875,752.85	6,730,820.40	0.65
		Base	23.249720	1,144,932.45	159.930000	7,875,752.85	6,730,820.40	0.65
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
	58,646.000	Local	28.640838	1,679,670.56	17.400000	1,020,440.40	-659,230.16	0.08
		Base	28.640838	1,679,670.56	17.400000	1,020,440.40	-659,230.16	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
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	83,626.000	Local	22.841151	1,910,114.12	24.550000	2,053,018.30	142,904.18	0.17
		Base	22.841151	1,910,114.12	24.550000	2,053,018.30	142,904.18	0.17
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	26,646.000	Local	45.378011	1,209,142.48	16.945000	451,516.47	-757,626.01	0.04
		Base	45.378011	1,209,142.48	16.945000	451,516.47	-757,626.01	0.04
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	52,018.000	Local	14.942831	777,296.16	8.140000	423,426.52	-353,869.64	0.03
		Base	14.942831	777,296.16	8.140000	423,426.52	-353,869.64	0.03
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	24,350.000	Local	47.636577	1,159,950.64	107.190000	2,610,076.50	1,450,125.86	0.22
		Base	47.636577	1,159,950.64	107.190000	2,610,076.50	1,450,125.86	0.22
358039105	FRESHPET INC COMMON STOCK USD.001							
	30,958.000	Local	77.867900	2,410,634.45	59.120000	1,830,236.96	-580,397.49	0.15
		Base	77.867900	2,410,634.45	59.120000	1,830,236.96	-580,397.49	0.15
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	46,158.000	Local	25.250491	1,165,512.16	77.590000	3,581,399.22	2,415,887.06	0.30
		Base	25.250491	1,165,512.16	77.590000	3,581,399.22	2,415,887.06	0.30
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	34,531.000	Local	42.090148	1,453,414.90	58.290000	2,012,811.99	559,397.09	0.17
		Base	42.090148	1,453,414.90	58.290000	2,012,811.99	559,397.09	0.17
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	118,053.000	Local	13.498714	1,593,563.71	24.190000	2,855,702.07	1,262,138.36	0.24
		Base	13.498714	1,593,563.71	24.190000	2,855,702.07	1,262,138.36	0.24
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	86,955.000	Local	9.985753	868,311.15	29.550000	2,569,520.25	1,701,209.10	0.21
		Base	9.985753	868,311.15	29.550000	2,569,520.25	1,701,209.10	0.21
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	23,573.000	Local	30.494838	718,854.81	33.710000	794,645.83	75,791.02	0.07
		Base	30.494838	718,854.81	33.710000	794,645.83	75,791.02	0.07

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37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
	254,667.000	Local	4.253819	1,083,307.45	9.470000	2,411,696.49	1,328,389.04	0.20
		Base	4.253819	1,083,307.45	9.470000	2,411,696.49	1,328,389.04	0.20
37253A103	GENTHERM INC COMMON STOCK							
	19,486.000	Local	51.660281	1,006,652.23	34.110000	664,667.46	-341,984.77	0.05
		Base	51.660281	1,006,652.23	34.110000	664,667.46	-341,984.77	0.05
374297109	GETTY REALTY CORP REIT USD.01							
	34,919.000	Local	25.303976	883,589.55	33.360000	1,164,897.84	281,308.29	0.10
		Base	25.303976	883,589.55	33.360000	1,164,897.84	281,308.29	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	18,877.000	Local	31.728978	598,947.92	45.100000	851,352.70	252,404.78	0.07
		Base	31.728978	598,947.92	45.100000	851,352.70	252,404.78	0.07
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	36,593.000	Local	52.888737	1,935,357.54	139.760000	5,114,237.68	3,178,880.14	0.42
		Base	52.888737	1,935,357.54	139.760000	5,114,237.68	3,178,880.14	0.42
379378201	GLOBAL NET LEASE INC REIT USD.01							
	125,122.000	Local	12.923851	1,617,058.08	8.940000	1,118,590.68	-498,467.40	0.09
		Base	12.923851	1,617,058.08	8.940000	1,118,590.68	-498,467.40	0.09
38046C109	GOGO INC COMMON STOCK USD.0001							
	49,592.000	Local	17.735794	879,553.48	3.100000	153,735.20	-725,818.28	0.01
		Base	17.735794	879,553.48	3.100000	153,735.20	-725,818.28	0.01
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
	15,932.000	Local	77.954999	1,241,979.05	48.500000	772,702.00	-469,277.05	0.06
		Base	77.954999	1,241,979.05	48.500000	772,702.00	-469,277.05	0.06
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	27,663.000	Local	31.348714	867,199.47	158.080000	4,372,967.04	3,505,767.57	0.36
		Base	31.348714	867,199.47	158.080000	4,372,967.04	3,505,767.57	0.36
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	19,409.000	Local	33.220482	644,776.34	80.040000	1,553,496.36	908,720.02	0.13
		Base	33.220482	644,776.34	80.040000	1,553,496.36	908,720.02	0.13

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393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	19,624.000	Local	34.385116	674,773.51	49.010000	961,772.24	286,998.73	0.08
		Base	34.385116	674,773.51	49.010000	961,772.24	286,998.73	0.08
39813G109	GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001							
	42,009.000	Local	18.527460	778,320.07	5.680000	238,611.12	-539,708.95	0.02
		Base	18.527460	778,320.07	5.680000	238,611.12	-539,708.95	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25							
	24,845.000	Local	26.068117	647,662.36	97.530000	2,423,132.85	1,775,470.49	0.20
		Base	26.068117	647,662.36	97.530000	2,423,132.85	1,775,470.49	0.20
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	62,944.000	Local	21.364219	1,344,749.40	9.980000	628,181.12	-716,568.28	0.05
		Base	21.364219	1,344,749.40	9.980000	628,181.12	-716,568.28	0.05
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	7,609.000	Local	110.948223	844,205.03	291.170000	2,215,512.53	1,371,307.50	0.18
		Base	110.948223	844,205.03	291.170000	2,215,512.53	1,371,307.50	0.18
40416E103	HCI GROUP INC COMMON STOCK							
	6,839.000	Local	90.170816	616,678.21	175.250000	1,198,534.75	581,856.54	0.10
		Base	90.170816	616,678.21	175.250000	1,198,534.75	581,856.54	0.10
404251100	HNI CORP COMMON STOCK USD1.0							
	41,589.000	Local	38.889934	1,617,393.47	40.410000	1,680,611.49	63,218.02	0.14
		Base	38.889934	1,617,393.47	40.410000	1,680,611.49	63,218.02	0.14
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	18,876.000	Local	15.126688	285,531.36	32.400000	611,582.40	326,051.04	0.05
		Base	15.126688	285,531.36	32.400000	611,582.40	326,051.04	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	80,368.000	Local	24.137834	1,939,909.41	39.050000	3,138,370.40	1,198,460.99	0.26
		Base	24.137834	1,939,909.41	39.050000	3,138,370.40	1,198,460.99	0.26
413160102	HARMONIC INC COMMON STOCK USD.001							
	71,632.000	Local	7.556206	541,266.17	16.330000	1,169,750.56	628,484.39	0.10
		Base	7.556206	541,266.17	16.330000	1,169,750.56	628,484.39	0.10

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413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	25,215.000	Local	36.713997	925,743.44	36.410000	918,078.15	-7,665.29	0.08
		Base	36.713997	925,743.44	36.410000	918,078.15	-7,665.29	0.08
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	94,866.000	Local	14.624019	1,387,322.14	13.530000	1,283,536.98	-103,785.16	0.11
		Base	14.624019	1,387,322.14	13.530000	1,283,536.98	-103,785.16	0.11
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,276.000	Local	42.532127	564,656.52	142.100000	1,886,519.60	1,321,863.08	0.16
		Base	42.532127	564,656.52	142.100000	1,886,519.60	1,321,863.08	0.16
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
	126,721.000	Local	14.134778	1,791,173.26	17.310000	2,193,540.51	402,367.25	0.18
		Base	14.134778	1,791,173.26	17.310000	2,193,540.51	402,367.25	0.18
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	45,278.000	Local	16.230098	734,866.36	24.560000	1,112,027.68	377,161.32	0.09
		Base	16.230098	734,866.36	24.560000	1,112,027.68	377,161.32	0.09
42222N103	HEALTHSTREAM INC COMMON STOCK							
	15,079.000	Local	25.819334	389,329.73	27.250000	410,902.75	21,573.02	0.03
		Base	25.819334	389,329.73	27.250000	410,902.75	21,573.02	0.03
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	29,099.000	Local	16.405497	477,383.55	15.220000	442,886.78	-34,496.77	0.04
		Base	16.405497	477,383.55	15.220000	442,886.78	-34,496.77	0.04
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	86,642.000	Local	5.793083	501,924.27	8.740000	757,251.08	255,326.81	0.06
		Base	5.793083	501,924.27	8.740000	757,251.08	255,326.81	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	63,485.000	Local	24.959720	1,584,567.83	32.740000	2,078,498.90	493,931.07	0.17
		Base	24.959720	1,584,567.83	32.740000	2,078,498.90	493,931.07	0.17
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	25,300.000	Local	28.643686	724,685.26	29.620000	749,386.00	24,700.74	0.06
		Base	28.643686	724,685.26	29.620000	749,386.00	24,700.74	0.06

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42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
	79,096.000	Local	4.158529	328,923.00	2.265000	179,152.44	-149,770.56	0.01
		Base	4.158529	328,923.00	2.265000	179,152.44	-149,770.56	0.01
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	69,579.000	Local	21.834212	1,519,202.63	30.160000	2,098,502.64	579,300.01	0.17
		Base	21.834212	1,519,202.63	30.160000	2,098,502.64	579,300.01	0.17
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	26,651.000	Local	34.449244	918,106.80	38.780000	1,033,525.78	115,418.98	0.09
		Base	34.449244	918,106.80	38.780000	1,033,525.78	115,418.98	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	81,467.000	Local	10.969244	893,631.37	13.680000	1,114,468.56	220,837.19	0.09
		Base	10.969244	893,631.37	13.680000	1,114,468.56	220,837.19	0.09
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	25,908.000	Local	28.372195	735,066.83	51.650000	1,338,148.20	603,081.37	0.11
		Base	28.372195	735,066.83	51.650000	1,338,148.20	603,081.37	0.11
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	38,595.000	Local	24.418526	942,433.00	43.790000	1,690,075.05	747,642.05	0.14
		Base	24.418526	942,433.00	43.790000	1,690,075.05	747,642.05	0.14
44891N208	PEOPLE INC COMMON STOCK USD.0001							
	41,636.000	Local	43.680209	1,818,669.19	46.160000	1,921,917.76	103,248.57	0.16
		Base	43.680209	1,818,669.19	46.160000	1,921,917.76	103,248.57	0.16
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	15,739.000	Local	116.218912	1,829,169.45	146.600000	2,307,337.40	478,167.95	0.19
		Base	116.218912	1,829,169.45	146.600000	2,307,337.40	478,167.95	0.19
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001							
	153,417.000	Local	15.982392	2,451,970.61	9.820000	1,506,554.94	-945,415.67	0.12
		Base	15.982392	2,451,970.61	9.820000	1,506,554.94	-945,415.67	0.12
453204109	IMPINJ INC COMMON STOCK USD.001							
	17,112.000	Local	197.991546	3,388,031.33	143.230000	2,450,951.76	-937,079.57	0.20
		Base	197.991546	3,388,031.33	143.230000	2,450,951.76	-937,079.57	0.20

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453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	31,545.000	63.373948	1,999,131.20	83.720000	2,640,947.40	641,816.20	0.22
		Base		63.373948	1,999,131.20	83.720000	2,640,947.40	641,816.20	0.22
45579U109	INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	154,045.000	33.597902	5,175,588.86	41.030000	6,320,466.35	1,144,877.49	0.52
		Base		33.597902	5,175,588.86	41.030000	6,320,466.35	1,144,877.49	0.52
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	22,943.000	49.729866	1,140,952.31	74.670000	1,713,153.81	572,201.50	0.14
		Base		49.729866	1,140,952.31	74.670000	1,713,153.81	572,201.50	0.14
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,452.000	31.285505	764,993.17	24.800000	606,409.60	-158,583.57	0.05
		Base		31.285505	764,993.17	24.800000	606,409.60	-158,583.57	0.05
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	19,705.000	58.031200	1,143,504.80	121.800000	2,400,069.00	1,256,564.20	0.20
		Base		58.031200	1,143,504.80	121.800000	2,400,069.00	1,256,564.20	0.20
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	15,754.000	67.311131	1,060,419.55	81.390000	1,282,218.06	221,798.51	0.11
		Base		67.311131	1,060,419.55	81.390000	1,282,218.06	221,798.51	0.11
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001								
		Local	16,582.000	211.989957	3,515,217.46	44.610000	739,723.02	-2,775,494.44	0.06
		Base		211.989957	3,515,217.46	44.610000	739,723.02	-2,775,494.44	0.06
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	22,535.000	23.796611	536,256.64	41.310000	930,920.85	394,664.21	0.08
		Base		23.796611	536,256.64	41.310000	930,920.85	394,664.21	0.08
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,417.000	73.337592	1,057,308.07	229.840000	3,313,603.28	2,256,295.21	0.27
		Base		73.337592	1,057,308.07	229.840000	3,313,603.28	2,256,295.21	0.27
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	44,561.000	14.081223	627,473.36	22.710000	1,011,980.31	384,506.95	0.08
		Base		14.081223	627,473.36	22.710000	1,011,980.31	384,506.95	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
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	17,738.000	109.192989	1,936,865.24	61.980000	1,099,401.24	-837,464.00	0.09
		Base		109.192989	1,936,865.24	61.980000	1,099,401.24	-837,464.00	0.09
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	42,919.000	27.680166	1,188,005.04	17.960000	770,825.24	-417,179.80	0.06
		Base		27.680166	1,188,005.04	17.960000	770,825.24	-417,179.80	0.06
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	22,215.000	54.739019	1,216,027.30	93.450000	2,075,991.75	859,964.45	0.17
		Base		54.739019	1,216,027.30	93.450000	2,075,991.75	859,964.45	0.17
458334109	INTERPARFUMS INC COMMON STOCK USD.001								
		Local	11,686.000	48.720518	569,347.97	111.860000	1,307,195.96	737,847.99	0.11
		Base		48.720518	569,347.97	111.860000	1,307,195.96	737,847.99	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	37,138.000	15.018232	557,747.09	35.840000	1,331,025.92	773,278.83	0.11
		Base		15.018232	557,747.09	35.840000	1,331,025.92	773,278.83	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	66,689.000	17.623600	1,175,300.26	54.850000	3,657,891.65	2,482,591.39	0.30
		Base		17.623600	1,175,300.26	54.850000	3,657,891.65	2,482,591.39	0.30
465741106	ITRON INC COMMON STOCK								
		Local	28,878.000	52.056323	1,503,282.50	86.530000	2,498,813.34	995,530.84	0.21
		Base		52.056323	1,503,282.50	86.530000	2,498,813.34	995,530.84	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	73.450000	715,549.90	-256,095.10	0.06
		Base		99.737734	971,645.00	73.450000	715,549.90	-256,095.10	0.06
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01								
		Local	44,866.000	47.375336	2,125,541.84	102.390000	4,593,829.74	2,468,287.90	0.38
		Base		47.375336	2,125,541.84	102.390000	4,593,829.74	2,468,287.90	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
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	186,133.000	4.551693	847,220.25	5.730000	1,066,542.09	219,321.84	0.09
		Base		4.551693	847,220.25	5.730000	1,066,542.09	219,321.84	0.09
477839104	JBT MAREL CORP COMMON STOCK USD.01								
		Local	32,863.000	80.077186	2,631,576.56	145.000000	4,765,135.00	2,133,558.44	0.39
		Base		80.077186	2,631,576.56	145.000000	4,765,135.00	2,133,558.44	0.39
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
		Local	25,336.000	44.554758	1,128,839.35	52.370000	1,326,846.32	198,006.97	0.11
		Base		44.554758	1,128,839.35	52.370000	1,326,846.32	198,006.97	0.11
48238T109	OPENLANE INC COMMON STOCK USD.01								
		Local	67,296.000	15.858245	1,067,196.44	41.240000	2,775,287.04	1,708,090.60	0.23
		Base		15.858245	1,067,196.44	41.240000	2,775,287.04	1,708,090.60	0.23
48282T104	KADANT INC COMMON STOCK USD.01								
		Local	7,484.000	378.335591	2,831,463.56	314.230000	2,351,697.32	-479,766.24	0.19
		Base		378.335591	2,831,463.56	314.230000	2,351,697.32	-479,766.24	0.19
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	10,164.000	70.566187	717,234.72	195.630000	1,988,383.32	1,271,148.60	0.16
		Base		70.566187	717,234.72	195.630000	1,988,383.32	1,271,148.60	0.16
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	30,711.000	30.677169	942,126.53	26.960000	827,968.56	-114,157.97	0.07
		Base		30.677169	942,126.53	26.960000	827,968.56	-114,157.97	0.07
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	48,363.000	25.720251	1,243,908.49	35.050000	1,695,123.15	451,214.66	0.14
		Base		25.720251	1,243,908.49	35.050000	1,695,123.15	451,214.66	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	54,076.000	15.287486	826,686.09	41.480000	2,243,072.48	1,416,386.39	0.19
		Base		15.287486	826,686.09	41.480000	2,243,072.48	1,416,386.39	0.19
50012A108	KODIAK GAS SERVICES INC COMMON STOCK USD.01								
		Local	50,640.000	38.309724	1,940,004.41	75.130000	3,804,583.20	1,864,578.79	0.31
		Base		38.309724	1,940,004.41	75.130000	3,804,583.20	1,864,578.79	0.31

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500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	71,109.000	19.900758	1,415,122.99	17.720000	1,260,051.48	-155,071.51	0.10
		Base		19.900758	1,415,122.99	17.720000	1,260,051.48	-155,071.51	0.10
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	32,215.000	39.368664	1,268,261.50	83.340000	2,684,798.10	1,416,536.60	0.22
		Base		39.368664	1,268,261.50	83.340000	2,684,798.10	1,416,536.60	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	12,515.000	30.852984	386,125.09	44.900000	561,923.50	175,798.41	0.05
		Base		30.852984	386,125.09	44.900000	561,923.50	175,798.41	0.05
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	33,220.000	35.449219	1,177,623.04	66.580000	2,211,787.60	1,034,164.56	0.18
		Base		35.449219	1,177,623.04	66.580000	2,211,787.60	1,034,164.56	0.18
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001								
		Local	16,408.000	181.658545	2,980,653.40	371.670000	6,098,361.36	3,117,707.96	0.50
		Base		181.658545	2,980,653.40	371.670000	6,098,361.36	3,117,707.96	0.50
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	33,257.000	23.689846	787,853.20	133.760000	4,448,456.32	3,660,603.12	0.37
		Base		23.689846	787,853.20	133.760000	4,448,456.32	3,660,603.12	0.37
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	12,934.000	62.441376	807,616.76	63.680000	823,637.12	16,020.36	0.07
		Base		62.441376	807,616.76	63.680000	823,637.12	16,020.36	0.07
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	161,362.000	29.133107	4,700,976.45	26.330000	4,248,661.46	-452,314.99	0.35
		Base		29.133107	4,700,976.45	26.330000	4,248,661.46	-452,314.99	0.35
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	15,396.000	66.523041	1,024,188.74	105.880000	1,630,128.48	605,939.74	0.13
		Base		66.523041	1,024,188.74	105.880000	1,630,128.48	605,939.74	0.13
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,044.000	35.845480	1,076,941.59	38.450000	1,155,191.80	78,250.21	0.10
		Base		35.845480	1,076,941.59	38.450000	1,155,191.80	78,250.21	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
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	26,214.000	20.760618	544,218.84	40.120000	1,051,705.68	507,486.84	0.09
		Base		20.760618	544,218.84	40.120000	1,051,705.68	507,486.84	0.09
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	16,095.000	69.889895	1,124,877.86	61.720000	993,383.40	-131,494.46	0.08
		Base		69.889895	1,124,877.86	61.720000	993,383.40	-131,494.46	0.08
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	0.26
		Base		41.273451	2,997,360.54	43.180000	3,135,817.96	138,457.42	0.26
518613203	LAUREATE EDUCATION INC COMMON STOCK USD.001								
		Local	70,104.000	34.502766	2,418,781.93	36.320000	2,546,177.28	127,395.35	0.21
		Base		34.502766	2,418,781.93	36.320000	2,546,177.28	127,395.35	0.21
52110M109	LAZARD INC COMMON STOCK USD.01								
		Local	70,508.000	40.834100	2,879,130.72	41.940000	2,957,105.52	77,974.80	0.24
		Base		40.834100	2,879,130.72	41.940000	2,957,105.52	77,974.80	0.24
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	85,940.000	10.779758	926,412.42	11.710000	1,006,357.40	79,944.98	0.08
		Base		10.779758	926,412.42	11.710000	1,006,357.40	79,944.98	0.08
52466B103	LEGALZOOMCOM INC COMMON STOCK USD.001								
		Local	72,845.000	9.041599	658,635.28	6.130000	446,539.85	-212,095.43	0.04
		Base		9.041599	658,635.28	6.130000	446,539.85	-212,095.43	0.04
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	13,305.000	40.304646	536,253.32	95.960000	1,276,747.80	740,494.48	0.11
		Base		40.304646	536,253.32	95.960000	1,276,747.80	740,494.48	0.11
529043408	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	37,548.000	51.797580	1,944,895.55	53.880000	2,023,086.24	78,190.69	0.17
		Base		51.797580	1,944,895.55	53.880000	2,023,086.24	78,190.69	0.17
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	102,634.000	17.784116	1,825,254.93	26.190000	2,687,984.46	862,729.53	0.22
		Base		17.784116	1,825,254.93	26.190000	2,687,984.46	862,729.53	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
53190C102	LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	79,556.000	26.994874	2,147,604.20	40.840000	3,249,067.04	1,101,462.84	0.27
		Base		26.994874	2,147,604.20	40.840000	3,249,067.04	1,101,462.84	0.27
532206109	LIFE360 INC COMMON STOCK USD.001								
		Local	40,984.000	40.189887	1,647,142.34	55.360000	2,268,874.24	621,731.90	0.19
		Base		40.189887	1,647,142.34	55.360000	2,268,874.24	621,731.90	0.19
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,571.000	104.949141	1,319,315.65	316.090000	3,973,567.39	2,654,251.74	0.33
		Base		104.949141	1,319,315.65	316.090000	3,973,567.39	2,654,251.74	0.33
53228F101	LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01								
		Local	142,807.000	7.394652	1,056,008.11	10.710000	1,529,462.97	473,454.86	0.13
		Base		7.394652	1,056,008.11	10.710000	1,529,462.97	473,454.86	0.13
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	107,389.000	25.580652	2,747,080.69	35.350000	3,796,201.15	1,049,120.46	0.31
		Base		25.580652	2,747,080.69	35.350000	3,796,201.15	1,049,120.46	0.31
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	6,726.000	91.785697	617,350.60	123.800000	832,678.80	215,328.20	0.07
		Base		91.785697	617,350.60	123.800000	832,678.80	215,328.20	0.07
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	14,978.000	19.001087	284,598.28	39.120000	585,939.36	301,341.08	0.05
		Base		19.001087	284,598.28	39.120000	585,939.36	301,341.08	0.05
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	40,142.000	27.682662	1,111,237.43	37.640000	1,510,944.88	399,707.45	0.12
		Base		27.682662	1,111,237.43	37.640000	1,510,944.88	399,707.45	0.12
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	601,485.000	3.181585	1,913,675.67	7.680000	4,619,404.80	2,705,729.13	0.38
		Base		3.181585	1,913,675.67	7.680000	4,619,404.80	2,705,729.13	0.38
55087P104	LYFT INC A COMMON STOCK USD.00001								
		Local	254,718.000	13.008119	3,313,401.93	14.610000	3,721,429.98	408,028.05	0.31
		Base		13.008119	3,313,401.93	14.610000	3,721,429.98	408,028.05	0.31

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552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	129,805.000	Local	15.428428	2,002,687.04	21.210000	2,753,164.05	750,477.01	0.23
		Base	15.428428	2,002,687.04	21.210000	2,753,164.05	750,477.01	0.23
55277P104	MGE ENERGY INC COMMON STOCK USD1.0							
	23,256.000	Local	80.018481	1,860,909.80	81.540000	1,896,294.24	35,384.44	0.16
		Base	80.018481	1,860,909.80	81.540000	1,896,294.24	35,384.44	0.16
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	16,636.000	Local	39.313686	654,022.48	160.790000	2,674,902.44	2,020,879.96	0.22
		Base	39.313686	654,022.48	160.790000	2,674,902.44	2,020,879.96	0.22
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	9,821.000	Local	52.003673	510,728.07	500.400000	4,914,428.40	4,403,700.33	0.41
		Base	52.003673	510,728.07	500.400000	4,914,428.40	4,403,700.33	0.41
554382101	MACERICH CO/THE REIT USD.01							
	161,956.000	Local	11.862435	1,921,192.53	25.190000	4,079,671.64	2,158,479.11	0.34
		Base	11.862435	1,921,192.53	25.190000	4,079,671.64	2,158,479.11	0.34
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	46,149.000	Local	25.066856	1,156,810.33	42.100000	1,942,872.90	786,062.57	0.16
		Base	25.066856	1,156,810.33	42.100000	1,942,872.90	786,062.57	0.16
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01							
	11,398.000	Local	210.934324	2,404,229.43	401.840000	4,580,172.32	2,175,942.89	0.38
		Base	210.934324	2,404,229.43	401.840000	4,580,172.32	2,175,942.89	0.38
55826T102	SPHERE ENTERTAINMENT CO COMMON STOCK USD.01							
	13,918.000	Local	117.411574	1,634,134.28	173.030000	2,408,231.54	774,097.26	0.20
		Base	117.411574	1,634,134.28	173.030000	2,408,231.54	774,097.26	0.20
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001							
	115,277.000	Local	25.903112	2,986,033.05	25.580000	2,948,785.66	-37,247.39	0.24
		Base	25.903112	2,986,033.05	25.580000	2,948,785.66	-37,247.39	0.24
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	29,306.000	Local	37.681100	1,104,282.31	33.770000	989,663.62	-114,618.69	0.08
		Base	37.681100	1,104,282.31	33.770000	989,663.62	-114,618.69	0.08

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565788106	MARA HOLDINGS INC COMMON STOCK USD.001							
	240,598.000	Local	16.911215	4,068,804.59	13.890000	3,341,906.22	-726,898.37	0.28
		Base	16.911215	4,068,804.59	13.890000	3,341,906.22	-726,898.37	0.28
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,178.000	Local	36.171101	549,004.97	31.170000	473,098.26	-75,906.71	0.04
		Base	36.171101	549,004.97	31.170000	473,098.26	-75,906.71	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	12,248.000	Local	19.078741	233,676.42	36.620000	448,521.76	214,845.34	0.04
		Base	19.078741	233,676.42	36.620000	448,521.76	214,845.34	0.04
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	23,630.000	Local	180.558691	4,266,601.88	113.490000	2,681,768.70	-1,584,833.18	0.22
		Base	180.558691	4,266,601.88	113.490000	2,681,768.70	-1,584,833.18	0.22
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	17,564.000	Local	58.096902	1,020,413.99	101.880000	1,789,420.32	769,006.33	0.15
		Base	58.096902	1,020,413.99	101.880000	1,789,420.32	769,006.33	0.15
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	36,916.000	Local	11.876982	438,450.66	17.350000	640,492.60	202,041.94	0.05
		Base	11.876982	438,450.66	17.350000	640,492.60	202,041.94	0.05
57638P104	MASTERBRAND INC COMMON STOCK USD.01							
	128,413.000	Local	9.090273	1,167,309.24	10.290000	1,321,369.77	154,060.53	0.11
		Base	9.090273	1,167,309.24	10.290000	1,321,369.77	154,060.53	0.11
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	128,632.000	Local	30.826525	3,965,277.58	38.050000	4,894,447.60	929,170.02	0.40
		Base	30.826525	3,965,277.58	38.050000	4,894,447.60	929,170.02	0.40
576690101	MATERION CORP COMMON STOCK							
	13,195.000	Local	51.298469	676,883.30	297.390000	3,924,061.05	3,247,177.75	0.32
		Base	51.298469	676,883.30	297.390000	3,924,061.05	3,247,177.75	0.32
57686G105	MATSON INC COMMON STOCK							
	19,792.000	Local	49.949751	988,605.47	192.230000	3,804,616.16	2,816,010.69	0.31
		Base	49.949751	988,605.47	192.230000	3,804,616.16	2,816,010.69	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	19,788.000	35.788322	708,179.32	26.920000	532,692.96	-175,486.36	0.04
		Base		35.788322	708,179.32	26.920000	532,692.96	-175,486.36	0.04
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	51,863.000	29.059741	1,507,125.36	128.030000	6,640,019.89	5,132,894.53	0.55
		Base		29.059741	1,507,125.36	128.030000	6,640,019.89	5,132,894.53	0.55
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	312,990.000	4.454604	1,394,246.46	4.620000	1,446,013.80	51,767.34	0.12
		Base		4.454604	1,394,246.46	4.620000	1,446,013.80	51,767.34	0.12
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	53,842.000	22.644181	1,219,208.01	25.330000	1,363,817.86	144,609.85	0.11
		Base		22.644181	1,219,208.01	25.330000	1,363,817.86	144,609.85	0.11
58844R108	MERCHANTS BANCORP/IN COMMON STOCK								
		Local	15,354.000	43.255697	664,147.97	50.000000	767,700.00	103,552.03	0.06
		Base		43.255697	664,147.97	50.000000	767,700.00	103,552.03	0.06
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,323.000	38.574934	1,285,432.51	122.330000	4,076,402.59	2,790,970.08	0.34
		Base		38.574934	1,285,432.51	122.330000	4,076,402.59	2,790,970.08	0.34
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	16,921.000	33.075819	559,675.93	106.620000	1,804,117.02	1,244,441.09	0.15
		Base		33.075819	559,675.93	106.620000	1,804,117.02	1,244,441.09	0.15
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	37,851.000	39.625763	1,499,874.76	69.340000	2,624,588.34	1,124,713.58	0.22
		Base		39.625763	1,499,874.76	69.340000	2,624,588.34	1,124,713.58	0.22
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	42,967.000	31.261490	1,343,212.45	83.850000	3,602,782.95	2,259,570.50	0.30
		Base		31.261490	1,343,212.45	83.850000	3,602,782.95	2,259,570.50	0.30
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	14,000.000	31.736779	444,314.90	87.060000	1,218,840.00	774,525.10	0.10
		Base		31.736779	444,314.90	87.060000	1,218,840.00	774,525.10	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,709.000	96.002282	1,124,090.72	56.160000	657,577.44	-466,513.28	0.05
		Base		96.002282	1,124,090.72	56.160000	657,577.44	-466,513.28	0.05
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	43,474.000	20.511056	891,697.63	20.460000	889,478.04	-2,219.59	0.07
		Base		20.511056	891,697.63	20.460000	889,478.04	-2,219.59	0.07
601137102	MILLROSE PROPERTIES W/I REIT USD.01								
		Local	97,122.000	23.457818	2,278,270.23	30.050000	2,918,516.10	640,245.87	0.24
		Base		23.457818	2,278,270.23	30.050000	2,918,516.10	640,245.87	0.24
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	19,864.000	53.238028	1,057,520.18	73.970000	1,469,340.08	411,819.90	0.12
		Base		53.238028	1,057,520.18	73.970000	1,469,340.08	411,819.90	0.12
60471A101	MIRION TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	155,454.000	24.428535	3,797,513.51	17.930000	2,787,290.22	-1,010,223.29	0.23
		Base		24.428535	3,797,513.51	17.930000	2,787,290.22	-1,010,223.29	0.23
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01								
		Local	46,865.000	45.573567	2,135,805.22	65.420000	3,065,908.30	930,103.08	0.25
		Base		45.573567	2,135,805.22	65.420000	3,065,908.30	930,103.08	0.25
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,693.000	97.681461	2,705,092.69	121.330000	3,359,991.69	654,899.00	0.28
		Base		97.681461	2,705,092.69	121.330000	3,359,991.69	654,899.00	0.28
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	26,923.000	135.835114	3,657,088.78	228.700000	6,157,290.10	2,500,201.32	0.51
		Base		135.835114	3,657,088.78	228.700000	6,157,290.10	2,500,201.32	0.51
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	7,739.000	34.264070	265,169.64	131.610000	1,018,529.79	753,360.15	0.08
		Base		34.264070	265,169.64	131.610000	1,018,529.79	753,360.15	0.08
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01								
		Local	99,404.000	23.535394	2,339,512.27	25.830000	2,567,605.32	228,093.05	0.21
		Base		23.535394	2,339,512.27	25.830000	2,567,605.32	228,093.05	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
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,266.000	31.205491	1,038,081.85	49.370000	1,642,342.42	604,260.57	0.14
		Base		31.205491	1,038,081.85	49.370000	1,642,342.42	604,260.57	0.14
62878D100	N ABLE INC COMMON STOCK USD.001								
		Local	47,452.000	12.769407	605,933.91	3.670000	174,148.84	-431,785.07	0.01
		Base		12.769407	605,933.91	3.670000	174,148.84	-431,785.07	0.01
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
		Local	87,867.000	16.140636	1,418,229.22	8.170000	717,873.39	-700,355.83	0.06
		Base		16.140636	1,418,229.22	8.170000	717,873.39	-700,355.83	0.06
629209305	NMI HOLDINGS INC COMMON STOCK USD.01								
		Local	48,501.000	18.799578	911,798.31	41.090000	1,992,906.09	1,081,107.78	0.16
		Base		18.799578	911,798.31	41.090000	1,992,906.09	1,081,107.78	0.16
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01								
		Local	46,754.000	24.188818	1,130,924.02	43.410000	2,029,591.14	898,667.12	0.17
		Base		24.188818	1,130,924.02	43.410000	2,029,591.14	898,667.12	0.17
630402105	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01								
		Local	18,657.000	39.388495	734,871.15	37.980000	708,592.86	-26,278.29	0.06
		Base		39.388495	734,871.15	37.980000	708,592.86	-26,278.29	0.06
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	27,770.000	35.414553	983,462.13	44.430000	1,233,821.10	250,358.97	0.10
		Base		35.414553	983,462.13	44.430000	1,233,821.10	250,358.97	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	14,924.000	28.598409	426,802.66	31.200000	465,628.80	38,826.14	0.04
		Base		28.598409	426,802.66	31.200000	465,628.80	38,826.14	0.04
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01								
		Local	7,907.000	96.723603	764,793.53	211.360000	1,671,223.52	906,429.99	0.14
		Base		96.723603	764,793.53	211.360000	1,671,223.52	906,429.99	0.14
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,366.000	87.186976	293,471.36	124.990000	420,716.34	127,244.98	0.03
		Base		87.186976	293,471.36	124.990000	420,716.34	127,244.98	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
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01								
		Local	50,484.000	26.121766	1,318,731.23	19.010000	959,700.84	-359,030.39	0.08
		Base		26.121766	1,318,731.23	19.010000	959,700.84	-359,030.39	0.08
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	42,226.000	17.891671	755,493.72	8.510000	359,343.26	-396,150.46	0.03
		Base		17.891671	755,493.72	8.510000	359,343.26	-396,150.46	0.03
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	138,518.000	7.734879	1,071,419.96	8.990000	1,245,276.82	173,856.86	0.10
		Base		7.734879	1,071,419.96	8.990000	1,245,276.82	173,856.86	0.10
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	81,983.000	18.531828	1,519,294.84	14.590000	1,196,131.97	-323,162.87	0.10
		Base		18.531828	1,519,294.84	14.590000	1,196,131.97	-323,162.87	0.10
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	43,432.000	29.687684	1,289,395.49	43.550000	1,891,463.60	602,068.11	0.16
		Base		29.687684	1,289,395.49	43.550000	1,891,463.60	602,068.11	0.16
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK								
		Local	48,630.000	21.471817	1,044,174.47	16.610000	807,744.30	-236,430.17	0.07
		Base		21.471817	1,044,174.47	16.610000	807,744.30	-236,430.17	0.07
64828T201	RITHM CAPITAL CORP REIT USD.01								
		Local	290,589.000	9.457497	2,748,244.70	9.390000	2,728,630.71	-19,613.99	0.23
		Base		9.457497	2,748,244.70	9.390000	2,728,630.71	-19,613.99	0.23
649604840	ADAMAS TRUST INC REIT USD.02								
		Local	53,402.000	18.057280	964,294.85	9.380000	500,910.76	-463,384.09	0.04
		Base		18.057280	964,294.85	9.380000	500,910.76	-463,384.09	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	265,751.000	8.718479	2,316,944.54	6.140000	1,631,711.14	-685,233.40	0.13
		Base		8.718479	2,316,944.54	6.140000	1,631,711.14	-685,233.40	0.13
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	17,228.000	46.731672	805,093.24	27.920000	481,005.76	-324,087.48	0.04
		Base		46.731672	805,093.24	27.920000	481,005.76	-324,087.48	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
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	65,479.000	32.260017	2,112,353.67	18.150000	1,188,443.85	-923,909.82	0.10
		Base		32.260017	2,112,353.67	18.150000	1,188,443.85	-923,909.82	0.10
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	92,784.000	12.292986	1,140,592.37	15.160000	1,406,605.44	266,013.07	0.12
		Base		12.292986	1,140,592.37	15.160000	1,406,605.44	266,013.07	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	26,349.000	50.295276	1,325,230.24	49.060000	1,292,681.94	-32,548.30	0.11
		Base		50.295276	1,325,230.24	49.060000	1,292,681.94	-32,548.30	0.11
67011P100	DNOW INC COMMON STOCK USD.01								
		Local	116,763.000	11.289764	1,318,226.73	12.970000	1,514,416.11	196,189.38	0.12
		Base		11.289764	1,318,226.73	12.970000	1,514,416.11	196,189.38	0.12
67098H104	O I GLASS INC COMMON STOCK USD.01								
		Local	97,200.000	15.506785	1,507,259.49	9.630000	936,036.00	-571,223.49	0.08
		Base		15.506785	1,507,259.49	9.630000	936,036.00	-571,223.49	0.08
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	27,566.000	19.659769	541,941.19	49.070000	1,352,663.62	810,722.43	0.11
		Base		19.659769	541,941.19	49.070000	1,352,663.62	810,722.43	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	9,915.000	72.942005	723,219.98	218.700000	2,168,410.50	1,445,190.52	0.18
		Base		72.942005	723,219.98	218.700000	2,168,410.50	1,445,190.52	0.18
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	63,156.000	13.729470	867,098.41	40.520000	2,559,081.12	1,691,982.71	0.21
		Base		13.729470	867,098.41	40.520000	2,559,081.12	1,691,982.71	0.21
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,725.000	49.276538	1,415,468.56	41.520000	1,192,662.00	-222,806.56	0.10
		Base		49.276538	1,415,468.56	41.520000	1,192,662.00	-222,806.56	0.10
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	2.460000	154,340.40	-396,565.33	0.01
		Base		8.780774	550,905.73	2.460000	154,340.40	-396,565.33	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
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK								
		Local	4,855.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK								
		Local	4,855.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
68622V106	ORGANON + CO COMMON STOCK USD.01								
		Local	165,146.000	15.529478	2,564,631.17	13.540000	2,236,076.84	-328,554.33	0.18
		Base		15.529478	2,564,631.17	13.540000	2,236,076.84	-328,554.33	0.18
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	26,663.000	71.881260	1,916,570.03	89.980000	2,399,136.74	482,566.71	0.20
		Base		71.881260	1,916,570.03	89.980000	2,399,136.74	482,566.71	0.20
69007J304	OUTFRONT MEDIA INC REIT USD.01								
		Local	96,143.000	16.072155	1,545,225.22	32.760000	3,149,644.68	1,604,419.46	0.26
		Base		16.072155	1,545,225.22	32.760000	3,149,644.68	1,604,419.46	0.26
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,283.000	51.431045	374,572.30	72.990000	531,586.17	157,013.87	0.04
		Base		51.431045	374,572.30	72.990000	531,586.17	157,013.87	0.04
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	20,311.000	19.482051	395,699.94	70.790000	1,437,815.69	1,042,115.75	0.12
		Base		19.482051	395,699.94	70.790000	1,437,815.69	1,042,115.75	0.12
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01								
		Local	15,477.000	102.155729	1,581,064.21	150.940000	2,336,098.38	755,034.17	0.19
		Base		102.155729	1,581,064.21	150.940000	2,336,098.38	755,034.17	0.19
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001								
		Local	50,914.000	78.148700	3,978,862.91	81.570000	4,153,054.98	174,192.07	0.34
		Base		78.148700	3,978,862.91	81.570000	4,153,054.98	174,192.07	0.34
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	26,577.000	40.536500	1,077,338.56	25.370000	674,258.49	-403,080.07	0.06
		Base		40.536500	1,077,338.56	25.370000	674,258.49	-403,080.07	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
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	16,961.000	Local	86.426478	1,465,879.50	126.390000	2,143,700.79	677,821.29	0.18
		Base	86.426478	1,465,879.50	126.390000	2,143,700.79	677,821.29	0.18
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	20,842.000	Local	69.248022	1,443,267.28	36.770000	766,360.34	-676,906.94	0.06
		Base	69.248022	1,443,267.28	36.770000	766,360.34	-676,906.94	0.06
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	31,970.000	Local	17.837695	570,271.11	56.080000	1,792,877.60	1,222,606.49	0.15
		Base	17.837695	570,271.11	56.080000	1,792,877.60	1,222,606.49	0.15
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,024.000	Local	105.573490	1,058,268.66	182.990000	1,834,291.76	776,023.10	0.15
		Base	105.573490	1,058,268.66	182.990000	1,834,291.76	776,023.10	0.15
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	21,154.000	Local	37.391765	790,985.40	89.780000	1,899,206.12	1,108,220.72	0.16
		Base	37.391765	790,985.40	89.780000	1,899,206.12	1,108,220.72	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	219,413.000	Local	8.100048	1,777,255.83	9.180000	2,014,211.34	236,955.51	0.17
		Base	8.100048	1,777,255.83	9.180000	2,014,211.34	236,955.51	0.17
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	25,484.000	Local	122.611175	3,124,623.18	125.680000	3,202,829.12	78,205.94	0.26
		Base	122.611175	3,124,623.18	125.680000	3,202,829.12	78,205.94	0.26
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
	184,201.000	Local	7.014496	1,292,077.26	7.120000	1,311,511.12	19,433.86	0.11
		Base	7.014496	1,292,077.26	7.120000	1,311,511.12	19,433.86	0.11
704551100	PEABODY ENERGY CORP COMMON STOCK							
	78,122.000	Local	24.315927	1,899,608.82	23.120000	1,806,180.64	-93,428.18	0.15
		Base	24.315927	1,899,608.82	23.120000	1,806,180.64	-93,428.18	0.15
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	72,571.000	Local	14.121864	1,024,837.80	19.410000	1,408,603.11	383,765.31	0.12
		Base	14.121864	1,024,837.80	19.410000	1,408,603.11	383,765.31	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70614W100	PELOTON INTERACTIVE INC A COMMON STOCK USD.000025								
		Local	257,919.000	5.635265	1,453,441.89	5.910000	1,524,301.29	70,859.40	0.13
		Base		5.635265	1,453,441.89	5.910000	1,524,301.29	70,859.40	0.13
706915105	PENGUIN SOLUTIONS INC COMMON STOCK USD.01								
		Local	30,267.000	21.955369	664,523.14	76.010000	2,300,594.67	1,636,071.53	0.19
		Base		21.955369	664,523.14	76.010000	2,300,594.67	1,636,071.53	0.19
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	80,500.000	18.354775	1,477,559.41	21.360000	1,719,480.00	241,920.59	0.14
		Base		18.354775	1,477,559.41	21.360000	1,719,480.00	241,920.59	0.14
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	55,104.000	16.554785	912,234.86	11.280000	621,573.12	-290,661.74	0.05
		Base		16.554785	912,234.86	11.280000	621,573.12	-290,661.74	0.05
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	38,672.000	10.215491	395,053.45	32.000000	1,237,504.00	842,450.55	0.10
		Base		10.215491	395,053.45	32.000000	1,237,504.00	842,450.55	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,093.000	26.981673	353,271.05	31.400000	411,120.20	57,849.15	0.03
		Base		26.981673	353,271.05	31.400000	411,120.20	57,849.15	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01								
		Local	79,869.000	33.915051	2,708,761.18	41.620000	3,324,147.78	615,386.60	0.27
		Base		33.915051	2,708,761.18	41.620000	3,324,147.78	615,386.60	0.27
71880K101	PHINIA INC COMMON STOCK USD.01								
		Local	24,146.000	34.283654	827,813.10	82.370000	1,988,906.02	1,161,092.92	0.16
		Base		34.283654	827,813.10	82.370000	1,988,906.02	1,161,092.92	0.16
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	37,479.000	12.422995	465,601.42	32.530000	1,219,191.87	753,590.45	0.10
		Base		12.422995	465,601.42	32.530000	1,219,191.87	753,590.45	0.10
724078209	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	42,762.000	22.474159	961,039.98	72.340000	3,093,403.08	2,132,363.10	0.26
		Base		22.474159	961,039.98	72.340000	3,093,403.08	2,132,363.10	0.26

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724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	94,266.000	Local	5.838108	550,335.06	17.520000	1,651,540.32	1,101,205.26	0.14
		Base	5.838108	550,335.06	17.520000	1,651,540.32	1,101,205.26	0.14
729132100	PLEXUS CORP COMMON STOCK USD.01							
	17,036.000	Local	55.004773	937,061.31	300.670000	5,122,214.12	4,185,152.81	0.42
		Base	55.004773	937,061.31	300.670000	5,122,214.12	4,185,152.81	0.42
73278L105	POOL CORP COMMON STOCK USD.001							
	2,657.000	Local	211.551701	562,092.87	214.900000	570,989.30	8,896.43	0.05
		Base	211.551701	562,092.87	214.900000	570,989.30	8,896.43	0.05
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	26,744.000	Local	103.128103	2,758,057.98	286.360000	7,658,411.84	4,900,353.86	0.63
		Base	103.128103	2,758,057.98	286.360000	7,658,411.84	4,900,353.86	0.63
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	35,043.000	Local	36.192100	1,268,279.76	83.760000	2,935,201.68	1,666,921.92	0.24
		Base	36.192100	1,268,279.76	83.760000	2,935,201.68	1,666,921.92	0.24
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	7,234.000	Local	64.311309	465,228.01	106.260000	768,684.84	303,456.83	0.06
		Base	64.311309	465,228.01	106.260000	768,684.84	303,456.83	0.06
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	30,175.000	Local	54.573871	1,646,766.56	47.270000	1,426,372.25	-220,394.31	0.12
		Base	54.573871	1,646,766.56	47.270000	1,426,372.25	-220,394.31	0.12
741511109	PRICESMART INC COMMON STOCK USD.0001							
	16,119.000	Local	72.088434	1,161,993.46	195.340000	3,148,685.46	1,986,692.00	0.26
		Base	72.088434	1,161,993.46	195.340000	3,148,685.46	1,986,692.00	0.26
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
	28,246.000	Local	143.641138	4,057,287.59	99.120000	2,799,743.52	-1,257,544.07	0.23
		Base	143.641138	4,057,287.59	99.120000	2,799,743.52	-1,257,544.07	0.23
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
	73,356.000	Local	26.421684	1,938,189.05	25.730000	1,887,449.88	-50,739.17	0.16
		Base	26.421684	1,938,189.05	25.730000	1,887,449.88	-50,739.17	0.16

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	27,214.000	Local	33.479816	911,119.72	33.580000	913,846.12	2,726.40	0.08
		Base	33.479816	911,119.72	33.580000	913,846.12	2,726.40	0.08
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	51,086.000	Local	16.716588	853,983.59	28.830000	1,472,809.38	618,825.79	0.12
		Base	16.716588	853,983.59	28.830000	1,472,809.38	618,825.79	0.12
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001							
	37,184.000	Local	34.583872	1,285,966.69	122.580000	4,558,014.72	3,272,048.03	0.38
		Base	34.583872	1,285,966.69	122.580000	4,558,014.72	3,272,048.03	0.38
743713109	PROTO LABS INC COMMON STOCK USD.001							
	15,051.000	Local	71.360710	1,074,050.05	81.510000	1,226,807.01	152,756.96	0.10
		Base	71.360710	1,074,050.05	81.510000	1,226,807.01	152,756.96	0.10
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	83,011.000	Local	16.695823	1,385,936.95	23.640000	1,962,380.04	576,443.09	0.16
		Base	16.695823	1,385,936.95	23.640000	1,962,380.04	576,443.09	0.16
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	8,763.000	Local	105.048353	920,538.72	158.870000	1,392,177.81	471,639.09	0.11
		Base	105.048353	920,538.72	158.870000	1,392,177.81	471,639.09	0.11
74736K101	QORVO INC COMMON STOCK USD.0001							
	53,601.000	Local	69.258371	3,712,317.97	93.270000	4,999,365.27	1,287,047.30	0.41
		Base	69.258371	3,712,317.97	93.270000	4,999,365.27	1,287,047.30	0.41
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001							
	39,667.000	Local	77.467065	3,072,886.05	48.100000	1,907,982.70	-1,164,903.35	0.16
		Base	77.467065	3,072,886.05	48.100000	1,907,982.70	-1,164,903.35	0.16
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	29,207.000	Local	20.190352	589,699.61	18.620000	543,834.34	-45,865.27	0.04
		Base	20.190352	589,699.61	18.620000	543,834.34	-45,865.27	0.04
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	36,230.000	Local	11.214468	406,300.16	14.650000	530,769.50	124,469.34	0.04
		Base	11.214468	406,300.16	14.650000	530,769.50	124,469.34	0.04

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749660106	RPC INC COMMON STOCK USD.1							
	56,561.000	Local	5.582234	315,736.71	5.830000	329,750.63	14,013.92	0.03
		Base	5.582234	315,736.71	5.830000	329,750.63	14,013.92	0.03
74982T103	RXO INC COMMON STOCK USD.01							
	104,182.000	Local	18.098401	1,885,527.59	27.590000	2,874,381.38	988,853.79	0.24
		Base	18.098401	1,885,527.59	27.590000	2,874,381.38	988,853.79	0.24
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
	86,227.000	Local	25.016590	2,157,105.53	37.670000	3,248,171.09	1,091,065.56	0.27
		Base	25.016590	2,157,105.53	37.670000	3,248,171.09	1,091,065.56	0.27
750491102	RADNET INC COMMON STOCK USD.0001							
	44,194.000	Local	26.148021	1,155,585.66	61.670000	2,725,443.98	1,569,858.32	0.22
		Base	26.148021	1,155,585.66	61.670000	2,725,443.98	1,569,858.32	0.22
750940108	RALLIANT CORP COMMON STOCK USD.01							
	71,488.000	Local	45.669546	3,264,824.52	73.630000	5,263,661.44	1,998,836.92	0.43
		Base	45.669546	3,264,824.52	73.630000	5,263,661.44	1,998,836.92	0.43
75700L108	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01							
	30,748.000	Local	58.134087	1,787,506.90	65.060000	2,000,464.88	212,957.98	0.17
		Base	58.134087	1,787,506.90	65.060000	2,000,464.88	212,957.98	0.17
758075402	REDWOOD TRUST INC REIT USD.01							
	79,367.000	Local	10.266277	814,803.62	4.740000	376,199.58	-438,604.04	0.03
		Base	10.266277	814,803.62	4.740000	376,199.58	-438,604.04	0.03
75960P104	REMITLY GLOBAL INC COMMON STOCK USD.0001							
	108,539.000	Local	21.576669	2,341,910.05	22.410000	2,432,358.99	90,448.94	0.20
		Base	21.576669	2,341,910.05	22.410000	2,432,358.99	90,448.94	0.20
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	60,122.000	Local	31.801965	1,911,997.76	42.540000	2,557,589.88	645,592.12	0.21
		Base	31.801965	1,911,997.76	42.540000	2,557,589.88	645,592.12	0.21
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
	33,485.000	Local	23.618167	790,854.33	21.220000	710,551.70	-80,302.63	0.06
		Base	23.618167	790,854.33	21.220000	710,551.70	-80,302.63	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
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	87,639.000	Local	15.896036	1,393,112.74	31.100000	2,725,572.90	1,332,460.16	0.22
		Base	15.896036	1,393,112.74	31.100000	2,725,572.90	1,332,460.16	0.22
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	18,083.000	Local	12.660953	228,948.02	45.150000	816,447.45	587,499.43	0.07
		Base	12.660953	228,948.02	45.150000	816,447.45	587,499.43	0.07
76171L106	REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001							
	34,718.000	Local	22.900531	795,060.64	26.850000	932,178.30	137,117.66	0.08
		Base	22.900531	795,060.64	26.850000	932,178.30	137,117.66	0.08
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001							
	39,641.000	Local	37.108654	1,471,024.17	38.980000	1,545,206.18	74,182.01	0.13
		Base	37.108654	1,471,024.17	38.980000	1,545,206.18	74,182.01	0.13
770323103	ROBERT HALF INC COMMON STOCK USD.001							
	62,938.000	Local	62.993985	3,964,715.42	30.700000	1,932,196.60	-2,032,518.82	0.16
		Base	62.993985	3,964,715.42	30.700000	1,932,196.60	-2,032,518.82	0.16
775133101	ROGERS CORP COMMON STOCK USD1.0							
	10,659.000	Local	104.964952	1,118,821.42	163.730000	1,745,198.07	626,376.65	0.14
		Base	104.964952	1,118,821.42	163.730000	1,745,198.07	626,376.65	0.14
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
	38,718.000	Local	47.147212	1,825,445.75	72.985000	2,825,833.23	1,000,387.48	0.23
		Base	47.147212	1,825,445.75	72.985000	2,825,833.23	1,000,387.48	0.23
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
	39,948.000	Local	84.018863	3,356,385.53	128.550000	5,135,315.40	1,778,929.87	0.42
		Base	84.018863	3,356,385.53	128.550000	5,135,315.40	1,778,929.87	0.42
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	23,942.000	Local	27.463137	657,522.43	49.080000	1,175,073.36	517,550.93	0.10
		Base	27.463137	657,522.43	49.080000	1,175,073.36	517,550.93	0.10
784305104	H2O AMERICA COMMON STOCK							
	23,235.000	Local	74.415290	1,729,039.26	60.770000	1,411,990.95	-317,048.31	0.12
		Base	74.415290	1,729,039.26	60.770000	1,411,990.95	-317,048.31	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
78435P105	SEZZLE INC COMMON STOCK							
	10,865.000	Local	69.654119	756,792.00	171.630000	1,864,759.95	1,107,967.95	0.15
		Base	69.654119	756,792.00	171.630000	1,864,759.95	1,107,967.95	0.15
78440X887	SL GREEN REALTY CORP REIT USD.01							
	44,982.000	Local	27.659684	1,244,187.90	51.770000	2,328,718.14	1,084,530.24	0.19
		Base	27.659684	1,244,187.90	51.770000	2,328,718.14	1,084,530.24	0.19
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	131,207.000	Local	24.234397	3,179,722.48	26.100000	3,424,502.70	244,780.22	0.28
		Base	24.234397	3,179,722.48	26.100000	3,424,502.70	244,780.22	0.28
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	23,897.000	Local	66.012953	1,577,511.54	57.170000	1,366,191.49	-211,320.05	0.11
		Base	66.012953	1,577,511.54	57.170000	1,366,191.49	-211,320.05	0.11
78573M104	SABRE CORP COMMON STOCK USD.01							
	255,645.000	Local	5.060983	1,293,814.88	2.090000	534,298.05	-759,516.83	0.04
		Base	5.060983	1,293,814.88	2.090000	534,298.05	-759,516.83	0.04
78646V107	SAFEHOLD INC REIT USD.001							
	29,246.000	Local	47.388550	1,385,925.54	15.700000	459,162.20	-926,763.34	0.04
		Base	47.388550	1,385,925.54	15.700000	459,162.20	-926,763.34	0.04
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	9,484.000	Local	66.543060	631,094.38	74.860000	709,972.24	78,877.86	0.06
		Base	66.543060	631,094.38	74.860000	709,972.24	78,877.86	0.06
790148100	ST JOE CO/THE COMMON STOCK							
	25,358.000	Local	30.134530	764,151.40	62.630000	1,588,171.54	824,020.14	0.13
		Base	30.134530	764,151.40	62.630000	1,588,171.54	824,020.14	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	61,681.000	Local	9.773611	602,846.11	14.140000	872,169.34	269,323.23	0.07
		Base	9.773611	602,846.11	14.140000	872,169.34	269,323.23	0.07
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	5,799.000	Local	76.650033	444,493.54	85.990000	498,656.01	54,162.47	0.04
		Base	76.650033	444,493.54	85.990000	498,656.01	54,162.47	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
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001							
	65,466.000	Local	17.656331	1,155,889.34	17.970000	1,176,424.02	20,534.68	0.10
		Base	17.656331	1,155,889.34	17.970000	1,176,424.02	20,534.68	0.10
804395101	SAUL CENTERS INC REIT USD.01							
	7,949.000	Local	41.514533	329,999.02	37.390000	297,213.11	-32,785.91	0.02
		Base	41.514533	329,999.02	37.390000	297,213.11	-32,785.91	0.02
806037107	SCANSOURCE INC COMMON STOCK							
	12,648.000	Local	33.654295	425,659.52	52.090000	658,834.32	233,174.80	0.05
		Base	33.654295	425,659.52	52.090000	658,834.32	233,174.80	0.05
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK							
	31,765.000	Local	26.654668	846,685.53	36.530000	1,160,375.45	313,689.92	0.10
		Base	26.654668	846,685.53	36.530000	1,160,375.45	313,689.92	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
	14,516.000	Local	32.547933	472,465.79	46.000000	667,736.00	195,270.21	0.06
		Base	32.547933	472,465.79	46.000000	667,736.00	195,270.21	0.06
80810D103	SCHRODINGER INC COMMON STOCK USD.01							
	35,642.000	Local	44.055781	1,570,236.14	16.250000	579,182.50	-991,053.64	0.05
		Base	44.055781	1,570,236.14	16.250000	579,182.50	-991,053.64	0.05
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	60,312.000	Local	28.708346	1,731,457.76	33.250000	2,005,374.00	273,916.24	0.17
		Base	28.708346	1,731,457.76	33.250000	2,005,374.00	273,916.24	0.17
81282V100	UNITED PARKS + RESORTS INC COMMON STOCK USD.01							
	17,358.000	Local	51.204128	888,801.26	47.740000	828,670.92	-60,130.34	0.07
		Base	51.204128	888,801.26	47.740000	828,670.92	-60,130.34	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	69,901.000	Local	9.892506	691,496.08	16.510000	1,154,065.51	462,569.43	0.10
		Base	9.892506	691,496.08	16.510000	1,154,065.51	462,569.43	0.10
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	27,214.000	Local	63.043968	1,715,678.54	123.290000	3,355,214.06	1,639,535.52	0.28
		Base	63.043968	1,715,678.54	123.290000	3,355,214.06	1,639,535.52	0.28

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81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	32,012.000	Local	41.212925	1,319,308.14	86.750000	2,777,041.00	1,457,732.86	0.23
		Base	41.212925	1,319,308.14	86.750000	2,777,041.00	1,457,732.86	0.23
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	25,466.000	Local	61.423432	1,564,209.11	56.020000	1,426,605.32	-137,603.79	0.12
		Base	61.423432	1,564,209.11	56.020000	1,426,605.32	-137,603.79	0.12
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	28,845.000	Local	32.247622	930,182.67	15.080000	434,982.60	-495,200.07	0.04
		Base	32.247622	930,182.67	15.080000	434,982.60	-495,200.07	0.04
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	91,910.000	Local	22.757492	2,091,641.13	22.650000	2,081,761.50	-9,879.63	0.17
		Base	22.757492	2,091,641.13	22.650000	2,081,761.50	-9,879.63	0.17
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	54,958.000	Local	32.698258	1,797,030.88	13.280000	729,842.24	-1,067,188.64	0.06
		Base	32.698258	1,797,030.88	13.280000	729,842.24	-1,067,188.64	0.06
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025							
	64,418.000	Local	45.369825	2,922,633.39	21.300000	1,372,103.40	-1,550,529.99	0.11
		Base	45.369825	2,922,633.39	21.300000	1,372,103.40	-1,550,529.99	0.11
830830105	CHAMPION HOMES INC COMMON STOCK USD.028							
	35,297.000	Local	90.618553	3,198,563.06	88.120000	3,110,371.64	-88,191.42	0.26
		Base	90.618553	3,198,563.06	88.120000	3,110,371.64	-88,191.42	0.26
830879102	SKYWEST INC COMMON STOCK							
	25,536.000	Local	28.157760	719,036.56	99.330000	2,536,490.88	1,817,454.32	0.21
		Base	28.157760	719,036.56	99.330000	2,536,490.88	1,817,454.32	0.21
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	37,605.000	Local	82.068166	3,086,173.37	58.440000	2,197,636.20	-888,537.17	0.18
		Base	82.068166	3,086,173.37	58.440000	2,197,636.20	-888,537.17	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	9,442.000	Local	26.216376	247,535.02	84.790000	800,587.18	553,052.16	0.07
		Base	26.216376	247,535.02	84.790000	800,587.18	553,052.16	0.07

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83570H108	SONOS INC COMMON STOCK USD.001								
		Local	76,331.000	26.131042	1,994,608.53	13.530000	1,032,758.43	-961,850.10	0.09
		Base		26.131042	1,994,608.53	13.530000	1,032,758.43	-961,850.10	0.09
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	17,817.000	30.697309	546,933.96	35.190000	626,980.23	80,046.27	0.05
		Base		30.697309	546,933.96	35.190000	626,980.23	80,046.27	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003								
		Local	77,871.000	11.857198	923,331.89	5.160000	401,814.36	-521,517.53	0.03
		Base		11.857198	923,331.89	5.160000	401,814.36	-521,517.53	0.03
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
		Local	31,699.000	40.638592	1,288,202.73	28.690000	909,444.31	-378,758.42	0.08
		Base		40.638592	1,288,202.73	28.690000	909,444.31	-378,758.42	0.08
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,313.000	29.930518	398,464.99	38.970000	518,807.61	120,342.62	0.04
		Base		29.930518	398,464.99	38.970000	518,807.61	120,342.62	0.04
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	7,688.000	68.865777	529,440.09	357.670000	2,749,766.96	2,220,326.87	0.23
		Base		68.865777	529,440.09	357.670000	2,749,766.96	2,220,326.87	0.23
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,713.000	68.438996	938,503.95	55.720000	764,088.36	-174,415.59	0.06
		Base		68.438996	938,503.95	55.720000	764,088.36	-174,415.59	0.06
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	28,993.000	26.002104	753,879.01	39.320000	1,140,004.76	386,125.75	0.09
		Base		26.002104	753,879.01	39.320000	1,140,004.76	386,125.75	0.09
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001								
		Local	46,601.000	49.148926	2,290,389.10	41.360000	1,927,417.36	-362,971.74	0.16
		Base		49.148926	2,290,389.10	41.360000	1,927,417.36	-362,971.74	0.16
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,993.000	37.539497	712,987.66	66.020000	1,253,917.86	540,930.20	0.10
		Base		37.539497	712,987.66	66.020000	1,253,917.86	540,930.20	0.10

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861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	44,538.000	18.870796	840,467.52	118.500000	5,277,753.00	4,437,285.48	0.44
		Base		18.870796	840,467.52	118.500000	5,277,753.00	4,437,285.48	0.44
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	14,865.000	77.180684	1,147,290.87	76.620000	1,138,956.30	-8,334.57	0.09
		Base		77.180684	1,147,290.87	76.620000	1,138,956.30	-8,334.57	0.09
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	26,783.000	50.449236	1,351,181.88	86.240000	2,309,765.92	958,584.04	0.19
		Base		50.449236	1,351,181.88	86.240000	2,309,765.92	958,584.04	0.19
86771W105	SUNRUN INC COMMON STOCK USD.0001								
		Local	146,683.000	12.912197	1,893,999.74	13.380000	1,962,618.54	68,618.80	0.16
		Base		12.912197	1,893,999.74	13.380000	1,962,618.54	68,618.80	0.16
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
		Local	120,643.000	10.712629	1,292,403.74	11.450000	1,381,362.35	88,958.61	0.11
		Base		10.712629	1,292,403.74	11.450000	1,381,362.35	88,958.61	0.11
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,155.000	23.097930	835,105.67	46.510000	1,681,569.05	846,463.38	0.14
		Base		23.097930	835,105.67	46.510000	1,681,569.05	846,463.38	0.14
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	21,136.000	37.758047	798,054.09	37.800000	798,940.80	886.71	0.07
		Base		37.758047	798,054.09	37.800000	798,940.80	886.71	0.07
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	79,704.000	13.578517	1,082,262.10	12.910000	1,028,978.64	-53,283.46	0.08
		Base		13.578517	1,082,262.10	12.910000	1,028,978.64	-53,283.46	0.08
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
		Local	43,392.000	38.771289	1,682,363.78	15.090000	654,785.28	-1,027,578.50	0.05
		Base		38.771289	1,682,363.78	15.090000	654,785.28	-1,027,578.50	0.05
875465106	TANGER INC REIT USD.01								
		Local	73,142.000	16.866770	1,233,669.31	39.470000	2,886,914.74	1,653,245.43	0.24
		Base		16.866770	1,233,669.31	39.470000	2,886,914.74	1,653,245.43	0.24

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879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	28,063.000	129.252700	3,627,218.52	126.760000	3,557,265.88	-69,952.64	0.29
		Base		129.252700	3,627,218.52	126.760000	3,557,265.88	-69,952.64	0.29
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	62,612.000	20.665881	1,293,932.13	37.010000	2,317,270.12	1,023,337.99	0.19
		Base		20.665881	1,293,932.13	37.010000	2,317,270.12	1,023,337.99	0.19
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	11,547.000	56.974479	657,884.31	87.540000	1,010,824.38	352,940.07	0.08
		Base		56.974479	657,884.31	87.540000	1,010,824.38	352,940.07	0.08
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	59,052.000	22.602192	1,334,704.67	34.650000	2,046,151.80	711,447.13	0.17
		Base		22.602192	1,334,704.67	34.650000	2,046,151.80	711,447.13	0.17
88146M101	TERRENO REALTY CORP REIT USD.01								
		Local	65,963.000	52.309698	3,450,504.61	64.770000	4,272,423.51	821,918.90	0.35
		Base		52.309698	3,450,504.61	64.770000	4,272,423.51	821,918.90	0.35
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001								
		Local	86,020.000	22.765964	1,958,328.22	54.940000	4,725,938.80	2,767,610.58	0.39
		Base		22.765964	1,958,328.22	54.940000	4,725,938.80	2,767,610.58	0.39
88642R109	TIDEWATER INC COMMON STOCK								
		Local	29,136.000	89.496431	2,607,568.00	66.630000	1,941,331.68	-666,236.32	0.16
		Base		89.496431	2,607,568.00	66.630000	1,941,331.68	-666,236.32	0.16
887399103	METALLUS INC COMMON STOCK								
		Local	22,893.000	15.382629	352,154.52	18.690000	427,870.17	75,715.65	0.04
		Base		15.382629	352,154.52	18.690000	427,870.17	75,715.65	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,045.000	58.432369	470,088.41	94.520000	760,413.40	290,324.99	0.06
		Base		58.432369	470,088.41	94.520000	760,413.40	290,324.99	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	12,889.000	32.202999	415,064.45	39.550000	509,759.95	94,695.50	0.04
		Base		32.202999	415,064.45	39.550000	509,759.95	94,695.50	0.04

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89377M109	TRANSMEDICS GROUP INC COMMON STOCK								
		Local	21,593.000	138.153415	2,983,146.70	66.420000	1,434,207.06	-1,548,939.64	0.12
		Base		138.153415	2,983,146.70	66.420000	1,434,207.06	-1,548,939.64	0.12
894CVR018	CONTRA TREEHOUSE FOODS COMMON STOCK								
		Local	28,243.000	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								
		Local	51,102.000	24.334528	1,243,543.03	34.580000	1,767,107.16	523,564.13	0.15
		Base		24.334528	1,243,543.03	34.580000	1,767,107.16	523,564.13	0.15
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	14,190.000	52.026278	738,252.89	76.310000	1,082,838.90	344,586.01	0.09
		Base		52.026278	738,252.89	76.310000	1,082,838.90	344,586.01	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	72,634.000	16.075063	1,167,596.16	13.710000	995,812.14	-171,784.02	0.08
		Base		16.075063	1,167,596.16	13.710000	995,812.14	-171,784.02	0.08
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,514.000	73.781788	1,587,341.38	24.770000	532,901.78	-1,054,439.60	0.04
		Base		73.781788	1,587,341.38	24.770000	532,901.78	-1,054,439.60	0.04
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	11,543.000	29.621495	341,920.92	54.910000	633,826.13	291,905.21	0.05
		Base		29.621495	341,920.92	54.910000	633,826.13	291,905.21	0.05
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	37,586.000	31.057412	1,167,323.88	46.010000	1,729,331.86	562,007.98	0.14
		Base		31.057412	1,167,323.88	46.010000	1,729,331.86	562,007.98	0.14
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	66,477.000	24.369715	1,620,025.57	12.410000	824,979.57	-795,046.00	0.07
		Base		24.369715	1,620,025.57	12.410000	824,979.57	-795,046.00	0.07
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	4,913.000	200.393936	984,535.41	265.130000	1,302,583.69	318,048.28	0.11
		Base		200.393936	984,535.41	265.130000	1,302,583.69	318,048.28	0.11

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90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	9,719.000	Local	72.552510	705,137.84	68.680000	667,500.92	-37,636.92	0.06
		Base	72.552510	705,137.84	68.680000	667,500.92	-37,636.92	0.06
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	28,699.000	Local	26.840638	770,299.47	142.590000	4,092,190.41	3,321,890.94	0.34
		Base	26.840638	770,299.47	142.590000	4,092,190.41	3,321,890.94	0.34
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	98,713.000	Local	5.914183	583,806.76	6.390000	630,776.07	46,969.31	0.05
		Base	5.914183	583,806.76	6.390000	630,776.07	46,969.31	0.05
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	62,488.000	Local	5.780323	361,200.85	6.220000	388,675.36	27,474.51	0.03
		Base	5.780323	361,200.85	6.220000	388,675.36	27,474.51	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	9,265.000	Local	119.198546	1,104,374.53	264.460000	2,450,221.90	1,345,847.37	0.20
		Base	119.198546	1,104,374.53	264.460000	2,450,221.90	1,345,847.37	0.20
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	76,702.000	Local	23.762009	1,822,593.58	35.090000	2,691,473.18	868,879.60	0.22
		Base	23.762009	1,822,593.58	35.090000	2,691,473.18	868,879.60	0.22
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	14,024.000	Local	26.745473	375,078.52	52.440000	735,418.56	360,340.04	0.06
		Base	26.745473	375,078.52	52.440000	735,418.56	360,340.04	0.06
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	38,617.000	Local	23.777800	918,227.31	45.670000	1,763,638.39	845,411.08	0.15
		Base	23.777800	918,227.31	45.670000	1,763,638.39	845,411.08	0.15
912932100	UNITI GROUP INC COMMON STOCK USD.0001							
	114,033.000	Local	7.471514	851,999.14	11.470000	1,307,958.51	455,959.37	0.11
		Base	7.471514	851,999.14	11.470000	1,307,958.51	455,959.37	0.11
913259107	UNITIL CORP COMMON STOCK							
	11,433.000	Local	52.811455	603,793.37	52.690000	602,404.77	-1,388.60	0.05
		Base	52.811455	603,793.37	52.690000	602,404.77	-1,388.60	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
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	15,840.000	Local	49.696083	787,185.96	52.170000	826,372.80	39,186.84	0.07
		Base	49.696083	787,185.96	52.170000	826,372.80	39,186.84	0.07
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001							
	31,894.000	Local	38.888300	1,240,303.45	42.770000	1,364,106.38	123,802.93	0.11
		Base	38.888300	1,240,303.45	42.770000	1,364,106.38	123,802.93	0.11
91688F104	UPWORK INC COMMON STOCK USD.0001							
	82,173.000	Local	19.662092	1,615,693.11	8.360000	686,966.28	-928,726.83	0.06
		Base	19.662092	1,615,693.11	8.360000	686,966.28	-928,726.83	0.06
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	34,179.000	Local	23.017220	786,705.55	70.860000	2,421,923.94	1,635,218.39	0.20
		Base	23.017220	786,705.55	70.860000	2,421,923.94	1,635,218.39	0.20
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	80,004.000	Local	18.290097	1,463,280.89	22.880000	1,830,491.52	367,210.63	0.15
		Base	18.290097	1,463,280.89	22.880000	1,830,491.52	367,210.63	0.15
918284100	VSE CORP COMMON STOCK USD.05							
	15,054.000	Local	181.121044	2,726,596.19	228.500000	3,439,839.00	713,242.81	0.28
		Base	181.121044	2,726,596.19	228.500000	3,439,839.00	713,242.81	0.28
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	137.540000	50,414,736.84	12,555,633.16	4.16
		Base	103.286091	37,859,103.68	137.540000	50,414,736.84	12,555,633.16	4.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	38,738.000	Local	27.911303	1,081,228.05	75.800000	2,936,340.40	1,855,112.35	0.24
		Base	27.911303	1,081,228.05	75.800000	2,936,340.40	1,855,112.35	0.24
92337F107	VERACYTE INC COMMON STOCK USD.001							
	50,133.000	Local	34.144880	1,711,785.25	58.730000	2,944,311.09	1,232,525.84	0.24
		Base	34.144880	1,711,785.25	58.730000	2,944,311.09	1,232,525.84	0.24
92346J108	VERICEL CORP COMMON STOCK							
	32,192.000	Local	48.091873	1,548,173.58	44.490000	1,432,222.08	-115,951.50	0.12
		Base	48.091873	1,548,173.58	44.490000	1,432,222.08	-115,951.50	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
	101,192.000	Local	17.413343	1,762,091.00	4.250000	430,066.00	-1,332,025.00	0.04
		Base	17.413343	1,762,091.00	4.250000	430,066.00	-1,332,025.00	0.04
925283103	VERSANT MEDIA GROUP INC COMMON STOCK USD.01							
	91,859.000	Local	34.749357	3,192,041.16	36.010000	3,307,842.59	115,801.43	0.27
		Base	34.749357	3,192,041.16	36.010000	3,307,842.59	115,801.43	0.27
92552R406	PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5							
	13,692.000	Local	29.065443	397,964.04	55.970000	766,341.24	368,377.20	0.06
		Base	29.065443	397,964.04	55.970000	766,341.24	368,377.20	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001							
	86,392.000	Local	28.019166	2,420,631.83	89.810000	7,758,865.52	5,338,233.69	0.64
		Base	28.019166	2,420,631.83	89.810000	7,758,865.52	5,338,233.69	0.64
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	50,553.000	Local	19.080971	964,600.32	83.480000	4,220,164.44	3,255,564.12	0.35
		Base	19.080971	964,600.32	83.480000	4,220,164.44	3,255,564.12	0.35
92645B103	VICTORY CAPITAL HOLDING A COMMON STOCK USD.01							
	30,296.000	Local	70.450869	2,134,379.54	84.060000	2,546,681.76	412,302.22	0.21
		Base	70.450869	2,134,379.54	84.060000	2,546,681.76	412,302.22	0.21
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	69,219.000	Local	18.805947	1,301,728.87	10.190000	705,341.61	-596,387.26	0.06
		Base	18.805947	1,301,728.87	10.190000	705,341.61	-596,387.26	0.06
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001							
	50,553.000	Local	23.756902	1,200,982.68	59.570000	3,011,442.21	1,810,459.53	0.25
		Base	23.756902	1,200,982.68	59.570000	3,011,442.21	1,810,459.53	0.25
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,052.000	Local	134.383862	544,523.41	143.500000	581,462.00	36,938.59	0.05
		Base	134.383862	544,523.41	143.500000	581,462.00	36,938.59	0.05
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	78,096.000	Local	16.214621	1,266,297.04	53.780000	4,200,002.88	2,933,705.84	0.35
		Base	16.214621	1,266,297.04	53.780000	4,200,002.88	2,933,705.84	0.35

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92846Q107	VITA COCO CO INC/THE COMMON STOCK USD.01							
	22,936.000	Local	47.431056	1,087,878.69	66.140000	1,516,987.04	429,108.35	0.13
		Base	47.431056	1,087,878.69	66.140000	1,516,987.04	429,108.35	0.13
929236107	WD 40 CO COMMON STOCK USD.001							
	8,623.000	Local	126.471622	1,090,564.80	243.640000	2,100,907.72	1,010,342.92	0.17
		Base	126.471622	1,090,564.80	243.640000	2,100,907.72	1,010,342.92	0.17
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	34,127.000	Local	47.689016	1,627,483.05	76.730000	2,618,564.71	991,081.66	0.22
		Base	47.689016	1,627,483.05	76.730000	2,618,564.71	991,081.66	0.22
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	21,586.000	Local	52.450669	1,132,200.14	54.700000	1,180,754.20	48,554.06	0.10
		Base	52.450669	1,132,200.14	54.700000	1,180,754.20	48,554.06	0.10
93403J106	WARBY PARKER INC CLASS A COMMON STOCK USD.0001							
	63,546.000	Local	25.845200	1,642,359.08	30.340000	1,927,985.64	285,626.56	0.16
		Base	25.845200	1,642,359.08	30.340000	1,927,985.64	285,626.56	0.16
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	33,444.000	Local	24.651802	824,454.87	81.160000	2,714,315.04	1,889,860.17	0.22
		Base	24.651802	824,454.87	81.160000	2,714,315.04	1,889,860.17	0.22
938824109	WAFD INC COMMON STOCK USD1.0							
	48,586.000	Local	29.888513	1,452,163.27	38.370000	1,864,244.82	412,081.55	0.15
		Base	29.888513	1,452,163.27	38.370000	1,864,244.82	412,081.55	0.15
946784105	WAYSTAR HOLDING CORP COMMON STOCK USD.01							
	72,393.000	Local	38.258966	2,769,681.31	20.530000	1,486,228.29	-1,283,453.02	0.12
		Base	38.258966	2,769,681.31	20.530000	1,486,228.29	-1,283,453.02	0.12
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	100,612.000	Local	9.185109	924,132.22	8.290000	834,073.48	-90,058.74	0.07
		Base	9.185109	924,132.22	8.290000	834,073.48	-90,058.74	0.07
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	38,168.000	Local	34.982689	1,335,219.26	43.610000	1,664,506.48	329,287.22	0.14
		Base	34.982689	1,335,219.26	43.610000	1,664,506.48	329,287.22	0.14

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957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	15,693.000	51.551203	808,993.03	58.670000	920,708.31	111,715.28	0.08
		Base		51.551203	808,993.03	58.670000	920,708.31	111,715.28	0.08
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	200,389.000	8.561696	1,715,669.72	7.700000	1,542,995.30	-172,674.42	0.13
		Base		8.561696	1,715,669.72	7.700000	1,542,995.30	-172,674.42	0.13
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,484.000	11.617571	330,914.90	18.960000	540,056.64	209,141.74	0.04
		Base		11.617571	330,914.90	18.960000	540,056.64	209,141.74	0.04
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	25,622.000	33.566752	860,047.32	48.510000	1,242,923.22	382,875.90	0.10
		Base		33.566752	860,047.32	48.510000	1,242,923.22	382,875.90	0.10
971378104	WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001								
		Local	115,308.000	27.271492	3,144,621.19	28.860000	3,327,788.88	183,167.69	0.27
		Base		27.271492	3,144,621.19	28.860000	3,327,788.88	183,167.69	0.27
974250102	WINMARK CORP COMMON STOCK								
		Local	1,545.000	426.484660	658,918.80	423.080000	653,658.60	-5,260.20	0.05
		Base		426.484660	658,918.80	423.080000	653,658.60	-5,260.20	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	17,980.000	32.200979	578,973.60	31.240000	561,695.20	-17,278.40	0.05
		Base		32.200979	578,973.60	31.240000	561,695.20	-17,278.40	0.05
97717P104	WISDOMTREE INC COMMON STOCK USD.01								
		Local	72,664.000	7.360918	534,873.75	16.940000	1,230,928.16	696,054.41	0.10
		Base		7.360918	534,873.75	16.940000	1,230,928.16	696,054.41	0.10
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,063.000	20.488046	1,066,669.13	16.530000	860,601.39	-206,067.74	0.07
		Base		20.488046	1,066,669.13	16.530000	860,601.39	-206,067.74	0.07
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	1,830.000	98.831842	180,862.27	223.830000	409,608.90	228,746.63	0.03
		Base		98.831842	180,862.27	223.830000	409,608.90	228,746.63	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
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
	35,273.000	Local	30.214059	1,065,740.51	32.940000	1,161,892.62	96,152.11	0.10
		Base	30.214059	1,065,740.51	32.940000	1,161,892.62	96,152.11	0.10
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK							
	19,870.000	Local	61.302719	1,218,085.03	53.760000	1,068,211.20	-149,873.83	0.09
		Base	61.302719	1,218,085.03	53.760000	1,068,211.20	-149,873.83	0.09
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001							
	20,658.000	Local	31.717658	655,223.38	33.580000	693,695.64	38,472.26	0.06
		Base	31.717658	655,223.38	33.580000	693,695.64	38,472.26	0.06
98379L100	XPEL INC COMMON STOCK							
	15,961.000	Local	56.601890	903,422.77	49.600000	791,665.60	-111,757.17	0.07
		Base	56.601890	903,422.77	49.600000	791,665.60	-111,757.17	0.07
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	60,274.000	Local	18.477190	1,113,694.13	20.360000	1,227,178.64	113,484.51	0.10
		Base	18.477190	1,113,694.13	20.360000	1,227,178.64	113,484.51	0.10
98401F105	XENCOR INC COMMON STOCK USD.01							
	45,206.000	Local	33.440522	1,511,712.23	16.100000	727,816.60	-783,895.63	0.06
		Base	33.440522	1,511,712.23	16.100000	727,816.60	-783,895.63	0.06
985817105	YELP INC COMMON STOCK USD.000001							
	37,197.000	Local	29.931444	1,113,359.92	24.520000	912,070.44	-201,289.48	0.08
		Base	29.931444	1,113,359.92	24.520000	912,070.44	-201,289.48	0.08
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK							
	150,288.000	Local	5.976641	898,217.48	2.930000	440,343.84	-457,873.64	0.04
		Base	5.976641	898,217.48	2.930000	440,343.84	-457,873.64	0.04
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01							
	94,447.000	Local	36.582399	3,455,097.85	50.530000	4,772,406.91	1,317,309.06	0.39
		Base	36.582399	3,455,097.85	50.530000	4,772,406.91	1,317,309.06	0.39
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	50,218.000	Local	22.077998	1,108,712.89	18.380000	923,006.84	-185,706.05	0.08
		Base	22.077998	1,108,712.89	18.380000	923,006.84	-185,706.05	0.08

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G01767105	ALKERMES PLC COMMON STOCK USD.01							
	103,970.000	Local	27.203202	2,828,316.92	52.395000	5,447,508.15	2,619,191.23	0.45
		Base	27.203202	2,828,316.92	52.395000	5,447,508.15	2,619,191.23	0.45
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	27,666.000	Local	35.569349	984,061.61	80.160000	2,217,706.56	1,233,644.95	0.18
		Base	35.569349	984,061.61	80.160000	2,217,706.56	1,233,644.95	0.18
G2717C106	CUSHMAN + WAKEFIELD LTD COMMON STOCK							
	147,447.000	Local	11.534973	1,700,797.20	13.390000	1,974,315.33	273,518.13	0.16
		Base	11.534973	1,700,797.20	13.390000	1,974,315.33	273,518.13	0.16
G36738105	DEL MONTE CORP COMMON STOCK							
	21,162.000	Local	31.269384	661,722.70	27.910000	590,631.42	-71,091.28	0.05
		Base	31.269384	661,722.70	27.910000	590,631.42	-71,091.28	0.05
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01							
	161,462.000	Local	17.521890	2,829,119.34	27.970000	4,516,092.14	1,686,972.80	0.37
		Base	17.521890	2,829,119.34	27.970000	4,516,092.14	1,686,972.80	0.37
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	21,833.000	Local	27.749514	605,855.15	112.280000	2,451,409.24	1,845,554.09	0.20
		Base	27.749514	605,855.15	112.280000	2,451,409.24	1,845,554.09	0.20
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	15,812.000	Local	35.207706	556,704.25	47.330000	748,381.96	191,677.71	0.06
		Base	35.207706	556,704.25	47.330000	748,381.96	191,677.71	0.06
G65431127	NOBLE CORP PLC COMMON STOCK USD.00001							
	79,684.000	Local	29.096348	2,318,513.39	37.300000	2,972,213.20	653,699.81	0.25
		Base	29.096348	2,318,513.39	37.300000	2,972,213.20	653,699.81	0.25
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	25,911.000	Local	31.463126	815,241.06	86.200000	2,233,528.20	1,418,287.14	0.18
		Base	31.463126	815,241.06	86.200000	2,233,528.20	1,418,287.14	0.18
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	66,177.000	Local	12.943924	856,590.03	24.000000	1,588,248.00	731,657.97	0.13
		Base	12.943924	856,590.03	24.000000	1,588,248.00	731,657.97	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G9600F104	VERSIGENT PLC COMMON STOCK USD.01							
	22,305.000	Local	27.948400	623,389.06	42.010000	937,033.05	313,643.99	0.08
		Base	27.948400	623,389.06	42.010000	937,033.05	313,643.99	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	87,935.000	Local	13.979530	1,229,289.94	10.390000	913,644.65	-315,645.29	0.08
		Base	13.979530	1,229,289.94	10.390000	913,644.65	-315,645.29	0.08
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001							
	64,057.000	Local	20.537445	1,315,567.14	28.240000	1,808,969.68	493,402.54	0.15
		Base	20.537445	1,315,567.14	28.240000	1,808,969.68	493,402.54	0.15
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	23,316.000	Local	15.375071	358,485.15	34.780000	810,930.48	452,445.33	0.07
		Base	15.375071	358,485.15	34.780000	810,930.48	452,445.33	0.07
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
	25,598.000	Local	34.761304	889,819.87	76.590000	1,960,550.82	1,070,730.95	0.16
		Base	34.761304	889,819.87	76.590000	1,960,550.82	1,070,730.95	0.16
US DOLLAR Total								
	30,953,471.000	Local		830,480,819.13		1,173,388,138.69	342,907,319.56	96.81
		Base		830,480,819.13		1,173,388,138.69	342,907,319.56	96.81
EQUITY Total								
	30,953,471.000	Base		830,480,819.13		1,173,388,138.69	342,907,319.56	96.81

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		69,674,117.750	Base		869,201,465.88		1,212,108,785.44	342,907,319.56	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
		Local	15,000,000.000	98.719500	14,807,925.00	98.708990	14,806,348.50	-1,576.50	0.42
		Base		98.719500	14,807,925.00	98.708990	14,806,348.50	-1,576.50	0.42
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
		Local	15,000,000.000	98.691000	14,803,650.00	98.686670	14,803,000.50	-649.50	0.42
		Base		98.691000	14,803,650.00	98.686670	14,803,000.50	-649.50	0.42
06741EGU8	BARCLAYS BK PLC 07/26 ZCP					3.910000	28 Jul 2026		
		Local	10,000,000.000	99.706750	9,970,675.00	99.706750	9,970,675.00	0.00	0.28
		Base		99.706750	9,970,675.00	99.706750	9,970,675.00	0.00	0.28
15987HJ32	CHARLES SCHWAB + CO INC DISC C					3.860000	03 Sep 2026		
		Local	15,000,000.000	99.313778	14,897,066.67	99.298240	14,894,736.00	-2,330.67	0.42
		Base		99.313778	14,897,066.67	99.298240	14,894,736.00	-2,330.67	0.42
24422MG21	JOHN DEERE CAPITAL C					3.690000	02 Jul 2026		
		Local	10,000,000.000	99.989750	9,998,975.00	99.989750	9,998,975.00	0.00	0.28
		Base		99.989750	9,998,975.00	99.989750	9,998,975.00	0.00	0.28
38346MGT5	GOTHAM FDG CORP					3.900000	27 Jul 2026		
		Local	25,000,000.000	99.718333	24,929,583.33	99.718333	24,929,583.25	-0.08	0.71
		Base		99.718333	24,929,583.33	99.718333	24,929,583.25	-0.08	0.71
40588MJG3	HALKIN FINANCE LLC USC					3.840000	16 Sep 2026		
		Local	20,000,000.000	99.178667	19,835,733.33	99.160630	19,832,126.00	-3,607.33	0.56
		Base		99.178667	19,835,733.33	99.160630	19,832,126.00	-3,607.33	0.56
41282KG69	HARLEY DAVIDSON FND CP					4.430000	06 Jul 2026		
		Local	10,000,000.000	99.938472	9,993,847.22	99.938472	9,993,847.20	-0.02	0.28
		Base		99.938472	9,993,847.22	99.938472	9,993,847.20	-0.02	0.28
41282KG85	HARLEY DAVIDSON FND CP					4.450000	08 Jul 2026		
		Local	13,250,000.000	99.913472	13,238,535.07	99.913472	13,238,535.04	-0.03	0.38
		Base		99.913472	13,238,535.07	99.913472	13,238,535.04	-0.03	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4499929H1	ILA FINANCIAL SQUARE GOVT				3.520790	31 Dec 2030		
	83,476,671.020	Local	100.000000	83,476,671.02	100.000000	83,476,671.02	0.00	2.37
		Base	100.000000	83,476,671.02	100.000000	83,476,671.02	0.00	2.37
52953BJM6	LEXINGTN PKR CAP CO LL				3.990000	21 Sep 2026		
	15,000,000.000	Local	99.091167	14,863,675.00	99.093760	14,864,064.00	389.00	0.42
		Base	99.091167	14,863,675.00	99.093760	14,864,064.00	389.00	0.42
53127UKK5	LIBERTY FUNDING LLC				3.945000	19 Oct 2026		
	15,000,000.000	Local	98.794583	14,819,187.50	98.786400	14,817,960.00	-1,227.50	0.42
		Base	98.794583	14,819,187.50	98.786400	14,817,960.00	-1,227.50	0.42
56274MHK1	MANHATTAN ASSET FDG.				3.760000	19 Aug 2026		
	20,000,000.000	Local	99.488222	19,897,644.44	99.488222	19,897,644.40	-0.04	0.57
		Base	99.488222	19,897,644.44	99.488222	19,897,644.40	-0.04	0.57
56274MHK1	MANHATTAN ASSET FDG.				3.770000	19 Aug 2026		
	20,000,000.000	Local	99.486861	19,897,372.22	99.486861	19,897,372.20	-0.02	0.57
		Base	99.486861	19,897,372.22	99.486861	19,897,372.20	-0.02	0.57
56274ML34	MANHATTAN ASSET FDG.				3.850000	03 Nov 2026		
	10,000,000.000	Local	98.663194	9,866,319.44	98.621000	9,862,100.00	-4,219.44	0.28
		Base	98.663194	9,866,319.44	98.621000	9,862,100.00	-4,219.44	0.28
57978DHS1	MCCORMICK + COMPANY				3.950000	26 Aug 2026		
	20,000,000.000	Local	99.385556	19,877,111.11	99.385556	19,877,111.20	0.09	0.56
		Base	99.385556	19,877,111.11	99.385556	19,877,111.20	0.09	0.56
62455GJ47	MOUNTCLIFF FDG LLC				3.900000	04 Sep 2026		
	15,000,000.000	Local	99.295833	14,894,375.00	99.287570	14,893,135.50	-1,239.50	0.42
		Base	99.295833	14,894,375.00	99.287570	14,893,135.50	-1,239.50	0.42
69039UJQ7	OVERWATCH ALPHA FDG LLC				3.960000	24 Sep 2026		
	20,000,000.000	Local	99.065000	19,813,000.00	99.072000	19,814,400.00	1,400.00	0.56
		Base	99.065000	19,813,000.00	99.072000	19,814,400.00	1,400.00	0.56
69039UK77	OVERWATCH ALPHA FDG LLC				3.950000	07 Oct 2026		
	20,000,000.000	Local	98.924722	19,784,944.44	98.926950	19,785,390.00	445.56	0.56
		Base	98.924722	19,784,944.44	98.926950	19,785,390.00	445.56	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70109MG73	PARKER HANNIFIN CORP				3.870000	07 Jul 2026		
	20,000,000.000	Local	99.935500	19,987,100.00	99.935500	19,987,100.00	0.00	0.57
		Base	99.935500	19,987,100.00	99.935500	19,987,100.00	0.00	0.57
73044GQA0	PODIUM FUNDING TRUST				4.200000	10 Mar 2027		
	25,000,000.000	Local	97.060000	24,265,000.00	97.096750	24,274,187.50	9,187.50	0.69
		Base	97.060000	24,265,000.00	97.096750	24,274,187.50	9,187.50	0.69
82124MH60	SHEFFIELD RECEIVABLE				3.800000	06 Aug 2026		
	20,000,000.000	Local	99.620000	19,924,000.00	99.620000	19,924,000.00	0.00	0.57
		Base	99.620000	19,924,000.00	99.620000	19,924,000.00	0.00	0.57
82124MHK9	SHEFFIELD RECEIVABLE				3.790000	19 Aug 2026		
	20,000,000.000	Local	99.484139	19,896,827.78	99.484139	19,896,827.80	0.02	0.56
		Base	99.484139	19,896,827.78	99.484139	19,896,827.80	0.02	0.56
84262MG85	SOUTHERN COMPANY				3.950000	08 Jul 2026		
	25,000,000.000	Local	99.923194	24,980,798.61	99.923194	24,980,798.50	-0.11	0.71
		Base	99.923194	24,980,798.61	99.923194	24,980,798.50	-0.11	0.71
84262MGD4	SOUTHERN COMPANY				3.950000	13 Jul 2026		
	10,000,000.000	Local	99.868333	9,986,833.33	99.868333	9,986,833.30	-0.03	0.28
		Base	99.868333	9,986,833.33	99.868333	9,986,833.30	-0.03	0.28
92646LGN4	VICTORY RECEIVABLES				3.820000	22 Jul 2026		
	10,000,000.000	Local	99.777167	9,977,716.67	99.777167	9,977,716.70	0.03	0.28
		Base	99.777167	9,977,716.67	99.777167	9,977,716.70	0.03	0.28
92646LJN1	VICTORY RECEIVABLES				3.970000	22 Sep 2026		
	25,000,000.000	Local	99.084694	24,771,173.61	99.094200	24,773,550.00	2,376.39	0.70
		Base	99.084694	24,771,173.61	99.094200	24,773,550.00	2,376.39	0.70
9612C1NU7	WESTPAC BANKING CORP.				3.950000	28 Jan 2027		
	15,000,000.000	Local	97.684861	14,652,729.17	97.620710	14,643,106.50	-9,622.67	0.42
		Base	97.684861	14,652,729.17	97.620710	14,643,106.50	-9,622.67	0.42
US DOLLAR Total								
	541,726,671.020	Local		538,108,469.96		538,097,795.11	-10,674.85	15.28
		Base		538,108,469.96		538,097,795.11	-10,674.85	15.28

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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
CASH EQUIVALENT Total									
			541,726,671.020		538,108,469.96		538,097,795.11	-10,674.85	15.28
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
			283,222.000	128.150355	36,294,999.97	109.430000	30,992,983.46	-5,302,016.51	0.88
		Base		128.150355	36,294,999.97	109.430000	30,992,983.46	-5,302,016.51	0.88
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
			177,300.000	26.344842	4,670,940.41	25.520000	4,524,696.00	-146,244.41	0.13
		Base		26.344842	4,670,940.41	25.520000	4,524,696.00	-146,244.41	0.13
78464A664	STATE STREET SPDR PORTFOLIO LO SS SPDR PF LNG TRM TSY E USD								
			622,165.000	29.576310	18,401,344.62	26.230000	16,319,387.95	-2,081,956.67	0.46
		Base		29.576310	18,401,344.62	26.230000	16,319,387.95	-2,081,956.67	0.46
US DOLLAR Total									
			1,082,687.000		59,367,285.00		51,837,067.41	-7,530,217.59	1.47
		Base			59,367,285.00		51,837,067.41	-7,530,217.59	1.47
EQUITY Total									
			1,082,687.000		59,367,285.00		51,837,067.41	-7,530,217.59	1.47
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4					5.400000	01 Jun 2033		
			7,000,000.000	99.879268	6,991,548.76	101.780658	7,124,646.06	133,097.30	0.20
		Base		99.879268	6,991,548.76	101.780658	7,124,646.06	133,097.30	0.20
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
			10,205,000.000	100.042800	10,209,367.77	99.259613	10,129,443.51	-79,924.26	0.29
		Base		100.042800	10,209,367.77	99.259613	10,129,443.51	-79,924.26	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.903580	10,052,298.24	89.613659	9,016,926.37	-1,035,371.87	0.26
		Base		99.903580	10,052,298.24	89.613659	9,016,926.37	-1,035,371.87	0.26
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	15,000,000.000	99.971791	14,995,768.71	100.615973	15,092,395.95	96,627.24	0.43
		Base		99.971791	14,995,768.71	100.615973	15,092,395.95	96,627.24	0.43
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.809079	9,980,907.87	88.067061	8,806,706.10	-1,174,201.77	0.25
		Base		99.809079	9,980,907.87	88.067061	8,806,706.10	-1,174,201.77	0.25
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4					5.400000	06 Jun 2027		
		Local	7,000,000.000	99.981326	6,998,692.84	100.682934	7,047,805.38	49,112.54	0.20
		Base		99.981326	6,998,692.84	100.682934	7,047,805.38	49,112.54	0.20
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625					5.625000	01 Mar 2033		
		Local	10,000,000.000	99.731164	9,973,116.35	103.732940	10,373,294.00	400,177.65	0.29
		Base		99.731164	9,973,116.35	103.732940	10,373,294.00	400,177.65	0.29
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.856653	4,992,832.67	125.108702	6,255,435.10	1,262,602.43	0.18
		Base		99.856653	4,992,832.67	125.108702	6,255,435.10	1,262,602.43	0.18
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					4.266078	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	100.088000	14,012,320.00	12,320.00	0.40
		Base		100.000000	14,000,000.00	100.088000	14,012,320.00	12,320.00	0.40
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR					6.489000	30 Oct 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	106.746277	5,337,313.85	337,313.85	0.15
		Base		100.000000	5,000,000.00	106.746277	5,337,313.85	337,313.85	0.15
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.984045	2,999,521.35	104.187150	3,125,614.50	126,093.15	0.09
		Base		99.984045	2,999,521.35	104.187150	3,125,614.50	126,093.15	0.09
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	99.628372	7,517,956.94	96.373721	7,272,360.99	-245,595.95	0.21
		Base		99.628372	7,517,956.94	96.373721	7,272,360.99	-245,595.95	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	99.939730	4,996,986.49	90.380946	4,519,047.30	-477,939.19	0.13
		Base		99.939730	4,996,986.49	90.380946	4,519,047.30	-477,939.19	0.13
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.919022	4,995,951.08	96.533591	4,826,679.55	-169,271.53	0.14
		Base		99.919022	4,995,951.08	96.533591	4,826,679.55	-169,271.53	0.14
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5					4.500000	15 Aug 2033		
		Local	10,000,000.000	99.318458	9,931,845.76	98.622377	9,862,237.70	-69,608.06	0.28
		Base		99.318458	9,931,845.76	98.622377	9,862,237.70	-69,608.06	0.28
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1					5.100000	15 Mar 2036		
		Local	15,000,000.000	99.794927	14,969,239.01	98.533500	14,780,025.00	-189,214.01	0.42
		Base		99.794927	14,969,239.01	98.533500	14,780,025.00	-189,214.01	0.42
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.999547	9,999,954.68	99.412411	9,941,241.10	-58,713.58	0.28
		Base		99.999547	9,999,954.68	99.412411	9,941,241.10	-58,713.58	0.28
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75					4.750000	01 Aug 2032		
		Local	5,000,000.000	99.936981	4,996,849.03	99.118661	4,955,933.05	-40,915.98	0.14
		Base		99.936981	4,996,849.03	99.118661	4,955,933.05	-40,915.98	0.14
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4					5.400000	15 Jul 2034		
		Local	10,000,000.000	99.848695	9,984,869.46	101.815730	10,181,573.00	196,703.54	0.29
		Base		99.848695	9,984,869.46	101.815730	10,181,573.00	196,703.54	0.29
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	6,158,007.850	99.997889	6,157,877.84	99.934630	6,153,982.36	-3,895.48	0.17
Original Face:		Base	10,000,000.000	99.997889	6,157,877.84	99.934630	6,153,982.36	-3,895.48	0.17
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4					4.210000	25 Feb 2028		
		Local	5,250,000.000	99.997593	5,249,873.63	99.940570	5,246,879.93	-2,993.70	0.15
Original Face:		Base	5,250,000.000	99.997593	5,249,873.63	99.940570	5,246,879.93	-2,993.70	0.15
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
		Local	3,000,000.000	99.928888	2,997,866.63	101.560136	3,046,804.08	48,937.45	0.09
		Base		99.928888	2,997,866.63	101.560136	3,046,804.08	48,937.45	0.09

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.970123	9,997,012.28	92.633720	9,263,372.00	-733,640.28	0.26
		Base	99.970123	9,997,012.28	92.633720	9,263,372.00	-733,640.28	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	100.294003	30,088,200.90	88,200.90	0.85
		Base	100.000000	30,000,000.00	100.294003	30,088,200.90	88,200.90	0.85
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	112.098799	5,604,939.93	101.836853	5,091,842.65	-513,097.28	0.14
		Base	112.098799	5,604,939.93	101.836853	5,091,842.65	-513,097.28	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	99.172974	4,958,648.70	-41,351.30	0.14
		Base	100.000000	5,000,000.00	99.172974	4,958,648.70	-41,351.30	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	101.347722	2,026,954.44	26,954.44	0.06
		Base	100.000000	2,000,000.00	101.347722	2,026,954.44	26,954.44	0.06
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	8,721,459.430	Local	91.754979	8,002,373.26	98.279700	8,571,424.16	569,050.90	0.24
Original Face:	10,000,000.000	Base	91.754979	8,002,373.26	98.279700	8,571,424.16	569,050.90	0.24
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	6,824,758.570	Local	95.322366	6,505,521.32	99.968720	6,822,623.79	317,102.47	0.19
Original Face:	8,035,647.000	Base	95.322366	6,505,521.32	99.968720	6,822,623.79	317,102.47	0.19
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	11,577,709.700	Local	94.276843	10,915,099.21	95.871630	11,099,739.01	184,639.80	0.32
Original Face:	19,500,000.000	Base	94.276843	10,915,099.21	95.871630	11,099,739.01	184,639.80	0.32
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	6,675,550.980	Local	98.294152	6,561,676.24	99.286800	6,627,940.95	66,264.71	0.19
Original Face:	10,000,000.000	Base	98.294152	6,561,676.24	99.286800	6,627,940.95	66,264.71	0.19
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	10,059,792.920	Local	91.167544	9,171,266.17	95.603720	9,617,536.26	446,270.09	0.27
Original Face:	14,200,000.000	Base	91.167544	9,171,266.17	95.603720	9,617,536.26	446,270.09	0.27

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10639CAA9	BREAN ASSET BACKED SECURITIES BABS 2026 RM15 A1 144A					4.250000	25 Apr 2066		
		Local	10,000,000.000	96.436648	9,643,664.81	96.084770	9,608,477.00	-35,187.81	0.27
Original Face:		Base	10,000,000.000	96.436648	9,643,664.81	96.084770	9,608,477.00	-35,187.81	0.27
11135FCL3	BROADCOM INC SR UNSECURED 07/32 4.9					4.900000	15 Jul 2032		
		Local	10,000,000.000	99.762175	9,976,217.48	100.389987	10,038,998.70	62,781.22	0.29
		Base		99.762175	9,976,217.48	100.389987	10,038,998.70	62,781.22	0.29
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	5,459,838.140	99.995843	5,459,611.17	100.737090	5,500,082.06	40,470.89	0.16
Original Face:		Base	10,000,000.000	99.995843	5,459,611.17	100.737090	5,500,082.06	40,470.89	0.16
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	2,705,659.240	99.998539	2,705,619.70	100.040350	2,706,750.97	1,131.27	0.08
Original Face:		Base	5,000,000.000	99.998539	2,705,619.70	100.040350	2,706,750.97	1,131.27	0.08
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	96.472530	9,647,253.00	-352,747.00	0.27
		Base		100.000000	10,000,000.00	96.472530	9,647,253.00	-352,747.00	0.27
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.683808	2,990,514.23	70.793726	2,123,811.78	-866,702.45	0.06
		Base		99.683808	2,990,514.23	70.793726	2,123,811.78	-866,702.45	0.06
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.978808	9,997,880.83	100.191645	10,019,164.50	21,283.67	0.28
		Base		99.978808	9,997,880.83	100.191645	10,019,164.50	21,283.67	0.28
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	25,000,000.000	99.957642	24,989,410.52	99.062950	24,765,737.50	-223,673.02	0.70
		Base		99.957642	24,989,410.52	99.062950	24,765,737.50	-223,673.02	0.70
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	101.706359	10,170,635.93	98.665346	9,866,534.60	-304,101.33	0.28
		Base		101.706359	10,170,635.93	98.665346	9,866,534.60	-304,101.33	0.28
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					4.509870	14 May 2029		
		Local	10,000,000.000	100.312538	10,031,253.80	100.528730	10,052,873.00	21,619.20	0.29
Original Face:		Base	10,000,000.000	100.312538	10,031,253.80	100.528730	10,052,873.00	21,619.20	0.29

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17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.271354	06 Oct 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	98.931928	14,839,789.20	-160,210.80	0.42
		Base	100.000000	15,000,000.00	98.931928	14,839,789.20	-160,210.80	0.42
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	99.987684	9,998,768.42	100.258716	10,025,871.60	27,103.18	0.28
		Base	99.987684	9,998,768.42	100.258716	10,025,871.60	27,103.18	0.28
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.850522	9,985,052.17	105.738219	10,573,821.90	588,769.73	0.30
		Base	99.850522	9,985,052.17	105.738219	10,573,821.90	588,769.73	0.30
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.490063	4,974,503.15	98.967603	4,948,380.15	-26,123.00	0.14
		Base	99.490063	4,974,503.15	98.967603	4,948,380.15	-26,123.00	0.14
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.731845	4,986,592.26	101.725703	5,086,285.15	99,692.89	0.14
		Base	99.731845	4,986,592.26	101.725703	5,086,285.15	99,692.89	0.14
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR				4.034201	05 Jan 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	100.055601	15,008,340.15	8,340.15	0.43
		Base	100.000000	15,000,000.00	100.055601	15,008,340.15	8,340.15	0.43
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.875582	12,983,825.66	92.034566	11,964,493.58	-1,019,332.08	0.34
		Base	99.875582	12,983,825.66	92.034566	11,964,493.58	-1,019,332.08	0.34
26441CCJ2	DUKE ENERGY CORP SR UNSECURED 09/35 4.95				4.950000	15 Sep 2035		
	20,000,000.000	Local	99.692834	19,938,566.89	98.006596	19,601,319.20	-337,247.69	0.56
		Base	99.692834	19,938,566.89	98.006596	19,601,319.20	-337,247.69	0.56
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	98.939624	4,946,981.20	99.080925	4,954,046.25	7,065.05	0.14
		Base	98.939624	4,946,981.20	99.080925	4,954,046.25	7,065.05	0.14
30231GBD3	EXXON MOBIL CORPORATION COMPANY GUAR 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.774749	4,988,737.45	-11,262.55	0.14
		Base	100.000000	5,000,000.00	99.774749	4,988,737.45	-11,262.55	0.14

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31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	13,221.450	Local	100.072912	13,231.09	102.281266	13,523.07	291.98	0.00
Original Face:	5,000,000.000	Base	100.072912	13,231.09	102.281266	13,523.07	291.98	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR				5.928000	01 Jan 2054		
	5,275,851.000	Local	100.713428	5,313,490.40	102.723325	5,419,529.57	106,039.17	0.15
Original Face:	10,000,000.000	Base	100.713428	5,313,490.40	102.723325	5,419,529.57	106,039.17	0.15
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.683000	01 Feb 2054		
	7,453,059.700	Local	100.894069	7,519,695.21	101.380171	7,555,924.67	36,229.46	0.21
Original Face:	10,000,000.000	Base	100.894069	7,519,695.21	101.380171	7,555,924.67	36,229.46	0.21
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.753000	01 Apr 2054		
	2,918,963.300	Local	99.684815	2,909,763.18	101.467392	2,961,795.93	52,032.75	0.08
Original Face:	5,000,000.000	Base	99.684815	2,909,763.18	101.467392	2,961,795.93	52,032.75	0.08
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR				5.489000	01 Oct 2054		
	8,144,057.350	Local	101.803497	8,290,935.19	101.433901	8,260,835.07	-30,100.12	0.23
Original Face:	12,669,500.000	Base	101.803497	8,290,935.19	101.433901	8,260,835.07	-30,100.12	0.23
31288RC22	FED HM LN PC POOL 841889 FH 01/55 FLOATING VAR				5.519000	01 Jan 2055		
	7,403,244.800	Local	101.185818	7,491,033.84	101.144823	7,487,998.85	-3,034.99	0.21
Original Face:	10,000,000.000	Base	101.185818	7,491,033.84	101.144823	7,487,998.85	-3,034.99	0.21
31288RHQ4	FED HM LN PC POOL 842039 FH 10/55 FLOATING VAR				5.229000	01 Oct 2055		
	8,843,803.800	Local	101.201615	8,950,072.27	100.888607	8,922,390.46	-27,681.81	0.25
Original Face:	10,000,000.000	Base	101.201615	8,950,072.27	100.888607	8,922,390.46	-27,681.81	0.25
31288RJ66	FED HM LN PC POOL 842085 FH 11/55 FLOATING VAR				4.848000	01 Nov 2055		
	14,033,572.950	Local	100.835800	14,150,865.52	99.940554	14,025,230.55	-125,634.97	0.40
Original Face:	15,000,000.000	Base	100.835800	14,150,865.52	99.940554	14,025,230.55	-125,634.97	0.40
31288RJB5	FED HM LN PC POOL 842058 FH 12/55 FLOATING VAR				4.844000	01 Dec 2055		
	9,747,257.800	Local	100.733129	9,818,717.78	99.759320	9,723,798.10	-94,919.68	0.28
Original Face:	10,000,000.000	Base	100.733129	9,818,717.78	99.759320	9,723,798.10	-94,919.68	0.28
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR				4.383000	01 Mar 2056		
	12,725,108.520	Local	99.496441	12,661,030.15	98.212821	12,497,688.05	-163,342.10	0.35
Original Face:	13,338,565.000	Base	99.496441	12,661,030.15	98.212821	12,497,688.05	-163,342.10	0.35

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31288RMB1	FED HM LN PC POOL 842154 FH 05/56 FLOATING VAR					3.737000	01 May 2056		
		Local	4,986,769.250	95.408526	4,757,803.06	94.629868	4,718,973.16	-38,829.90	0.13
	Original Face:	Base	5,000,000.000	95.408526	4,757,803.06	94.629868	4,718,973.16	-38,829.90	0.13
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	816,727.900	90.738488	741,086.55	90.919930	742,568.43	1,481.88	0.02
	Original Face:	Base	10,000,000.000	90.738488	741,086.55	90.919930	742,568.43	1,481.88	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	435,176.150	101.546309	441,905.32	98.446934	428,417.58	-13,487.74	0.01
	Original Face:	Base	5,000,000.000	101.546309	441,905.32	98.446934	428,417.58	-13,487.74	0.01
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	513,350.600	105.384862	540,993.82	98.043820	503,308.54	-37,685.28	0.01
	Original Face:	Base	5,000,000.000	105.384862	540,993.82	98.043820	503,308.54	-37,685.28	0.01
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	755,014.750	101.602635	767,114.88	95.987117	724,716.89	-42,397.99	0.02
	Original Face:	Base	7,000,000.000	101.602635	767,114.88	95.987117	724,716.89	-42,397.99	0.02
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	619,071.440	100.540959	622,420.36	94.284590	583,688.97	-38,731.39	0.02
	Original Face:	Base	3,550,000.000	100.540959	622,420.36	94.284590	583,688.97	-38,731.39	0.02
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	608,800.150	101.949689	620,669.86	95.596529	581,991.81	-38,678.05	0.02
	Original Face:	Base	5,000,000.000	101.949689	620,669.86	95.596529	581,991.81	-38,678.05	0.02
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	370,981.380	102.953092	381,936.80	102.700882	381,001.15	-935.65	0.01
	Original Face:	Base	10,300,000.000	102.953092	381,936.80	102.700882	381,001.15	-935.65	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	161,976.140	99.813009	161,673.26	99.833733	161,706.83	33.57	0.00
	Original Face:	Base	14,598,876.000	99.813009	161,673.26	99.833733	161,706.83	33.57	0.00
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	151,965.850	99.807437	151,673.22	99.543101	151,271.52	-401.70	0.00
	Original Face:	Base	11,774,977.000	99.807437	151,673.22	99.543101	151,271.52	-401.70	0.00

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31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	101,346.400	99.776045	101,119.43	100.730534	102,086.77	967.34	0.00
	Original Face:	Base	3,598,890.000	99.776045	101,119.43	100.730534	102,086.77	967.34	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	38,831.710	99.820482	38,762.00	99.426401	38,608.97	-153.03	0.00
	Original Face:	Base	6,241,535.000	99.820482	38,762.00	99.426401	38,608.97	-153.03	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	40,699.650	100.119583	40,748.32	100.579680	40,935.58	187.26	0.00
	Original Face:	Base	5,000,000.000	100.119583	40,748.32	100.579680	40,935.58	187.26	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	97,440.700	100.457335	97,886.33	102.870174	100,237.42	2,351.09	0.00
	Original Face:	Base	5,000,000.000	100.457335	97,886.33	102.870174	100,237.42	2,351.09	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	68,485.800	100.312021	68,699.49	102.744975	70,365.72	1,666.23	0.00
	Original Face:	Base	5,000,000.000	100.312021	68,699.49	102.744975	70,365.72	1,666.23	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					6.237000	01 Jan 2037		
		Local	212,590.980	102.140382	217,141.24	102.884404	218,722.96	1,581.72	0.01
	Original Face:	Base	6,000,000.000	102.140382	217,141.24	102.884404	218,722.96	1,581.72	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.245000	01 Oct 2036		
		Local	188,119.850	102.088833	192,049.36	102.925298	193,622.92	1,573.56	0.01
	Original Face:	Base	5,000,000.000	102.088833	192,049.36	102.925298	193,622.92	1,573.56	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	416,080.100	99.969506	415,953.22	96.885928	403,123.07	-12,830.15	0.01
	Original Face:	Base	8,208,821.000	99.969506	415,953.22	96.885928	403,123.07	-12,830.15	0.01
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	98.018948	13,585,426.17	97.989359	13,581,325.16	-4,101.01	0.39
		Base		98.018948	13,585,426.17	97.989359	13,581,325.16	-4,101.01	0.39
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	577,515.150	102.000697	589,069.48	97.008768	560,240.33	-28,829.15	0.02
	Original Face:	Base	5,000,000.000	102.000697	589,069.48	97.008768	560,240.33	-28,829.15	0.02

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	935,893.860	Local	107.386371	1,005,022.45	98.932278	925,901.12	-79,121.33	0.03
Original Face:	7,231,153.000	Base	107.386371	1,005,022.45	98.932278	925,901.12	-79,121.33	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,180,279.920	Local	99.722359	1,177,002.98	90.859718	1,072,399.01	-104,603.97	0.03
Original Face:	8,000,000.000	Base	99.722359	1,177,002.98	90.859718	1,072,399.01	-104,603.97	0.03
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	352,915.500	Local	101.730587	359,023.01	98.489508	347,584.74	-11,438.27	0.01
Original Face:	6,000,000.000	Base	101.730587	359,023.01	98.489508	347,584.74	-11,438.27	0.01
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,024,131.300	Local	100.288952	1,027,090.55	94.222644	964,963.59	-62,126.96	0.03
Original Face:	5,000,000.000	Base	100.288952	1,027,090.55	94.222644	964,963.59	-62,126.96	0.03
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	6,365,243.760	Local	103.143944	6,565,363.44	103.742630	6,603,471.28	38,107.84	0.19
Original Face:	10,193,893.000	Base	103.143944	6,565,363.44	103.742630	6,603,471.28	38,107.84	0.19
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7				7.000000	01 Jan 2053		
	7,767,472.600	Local	103.696227	8,054,576.02	105.714938	8,211,378.84	156,802.82	0.23
Original Face:	19,717,301.000	Base	103.696227	8,054,576.02	105.714938	8,211,378.84	156,802.82	0.23
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5				4.500000	01 Mar 2053		
	6,074,979.760	Local	98.366921	5,975,770.56	96.713846	5,875,346.57	-100,423.99	0.17
Original Face:	7,006,501.000	Base	98.366921	5,975,770.56	96.713846	5,875,346.57	-100,423.99	0.17
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	109.703598	4,651,432.54	88.700529	3,760,902.43	-890,530.11	0.11
		Base	109.703598	4,651,432.54	88.700529	3,760,902.43	-890,530.11	0.11
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	92.686658	3,707,466.30	89.584554	3,583,382.16	-124,084.14	0.10
		Base	92.686658	3,707,466.30	89.584554	3,583,382.16	-124,084.14	0.10
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	93.797445	3,282,910.56	90.986542	3,184,528.97	-98,381.59	0.09
		Base	93.797445	3,282,910.56	90.986542	3,184,528.97	-98,381.59	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	91.985690	3,468,780.36	89.479706	3,374,279.71	-94,500.65	0.10
		Base	91.985690	3,468,780.36	89.479706	3,374,279.71	-94,500.65	0.10
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	93.209714	2,922,124.53	90.639376	2,841,544.44	-80,580.09	0.08
		Base	93.209714	2,922,124.53	90.639376	2,841,544.44	-80,580.09	0.08
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	92.718189	8,344,636.98	89.408503	8,046,765.27	-297,871.71	0.23
		Base	92.718189	8,344,636.98	89.408503	8,046,765.27	-297,871.71	0.23
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	92.638155	5,307,239.90	89.015272	5,099,684.93	-207,554.97	0.14
		Base	92.638155	5,307,239.90	89.015272	5,099,684.93	-207,554.97	0.14
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	94.476635	6,707,841.08	91.036578	6,463,597.04	-244,244.04	0.18
		Base	94.476635	6,707,841.08	91.036578	6,463,597.04	-244,244.04	0.18
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.765264	4,988,263.22	100.212730	5,010,636.50	22,373.28	0.14
		Base	99.765264	4,988,263.22	100.212730	5,010,636.50	22,373.28	0.14
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87				4.870000	09 Dec 2033		
	17,375,000.000	Local	99.811110	17,342,180.42	98.906473	17,184,999.68	-157,180.74	0.49
		Base	99.811110	17,342,180.42	98.906473	17,184,999.68	-157,180.74	0.49
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99				4.990000	23 Apr 2035		
	20,000,000.000	Local	99.773272	19,954,654.47	99.605371	19,921,074.20	-33,580.27	0.57
		Base	99.773272	19,954,654.47	99.605371	19,921,074.20	-33,580.27	0.57
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95				4.950000	25 Sep 2034		
	20,000,000.000	Local	99.897060	19,979,411.95	98.873784	19,774,756.80	-204,655.15	0.56
		Base	99.897060	19,979,411.95	98.873784	19,774,756.80	-204,655.15	0.56
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	8,045,535.960	Local	101.877194	8,196,566.30	102.905507	8,279,299.57	82,733.27	0.24
Original Face:	12,845,689.000	Base	101.877194	8,196,566.30	102.905507	8,279,299.57	82,733.27	0.24

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3133Q3RT0	FREDDIEMAC STRIP FHS 429 GA					4.000000	25 Apr 2031		
		Local	9,595,437.800	98.897909	9,489,687.37	98.024500	9,405,879.93	-83,807.44	0.27
Original Face:		Base	10,000,000.000	98.897909	9,489,687.37	98.024500	9,405,879.93	-83,807.44	0.27
3133Q3T68	FREDDIEMAC STRIP FHS 438 GA					4.000000	25 May 2027		
		Local	9,728,497.000	99.917675	9,720,488.05	99.575335	9,687,183.48	-33,304.57	0.28
Original Face:		Base	10,000,000.000	99.917675	9,720,488.05	99.575335	9,687,183.48	-33,304.57	0.28
3133Q3U90	FREDDIEMAC STRIP FHS 440 DB					4.500000	25 May 2036		
		Local	4,864,248.450	99.637767	4,846,628.52	98.386682	4,785,772.65	-60,855.87	0.14
Original Face:		Base	5,000,000.000	99.637767	4,846,628.52	98.386682	4,785,772.65	-60,855.87	0.14
3133Q4CJ6	FREDDIEMAC STRIP FHS 464 EG					4.850000	25 Jul 2033		
		Local	10,000,000.000	100.000000	10,000,000.00	99.826710	9,982,671.00	-17,329.00	0.28
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.826710	9,982,671.00	-17,329.00	0.28
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	116.362055	5,818,102.75	109.627899	5,481,394.95	-336,707.80	0.16
		Base		116.362055	5,818,102.75	109.627899	5,481,394.95	-336,707.80	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.631564	25 Mar 2052		
		Local	167,536.070	107.133121	179,486.62	102.605450	171,901.14	-7,585.48	0.00
Original Face:		Base	4,261,779.000	107.133121	179,486.62	102.605450	171,901.14	-7,585.48	0.00
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	124,445.900	101.801474	126,687.76	99.179570	123,424.91	-3,262.85	0.00
Original Face:		Base	5,000,000.000	101.801474	126,687.76	99.179570	123,424.91	-3,262.85	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,238,723.300	98.775781	2,211,316.43	91.400540	2,046,205.19	-165,111.24	0.06
Original Face:		Base	30,000,000.000	98.775781	2,211,316.43	91.400540	2,046,205.19	-165,111.24	0.06
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	65,624.900	100.325197	65,838.31	98.520810	64,654.18	-1,184.13	0.00
Original Face:		Base	5,000,000.000	100.325197	65,838.31	98.520810	64,654.18	-1,184.13	0.00
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	481,831.380	99.946301	481,572.64	95.063360	458,045.10	-23,527.54	0.01
Original Face:		Base	6,000,000.000	99.946301	481,572.64	95.063360	458,045.10	-23,527.54	0.01

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3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	376,845.700	Local	99.505819	374,983.40	96.581350	363,962.66	-11,020.74	0.01
Original Face:	5,000,000.000	Base	99.505819	374,983.40	96.581350	363,962.66	-11,020.74	0.01
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	366,298.860	Local	100.602953	368,507.47	93.139080	341,167.39	-27,340.08	0.01
Original Face:	6,000,000.000	Base	100.602953	368,507.47	93.139080	341,167.39	-27,340.08	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				4.092240	25 Apr 2038		
	480,380.250	Local	99.908552	479,940.95	99.395480	477,476.26	-2,464.69	0.01
Original Face:	5,000,000.000	Base	99.908552	479,940.95	99.395480	477,476.26	-2,464.69	0.01
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	40,278.150	Local	104.244162	41,987.62	99.500430	40,076.93	-1,910.69	0.00
Original Face:	5,000,000.000	Base	104.244162	41,987.62	99.500430	40,076.93	-1,910.69	0.00
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,059,410.460	Local	90.585389	959,671.09	100.000000	1,059,410.46	99,739.37	0.03
Original Face:	6,000,000.000	Base	90.585389	959,671.09	100.000000	1,059,410.46	99,739.37	0.03
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	654,764.920	Local	105.677143	691,936.86	94.493240	618,708.59	-73,228.27	0.02
Original Face:	4,600,000.000	Base	105.677143	691,936.86	94.493240	618,708.59	-73,228.27	0.02
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	738,778.200	Local	100.711814	744,036.93	96.197860	710,688.82	-33,348.11	0.02
Original Face:	6,000,000.000	Base	100.711814	744,036.93	96.197860	710,688.82	-33,348.11	0.02
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	834,441.120	Local	101.019820	842,950.92	92.480160	771,692.48	-71,258.44	0.02
Original Face:	6,000,000.000	Base	101.019820	842,950.92	92.480160	771,692.48	-71,258.44	0.02
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	1,390,735.200	Local	99.272291	1,380,614.69	92.480160	1,286,154.14	-94,460.55	0.04
Original Face:	10,000,000.000	Base	99.272291	1,380,614.69	92.480160	1,286,154.14	-94,460.55	0.04
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	695,367.600	Local	99.893758	694,628.83	92.480160	643,077.07	-51,551.76	0.02
Original Face:	5,000,000.000	Base	99.893758	694,628.83	92.480160	643,077.07	-51,551.76	0.02

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3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	2,641,759.800	102.504036	2,707,910.42	92.699570	2,448,899.98	-259,010.44	0.07
Original Face:		Base	5,000,000.000	102.504036	2,707,910.42	92.699570	2,448,899.98	-259,010.44	0.07
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	3,696,782.110	102.687686	3,796,139.99	92.872520	3,433,294.70	-362,845.29	0.10
Original Face:		Base	7,000,000.000	102.687686	3,796,139.99	92.872520	3,433,294.70	-362,845.29	0.10
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,316,084.500	100.359379	2,324,408.01	74.354580	1,722,114.90	-602,293.11	0.05
Original Face:		Base	5,000,000.000	100.359379	2,324,408.01	74.354580	1,722,114.90	-602,293.11	0.05
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	3,356,174.940	100.452984	3,371,377.86	93.532080	3,139,100.23	-232,277.63	0.09
Original Face:		Base	5,173,000.000	100.452984	3,371,377.86	93.532080	3,139,100.23	-232,277.63	0.09
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,165,347.200	101.680213	4,235,333.91	98.642140	4,108,787.62	-126,546.29	0.12
Original Face:		Base	6,075,000.000	101.680213	4,235,333.91	98.642140	4,108,787.62	-126,546.29	0.12
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	5,129,214.600	99.933806	5,125,819.35	98.704150	5,062,747.67	-63,071.68	0.14
Original Face:		Base	4,330,819.000	99.933806	5,125,819.35	98.704150	5,062,747.67	-63,071.68	0.14
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	6,100,882.150	98.772411	6,025,988.41	100.939230	6,158,183.47	132,195.06	0.17
Original Face:		Base	11,000,000.000	98.772411	6,025,988.41	100.939230	6,158,183.47	132,195.06	0.17
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
		Local	69,777.200	100.388092	70,048.00	99.819470	69,651.23	-396.77	0.00
Original Face:		Base	5,482,000.000	100.388092	70,048.00	99.819470	69,651.23	-396.77	0.00
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	3,686,384.800	99.231285	3,658,047.00	99.965500	3,685,113.00	27,066.00	0.10
Original Face:		Base	10,000,000.000	99.231285	3,658,047.00	99.965500	3,685,113.00	27,066.00	0.10
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	3,704,053.300	99.207182	3,674,686.89	100.437280	3,720,250.38	45,563.49	0.11
Original Face:		Base	10,000,000.000	99.207182	3,674,686.89	100.437280	3,720,250.38	45,563.49	0.11

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3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	4,902,270.600	99.732741	4,889,168.82	100.640210	4,933,655.43	44,486.61	0.14
Original Face:		Base	10,000,000.000	99.732741	4,889,168.82	100.640210	4,933,655.43	44,486.61	0.14
3136BSZ40	FANNIE MAE FNR 2024 61 CJ					5.000000	25 Mar 2051		
		Local	5,260,664.100	100.226543	5,272,581.79	99.290280	5,223,328.11	-49,253.68	0.15
Original Face:		Base	10,000,000.000	100.226543	5,272,581.79	99.290280	5,223,328.11	-49,253.68	0.15
3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	8,083,678.600	99.849797	8,071,536.66	99.865220	8,072,783.42	1,246.76	0.23
Original Face:		Base	10,000,000.000	99.849797	8,071,536.66	99.865220	8,072,783.42	1,246.76	0.23
3136BTWW9	FANNIE MAE FNR 2024 89 NB					5.500000	25 Oct 2050		
		Local	7,127,501.300	99.980165	7,126,087.54	100.387840	7,155,144.60	29,057.06	0.20
Original Face:		Base	10,000,000.000	99.980165	7,126,087.54	100.387840	7,155,144.60	29,057.06	0.20
3136BTYR8	FANNIE MAE FNR 2024 90 B					5.000000	25 Jul 2051		
		Local	8,005,909.950	98.749013	7,905,757.09	99.435450	7,960,712.59	54,955.50	0.23
Original Face:		Base	15,000,000.000	98.749013	7,905,757.09	99.435450	7,960,712.59	54,955.50	0.23
3136BUEC0	FANNIE MAE FNR 2024 98 B					5.000000	25 Jun 2052		
		Local	5,888,458.600	98.462319	5,797,912.89	100.123320	5,895,720.25	97,807.36	0.17
Original Face:		Base	10,000,000.000	98.462319	5,797,912.89	100.123320	5,895,720.25	97,807.36	0.17
3136BUET3	FANNIE MAE FNR 2024 104 AC					5.000000	25 Mar 2052		
		Local	5,814,938.700	99.209386	5,768,965.00	99.175330	5,766,984.65	-1,980.35	0.16
Original Face:		Base	10,000,000.000	99.209386	5,768,965.00	99.175330	5,766,984.65	-1,980.35	0.16
3136BUG79	FANNIE MAE FNR 2025 5 BA					5.750000	25 Oct 2051		
		Local	4,910,423.300	100.000000	4,910,423.30	101.409860	4,979,653.39	69,230.09	0.14
Original Face:		Base	10,000,000.000	100.000000	4,910,423.30	101.409860	4,979,653.39	69,230.09	0.14
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	5,801,688.370	99.603650	5,778,693.39	100.106250	5,807,852.66	29,159.27	0.16
Original Face:		Base	11,815,312.000	99.603650	5,778,693.39	100.106250	5,807,852.66	29,159.27	0.16
3136BWMB9	FANNIE MAE FNR 2025 42 DA					5.000000	25 May 2052		
		Local	5,910,536.220	99.386378	5,874,267.87	99.344420	5,871,787.93	-2,479.94	0.17
Original Face:		Base	11,337,000.000	99.386378	5,874,267.87	99.344420	5,871,787.93	-2,479.94	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
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	8,469,693.300	99.911685	8,462,213.33	100.179330	8,484,882.00	22,668.67	0.24
Original Face:		Base	10,000,000.000	99.911685	8,462,213.33	100.179330	8,484,882.00	22,668.67	0.24
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	9,691,834.200	99.233026	9,617,500.35	97.946980	9,492,858.91	-124,641.44	0.27
Original Face:		Base	10,000,000.000	99.233026	9,617,500.35	97.946980	9,492,858.91	-124,641.44	0.27
3136G5BH2	FANNIE MAE FNR 2026 23 DE					4.750000	25 Sep 2054		
		Local	9,604,485.100	98.314809	9,442,631.19	98.493060	9,459,751.27	17,120.08	0.27
Original Face:		Base	10,000,000.000	98.314809	9,442,631.19	98.493060	9,459,751.27	17,120.08	0.27
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	14,075,093.060	99.735876	14,037,917.36	99.140850	13,954,166.90	-83,750.46	0.40
Original Face:		Base	15,017,000.000	99.735876	14,037,917.36	99.140850	13,954,166.90	-83,750.46	0.40
3136G6PK8	FANNIE MAE FNR 2026 46 B					5.000000	25 Jul 2055		
		Local	9,912,329.800	99.445975	9,857,413.01	99.079830	9,821,119.51	-36,293.50	0.28
Original Face:		Base	10,000,000.000	99.445975	9,857,413.01	99.079830	9,821,119.51	-36,293.50	0.28
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	54,658.110	99.931099	54,620.45	100.238984	54,788.73	168.28	0.00
Original Face:		Base	6,625,000.000	99.931099	54,620.45	100.238984	54,788.73	168.28	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	73,125.900	99.966811	73,101.63	101.379360	74,134.57	1,032.94	0.00
Original Face:		Base	6,000,000.000	99.966811	73,101.63	101.379360	74,134.57	1,032.94	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	43,441.220	102.794880	44,655.35	99.735420	43,326.28	-1,329.07	0.00
Original Face:		Base	7,703,000.000	102.794880	44,655.35	99.735420	43,326.28	-1,329.07	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	250,748.900	102.121425	256,068.35	98.391710	246,716.13	-9,352.22	0.01
Original Face:		Base	10,000,000.000	102.121425	256,068.35	98.391710	246,716.13	-9,352.22	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	445,284.450	101.782607	453,222.12	91.069090	405,516.50	-47,705.62	0.01
Original Face:		Base	13,000,000.000	101.782607	453,222.12	91.069090	405,516.50	-47,705.62	0.01

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3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	5,210.220	100.031860	5,211.88	99.620460	5,190.45	-21.43	0.00
Original Face:		Base	3,000,000.000	100.031860	5,211.88	99.620460	5,190.45	-21.43	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	341,558.650	104.538090	357,058.89	97.257960	332,192.98	-24,865.91	0.01
Original Face:		Base	5,000,000.000	104.538090	357,058.89	97.257960	332,192.98	-24,865.91	0.01
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	463,437.050	101.568988	470,708.32	91.274640	423,000.50	-47,707.82	0.01
Original Face:		Base	5,000,000.000	101.568988	470,708.32	91.274640	423,000.50	-47,707.82	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	332,074.400	100.389702	333,368.50	95.372250	316,706.83	-16,661.67	0.01
Original Face:		Base	5,000,000.000	100.389702	333,368.50	95.372250	316,706.83	-16,661.67	0.01
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	463,889.800	101.783906	472,165.16	96.065550	445,638.29	-26,526.87	0.01
Original Face:		Base	5,000,000.000	101.783906	472,165.16	96.065550	445,638.29	-26,526.87	0.01
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	277,865.800	103.226925	286,832.32	99.403460	276,208.22	-10,624.10	0.01
Original Face:		Base	5,000,000.000	103.226925	286,832.32	99.403460	276,208.22	-10,624.10	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	894,574.900	101.887693	911,461.73	96.389850	862,279.40	-49,182.33	0.02
Original Face:		Base	10,000,000.000	101.887693	911,461.73	96.389850	862,279.40	-49,182.33	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.252524	1,771,634.72	96.750170	1,726,968.28	-44,666.44	0.05
Original Face:		Base	1,784,977.000	99.252524	1,771,634.72	96.750170	1,726,968.28	-44,666.44	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	21,095.700	100.384296	21,176.77	99.503880	20,991.04	-185.73	0.00
Original Face:		Base	5,000,000.000	100.384296	21,176.77	99.503880	20,991.04	-185.73	0.00
3137BSRE5	FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2					3.120000	25 Sep 2026		
		Local	4,222,673.950	99.715740	4,210,670.59	99.583100	4,205,069.62	-5,600.97	0.12
Original Face:		Base	5,000,000.000	99.715740	4,210,670.59	99.583100	4,205,069.62	-5,600.97	0.12

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3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
		Local	6,334,957.900	84.347194	5,343,359.23	92.364580	5,851,257.26	507,898.03	0.17
Original Face:		Base	5,000,000.000	84.347194	5,343,359.23	92.364580	5,851,257.26	507,898.03	0.17
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	320,993.830	99.359206	318,936.92	99.520400	319,454.34	517.42	0.01
Original Face:		Base	3,867,000.000	99.359206	318,936.92	99.520400	319,454.34	517.42	0.01
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	1,366,476.900	100.491064	1,373,187.18	89.637270	1,224,872.59	-148,314.59	0.03
Original Face:		Base	5,000,000.000	100.491064	1,373,187.18	89.637270	1,224,872.59	-148,314.59	0.03
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	2,385,360.840	99.735944	2,379,062.15	99.247470	2,367,410.28	-11,651.87	0.07
Original Face:		Base	6,000,000.000	99.735944	2,379,062.15	99.247470	2,367,410.28	-11,651.87	0.07
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,201,333.700	110.017677	1,321,679.43	101.386110	1,217,985.51	-103,693.92	0.03
Original Face:		Base	10,000,000.000	110.017677	1,321,679.43	101.386110	1,217,985.51	-103,693.92	0.03
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	897,025.200	101.709703	912,361.67	97.086400	870,889.47	-41,472.20	0.02
Original Face:		Base	5,000,000.000	101.709703	912,361.67	97.086400	870,889.47	-41,472.20	0.02
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	6,700,719.600	102.467714	6,866,074.19	86.466610	5,793,885.08	-1,072,189.11	0.16
Original Face:		Base	10,000,000.000	102.467714	6,866,074.19	86.466610	5,793,885.08	-1,072,189.11	0.16
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
		Local	11,553,723.400	92.979582	10,742,603.69	92.748480	10,715,902.84	-26,700.85	0.30
Original Face:		Base	20,000,000.000	92.979582	10,742,603.69	92.748480	10,715,902.84	-26,700.85	0.30
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	6,100,905.900	97.550020	5,951,434.95	97.685690	5,959,712.02	8,277.07	0.17
Original Face:		Base	10,000,000.000	97.550020	5,951,434.95	97.685690	5,959,712.02	8,277.07	0.17
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	39,770.470	100.130926	39,822.54	99.667160	39,638.10	-184.44	0.00
Original Face:		Base	10,963,000.000	100.130926	39,822.54	99.667160	39,638.10	-184.44	0.00

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3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	5,588,372.000	100.131564	5,595,724.28	100.340280	5,607,388.11	11,663.83	0.16
Original Face:		Base	10,000,000.000	100.131564	5,595,724.28	100.340280	5,607,388.11	11,663.83	0.16
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	6,588,579.000	99.825065	6,577,053.29	100.095190	6,594,850.67	17,797.38	0.19
Original Face:		Base	10,000,000.000	99.825065	6,577,053.29	100.095190	6,594,850.67	17,797.38	0.19
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	2,181,059.600	100.238497	2,186,261.37	100.846570	2,199,523.80	13,262.43	0.06
Original Face:		Base	10,000,000.000	100.238497	2,186,261.37	100.846570	2,199,523.80	13,262.43	0.06
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	4,605,999.100	99.898478	4,601,322.98	100.259230	4,617,939.23	16,616.25	0.13
Original Face:		Base	10,000,000.000	99.898478	4,601,322.98	100.259230	4,617,939.23	16,616.25	0.13
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	1,088,834.070	99.849345	1,087,193.69	101.298180	1,102,969.10	15,775.41	0.03
Original Face:		Base	3,000,000.000	99.849345	1,087,193.69	101.298180	1,102,969.10	15,775.41	0.03
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	6,628,297.500	99.887072	6,620,812.31	101.043460	6,697,461.13	76,648.82	0.19
Original Face:		Base	15,000,000.000	99.887072	6,620,812.31	101.043460	6,697,461.13	76,648.82	0.19
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.747960	10,374,795.96	101.566950	10,156,695.00	-218,100.96	0.29
Original Face:		Base	10,000,000.000	103.747960	10,374,795.96	101.566950	10,156,695.00	-218,100.96	0.29
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	2,437,583.400	99.767660	2,431,919.92	100.576230	2,451,629.49	19,709.57	0.07
Original Face:		Base	10,000,000.000	99.767660	2,431,919.92	100.576230	2,451,629.49	19,709.57	0.07
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,761,491.790	99.409924	4,733,395.37	99.423370	4,734,035.60	640.23	0.13
Original Face:		Base	10,000,000.000	99.409924	4,733,395.37	99.423370	4,734,035.60	640.23	0.13
3137HHNA5	FREDDIE MAC FHR 5483 DG					5.500000	25 Feb 2050		
		Local	6,533,782.000	99.969210	6,531,770.24	100.278220	6,551,960.29	20,190.05	0.19
Original Face:		Base	10,000,000.000	99.969210	6,531,770.24	100.278220	6,551,960.29	20,190.05	0.19

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3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	1,750,815.640	100.365017	1,757,206.41	100.941040	1,767,291.52	10,085.11	0.05
Original Face:		Base	5,000,000.000	100.365017	1,757,206.41	100.941040	1,767,291.52	10,085.11	0.05
3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	4,532,892.300	99.695353	4,519,082.97	100.100620	4,537,453.30	18,370.33	0.13
Original Face:		Base	10,000,000.000	99.695353	4,519,082.97	100.100620	4,537,453.30	18,370.33	0.13
3137HJSH1	FREDDIE MAC FHR 5502 DC					5.500000	25 May 2051		
		Local	2,211,758.210	99.603956	2,202,998.67	100.085610	2,213,651.70	10,653.03	0.06
Original Face:		Base	5,000,000.000	99.603956	2,202,998.67	100.085610	2,213,651.70	10,653.03	0.06
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	6,180,115.100	100.000000	6,180,115.10	100.407900	6,205,323.79	25,208.69	0.18
Original Face:		Base	10,000,000.000	100.000000	6,180,115.10	100.407900	6,205,323.79	25,208.69	0.18
3137HKJA3	FREDDIE MAC FHR 5515 HA					5.500000	25 Aug 2051		
		Local	9,496,387.400	100.686210	9,561,552.52	100.614790	9,554,770.24	-6,782.28	0.27
Original Face:		Base	20,000,000.000	100.686210	9,561,552.52	100.614790	9,554,770.24	-6,782.28	0.27
3137HLMH2	FREDDIE MAC FHR 5546 JA					5.000000	25 Jun 2052		
		Local	5,360,650.100	98.712596	5,291,636.87	99.203960	5,317,977.18	26,340.31	0.15
Original Face:		Base	10,000,000.000	98.712596	5,291,636.87	99.203960	5,317,977.18	26,340.31	0.15
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	9,615,734.300	99.860944	9,602,363.01	98.972920	9,516,973.02	-85,389.99	0.27
Original Face:		Base	10,000,000.000	99.860944	9,602,363.01	98.972920	9,516,973.02	-85,389.99	0.27
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	14,423,601.450	99.227474	14,312,175.34	98.201620	14,164,210.29	-147,965.05	0.40
Original Face:		Base	15,000,000.000	99.227474	14,312,175.34	98.201620	14,164,210.29	-147,965.05	0.40
3137HNBD9	FREDDIE MAC FHR 5587 KA					5.000000	25 May 2055		
		Local	7,252,984.160	99.891873	7,245,141.72	98.943340	7,176,344.78	-68,796.94	0.20
Original Face:		Base	8,700,000.000	99.891873	7,245,141.72	98.943340	7,176,344.78	-68,796.94	0.20
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	8,539,725.700	99.969043	8,537,082.06	98.689310	8,427,796.37	-109,285.69	0.24
Original Face:		Base	10,000,000.000	99.969043	8,537,082.06	98.689310	8,427,796.37	-109,285.69	0.24

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3137HPA60	FREDDIE MAC FHR 5604 EA					4.500000	25 Apr 2052		
		Local	9,436,509.300	99.675774	9,405,913.66	98.396080	9,285,155.24	-120,758.42	0.26
Original Face:		Base	10,000,000.000	99.675774	9,405,913.66	98.396080	9,285,155.24	-120,758.42	0.26
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	9,723,098.100	99.844777	9,708,005.62	97.951410	9,523,911.68	-184,093.94	0.27
Original Face:		Base	10,000,000.000	99.844777	9,708,005.62	97.951410	9,523,911.68	-184,093.94	0.27
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	9,532,230.390	99.393732	9,474,439.51	97.800620	9,322,580.42	-151,859.09	0.26
Original Face:		Base	10,000,000.000	99.393732	9,474,439.51	97.800620	9,322,580.42	-151,859.09	0.26
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,487,285.800	99.634215	9,452,582.71	97.804290	9,278,972.52	-173,610.19	0.26
Original Face:		Base	10,000,000.000	99.634215	9,452,582.71	97.804290	9,278,972.52	-173,610.19	0.26
3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	9,503,972.400	98.692963	9,379,751.99	97.655580	9,281,159.37	-98,592.62	0.26
Original Face:		Base	10,000,000.000	98.692963	9,379,751.99	97.655580	9,281,159.37	-98,592.62	0.26
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	9,376,960.400	99.643723	9,343,552.43	98.289120	9,216,531.86	-127,020.57	0.26
Original Face:		Base	10,000,000.000	99.643723	9,343,552.43	98.289120	9,216,531.86	-127,020.57	0.26
3137HQV99	FREDDIE MAC FHR 5645 NA					4.500000	25 Jan 2052		
		Local	9,731,145.100	99.312238	9,664,217.95	97.758610	9,513,032.19	-151,185.76	0.27
Original Face:		Base	10,000,000.000	99.312238	9,664,217.95	97.758610	9,513,032.19	-151,185.76	0.27
3137HQVD0	FREDDIE MAC FHR 5645 PA					4.500000	25 Oct 2055		
		Local	14,934,263.120	97.904207	14,621,271.91	96.961040	14,480,416.84	-140,855.07	0.41
Original Face:		Base	15,097,136.000	97.904207	14,621,271.91	96.961040	14,480,416.84	-140,855.07	0.41
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	6,385,230.090	99.112860	6,328,584.13	98.459900	6,286,891.16	-41,692.97	0.18
Original Face:		Base	6,500,000.000	99.112860	6,328,584.13	98.459900	6,286,891.16	-41,692.97	0.18
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	698,551.900	102.846155	718,433.77	97.221843	679,145.03	-39,288.74	0.02
Original Face:		Base	10,000,000.000	102.846155	718,433.77	97.221843	679,145.03	-39,288.74	0.02

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	8,064.630	100.060511	8,069.51	99.699011	8,040.36	-29.15	0.00
Original Face:		Base	7,000,000.000	100.060511	8,069.51	99.699011	8,040.36	-29.15	0.00
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					6.281000	01 Nov 2035		
		Local	139,724.800	101.950584	142,450.25	102.143156	142,719.32	269.07	0.00
Original Face:		Base	5,000,000.000	101.950584	142,450.25	102.143156	142,719.32	269.07	0.00
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,055,753.800	103.986215	1,097,838.42	99.119622	1,046,459.18	-51,379.24	0.03
Original Face:		Base	20,000,000.000	103.986215	1,097,838.42	99.119622	1,046,459.18	-51,379.24	0.03
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					6.093000	01 May 2036		
		Local	169,153.950	102.079922	172,672.22	102.744681	173,796.69	1,124.47	0.00
Original Face:		Base	5,000,000.000	102.079922	172,672.22	102.744681	173,796.69	1,124.47	0.00
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.953000	01 Oct 2037		
		Local	92,166.080	104.124099	95,967.10	101.954621	93,967.58	-1,999.52	0.00
Original Face:		Base	4,000,000.000	104.124099	95,967.10	101.954621	93,967.58	-1,999.52	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	351,062.880	102.087412	358,391.01	98.383532	345,388.06	-13,002.95	0.01
Original Face:		Base	8,000,000.000	102.087412	358,391.01	98.383532	345,388.06	-13,002.95	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					6.431000	01 Aug 2037		
		Local	44,915.300	104.266742	46,831.72	102.947142	46,239.02	-592.70	0.00
Original Face:		Base	5,000,000.000	104.266742	46,831.72	102.947142	46,239.02	-592.70	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	78,694.260	100.471458	79,065.27	98.996519	77,904.58	-1,160.69	0.00
Original Face:		Base	6,000,000.000	100.471458	79,065.27	98.996519	77,904.58	-1,160.69	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	516,496.920	102.526923	529,548.40	96.191092	496,824.03	-32,724.37	0.01
Original Face:		Base	6,000,000.000	102.526923	529,548.40	96.191092	496,824.03	-32,724.37	0.01
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,154,713.730	103.738150	1,197,878.66	93.298747	1,077,333.44	-120,545.22	0.03
Original Face:		Base	6,750,000.000	103.738150	1,197,878.66	93.298747	1,077,333.44	-120,545.22	0.03

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3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	708,572.830	102.068033	723,226.35	96.380893	682,928.82	-40,297.53	0.02
	Original Face:	Base	7,000,000.000	102.068033	723,226.35	96.380893	682,928.82	-40,297.53	0.02
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.987430	5,616,293.97	99.361579	5,581,139.89	-35,154.08	0.16
	Original Face:	Base	5,617,000.000	99.987430	5,616,293.97	99.361579	5,581,139.89	-35,154.08	0.16
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	527,154.460	100.618401	530,414.39	94.804183	499,764.48	-30,649.91	0.01
	Original Face:	Base	5,948,304.000	100.618401	530,414.39	94.804183	499,764.48	-30,649.91	0.01
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,036,675.850	101.337106	1,050,537.30	94.588034	980,571.31	-69,965.99	0.03
	Original Face:	Base	7,922,201.000	101.337106	1,050,537.30	94.588034	980,571.31	-69,965.99	0.03
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	555,246.720	101.193131	561,871.54	96.809773	537,533.09	-24,338.45	0.02
	Original Face:	Base	6,000,000.000	101.193131	561,871.54	96.809773	537,533.09	-24,338.45	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,402,525.900	102.435027	1,436,677.78	98.163828	1,376,773.11	-59,904.67	0.04
	Original Face:	Base	11,523,254.000	102.435027	1,436,677.78	98.163828	1,376,773.11	-59,904.67	0.04
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	1,790,604.070	112.751230	2,018,928.11	101.490160	1,817,286.94	-201,641.17	0.05
	Original Face:	Base	41,000,000.000	112.751230	2,018,928.11	101.490160	1,817,286.94	-201,641.17	0.05
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	52,064.850	100.866669	52,516.08	103.114140	53,686.22	1,170.14	0.00
	Original Face:	Base	5,000,000.000	100.866669	52,516.08	103.114140	53,686.22	1,170.14	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	72,121.300	104.424407	75,312.24	99.918460	72,062.49	-3,249.75	0.00
	Original Face:	Base	5,855,000.000	104.424407	75,312.24	99.918460	72,062.49	-3,249.75	0.00
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.959096	25 Sep 2039		
		Local	87,643.100	103.330644	90,562.18	100.640020	88,204.03	-2,358.15	0.00
	Original Face:	Base	5,000,000.000	103.330644	90,562.18	100.640020	88,204.03	-2,358.15	0.00

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31396QTR0	FANNIE MAE FNR 2009 62 WA					5.596045	25 Aug 2039		
		Local	220,432.700	101.783692	224,364.54	100.345500	221,194.29	-3,170.25	0.01
Original Face:		Base	10,000,000.000	101.783692	224,364.54	100.345500	221,194.29	-3,170.25	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	789,523.280	101.046276	797,783.87	98.528040	777,901.81	-19,882.06	0.02
Original Face:		Base	8,609,641.000	101.046276	797,783.87	98.528040	777,901.81	-19,882.06	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.962946	25 Oct 2040		
		Local	185,261.900	105.672645	195,771.15	101.761240	188,524.81	-7,246.34	0.01
Original Face:		Base	5,000,000.000	105.672645	195,771.15	101.761240	188,524.81	-7,246.34	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	292,576.710	99.806827	292,011.53	99.670326	291,612.16	-399.37	0.01
Original Face:		Base	11,959,998.000	99.806827	292,011.53	99.670326	291,612.16	-399.37	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	40,799.950	99.643210	40,654.38	99.057590	40,415.45	-238.93	0.00
Original Face:		Base	5,000,000.000	99.643210	40,654.38	99.057590	40,415.45	-238.93	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	62,065.970	100.319241	62,264.11	101.353354	62,905.94	641.83	0.00
Original Face:		Base	6,500,000.000	100.319241	62,264.11	101.353354	62,905.94	641.83	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	116,563.840	100.076585	116,653.11	100.470454	117,112.22	459.11	0.00
Original Face:		Base	8,000,000.000	100.076585	116,653.11	100.470454	117,112.22	459.11	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	53,736.500	100.295591	53,895.34	100.470454	53,989.31	93.97	0.00
Original Face:		Base	5,000,000.000	100.295591	53,895.34	100.470454	53,989.31	93.97	0.00
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	127,361.690	100.545007	128,055.82	102.181614	130,140.23	2,084.41	0.00
Original Face:		Base	10,547,657.000	100.545007	128,055.82	102.181614	130,140.23	2,084.41	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	135,394.880	100.301370	135,802.92	100.470454	136,031.85	228.93	0.00
Original Face:		Base	17,500,000.000	100.301370	135,802.92	100.470454	136,031.85	228.93	0.00

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	16,583.930	102.020571	16,919.02	100.871142	16,728.40	-190.62	0.00
Original Face:		Base	9,397,749.000	102.020571	16,919.02	100.871142	16,728.40	-190.62	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	1,643,781.580	99.848328	1,641,288.43	101.016315	1,660,487.58	19,199.15	0.05
Original Face:		Base	4,303,991.000	99.848328	1,641,288.43	101.016315	1,660,487.58	19,199.15	0.05
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	2,956,211.800	104.119759	3,078,000.60	95.514856	2,823,621.44	-254,379.16	0.08
Original Face:		Base	15,243,777.000	104.119759	3,078,000.60	95.514856	2,823,621.44	-254,379.16	0.08
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	397,981.490	100.389925	399,533.32	92.727387	369,037.84	-30,495.48	0.01
Original Face:		Base	4,744,826.000	100.389925	399,533.32	92.727387	369,037.84	-30,495.48	0.01
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	493,344.920	100.407713	495,356.35	92.472919	456,210.45	-39,145.90	0.01
Original Face:		Base	4,166,154.000	100.407713	495,356.35	92.472919	456,210.45	-39,145.90	0.01
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,674,716.700	101.963394	1,707,597.98	92.813618	1,554,365.16	-153,232.82	0.04
Original Face:		Base	10,000,000.000	101.963394	1,707,597.98	92.813618	1,554,365.16	-153,232.82	0.04
3140FXYU0	FNMA POOL BF0722 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
		Local	12,132,864.320	90.219790	10,946,244.71	87.555786	10,623,024.72	-323,219.99	0.30
Original Face:		Base	16,494,696.000	90.219790	10,946,244.71	87.555786	10,623,024.72	-323,219.99	0.30
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,384,632.380	106.329069	2,535,557.40	97.075908	2,314,903.54	-220,653.86	0.07
Original Face:		Base	9,938,165.000	106.329069	2,535,557.40	97.075908	2,314,903.54	-220,653.86	0.07
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,172,192.130	106.321492	1,246,292.16	97.075953	1,137,916.68	-108,375.48	0.03
Original Face:		Base	6,864,195.000	106.321492	1,246,292.16	97.075953	1,137,916.68	-108,375.48	0.03
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	694,187.820	104.195857	723,314.95	97.725038	678,395.31	-44,919.64	0.02
Original Face:		Base	11,668,342.000	104.195857	723,314.95	97.725038	678,395.31	-44,919.64	0.02

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3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	843,289.300	99.920488	842,618.78	96.997552	817,969.98	-24,648.80	0.02
	Original Face:	Base	10,000,000.000	99.920488	842,618.78	96.997552	817,969.98	-24,648.80	0.02
3140JC3R3	FNMA POOL BM8007 FN 04/56 FLOATING VAR					4.409000	01 Apr 2056		
		Local	9,650,346.500	98.401541	9,496,089.71	97.893955	9,447,105.86	-48,983.85	0.27
	Original Face:	Base	10,000,000.000	98.401541	9,496,089.71	97.893955	9,447,105.86	-48,983.85	0.27
3140JC5K6	FNMA POOL BM8049 FN 06/56 FLOATING VAR					4.553000	01 Jun 2056		
		Local	19,719,943.600	98.649850	19,453,694.78	98.918659	19,506,703.76	53,008.98	0.55
	Original Face:	Base	20,000,000.000	98.649850	19,453,694.78	98.918659	19,506,703.76	53,008.98	0.55
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.284000	01 Jun 2054		
		Local	11,763,095.230	97.897601	11,515,788.06	97.623091	11,483,497.16	-32,290.90	0.33
	Original Face:	Base	12,975,347.000	97.897601	11,515,788.06	97.623091	11,483,497.16	-32,290.90	0.33
3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.810000	01 Nov 2054		
		Local	6,196,203.600	101.123567	6,265,822.08	101.897007	6,313,746.02	47,923.94	0.18
	Original Face:	Base	10,000,000.000	101.123567	6,265,822.08	101.897007	6,313,746.02	47,923.94	0.18
3140JCN67	FNMA POOL BM7612 FN 11/54 FLOATING VAR					5.450000	01 Nov 2054		
		Local	6,910,881.600	100.801331	6,966,260.65	101.407159	7,008,128.69	41,868.04	0.20
	Original Face:	Base	10,000,000.000	100.801331	6,966,260.65	101.407159	7,008,128.69	41,868.04	0.20
3140JCPY4	FNMA POOL BM7638 FN 01/55 FLOATING VAR					5.296000	01 Jan 2055		
		Local	9,974,394.270	99.872188	9,961,645.81	100.994761	10,073,615.65	111,969.84	0.29
	Original Face:	Base	13,252,121.000	99.872188	9,961,645.81	100.994761	10,073,615.65	111,969.84	0.29
3140JCPZ1	FNMA POOL BM7639 FN 12/54 FLOATING VAR					4.943000	01 Dec 2054		
		Local	8,420,657.100	99.641370	8,390,458.07	100.340842	8,449,358.24	58,900.17	0.24
	Original Face:	Base	10,000,000.000	99.641370	8,390,458.07	100.340842	8,449,358.24	58,900.17	0.24
3140JCTH7	FNMA POOL BM7751 FN 06/55 FLOATING VAR					4.123000	01 Jun 2055		
		Local	9,955,844.670	95.764493	9,534,164.19	96.622829	9,619,618.77	85,454.58	0.27
	Original Face:	Base	10,390,201.000	95.764493	9,534,164.19	96.622829	9,619,618.77	85,454.58	0.27
3140JCWY6	FNMA POOL BM7862 FN 10/55 FLOATING VAR					5.021000	01 Oct 2055		
		Local	8,384,483.000	101.232479	8,487,820.03	100.411457	8,418,981.54	-68,838.49	0.24
	Original Face:	Base	10,000,000.000	101.232479	8,487,820.03	100.411457	8,418,981.54	-68,838.49	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
3140JCZK3	FNMA POOL BM7945 FN 03/56 FLOATING VAR					4.555000	01 Mar 2056		
		Local	13,625,013.520	99.058567	13,496,743.21	98.140341	13,371,634.73	-125,108.48	0.38
Original Face:		Base	14,006,242.000	99.058567	13,496,743.21	98.140341	13,371,634.73	-125,108.48	0.38
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	7,391,138.930	105.255735	7,779,597.62	85.893332	6,348,495.50	-1,431,102.12	0.18
Original Face:		Base	12,784,918.000	105.255735	7,779,597.62	85.893332	6,348,495.50	-1,431,102.12	0.18
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	2,728,906.240	98.565270	2,689,753.80	97.624324	2,664,076.27	-25,677.53	0.08
Original Face:		Base	4,455,713.000	98.565270	2,689,753.80	97.624324	2,664,076.27	-25,677.53	0.08
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	7,531,293.640	103.051273	7,761,093.97	104.046571	7,836,052.78	74,958.81	0.22
Original Face:		Base	11,591,129.000	103.051273	7,761,093.97	104.046571	7,836,052.78	74,958.81	0.22
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	2,780,871.690	96.623509	2,686,975.82	94.471548	2,627,132.53	-59,843.29	0.07
Original Face:		Base	4,949,005.000	96.623509	2,686,975.82	94.471548	2,627,132.53	-59,843.29	0.07
3140W1Z71	FNMA POOL FA1665 FN 01/51 FIXED VAR					4.000000	01 Jan 2051		
		Local	8,908,775.500	96.766789	8,620,735.99	96.353289	8,583,898.20	-36,837.79	0.24
Original Face:		Base	10,000,000.000	96.766789	8,620,735.99	96.353289	8,583,898.20	-36,837.79	0.24
3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	6,764,345.280	89.000176	6,020,279.20	87.234184	5,900,821.41	-119,457.79	0.17
Original Face:		Base	7,000,000.000	89.000176	6,020,279.20	87.234184	5,900,821.41	-119,457.79	0.17
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	463,021.740	100.325315	464,528.02	97.066522	449,439.10	-15,088.92	0.01
Original Face:		Base	6,000,000.000	100.325315	464,528.02	97.066522	449,439.10	-15,088.92	0.01
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	269,241.150	103.444915	278,516.28	102.575945	276,176.65	-2,339.63	0.01
Original Face:		Base	9,100,000.000	103.444915	278,516.28	102.575945	276,176.65	-2,339.63	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	718.740	100.002783	718.76	99.724521	716.76	-2.00	0.00
Original Face:		Base	6,000,000.000	100.002783	718.76	99.724521	716.76	-2.00	0.00

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31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	540,640.550	102.972979	556,713.68	96.757497	523,110.26	-33,603.42	0.01
	Original Face:	Base	5,000,000.000	102.972979	556,713.68	96.757497	523,110.26	-33,603.42	0.01
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,339,084.740	102.565749	1,373,442.30	89.853306	1,203,211.91	-170,230.39	0.03
	Original Face:	Base	7,000,000.000	102.565749	1,373,442.30	89.853306	1,203,211.91	-170,230.39	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	222,273.690	102.571298	227,989.01	98.625116	219,217.68	-8,771.33	0.01
	Original Face:	Base	6,100,000.000	102.571298	227,989.01	98.625116	219,217.68	-8,771.33	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	244,326.420	100.470604	245,476.23	98.674319	241,087.43	-4,388.80	0.01
	Original Face:	Base	9,500,000.000	100.470604	245,476.23	98.674319	241,087.43	-4,388.80	0.01
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	427,733.950	101.549865	434,363.25	96.591615	413,155.13	-21,208.12	0.01
	Original Face:	Base	5,000,000.000	101.549865	434,363.25	96.591615	413,155.13	-21,208.12	0.01
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	673,862.680	102.192157	688,634.81	98.106832	661,105.33	-27,529.48	0.02
	Original Face:	Base	7,899,440.000	102.192157	688,634.81	98.106832	661,105.33	-27,529.48	0.02
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	811,047.760	103.349245	838,211.74	99.072735	803,527.20	-34,684.54	0.02
	Original Face:	Base	8,000,000.000	103.349245	838,211.74	99.072735	803,527.20	-34,684.54	0.02
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	714,509.520	101.052467	722,029.50	96.926276	692,547.47	-29,482.03	0.02
	Original Face:	Base	6,000,000.000	101.052467	722,029.50	96.926276	692,547.47	-29,482.03	0.02
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	498,766.550	101.159919	504,551.84	96.554264	481,580.37	-22,971.47	0.01
	Original Face:	Base	5,000,000.000	101.159919	504,551.84	96.554264	481,580.37	-22,971.47	0.01
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	289,436.900	101.712632	294,393.89	98.733112	285,770.06	-8,623.83	0.01
	Original Face:	Base	5,000,000.000	101.712632	294,393.89	98.733112	285,770.06	-8,623.83	0.01

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31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					6.237000	01 Feb 2037		
		Local	113,116.050	101.912717	115,279.64	102.913218	116,411.37	1,131.73	0.00
	Original Face:	Base	5,000,000.000	101.912717	115,279.64	102.913218	116,411.37	1,131.73	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	85,448.690	102.924726	87,947.83	100.132488	85,561.90	-2,385.93	0.00
	Original Face:	Base	3,262,241.000	102.924726	87,947.83	100.132488	85,561.90	-2,385.93	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					5.818000	01 Jan 2037		
		Local	190,451.900	101.901819	194,073.95	102.319911	194,870.21	796.26	0.01
	Original Face:	Base	6,271,091.000	101.901819	194,073.95	102.319911	194,870.21	796.26	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.246653	9,924,665.30	90.443687	9,044,368.70	-880,296.60	0.26
		Base		99.246653	9,924,665.30	90.443687	9,044,368.70	-880,296.60	0.26
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.790176	4,989,508.80	106.098125	5,304,906.25	315,397.45	0.15
		Base		99.790176	4,989,508.80	106.098125	5,304,906.25	315,397.45	0.15
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	5,000,000.000	99.526652	4,976,332.61	94.607258	4,730,362.90	-245,969.71	0.13
		Base		99.526652	4,976,332.61	94.607258	4,730,362.90	-245,969.71	0.13
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	742,906.950	108.267914	804,329.86	105.129146	781,011.73	-23,318.13	0.02
	Original Face:	Base	8,707,929.000	108.267914	804,329.86	105.129146	781,011.73	-23,318.13	0.02
36179XXS0	GNMA II POOL MA8789 G2 04/53 FIXED 5.5					5.500000	20 Apr 2053		
		Local	4,895,709.140	100.670513	4,928,535.51	99.681683	4,880,125.27	-48,410.24	0.14
	Original Face:	Base	11,977,799.000	100.670513	4,928,535.51	99.681683	4,880,125.27	-48,410.24	0.14
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	3,557,573.470	104.459361	3,716,218.52	93.545221	3,327,939.96	-388,278.56	0.09
	Original Face:	Base	11,805,572.000	104.459361	3,716,218.52	93.545221	3,327,939.96	-388,278.56	0.09
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	561,520.500	100.000000	561,520.50	90.136751	506,136.33	-55,384.17	0.01
	Original Face:	Base	10,000,000.000	100.000000	561,520.50	90.136751	506,136.33	-55,384.17	0.01

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3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	4,420,151.650	109.950062	4,859,959.50	93.387990	4,127,890.78	-732,068.72	0.12
Original Face:		Base	9,821,806.000	109.950062	4,859,959.50	93.387990	4,127,890.78	-732,068.72	0.12
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	9,915,184.690	105.734380	10,483,759.10	89.029257	8,827,415.26	-1,656,343.84	0.25
Original Face:		Base	12,889,444.000	105.734380	10,483,759.10	89.029257	8,827,415.26	-1,656,343.84	0.25
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	7,705,499.700	107.882614	8,312,894.49	90.114066	6,943,739.09	-1,369,155.40	0.20
Original Face:		Base	10,000,000.000	107.882614	8,312,894.49	90.114066	6,943,739.09	-1,369,155.40	0.20
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	7,296,512.890	105.391850	7,689,929.95	91.007364	6,640,364.05	-1,049,565.90	0.19
Original Face:		Base	10,204,176.000	105.391850	7,689,929.95	91.007364	6,640,364.05	-1,049,565.90	0.19
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	9,078,590.730	107.623939	9,770,736.93	90.670243	8,231,580.28	-1,539,156.65	0.23
Original Face:		Base	12,373,645.000	107.623939	9,770,736.93	90.670243	8,231,580.28	-1,539,156.65	0.23
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	596,561.040	106.342310	634,396.79	102.600826	612,076.55	-22,320.24	0.02
Original Face:		Base	6,000,000.000	106.342310	634,396.79	102.600826	612,076.55	-22,320.24	0.02
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	7,705,167.910	100.330793	7,730,656.07	103.901693	8,005,799.91	275,143.84	0.23
Original Face:		Base	10,422,298.000	100.330793	7,730,656.07	103.901693	8,005,799.91	275,143.84	0.23
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,493,780.400	97.962039	2,442,958.14	99.130533	2,472,097.80	29,139.66	0.07
Original Face:		Base	5,000,000.000	97.962039	2,442,958.14	99.130533	2,472,097.80	29,139.66	0.07
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,400,548.900	104.364025	1,461,669.21	94.855052	1,328,491.39	-133,177.82	0.04
Original Face:		Base	5,682,660.000	104.364025	1,461,669.21	94.855052	1,328,491.39	-133,177.82	0.04
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	494,546.440	104.593455	517,263.21	96.253658	476,019.04	-41,244.17	0.01
Original Face:		Base	5,271,946.000	104.593455	517,263.21	96.253658	476,019.04	-41,244.17	0.01

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36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	2,762,237.140	104.426466	2,884,506.64	93.504317	2,582,810.97	-301,695.67	0.07
Original Face:		Base	8,934,236.000	104.426466	2,884,506.64	93.504317	2,582,810.97	-301,695.67	0.07
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	51,012.920	100.490778	51,263.28	101.442246	51,748.65	485.37	0.00
Original Face:		Base	7,000,000.000	100.490778	51,263.28	101.442246	51,748.65	485.37	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,870.740	100.088479	2,873.28	99.776366	2,864.32	-8.96	0.00
Original Face:		Base	22,821,698.000	100.088479	2,873.28	99.776366	2,864.32	-8.96	0.00
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	77,941.650	101.917588	79,436.25	89.399467	69,679.42	-9,756.83	0.00
Original Face:		Base	5,000,000.000	101.917588	79,436.25	89.399467	69,679.42	-9,756.83	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	269,881.720	100.265876	270,599.27	98.596565	266,094.11	-4,505.16	0.01
Original Face:		Base	13,640,889.000	100.265876	270,599.27	98.596565	266,094.11	-4,505.16	0.01
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	384,311.750	105.802594	406,611.80	100.775034	387,290.30	-19,321.50	0.01
Original Face:		Base	5,000,000.000	105.802594	406,611.80	100.775034	387,290.30	-19,321.50	0.01
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,255,356.000	104.790577	1,315,494.80	95.198823	1,195,084.14	-120,410.66	0.03
Original Face:		Base	10,000,000.000	104.790577	1,315,494.80	95.198823	1,195,084.14	-120,410.66	0.03
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					5.856000	20 Mar 2070		
		Local	3,438,713.810	105.584473	3,630,747.85	104.043250	3,577,749.61	-52,998.24	0.10
Original Face:		Base	6,631,731.000	105.584473	3,630,747.85	104.043250	3,577,749.61	-52,998.24	0.10
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					6.400000	20 Apr 2070		
		Local	4,648,882.390	110.544479	5,139,082.80	104.910020	4,877,143.45	-261,939.35	0.14
Original Face:		Base	10,005,856.000	110.544479	5,139,082.80	104.910020	4,877,143.45	-261,939.35	0.14
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	2,947,235.800	105.703138	3,115,320.73	89.994532	2,652,351.07	-462,969.66	0.08
Original Face:		Base	7,538,423.000	105.703138	3,115,320.73	89.994532	2,652,351.07	-462,969.66	0.08

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3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					6.657000	20 May 2070		
		Local	2,181,633.300	109.513668	2,389,186.64	104.042600	2,269,828.01	-119,358.63	0.06
Original Face:		Base	10,000,000.000	109.513668	2,389,186.64	104.042600	2,269,828.01	-119,358.63	0.06
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					5.966000	20 Oct 2070		
		Local	1,997,839.200	107.767800	2,153,027.36	103.010050	2,057,975.16	-95,052.20	0.06
Original Face:		Base	10,000,000.000	107.767800	2,153,027.36	103.010050	2,057,975.16	-95,052.20	0.06
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.488000	20 Jan 2071		
		Local	921,267.700	111.349347	1,025,825.57	99.323350	915,033.94	-110,791.63	0.03
Original Face:		Base	6,168,892.000	111.349347	1,025,825.57	99.323350	915,033.94	-110,791.63	0.03
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.529000	20 Aug 2071		
		Local	1,212,756.100	108.945411	1,321,242.12	99.427040	1,205,807.49	-115,434.63	0.03
Original Face:		Base	10,000,000.000	108.945411	1,321,242.12	99.427040	1,205,807.49	-115,434.63	0.03
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					5.331000	20 Feb 2072		
		Local	9,762,147.900	106.932809	10,438,939.01	104.103500	10,162,737.64	-276,201.37	0.29
Original Face:		Base	10,000,000.000	106.932809	10,438,939.01	104.103500	10,162,737.64	-276,201.37	0.29
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.516000	20 Oct 2067		
		Local	1,937,643.660	102.134501	1,979,002.68	99.428160	1,926,563.44	-52,439.24	0.05
Original Face:		Base	18,000,000.000	102.134501	1,979,002.68	99.428160	1,926,563.44	-52,439.24	0.05
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.499000	20 Nov 2073		
		Local	4,414,680.960	96.574284	4,263,446.52	96.899080	4,277,785.24	14,338.72	0.12
Original Face:		Base	5,709,398.000	96.574284	4,263,446.52	96.899080	4,277,785.24	14,338.72	0.12
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					3.934000	20 Jun 2054		
		Local	11,295,706.020	97.177401	10,976,873.49	98.346685	11,108,952.42	132,078.93	0.32
Original Face:		Base	13,363,186.000	97.177401	10,976,873.49	98.346685	11,108,952.42	132,078.93	0.32
3622AEGT7	GNMA II POOL 788410 G2 01/66 FIXED 3.5					3.500000	20 Jan 2066		
		Local	10,717,325.290	92.021438	9,862,236.88	89.534739	9,595,729.23	-266,507.65	0.27
Original Face:		Base	10,765,951.000	92.021438	9,862,236.88	89.534739	9,595,729.23	-266,507.65	0.27
3622AEHB5	GNMA II POOL 788426 G2 01/66 FIXED 4					4.000000	20 Jan 2066		
		Local	9,369,562.920	94.581133	8,861,838.76	93.616768	8,771,481.98	-90,356.78	0.25
Original Face:		Base	9,626,561.000	94.581133	8,861,838.76	93.616768	8,771,481.98	-90,356.78	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622AEK62	GNMA II POOL 788517 G2 07/52 FIXED 2.5				2.500000	20 Jul 2052		
	9,763,359.500	Local	86.149531	8,411,088.41	86.104628	8,406,704.38	-4,384.03	0.24
Original Face:	10,000,000.000	Base	86.149531	8,411,088.41	86.104628	8,406,704.38	-4,384.03	0.24
3622AESA5	GNMA II POOL 788713 G2 05/66 FIXED 4				4.000000	20 May 2066		
	12,571,195.000	Local	93.218750	11,718,710.84	93.616658	11,768,732.63	50,021.79	0.33
Original Face:	12,571,195.000	Base	93.218750	11,718,710.84	93.616658	11,768,732.63	50,021.79	0.33
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	55,904.920	Local	100.474735	56,170.32	100.267523	56,054.48	-115.84	0.00
Original Face:	7,322,535.000	Base	100.474735	56,170.32	100.267523	56,054.48	-115.84	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	257,249.610	Local	103.510357	266,279.99	100.938823	259,664.73	-6,615.26	0.01
Original Face:	8,800,000.000	Base	103.510357	266,279.99	100.938823	259,664.73	-6,615.26	0.01
362970AC9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A3				3.840000	16 May 2031		
	5,750,000.000	Local	99.991090	5,749,487.67	98.897440	5,686,602.80	-62,884.87	0.16
Original Face:	5,750,000.000	Base	99.991090	5,749,487.67	98.897440	5,686,602.80	-62,884.87	0.16
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65				4.650000	16 May 2028		
	5,000,000.000	Local	99.949632	4,997,481.58	100.323611	5,016,180.55	18,698.97	0.14
		Base	99.949632	4,997,481.58	100.323611	5,016,180.55	18,698.97	0.14
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				4.450147	10 Sep 2027		
	10,000,000.000	Local	99.903402	9,990,340.20	100.074300	10,007,430.00	17,089.80	0.28
		Base	99.903402	9,990,340.20	100.074300	10,007,430.00	17,089.80	0.28
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.439954	9,943,995.40	-56,004.60	0.28
		Base	100.000000	10,000,000.00	99.439954	9,943,995.40	-56,004.60	0.28
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	241,468.480	Local	104.629503	252,647.27	96.112540	232,081.49	-20,565.78	0.01
Original Face:	2,500,000.000	Base	104.629503	252,647.27	96.112540	232,081.49	-20,565.78	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	1,923,405.680	Local	104.483029	2,009,632.51	93.627410	1,800,834.92	-208,797.59	0.05
Original Face:	8,000,000.000	Base	104.483029	2,009,632.51	93.627410	1,800,834.92	-208,797.59	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					4.898380	20 Apr 2067		
		Local	1,905,761.500	103.093403	1,964,714.39	100.954210	1,923,946.47	-40,767.92	0.05
Original Face:		Base	10,000,000.000	103.093403	1,964,714.39	100.954210	1,923,946.47	-40,767.92	0.05
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	117,985.600	102.410947	120,830.17	95.676610	112,884.62	-7,945.55	0.00
Original Face:		Base	10,000,000.000	102.410947	120,830.17	95.676610	112,884.62	-7,945.55	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					4.727140	20 Dec 2066		
		Local	1,828,261.200	100.888142	1,844,498.76	100.828320	1,843,405.05	-1,093.71	0.05
Original Face:		Base	10,000,000.000	100.888142	1,844,498.76	100.828320	1,843,405.05	-1,093.71	0.05
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.643160	20 Aug 2034		
		Local	184,747.450	104.037983	192,207.52	101.149990	186,872.03	-5,335.49	0.01
Original Face:		Base	5,000,000.000	104.037983	192,207.52	101.149990	186,872.03	-5,335.49	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.794120	20 Apr 2037		
		Local	418,481.200	105.232417	440,377.88	101.542320	424,935.52	-15,442.36	0.01
Original Face:		Base	10,000,000.000	105.232417	440,377.88	101.542320	424,935.52	-15,442.36	0.01
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	3,320,499.640	96.959070	3,219,525.57	94.561550	3,139,915.93	-79,609.64	0.09
Original Face:		Base	5,429,000.000	96.959070	3,219,525.57	94.561550	3,139,915.93	-79,609.64	0.09
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	791,286.840	100.847931	797,996.41	98.049610	775,853.66	-22,142.75	0.02
Original Face:		Base	3,000,000.000	100.847931	797,996.41	98.049610	775,853.66	-22,142.75	0.02
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,065,927.900	96.488437	1,028,497.17	88.389370	942,166.96	-86,330.21	0.03
Original Face:		Base	2,000,000.000	96.488437	1,028,497.17	88.389370	942,166.96	-86,330.21	0.03
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					5.996870	20 Nov 2042		
		Local	775,649.410	109.988205	853,122.86	99.113770	768,775.37	-84,347.49	0.02
Original Face:		Base	5,010,613.000	109.988205	853,122.86	99.113770	768,775.37	-84,347.49	0.02
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,716,730.050	101.187042	1,737,108.35	97.194727	1,668,571.09	-68,537.26	0.05
Original Face:		Base	6,068,715.000	101.187042	1,737,108.35	97.194727	1,668,571.09	-68,537.26	0.05

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	157,831.560	101.709417	160,529.56	99.361239	156,823.39	-3,706.17	0.00
Original Face:		Base	23,575,000.000	101.709417	160,529.56	99.361239	156,823.39	-3,706.17	0.00
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					4.760850	20 Aug 2069		
		Local	4,761,107.200	102.366029	4,873,756.36	101.641470	4,839,259.35	-34,497.01	0.14
Original Face:		Base	10,000,000.000	102.366029	4,873,756.36	101.641470	4,839,259.35	-34,497.01	0.14
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	313,539.160	100.238034	314,285.49	99.721980	312,667.46	-1,618.03	0.01
Original Face:		Base	11,000,000.000	100.238034	314,285.49	99.721980	312,667.46	-1,618.03	0.01
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.476130	20 Jul 2070		
		Local	14,229,859.020	115.114762	16,380,668.28	89.206010	12,693,889.46	-3,686,778.82	0.36
Original Face:		Base	13,083,197.000	115.114762	16,380,668.28	89.206010	12,693,889.46	-3,686,778.82	0.36
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.760850	20 Aug 2070		
		Local	2,918,586.250	103.290494	3,014,622.17	101.516190	2,962,837.56	-51,784.61	0.08
Original Face:		Base	5,000,000.000	103.290494	3,014,622.17	101.516190	2,962,837.56	-51,784.61	0.08
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.910850	20 Aug 2070		
		Local	2,920,759.500	104.201763	3,043,482.89	101.897780	2,976,189.09	-67,293.80	0.08
Original Face:		Base	5,000,000.000	104.201763	3,043,482.89	101.897780	2,976,189.09	-67,293.80	0.08
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					4.810850	20 Sep 2070		
		Local	5,929,568.700	103.930424	6,162,625.90	101.674070	6,028,833.83	-133,792.07	0.17
Original Face:		Base	10,000,000.000	103.930424	6,162,625.90	101.674070	6,028,833.83	-133,792.07	0.17
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.616690	20 Jun 2048		
		Local	1,541,218.100	105.110874	1,619,987.81	100.995100	1,556,554.76	-63,433.05	0.04
Original Face:		Base	10,000,000.000	105.110874	1,619,987.81	100.995100	1,556,554.76	-63,433.05	0.04
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	9,656,196.400	98.461805	9,507,665.25	97.259010	9,391,521.02	-116,144.23	0.27
Original Face:		Base	10,000,000.000	98.461805	9,507,665.25	97.259010	9,391,521.02	-116,144.23	0.27
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	7,505,077.360	99.825221	7,491,960.07	99.607840	7,475,645.45	-16,314.62	0.21
Original Face:		Base	8,000,000.000	99.825221	7,491,960.07	99.607840	7,475,645.45	-16,314.62	0.21

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38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,366,268.700	99.846222	9,351,865.41	98.624160	9,237,403.83	-114,461.58	0.26
Original Face:		Base	10,000,000.000	99.846222	9,351,865.41	98.624160	9,237,403.83	-114,461.58	0.26
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.387490	20 Feb 2049		
		Local	1,507,656.600	103.691626	1,563,313.64	94.781800	1,428,984.06	-134,329.58	0.04
Original Face:		Base	10,000,000.000	103.691626	1,563,313.64	94.781800	1,428,984.06	-134,329.58	0.04
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	534,850.800	101.480525	542,769.40	89.161810	476,882.65	-65,886.75	0.01
Original Face:		Base	10,000,000.000	101.480525	542,769.40	89.161810	476,882.65	-65,886.75	0.01
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.950260	20 Jun 2034		
		Local	124,230.810	102.710020	127,597.49	101.554100	126,161.48	-1,436.01	0.00
Original Face:		Base	6,317,173.000	102.710020	127,597.49	101.554100	126,161.48	-1,436.01	0.00
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.791730	20 Dec 2041		
		Local	599,229.570	103.581230	620,689.36	99.289860	594,974.20	-25,715.16	0.02
Original Face:		Base	11,457,930.000	103.581230	620,689.36	99.289860	594,974.20	-25,715.16	0.02
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.448570	20 Jan 2050		
		Local	2,348,106.560	110.933283	2,604,831.69	102.541060	2,407,773.36	-197,058.33	0.07
Original Face:		Base	8,141,884.000	110.933283	2,604,831.69	102.541060	2,407,773.36	-197,058.33	0.07
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	4,013,184.700	100.274767	4,024,211.59	79.373540	3,185,406.76	-838,804.83	0.09
Original Face:		Base	10,000,000.000	100.274767	4,024,211.59	79.373540	3,185,406.76	-838,804.83	0.09
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	4,420,358.600	102.230952	4,518,974.69	82.243180	3,635,443.48	-883,531.21	0.10
Original Face:		Base	10,000,000.000	102.230952	4,518,974.69	82.243180	3,635,443.48	-883,531.21	0.10
38383BWW8	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 EB					4.500000	20 May 2055		
		Local	9,680,702.500	99.351015	9,617,876.21	97.950550	9,482,301.34	-135,574.87	0.27
Original Face:		Base	10,000,000.000	99.351015	9,617,876.21	97.950550	9,482,301.34	-135,574.87	0.27
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	2,727,900.500	104.653622	2,854,846.67	102.280800	2,790,118.45	-64,728.22	0.08
Original Face:		Base	10,000,000.000	104.653622	2,854,846.67	102.280800	2,790,118.45	-64,728.22	0.08

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38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA					3.000000	16 Jan 2044		
		Local	5,565,827.100	95.828486	5,333,647.86	96.670520	5,380,514.00	46,866.14	0.15
	Original Face:	Base	10,000,000.000	95.828486	5,333,647.86	96.670520	5,380,514.00	46,866.14	0.15
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	5,688,734.700	99.141283	5,639,884.56	99.829270	5,679,022.32	39,137.76	0.16
	Original Face:	Base	10,000,000.000	99.141283	5,639,884.56	99.829270	5,679,022.32	39,137.76	0.16
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	4,226,001.450	100.670692	4,254,344.90	101.133880	4,273,919.24	19,574.34	0.12
	Original Face:	Base	9,550,638.000	100.670692	4,254,344.90	101.133880	4,273,919.24	19,574.34	0.12
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	3,402,857.800	102.677201	3,493,959.16	102.745990	3,496,299.93	2,340.77	0.10
	Original Face:	Base	20,000,000.000	102.677201	3,493,959.16	102.745990	3,496,299.93	2,340.77	0.10
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	3,813,615.300	98.016241	3,737,962.35	97.470550	3,717,151.81	-20,810.54	0.11
	Original Face:	Base	6,000,000.000	98.016241	3,737,962.35	97.470550	3,717,151.81	-20,810.54	0.11
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	2,862,729.900	98.335364	2,815,075.86	97.963040	2,804,417.24	-10,658.62	0.08
	Original Face:	Base	5,000,000.000	98.335364	2,815,075.86	97.963040	2,804,417.24	-10,658.62	0.08
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	2,875,037.200	101.360654	2,914,156.50	100.062670	2,876,838.99	-37,317.51	0.08
	Original Face:	Base	10,000,000.000	101.360654	2,914,156.50	100.062670	2,876,838.99	-37,317.51	0.08
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	2,919,492.600	100.585644	2,936,590.44	100.059070	2,921,217.14	-15,373.30	0.08
	Original Face:	Base	10,000,000.000	100.585644	2,936,590.44	100.059070	2,921,217.14	-15,373.30	0.08
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	2,817,731.100	99.887061	2,814,548.77	100.160880	2,822,264.27	7,715.50	0.08
	Original Face:	Base	10,000,000.000	99.887061	2,814,548.77	100.160880	2,822,264.27	7,715.50	0.08
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	5,783,968.300	99.838621	5,774,634.18	100.236260	5,797,633.50	22,999.32	0.16
	Original Face:	Base	10,000,000.000	99.838621	5,774,634.18	100.236260	5,797,633.50	22,999.32	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	3,509,496.000	99.627132	3,496,410.20	100.334390	3,521,231.40	24,821.20	0.10
	Original Face:	Base	10,000,000.000	99.627132	3,496,410.20	100.334390	3,521,231.40	24,821.20	0.10
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	7,459,070.080	93.919929	7,005,553.34	92.543370	6,902,874.82	-102,678.52	0.20
	Original Face:	Base	10,966,749.000	93.919929	7,005,553.34	92.543370	6,902,874.82	-102,678.52	0.20
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	5,829,320.000	99.859002	5,821,100.75	100.054040	5,832,470.16	11,369.41	0.17
	Original Face:	Base	20,000,000.000	99.859002	5,821,100.75	100.054040	5,832,470.16	11,369.41	0.17
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	3,948,937.250	101.385996	4,003,669.36	100.875730	3,983,519.28	-20,150.08	0.11
	Original Face:	Base	5,000,000.000	101.385996	4,003,669.36	100.875730	3,983,519.28	-20,150.08	0.11
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	2,854,961.400	99.977717	2,854,325.22	100.047390	2,856,314.37	1,989.15	0.08
	Original Face:	Base	10,000,000.000	99.977717	2,854,325.22	100.047390	2,856,314.37	1,989.15	0.08
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	571,509.720	99.820409	570,483.34	99.975760	571,371.19	887.85	0.02
	Original Face:	Base	10,394,000.000	99.820409	570,483.34	99.975760	571,371.19	887.85	0.02
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	431,748.800	101.442814	437,978.13	101.282210	437,284.73	-693.40	0.01
	Original Face:	Base	10,000,000.000	101.442814	437,978.13	101.282210	437,284.73	-693.40	0.01
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	2,175,315.100	99.843166	2,171,903.46	100.577000	2,187,866.67	15,963.21	0.06
	Original Face:	Base	10,000,000.000	99.843166	2,171,903.46	100.577000	2,187,866.67	15,963.21	0.06
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,536,985.480	99.974453	3,536,081.88	101.761500	3,599,289.48	63,207.60	0.10
	Original Face:	Base	3,000,221.000	99.974453	3,536,081.88	101.761500	3,599,289.48	63,207.60	0.10
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	2,657,627.460	100.842343	2,680,013.80	100.779100	2,678,333.04	-1,680.76	0.08
	Original Face:	Base	9,000,000.000	100.842343	2,680,013.80	100.779100	2,678,333.04	-1,680.76	0.08

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38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	2,441,120.900	98.814255	2,412,175.44	99.677350	2,433,244.62	21,069.18	0.07
Original Face:		Base	10,000,000.000	98.814255	2,412,175.44	99.677350	2,433,244.62	21,069.18	0.07
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	6,050,003.300	97.271158	5,884,908.29	97.877540	5,921,594.40	36,686.11	0.17
Original Face:		Base	10,000,000.000	97.271158	5,884,908.29	97.877540	5,921,594.40	36,686.11	0.17
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	1,214,350.000	99.970289	1,213,989.20	99.860210	1,212,652.46	-1,336.74	0.03
Original Face:		Base	10,000,000.000	99.970289	1,213,989.20	99.860210	1,212,652.46	-1,336.74	0.03
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	882,569.750	99.266014	876,091.81	99.661350	879,580.93	3,489.12	0.02
Original Face:		Base	5,000,000.000	99.266014	876,091.81	99.661350	879,580.93	3,489.12	0.02
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA					4.500000	20 Dec 2049		
		Local	7,751,082.900	99.414356	7,705,689.18	99.352470	7,700,892.31	-4,796.87	0.22
Original Face:		Base	10,000,000.000	99.414356	7,705,689.18	99.352470	7,700,892.31	-4,796.87	0.22
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	5,895,588.210	99.787369	5,883,052.38	99.515240	5,867,008.76	-16,043.62	0.17
Original Face:		Base	6,853,948.000	99.787369	5,883,052.38	99.515240	5,867,008.76	-16,043.62	0.17
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E					4.500000	20 Jan 2050		
		Local	8,306,676.380	99.892794	8,297,771.12	99.370530	8,254,388.34	-43,382.78	0.23
Original Face:		Base	12,204,830.000	99.892794	8,297,771.12	99.370530	8,254,388.34	-43,382.78	0.23
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	2,672,266.150	99.559973	2,660,507.45	99.835210	2,667,862.52	7,355.07	0.08
Original Face:		Base	5,000,000.000	99.559973	2,660,507.45	99.835210	2,667,862.52	7,355.07	0.08
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	5,650,323.870	99.788588	5,638,378.42	99.474920	5,620,655.15	-17,723.27	0.16
Original Face:		Base	8,288,360.000	99.788588	5,638,378.42	99.474920	5,620,655.15	-17,723.27	0.16
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	2,169,151.500	99.682770	2,162,270.31	99.731770	2,163,333.18	1,062.87	0.06
Original Face:		Base	5,000,000.000	99.682770	2,162,270.31	99.731770	2,163,333.18	1,062.87	0.06

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38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	2,307,927.320	99.426883	2,294,700.20	99.648780	2,299,821.42	5,121.22	0.07
	Original Face:	Base	4,974,099.000	99.426883	2,294,700.20	99.648780	2,299,821.42	5,121.22	0.07
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	3,012,573.800	100.000000	3,012,573.80	99.448670	2,995,964.58	-16,609.22	0.09
	Original Face:	Base	10,000,000.000	100.000000	3,012,573.80	99.448670	2,995,964.58	-16,609.22	0.09
38384WEC5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 151 HA					4.000000	20 Jul 2053		
		Local	6,776,055.200	98.413931	6,668,582.30	98.117560	6,648,500.03	-20,082.27	0.19
	Original Face:	Base	10,000,000.000	98.413931	6,668,582.30	98.117560	6,648,500.03	-20,082.27	0.19
38385BYW4	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 12 CA					5.000000	20 Mar 2050		
		Local	5,417,711.300	98.255159	5,323,180.87	100.108010	5,423,562.97	100,382.10	0.15
	Original Face:	Base	10,000,000.000	98.255159	5,323,180.87	100.108010	5,423,562.97	100,382.10	0.15
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	10,558,089.150	99.694451	10,525,829.00	99.756450	10,532,374.92	6,545.92	0.30
	Original Face:	Base	15,000,000.000	99.694451	10,525,829.00	99.756450	10,532,374.92	6,545.92	0.30
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	9,738,990.900	98.386404	9,581,842.93	97.679090	9,512,957.69	-68,885.24	0.27
	Original Face:	Base	10,000,000.000	98.386404	9,581,842.93	97.679090	9,512,957.69	-68,885.24	0.27
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	9,532,464.200	99.613592	9,495,629.98	97.865860	9,329,028.07	-166,601.91	0.26
	Original Face:	Base	10,000,000.000	99.613592	9,495,629.98	97.865860	9,329,028.07	-166,601.91	0.26
38385HND5	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 169 MV					6.000000	20 Aug 2036		
		Local	19,205,849.100	102.812207	19,745,957.29	101.094930	19,416,139.70	-329,817.59	0.55
	Original Face:	Base	20,107,000.000	102.812207	19,745,957.29	101.094930	19,416,139.70	-329,817.59	0.55
38385LV70	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 10 HP					4.500000	20 Dec 2055		
		Local	9,587,023.900	99.875779	9,575,114.81	97.345760	9,332,561.28	-242,553.53	0.27
	Original Face:	Base	10,000,000.000	99.875779	9,575,114.81	97.345760	9,332,561.28	-242,553.53	0.27
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4					4.000000	16 Mar 2029		
		Local	10,000,000.000	99.847476	9,984,747.57	98.669514	9,866,951.40	-117,796.17	0.28
		Base		99.847476	9,984,747.57	98.669514	9,866,951.40	-117,796.17	0.28

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438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5				4.500000	15 Jan 2034		
	10,000,000.000	Local	99.336092	9,933,609.22	97.774951	9,777,495.10	-156,114.12	0.28
		Base	99.336092	9,933,609.22	97.774951	9,777,495.10	-156,114.12	0.28
458140CN8	INTEL CORP SR UNSECURED 02/31 5				5.000000	21 Feb 2031		
	5,000,000.000	Local	99.742701	4,987,135.06	100.864384	5,043,219.20	56,084.14	0.14
		Base	99.742701	4,987,135.06	100.864384	5,043,219.20	56,084.14	0.14
458140CR9	INTEL CORP SR UNSECURED 08/33 5				5.000000	15 Aug 2033		
	7,000,000.000	Local	99.936282	6,995,539.77	99.360417	6,955,229.19	-40,310.58	0.20
		Base	99.936282	6,995,539.77	99.360417	6,955,229.19	-40,310.58	0.20
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	103.252697	10,325,269.66	103.044300	10,304,430.00	-20,839.66	0.29
		Base	103.252697	10,325,269.66	103.044300	10,304,430.00	-20,839.66	0.29
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.543042	4,977,152.12	109.952684	5,497,634.20	520,482.08	0.16
		Base	99.543042	4,977,152.12	109.952684	5,497,634.20	520,482.08	0.16
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	99.162987	4,958,149.34	103.216251	5,160,812.55	202,663.21	0.15
		Base	99.162987	4,958,149.34	103.216251	5,160,812.55	202,663.21	0.15
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.988671	9,998,867.11	96.529620	9,652,962.00	-345,905.11	0.27
		Base	99.988671	9,998,867.11	96.529620	9,652,962.00	-345,905.11	0.27
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.529261	7,464,694.59	70.177464	5,263,309.80	-2,201,384.79	0.15
		Base	99.529261	7,464,694.59	70.177464	5,263,309.80	-2,201,384.79	0.15
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.872101	998,721.01	101.985901	1,019,859.01	21,138.00	0.03
		Base	99.872101	998,721.01	101.985901	1,019,859.01	21,138.00	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.958393	9,995,839.25	98.369545	9,836,954.50	-158,884.75	0.28
		Base	99.958393	9,995,839.25	98.369545	9,836,954.50	-158,884.75	0.28

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49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.949290	9,994,928.97	101.626082	10,162,608.20	167,679.23	0.29
		Base	99.949290	9,994,928.97	101.626082	10,162,608.20	167,679.23	0.29
49327M3H5	KEYBANK NATIONAL ASSN SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.657084	4,982,854.18	99.076661	4,953,833.05	-29,021.13	0.14
		Base	99.657084	4,982,854.18	99.076661	4,953,833.05	-29,021.13	0.14
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.748217	3,989,928.66	65.027894	2,601,115.76	-1,388,812.90	0.07
		Base	99.748217	3,989,928.66	65.027894	2,601,115.76	-1,388,812.90	0.07
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.747982	14,962,197.25	102.044748	15,306,712.20	344,514.95	0.43
		Base	99.747982	14,962,197.25	102.044748	15,306,712.20	344,514.95	0.43
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	99.017657	14,852,648.49	57.384441	8,607,666.15	-6,244,982.34	0.24
		Base	99.017657	14,852,648.49	57.384441	8,607,666.15	-6,244,982.34	0.24
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.752006	9,975,200.55	99.428720	9,942,872.00	-32,328.55	0.28
		Base	99.752006	9,975,200.55	99.428720	9,942,872.00	-32,328.55	0.28
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.983003	4,999,150.17	94.540539	4,727,026.95	-272,123.22	0.13
		Base	99.983003	4,999,150.17	94.540539	4,727,026.95	-272,123.22	0.13
548661EW3	LOWE S COS INC SR UNSECURED 10/32 4.5				4.500000	15 Oct 2032		
	20,000,000.000	Local	99.803075	19,960,614.96	98.030449	19,606,089.80	-354,525.16	0.56
		Base	99.803075	19,960,614.96	98.030449	19,606,089.80	-354,525.16	0.56
548661EX1	LOWE S COS INC SR UNSECURED 10/35 4.85				4.850000	15 Oct 2035		
	15,000,000.000	Local	99.775194	14,966,279.06	97.732241	14,659,836.15	-306,442.91	0.42
		Base	99.775194	14,966,279.06	97.732241	14,659,836.15	-306,442.91	0.42
57636QBH6	MASTERCARD INC SR UNSECURED 06/28 VAR				4.020908	08 Jun 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.002000	10,000,200.00	200.00	0.28
		Base	100.000000	10,000,000.00	100.002000	10,000,200.00	200.00	0.28

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579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.953343	4,997,667.15	99.830601	4,991,530.05	-6,137.10	0.14
		Base	99.953343	4,997,667.15	99.830601	4,991,530.05	-6,137.10	0.14
579780AV9	MCCORMICK + CO SR UNSECURED 02/29 4.15				4.150000	15 Feb 2029		
	7,000,000.000	Local	99.935350	6,995,474.49	98.927381	6,924,916.67	-70,557.82	0.20
		Base	99.935350	6,995,474.49	98.927381	6,924,916.67	-70,557.82	0.20
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.818055	4,990,902.76	109.223999	5,461,199.95	470,297.19	0.16
		Base	99.818055	4,990,902.76	109.223999	5,461,199.95	470,297.19	0.16
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	101.776189	5,088,809.44	99.203175	4,960,158.75	-128,650.69	0.14
		Base	101.776189	5,088,809.44	99.203175	4,960,158.75	-128,650.69	0.14
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6				4.600000	15 May 2030		
	25,000,000.000	Local	99.883528	24,970,882.12	100.443383	25,110,845.75	139,963.63	0.71
		Base	99.883528	24,970,882.12	100.443383	25,110,845.75	139,963.63	0.71
58933YBZ7	MERCK + CO INC SR UNSECURED 12/35 4.75				4.750000	04 Dec 2035		
	10,000,000.000	Local	99.699345	9,969,934.50	98.175170	9,817,517.00	-152,417.50	0.28
		Base	99.699345	9,969,934.50	98.175170	9,817,517.00	-152,417.50	0.28
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	103.597891	10,359,789.13	102.180843	10,218,084.30	-141,704.83	0.29
		Base	103.597891	10,359,789.13	102.180843	10,218,084.30	-141,704.83	0.29
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.876790	16,479,670.31	85.569970	14,119,045.05	-2,360,625.26	0.40
		Base	99.876790	16,479,670.31	85.569970	14,119,045.05	-2,360,625.26	0.40
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.983272	9,998,327.21	99.108095	9,910,809.50	-87,517.71	0.28
		Base	99.983272	9,998,327.21	99.108095	9,910,809.50	-87,517.71	0.28
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	15,000,000.000	Local	99.993630	14,999,044.48	100.953309	15,142,996.35	143,951.87	0.43
		Base	99.993630	14,999,044.48	100.953309	15,142,996.35	143,951.87	0.43

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63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15				4.150000	25 Aug 2028		
	5,000,000.000	Local	99.918302	4,995,915.08	99.165276	4,958,263.80	-37,651.28	0.14
		Base	99.918302	4,995,915.08	99.165276	4,958,263.80	-37,651.28	0.14
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.866578	4,993,328.92	94.561621	4,728,081.05	-265,247.87	0.13
		Base	99.866578	4,993,328.92	94.561621	4,728,081.05	-265,247.87	0.13
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.859237	6,990,146.58	96.043671	6,723,056.97	-267,089.61	0.19
		Base	99.859237	6,990,146.58	96.043671	6,723,056.97	-267,089.61	0.19
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033		
	5,000,000.000	Local	99.720091	4,986,004.53	102.700932	5,135,046.60	149,042.07	0.15
		Base	99.720091	4,986,004.53	102.700932	5,135,046.60	149,042.07	0.15
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3				4.910000	15 Nov 2027		
	1,053,674.370	Local	99.984066	1,053,506.48	100.129360	1,055,037.40	1,530.92	0.03
Original Face:	9,190,000.000	Base	99.984066	1,053,506.48	100.129360	1,055,037.40	1,530.92	0.03
65490DAE1	NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A4				4.020000	15 May 2031		
	16,900,000.000	Local	99.999610	16,899,934.09	98.779110	16,693,669.59	-206,264.50	0.47
Original Face:	16,900,000.000	Base	99.999610	16,899,934.09	98.779110	16,693,669.59	-206,264.50	0.47
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.985968	4,999,298.42	98.872107	4,943,605.35	-55,693.07	0.14
		Base	99.985968	4,999,298.42	98.872107	4,943,605.35	-55,693.07	0.14
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.854709	4,992,735.47	91.063836	4,553,191.80	-439,543.67	0.13
		Base	99.854709	4,992,735.47	91.063836	4,553,191.80	-439,543.67	0.13
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.969860	4,998,493.01	99.821274	4,991,063.70	-7,429.31	0.14
		Base	99.969860	4,998,493.01	99.821274	4,991,063.70	-7,429.31	0.14
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.751593	9,975,159.30	107.062084	10,706,208.40	731,049.10	0.30
		Base	99.751593	9,975,159.30	107.062084	10,706,208.40	731,049.10	0.30

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666807BK7	NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2				3.200000	01 Feb 2027		
	20,000,000.000	Local	99.520290	19,904,058.04	99.349083	19,869,816.60	-34,241.44	0.56
		Base	99.520290	19,904,058.04	99.349083	19,869,816.60	-34,241.44	0.56
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.650910	4,982,545.50	99.872098	4,993,604.90	11,059.40	0.14
		Base	99.650910	4,982,545.50	99.872098	4,993,604.90	11,059.40	0.14
68389XDK8	ORACLE CORP SR UNSECURED 09/32 4.8				4.800000	26 Sep 2032		
	5,000,000.000	Local	99.968284	4,998,414.19	95.224996	4,761,249.80	-237,164.39	0.14
		Base	99.968284	4,998,414.19	95.224996	4,761,249.80	-237,164.39	0.14
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	104.012591	5,200,629.54	94.267218	4,713,360.90	-487,268.64	0.13
		Base	104.012591	5,200,629.54	94.267218	4,713,360.90	-487,268.64	0.13
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	103.078634	3,092,359.02	102.890315	3,086,709.45	-5,649.57	0.09
		Base	103.078634	3,092,359.02	102.890315	3,086,709.45	-5,649.57	0.09
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.873236	19,974,647.28	89.761756	17,952,351.20	-2,022,296.08	0.51
		Base	99.873236	19,974,647.28	89.761756	17,952,351.20	-2,022,296.08	0.51
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A				4.260000	20 Sep 2030		
	5,000,000.000	Local	99.995262	4,999,763.10	100.013760	5,000,688.00	924.90	0.14
Original Face:	5,000,000.000	Base	99.995262	4,999,763.10	100.013760	5,000,688.00	924.90	0.14
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.332176	4,966,608.78	92.408973	4,620,448.65	-346,160.13	0.13
		Base	99.332176	4,966,608.78	92.408973	4,620,448.65	-346,160.13	0.13
744533BR0	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2				5.200000	15 Jan 2035		
	5,000,000.000	Local	99.984806	4,999,240.29	99.702074	4,985,103.70	-14,136.59	0.14
		Base	99.984806	4,999,240.29	99.702074	4,985,103.70	-14,136.59	0.14
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.949403	14,992,410.38	91.601228	13,740,184.20	-1,252,226.18	0.39
		Base	99.949403	14,992,410.38	91.601228	13,740,184.20	-1,252,226.18	0.39

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760759BL3	REPUBLIC SERVICES INC SR UNSECURED 07/30 4.75				4.750000	15 Jul 2030		
	5,000,000.000	Local	99.715140	4,985,756.99	100.653375	5,032,668.75	46,911.76	0.14
		Base	99.715140	4,985,756.99	100.653375	5,032,668.75	46,911.76	0.14
760759BM1	REPUBLIC SERVICES INC SR UNSECURED 03/35 5.15				5.150000	15 Mar 2035		
	5,000,000.000	Local	99.392921	4,969,646.04	101.711752	5,085,587.60	115,941.56	0.14
		Base	99.392921	4,969,646.04	101.711752	5,085,587.60	115,941.56	0.14
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.008069	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	99.402872	7,455,215.40	-44,784.60	0.21
		Base	100.000000	7,500,000.00	99.402872	7,455,215.40	-44,784.60	0.21
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.976776	9,997,677.63	98.227089	9,822,708.90	-174,968.73	0.28
		Base	99.976776	9,997,677.63	98.227089	9,822,708.90	-174,968.73	0.28
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.681810	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.391000	5,019,550.00	19,550.00	0.14
		Base	100.000000	5,000,000.00	100.391000	5,019,550.00	19,550.00	0.14
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.995517	11,999,462.05	100.118459	12,014,215.08	14,753.03	0.34
		Base	99.995517	11,999,462.05	100.118459	12,014,215.08	14,753.03	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	106.365266	15,954,789.90	954,789.90	0.45
		Base	100.000000	15,000,000.00	106.365266	15,954,789.90	954,789.90	0.45
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				5.325000	25 Mar 2046		
	1,344,036.140	Local	102.931127	1,383,431.54	101.501768	1,364,220.44	-19,211.10	0.04
Original Face:	6,137,472.000	Base	102.931127	1,383,431.54	101.501768	1,364,220.44	-19,211.10	0.04
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				5.325000	25 Apr 2046		
	2,520,074.490	Local	102.932753	2,593,982.04	104.226195	2,626,577.75	32,595.71	0.07
Original Face:	8,000,000.000	Base	102.932753	2,593,982.04	104.226195	2,626,577.75	32,595.71	0.07
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				7.075000	25 Feb 2032		
	2,854,714.170	Local	104.038337	2,969,997.14	103.847270	2,964,542.73	-5,454.41	0.08
Original Face:	12,000,000.000	Base	104.038337	2,969,997.14	103.847270	2,964,542.73	-5,454.41	0.08

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83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR					6.075000	25 Jun 2046		
		Local	4,265,068.480	104.552196	4,459,222.77	103.932641	4,432,798.31	-26,424.46	0.13
	Original Face:	Base	13,550,000.000	104.552196	4,459,222.77	103.932641	4,432,798.31	-26,424.46	0.13
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					6.875000	25 Dec 2041		
		Local	1,819,487.620	110.225263	2,005,535.01	104.944495	1,909,452.09	-96,082.92	0.05
	Original Face:	Base	10,000,000.000	110.225263	2,005,535.01	104.944495	1,909,452.09	-96,082.92	0.05
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					7.625000	25 Feb 2032		
		Local	1,470,656.400	107.028480	1,574,021.19	105.810111	1,556,103.17	-17,918.02	0.04
	Original Face:	Base	10,000,000.000	107.028480	1,574,021.19	105.810111	1,556,103.17	-17,918.02	0.04
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					6.875000	25 Jan 2032		
		Local	2,787,524.840	105.359675	2,936,927.11	103.580484	2,887,331.72	-49,595.39	0.08
	Original Face:	Base	10,000,000.000	105.359675	2,936,927.11	103.580484	2,887,331.72	-49,595.39	0.08
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					5.000000	25 Mar 2047		
		Local	3,432,542.220	102.301990	3,511,559.00	100.564752	3,451,927.57	-59,631.43	0.10
	Original Face:	Base	10,000,000.000	102.301990	3,511,559.00	100.564752	3,451,927.57	-59,631.43	0.10
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					4.000000	25 May 2047		
		Local	2,644,297.570	100.000000	2,644,297.57	98.710175	2,610,190.76	-34,106.81	0.07
	Original Face:	Base	5,000,000.000	100.000000	2,644,297.57	98.710175	2,610,190.76	-34,106.81	0.07
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					4.250000	25 Oct 2032		
		Local	3,895,438.640	99.627177	3,880,915.55	99.075540	3,859,426.87	-21,488.68	0.11
	Original Face:	Base	10,000,000.000	99.627177	3,880,915.55	99.075540	3,859,426.87	-21,488.68	0.11
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					4.350000	25 Dec 2032		
		Local	3,842,404.060	99.810184	3,835,110.56	98.970667	3,802,852.93	-32,257.63	0.11
	Original Face:	Base	10,000,000.000	99.810184	3,835,110.56	98.970667	3,802,852.93	-32,257.63	0.11
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					5.100000	25 Sep 2048		
		Local	2,531,276.310	102.188848	2,586,682.11	101.745745	2,575,465.94	-11,216.17	0.07
	Original Face:	Base	3,250,000.000	102.188848	2,586,682.11	101.745745	2,575,465.94	-11,216.17	0.07
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					4.300000	25 Oct 2033		
		Local	7,658,191.170	100.000000	7,658,191.17	99.112706	7,590,240.50	-67,950.67	0.22
	Original Face:	Base	15,000,000.000	100.000000	7,658,191.17	99.112706	7,590,240.50	-67,950.67	0.22

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8316A0Y61	SBA POOL 530732 SBA 01/35 FLOATING VAR					4.100000	25 Jan 2035		
		Local	8,087,866.250	100.000000	8,087,866.25	99.716310	8,064,921.78	-22,944.47	0.23
Original Face:		Base	10,000,000.000	100.000000	8,087,866.25	99.716310	8,064,921.78	-22,944.47	0.23
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.925341	9,992,534.09	104.059262	10,405,926.20	413,392.11	0.30
		Base		99.925341	9,992,534.09	104.059262	10,405,926.20	413,392.11	0.30
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.950295	4,997,514.74	90.728308	4,536,415.40	-461,099.34	0.13
		Base		99.950295	4,997,514.74	90.728308	4,536,415.40	-461,099.34	0.13
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.861405	9,986,140.46	99.182497	9,918,249.70	-67,890.76	0.28
		Base		99.861405	9,986,140.46	99.182497	9,918,249.70	-67,890.76	0.28
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	103.716158	5,185,807.89	108.916305	5,445,815.25	260,007.36	0.15
		Base		103.716158	5,185,807.89	108.916305	5,445,815.25	260,007.36	0.15
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR					4.284632	21 Jan 2027		
		Local	15,000,000.000	99.985630	14,997,844.45	99.841721	14,976,258.15	-21,586.30	0.43
		Base		99.985630	14,997,844.45	99.841721	14,976,258.15	-21,586.30	0.43
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05					4.050000	22 Oct 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	97.406837	9,740,683.70	-259,316.30	0.28
		Base		100.000000	10,000,000.00	97.406837	9,740,683.70	-259,316.30	0.28
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15					4.150000	10 Dec 2030		
		Local	5,000,000.000	99.775277	4,988,763.84	97.503909	4,875,195.45	-113,568.39	0.14
		Base		99.775277	4,988,763.84	97.503909	4,875,195.45	-113,568.39	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	100.000000	4,500,000.00	0.00	0.13
		Base		100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.13
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.032150	2,375,763.57	94.347410	2,240,750.99	-135,012.58	0.06
		Base		100.032150	2,375,763.57	94.347410	2,240,750.99	-135,012.58	0.06

& 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
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	100.040876	5,002,043.80	2,043.80	0.14
		Base	100.000000	5,000,000.00	100.040876	5,002,043.80	2,043.80	0.14
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.802620	4,990,130.98	108.771416	5,438,570.80	448,439.82	0.15
		Base	99.802620	4,990,130.98	108.771416	5,438,570.80	448,439.82	0.15
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	100.481293	20,096,258.62	100.332031	20,066,406.20	-29,852.42	0.57
		Base	100.481293	20,096,258.62	100.332031	20,066,406.20	-29,852.42	0.57
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	101.548033	12,693,504.07	100.929688	12,616,211.00	-77,293.07	0.36
		Base	101.548033	12,693,504.07	100.929688	12,616,211.00	-77,293.07	0.36
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	102.678218	15,401,732.67	102.468750	15,370,312.50	-31,420.17	0.44
		Base	102.678218	15,401,732.67	102.468750	15,370,312.50	-31,420.17	0.44
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	105.151932	15,772,789.86	102.699219	15,404,882.85	-367,907.01	0.44
		Base	105.151932	15,772,789.86	102.699219	15,404,882.85	-367,907.01	0.44
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	105.873038	23,821,433.56	102.746094	23,117,871.15	-703,562.41	0.66
		Base	105.873038	23,821,433.56	102.746094	23,117,871.15	-703,562.41	0.66
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	106.203187	18,585,557.79	102.496094	17,936,816.45	-648,741.34	0.51
		Base	106.203187	18,585,557.79	102.496094	17,936,816.45	-648,741.34	0.51
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	86.272914	4,313,645.69	76.800781	3,840,039.05	-473,606.64	0.11
		Base	86.272914	4,313,645.69	76.800781	3,840,039.05	-473,606.64	0.11
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	85.222041	4,261,102.05	76.355469	3,817,773.45	-443,328.60	0.11
		Base	85.222041	4,261,102.05	76.355469	3,817,773.45	-443,328.60	0.11

& 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
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	88.323918	22,080,979.44	73.214844	18,303,711.00	-3,777,268.44	0.52
		Base	88.323918	22,080,979.44	73.214844	18,303,711.00	-3,777,268.44	0.52
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	90.309344	9,030,934.43	83.746094	8,374,609.40	-656,325.03	0.24
		Base	90.309344	9,030,934.43	83.746094	8,374,609.40	-656,325.03	0.24
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.494196	14,774,129.36	88.929688	13,339,453.20	-1,434,676.16	0.38
		Base	98.494196	14,774,129.36	88.929688	13,339,453.20	-1,434,676.16	0.38
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	99.239573	9,923,957.29	97.484375	9,748,437.50	-175,519.79	0.28
		Base	99.239573	9,923,957.29	97.484375	9,748,437.50	-175,519.79	0.28
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	99.810651	9,981,065.11	99.285391	9,928,539.10	-52,526.01	0.28
		Base	99.810651	9,981,065.11	99.285391	9,928,539.10	-52,526.01	0.28
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.988603	9,998,860.26	98.920703	9,892,070.30	-106,789.96	0.28
		Base	99.988603	9,998,860.26	98.920703	9,892,070.30	-106,789.96	0.28
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.527130	9,952,713.00	96.617188	9,661,718.80	-290,994.20	0.27
		Base	99.527130	9,952,713.00	96.617188	9,661,718.80	-290,994.20	0.27
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.775095	9,977,509.51	98.923828	9,892,382.80	-85,126.71	0.28
		Base	99.775095	9,977,509.51	98.923828	9,892,382.80	-85,126.71	0.28
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	98.360635	24,590,158.86	97.472656	24,368,164.00	-221,994.86	0.69
		Base	98.360635	24,590,158.86	97.472656	24,368,164.00	-221,994.86	0.69
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	98.679074	29,603,722.30	99.144531	29,743,359.30	139,637.00	0.84
		Base	98.679074	29,603,722.30	99.144531	29,743,359.30	139,637.00	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFM8	US TREASURY N/B 09/27 4.125					4.125000	30 Sep 2027		
		Local	5,000,000.000	99.728451	4,986,422.53	99.984375	4,999,218.75	12,796.22	0.14
		Base		99.728451	4,986,422.53	99.984375	4,999,218.75	12,796.22	0.14
91282CFV8	US TREASURY N/B 11/32 4.125					4.125000	15 Nov 2032		
		Local	5,000,000.000	99.927842	4,996,392.11	99.214844	4,960,742.20	-35,649.91	0.14
		Base		99.927842	4,996,392.11	99.214844	4,960,742.20	-35,649.91	0.14
91282CHF1	US TREASURY N/B 05/30 3.75					3.750000	31 May 2030		
		Local	5,000,000.000	99.939832	4,996,991.59	98.476562	4,923,828.10	-73,163.49	0.14
		Base		99.939832	4,996,991.59	98.476562	4,923,828.10	-73,163.49	0.14
91282CHJ3	US TREASURY N/B 06/30 3.75					3.750000	30 Jun 2030		
		Local	10,000,000.000	98.710133	9,871,013.32	98.433594	9,843,359.40	-27,653.92	0.28
		Base		98.710133	9,871,013.32	98.433594	9,843,359.40	-27,653.92	0.28
91282CJJ1	US TREASURY N/B 11/33 4.5					4.500000	15 Nov 2033		
		Local	10,000,000.000	103.014236	10,301,423.58	101.132812	10,113,281.20	-188,142.38	0.29
		Base		103.014236	10,301,423.58	101.132812	10,113,281.20	-188,142.38	0.29
91282CJP7	US TREASURY N/B 12/26 4.375					4.375000	15 Dec 2026		
		Local	10,000,000.000	100.158326	10,015,832.59	100.232422	10,023,242.20	7,409.61	0.28
		Base		100.158326	10,015,832.59	100.232422	10,023,242.20	7,409.61	0.28
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	10,000,000.000	99.739463	9,973,946.25	99.957031	9,995,703.10	21,756.85	0.28
		Base		99.739463	9,973,946.25	99.957031	9,995,703.10	21,756.85	0.28
91282CNE7	US TREASURY N/B 05/27 3.875					3.875000	31 May 2027		
		Local	10,000,000.000	99.842177	9,984,217.72	99.808594	9,980,859.40	-3,358.32	0.28
		Base		99.842177	9,984,217.72	99.808594	9,980,859.40	-3,358.32	0.28
91282CPJ4	US TREASURY N/B 11/35 4					4.000000	15 Nov 2035		
		Local	10,000,000.000	97.788347	9,778,834.66	96.906250	9,690,625.00	-88,209.66	0.28
		Base		97.788347	9,778,834.66	96.906250	9,690,625.00	-88,209.66	0.28
91282CPZ8	US TREASURY N/B 02/36 4.125					4.125000	15 Feb 2036		
		Local	10,000,000.000	100.705714	10,070,571.40	97.750000	9,775,000.00	-295,571.40	0.28
		Base		100.705714	10,070,571.40	97.750000	9,775,000.00	-295,571.40	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
91282CQC8	US TREASURY N/B 02/33 3.75					3.750000	28 Feb 2033		
		Local	10,000,000.000	100.194676	10,019,467.60	96.976562	9,697,656.20	-321,811.40	0.28
		Base		100.194676	10,019,467.60	96.976562	9,697,656.20	-321,811.40	0.28
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	20,000,000.000	99.631622	19,926,324.30	99.734375	19,946,875.00	20,550.70	0.57
		Base		99.631622	19,926,324.30	99.734375	19,946,875.00	20,550.70	0.57
913017CR8	RTX CORP SR UNSECURED 05/27 3.125					3.125000	04 May 2027		
		Local	2,000,000.000	99.218865	1,984,377.29	98.966405	1,979,328.10	-5,049.19	0.06
		Base		99.218865	1,984,377.29	98.966405	1,979,328.10	-5,049.19	0.06
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	20,000,000.000	99.920017	19,984,003.32	102.348197	20,469,639.40	485,636.08	0.58
		Base		99.920017	19,984,003.32	102.348197	20,469,639.40	485,636.08	0.58
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
		Local	20,000,000.000	99.741651	19,948,330.13	102.734657	20,546,931.40	598,601.27	0.58
		Base		99.741651	19,948,330.13	102.734657	20,546,931.40	598,601.27	0.58
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.953193	4,997,659.63	88.110740	4,405,537.00	-592,122.63	0.13
		Base		99.953193	4,997,659.63	88.110740	4,405,537.00	-592,122.63	0.13
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05					5.050000	09 May 2033		
		Local	15,000,000.000	99.879779	14,981,966.89	100.836053	15,125,407.95	143,441.06	0.43
		Base		99.879779	14,981,966.89	100.836053	15,125,407.95	143,441.06	0.43
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5					5.000000	15 Jan 2036		
		Local	7,000,000.000	99.181758	6,942,723.08	97.660413	6,836,228.91	-106,494.17	0.19
		Base		99.181758	6,942,723.08	97.660413	6,836,228.91	-106,494.17	0.19
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	101.608362	10,160,836.23	101.814780	10,181,478.00	20,641.77	0.29
Original Face:		Base	10,000,000.000	101.608362	10,160,836.23	101.814780	10,181,478.00	20,641.77	0.29
927804GW8	VIRGINIA ELEC + POWER CO SR UNSECURED 09/55 5.6					5.600000	15 Sep 2055		
		Local	5,000,000.000	99.770489	4,988,524.43	97.465907	4,873,295.35	-115,229.08	0.14
		Base		99.770489	4,988,524.43	97.465907	4,873,295.35	-115,229.08	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	92.233034	6,320,729.84	95.588485	6,550,678.88	229,949.04	0.19
		Base		92.233034	6,320,729.84	95.588485	6,550,678.88	229,949.04	0.19
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	101.875416	5,093,770.79	91.995525	4,599,776.25	-493,994.54	0.13
		Base		101.875416	5,093,770.79	91.995525	4,599,776.25	-493,994.54	0.13
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	5,775,202.010	99.997971	5,775,084.82	100.083720	5,780,037.01	4,952.19	0.16
Original Face:		Base	8,000,000.000	99.997971	5,775,084.82	100.083720	5,780,037.01	4,952.19	0.16
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.992883	4,999,644.17	101.261851	5,063,092.55	63,448.38	0.14
		Base		99.992883	4,999,644.17	101.261851	5,063,092.55	63,448.38	0.14
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.929922	4,996,496.10	99.539744	4,976,987.20	-19,508.90	0.14
		Base		99.929922	4,996,496.10	99.539744	4,976,987.20	-19,508.90	0.14
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.888779	4,994,438.96	99.074886	4,953,744.30	-40,694.66	0.14
		Base		99.888779	4,994,438.96	99.074886	4,953,744.30	-40,694.66	0.14
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.544934	6,968,145.35	101.470109	7,102,907.63	134,762.28	0.20
		Base		99.544934	6,968,145.35	101.470109	7,102,907.63	134,762.28	0.20
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	93.748211	4,687,410.55	99.331740	4,966,587.00	279,176.45	0.14
		Base		93.748211	4,687,410.55	99.331740	4,966,587.00	279,176.45	0.14
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
		Local	3,000,000.000	99.983087	2,999,492.61	98.073810	2,942,214.30	-57,278.31	0.08
		Base		99.983087	2,999,492.61	98.073810	2,942,214.30	-57,278.31	0.08
US DOLLAR Total									
		Local	2,997,467,100.260		2,990,878,066.87		2,931,637,828.49	-59,240,238.38	83.25
Original Face:		Base	3,126,444,424.000		2,990,878,066.87		2,931,637,828.49	-59,240,238.38	83.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		2,997,467,100.260	Base		2,990,878,066.87		2,931,637,828.49	-59,240,238.38	83.25
	Original Face:	3,126,444,424.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,540,276,458.280	Base		3,588,353,821.83		3,521,572,691.01	-66,781,130.82	100.00
	Original Face:	3,126,444,424.000							

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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	99.708222	4,985,411.11	99.708222	4,985,411.11	0.00	0.64
		Base		99.708222	4,985,411.11	99.708222	4,985,411.11	0.00	0.64
02665KJ32	AMERICAN HONDA FINAN					4.030000	03 Sep 2026		
			5,000,000.000	99.283556	4,964,177.78	99.254610	4,962,730.50	-1,447.28	0.64
		Base		99.283556	4,964,177.78	99.254610	4,962,730.50	-1,447.28	0.64
02665KJM0	AMERICAN HONDA FINAN					4.070000	21 Sep 2026		
			5,000,000.000	99.072944	4,953,647.22	99.049570	4,952,478.50	-1,168.72	0.64
		Base		99.072944	4,953,647.22	99.049570	4,952,478.50	-1,168.72	0.64
04821UHL9	ATLANTIC ASSET SECUR					3.800000	20 Aug 2026		
			5,000,000.000	99.472222	4,973,611.11	99.472222	4,973,611.11	0.00	0.64
		Base		99.472222	4,973,611.11	99.472222	4,973,611.11	0.00	0.64
04821UJW3	ATLANTIC ASSET SECUR					3.910000	30 Sep 2026		
			5,000,000.000	99.011639	4,950,581.94	99.005210	4,950,260.50	-321.44	0.64
		Base		99.011639	4,950,581.94	99.005210	4,950,260.50	-321.44	0.64

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR				3.970000	03 Dec 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.044240	5,002,212.00	2,212.00	0.64
		Base	100.000000	5,000,000.00	100.044240	5,002,212.00	2,212.00	0.64
06741EH78	BARCLAYS BK PLC				3.910000	07 Aug 2026		
	5,000,000.000	Local	99.598139	4,979,906.94	99.598139	4,979,906.94	0.00	0.64
		Base	99.598139	4,979,906.94	99.598139	4,979,906.94	0.00	0.64
06741EKK5	BARCLAYS BK PLC				3.870000	19 Oct 2026		
	5,000,000.000	Local	98.817500	4,940,875.00	98.768000	4,938,400.00	-2,475.00	0.64
		Base	98.817500	4,940,875.00	98.768000	4,938,400.00	-2,475.00	0.64
07644BJV5	BEDFORD ROW FDG CORP				3.780000	29 Sep 2026		
	5,000,000.000	Local	99.055000	4,952,750.00	99.018890	4,950,944.50	-1,805.50	0.64
		Base	99.055000	4,952,750.00	99.018890	4,950,944.50	-1,805.50	0.64
15963UGP5	CHARIOT FNDG LLC				3.750000	23 Jul 2026		
	5,000,000.000	Local	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.64
		Base	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.64
15963UJ15	CHARIOT FNDG LLC				3.760000	01 Sep 2026		
	5,000,000.000	Local	99.352445	4,967,622.23	99.322400	4,966,120.00	-1,502.23	0.64
		Base	99.352445	4,967,622.23	99.322400	4,966,120.00	-1,502.23	0.64
17277BGX7	CISCO SYSTEMS INC				3.770000	31 Jul 2026		
	5,000,000.000	Local	99.685833	4,984,291.67	99.685833	4,984,291.65	-0.02	0.64
		Base	99.685833	4,984,291.67	99.685833	4,984,291.65	-0.02	0.64
26244JGU7	DUKE ENERGY CORP				3.890000	28 Jul 2026		
	5,000,000.000	Local	99.708250	4,985,412.50	99.708250	4,985,412.50	0.00	0.64
		Base	99.708250	4,985,412.50	99.708250	4,985,412.50	0.00	0.64
26244JGV5	DUKE ENERGY CORP				3.890000	29 Jul 2026		
	5,000,000.000	Local	99.697444	4,984,872.22	99.697444	4,984,872.20	-0.02	0.64
		Base	99.697444	4,984,872.22	99.697444	4,984,872.20	-0.02	0.64
27864BJH7	EBAY INC				4.060000	17 Sep 2026		
	5,000,000.000	Local	99.120333	4,956,016.67	99.108470	4,955,423.50	-593.17	0.64
		Base	99.120333	4,956,016.67	99.108470	4,955,423.50	-593.17	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
30601WGP8	FAIRWAY FINANCE CORP				3.900000	23 Jul 2026		
	5,000,000.000	Local	99.761667	4,988,083.33	99.761667	4,988,083.35	0.02	0.64
		Base	99.761667	4,988,083.33	99.761667	4,988,083.35	0.02	0.64
38346MGU2	GOTHAM FDG CORP				3.920000	28 Jul 2026		
	5,000,000.000	Local	99.706000	4,985,300.00	99.706000	4,985,300.00	0.00	0.64
		Base	99.706000	4,985,300.00	99.706000	4,985,300.00	0.00	0.64
38346MGV0	GOTHAM FDG CORP				3.800000	29 Jul 2026		
	5,000,000.000	Local	99.704444	4,985,222.22	99.704444	4,985,222.20	-0.02	0.64
		Base	99.704444	4,985,222.22	99.704444	4,985,222.20	-0.02	0.64
40060XHU7	GTA FDG LLC DISC				3.800000	28 Aug 2026		
	5,000,000.000	Local	99.387778	4,969,388.89	99.387778	4,969,388.89	0.00	0.64
		Base	99.387778	4,969,388.89	99.387778	4,969,388.89	0.00	0.64
40588MHJ9	HALKIN FINANCE LLC USC				3.810000	18 Aug 2026		
	5,000,000.000	Local	99.492000	4,974,600.00	99.492000	4,974,600.00	0.00	0.64
		Base	99.492000	4,974,600.00	99.492000	4,974,600.00	0.00	0.64
4820P3H71	JUPITER SECT CO LLC				3.750000	07 Aug 2026		
	5,000,000.000	Local	99.614583	4,980,729.17	99.614583	4,980,729.15	-0.02	0.64
		Base	99.614583	4,980,729.17	99.614583	4,980,729.15	-0.02	0.64
4820P3HJ5	JUPITER SECT CO LLC				3.780000	18 Aug 2026		
	5,000,000.000	Local	99.496000	4,974,800.00	99.496000	4,974,800.00	0.00	0.64
		Base	99.496000	4,974,800.00	99.496000	4,974,800.00	0.00	0.64
53127UHB9	LIBERTY FUNDING LLC				3.770000	11 Aug 2026		
	5,000,000.000	Local	99.570639	4,978,531.94	99.570639	4,978,531.94	0.00	0.64
		Base	99.570639	4,978,531.94	99.570639	4,978,531.94	0.00	0.64
56274MGU0	MANHATTAN ASSET FDG.				3.800000	28 Jul 2026		
	5,000,000.000	Local	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.64
		Base	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.64
56274MHE5	MANHATTAN ASSET FDG.				3.840000	14 Aug 2026		
	5,000,000.000	Local	99.530667	4,976,533.33	99.530667	4,976,533.35	0.02	0.64
		Base	99.530667	4,976,533.33	99.530667	4,976,533.35	0.02	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
57636PG18	MASTERCARD INC					3.780000	01 Jul 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
60920WGL8	MONDELEZ INTL INC					3.900000	20 Jul 2026		
		Local	5,000,000.000	99.794167	4,989,708.34	99.794167	4,989,708.34	0.00	0.64
		Base		99.794167	4,989,708.34	99.794167	4,989,708.34	0.00	0.64
6698M5G11	NOVARTIS FNC CRP					3.800000	01 Jul 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
67983UG15	OLD LINE FUNDING LLC 07/26 ZCP					3.690000	01 Jul 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
67983UG64	OLD LINE FUNDING LLC					3.680000	06 Jul 2026		
		Local	5,000,000.000	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.64
		Base		99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.64
69039UG15	OVERWATCH ALPHA FDG LLC 07/26 ZCP					3.910000	01 Jul 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.64
69039UGA5	OVERWATCH ALPHA FDG LLC					3.850000	10 Jul 2026		
		Local	5,000,000.000	99.903750	4,995,187.50	99.903750	4,995,187.50	0.00	0.64
		Base		99.903750	4,995,187.50	99.903750	4,995,187.50	0.00	0.64
82124MHT0	SHEFFIELD RECEIVABLE					3.790000	27 Aug 2026		
		Local	5,000,000.000	99.399917	4,969,995.83	99.399917	4,969,995.85	0.02	0.64
		Base		99.399917	4,969,995.83	99.399917	4,969,995.85	0.02	0.64
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	5,000,000.000	98.896444	4,944,822.22	98.868330	4,943,416.50	-1,405.72	0.64
		Base		98.896444	4,944,822.22	98.868330	4,943,416.50	-1,405.72	0.64
88602UKF6	THUNDER BAY FNDNG LLC					3.780000	15 Oct 2026		
		Local	5,000,000.000	98.887000	4,944,350.00	98.845980	4,942,299.00	-2,051.00	0.64
		Base		98.887000	4,944,350.00	98.845980	4,942,299.00	-2,051.00	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HKD5	TOYOTA MOTOR CREDIT					3.780000	13 Oct 2026		
	5,000,000.000	Local	98.908000	4,945,400.00	98.888750	4,944,437.50	-962.50	0.64
		Base	98.908000	4,945,400.00	98.888750	4,944,437.50	-962.50	0.64
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
	5,000,000.000	Local	97.781333	4,889,066.67	97.743700	4,887,185.00	-1,881.67	0.63
		Base	97.781333	4,889,066.67	97.743700	4,887,185.00	-1,881.67	0.63
91842KK62	VW CR INC					3.950000	06 Oct 2026		
	5,000,000.000	Local	98.935694	4,946,784.72	98.861020	4,943,051.00	-3,733.72	0.64
		Base	98.935694	4,946,784.72	98.861020	4,943,051.00	-3,733.72	0.64
92646LHT0	VICTORY RECEIVABLES					3.790000	27 Aug 2026		
	5,000,000.000	Local	99.399917	4,969,995.83	99.399917	4,969,995.85	0.02	0.64
		Base	99.399917	4,969,995.83	99.399917	4,969,995.85	0.02	0.64
94107NGD0	WASTE MANAGEMENT INC					3.900000	13 Jul 2026		
	5,000,000.000	Local	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	0.64
		Base	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	0.64
979QHR003	SOUTH STREET REPO					3.680000	01 Jul 2026		
	186,143,477.180	Local	100.000000	186,143,477.18	100.000000	186,143,477.18	0.00	23.99
		Base	100.000000	186,143,477.18	100.000000	186,143,477.18	0.00	23.99
US DOLLAR Total								
	386,143,477.180	Local		385,096,389.67		385,079,253.70	-17,135.97	49.63
		Base		385,096,389.67		385,079,253.70	-17,135.97	49.63
CASH EQUIVALENT Total								
	386,143,477.180	Base		385,096,389.67		385,079,253.70	-17,135.97	49.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
	5,000,000.000	Local	99.971791	4,998,589.57	100.615973	5,030,798.65	32,209.08	0.65
		Base	99.971791	4,998,589.57	100.615973	5,030,798.65	32,209.08	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		
	3,000,000.000	Local	99.965435	2,998,963.06	99.322169	2,979,665.07	-19,297.99	0.38
		Base	99.965435	2,998,963.06	99.322169	2,979,665.07	-19,297.99	0.38
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9				3.900000	20 Nov 2028		
	5,000,000.000	Local	99.982303	4,999,115.17	98.993307	4,949,665.35	-49,449.82	0.64
		Base	99.982303	4,999,115.17	98.993307	4,949,665.35	-49,449.82	0.64
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.065798	5,003,289.90	3,289.90	0.64
		Base	100.000000	5,000,000.00	100.065798	5,003,289.90	3,289.90	0.64
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.404614	2,008,092.28	8,092.28	0.26
		Base	100.000000	2,000,000.00	100.404614	2,008,092.28	8,092.28	0.26
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.731000	25 Apr 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	100.279732	3,008,391.96	8,391.96	0.39
		Base	100.000000	3,000,000.00	100.279732	3,008,391.96	8,391.96	0.39
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	2,000,000.000	Local	99.936869	1,998,737.38	100.975511	2,019,510.22	20,772.84	0.26
		Base	99.936869	1,998,737.38	100.975511	2,019,510.22	20,772.84	0.26
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2				4.200000	19 Feb 2031		
	1,000,000.000	Local	99.903825	999,038.25	98.122656	981,226.56	-17,811.69	0.13
		Base	99.903825	999,038.25	98.122656	981,226.56	-17,811.69	0.13
037833EY2	APPLE INC SR UNSECURED 05/28 4				4.000000	12 May 2028		
	5,000,000.000	Local	99.875501	4,993,775.04	99.610179	4,980,508.95	-13,266.09	0.64
		Base	99.875501	4,993,775.04	99.610179	4,980,508.95	-13,266.09	0.64
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	3,000,000.000	Local	99.966617	2,998,998.50	99.946082	2,998,382.46	-616.04	0.39
		Base	99.966617	2,998,998.50	99.946082	2,998,382.46	-616.04	0.39
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026		
	3,000,000.000	Local	99.998319	2,999,949.56	100.026556	3,000,796.68	847.12	0.39
		Base	99.998319	2,999,949.56	100.026556	3,000,796.68	847.12	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
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1				5.100000	15 Jul 2029		
	2,000,000.000	Local	99.931085	1,998,621.70	101.348758	2,026,975.16	28,353.46	0.26
		Base	99.931085	1,998,621.70	101.348758	2,026,975.16	28,353.46	0.26
053332BM3	AUTOZONE INC SR UNSECURED 06/30 5.125				5.125000	15 Jun 2030		
	5,000,000.000	Local	99.949574	4,997,478.72	101.359477	5,067,973.85	70,495.13	0.65
		Base	99.949574	4,997,478.72	101.359477	5,067,973.85	70,495.13	0.65
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	98.636452	4,931,822.60	-68,177.40	0.64
		Base	100.000000	5,000,000.00	98.636452	4,931,822.60	-68,177.40	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	98.797391	2,963,921.73	-36,078.27	0.38
		Base	100.000000	3,000,000.00	98.797391	2,963,921.73	-36,078.27	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	97.327519	2,919,825.57	97.584427	2,927,532.81	7,707.24	0.38
		Base	97.327519	2,919,825.57	97.584427	2,927,532.81	7,707.24	0.38
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	1,000,000.000	Local	99.988468	999,884.68	100.343241	1,003,432.41	3,547.73	0.13
		Base	99.988468	999,884.68	100.343241	1,003,432.41	3,547.73	0.13
06746AB93	BARCLAYS BANK PLC SR UNSECURED 08/26 VAR				4.200000	14 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.991881	4,999,594.05	-405.95	0.64
		Base	100.000000	5,000,000.00	99.991881	4,999,594.05	-405.95	0.64
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298				6.298000	01 May 2029		
	5,000,000.000	Local	104.789711	5,239,485.54	104.143701	5,207,185.05	-32,300.49	0.67
		Base	104.789711	5,239,485.54	104.143701	5,207,185.05	-32,300.49	0.67
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	99.254448	2,977,633.44	-22,366.56	0.38
		Base	100.000000	3,000,000.00	99.254448	2,977,633.44	-22,366.56	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.451974	3,013,559.22	13,559.22	0.39
		Base		100.000000	3,000,000.00	100.451974	3,013,559.22	13,559.22	0.39
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	15 Sep 2029		
		Local	5,000,000.000	99.991823	4,999,591.15	99.638560	4,981,928.00	-17,663.15	0.64
Original Face:		Base	5,000,000.000	99.991823	4,999,591.15	99.638560	4,981,928.00	-17,663.15	0.64
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	100.351000	5,017,550.00	17,550.00	0.65
		Base		100.000000	5,000,000.00	100.351000	5,017,550.00	17,550.00	0.65
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	5,000,000.000	99.994254	4,999,712.68	99.576132	4,978,806.60	-20,906.08	0.64
		Base		99.994254	4,999,712.68	99.576132	4,978,806.60	-20,906.08	0.64
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.078005	5,053,900.26	99.488226	4,974,411.30	-79,488.96	0.64
		Base		101.078005	5,053,900.26	99.488226	4,974,411.30	-79,488.96	0.64
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	1,000,000.000	99.895154	998,951.54	101.159217	1,011,592.17	12,640.63	0.13
		Base		99.895154	998,951.54	101.159217	1,011,592.17	12,640.63	0.13
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25					4.250000	09 May 2028		
		Local	1,000,000.000	99.955676	999,556.76	99.717794	997,177.94	-2,378.82	0.13
		Base		99.955676	999,556.76	99.717794	997,177.94	-2,378.82	0.13
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.928531	2,997,855.93	100.517269	3,015,518.07	17,662.14	0.39
		Base		99.928531	2,997,855.93	100.517269	3,015,518.07	17,662.14	0.39
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	2,000,000.000	99.979705	1,999,594.10	100.163471	2,003,269.42	3,675.32	0.26
		Base		99.979705	1,999,594.10	100.163471	2,003,269.42	3,675.32	0.26
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	100.055601	5,002,780.05	2,780.05	0.64
		Base		100.000000	5,000,000.00	100.055601	5,002,780.05	2,780.05	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35				4.350000	06 Mar 2027		
	3,000,000.000	Local	99.980038	2,999,401.14	100.063088	3,001,892.64	2,491.50	0.39
		Base	99.980038	2,999,401.14	100.063088	3,001,892.64	2,491.50	0.39
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.753000	01 Apr 2054		
	1,751,377.980	Local	99.683188	1,745,829.41	101.467392	1,777,077.56	31,248.15	0.23
Original Face:	3,000,000.000	Base	99.683188	1,745,829.41	101.467392	1,777,077.56	31,248.15	0.23
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	192,666.480	Local	102.327296	197,150.40	97.247055	187,362.48	-9,787.92	0.02
Original Face:	2,090,000.000	Base	102.327296	197,150.40	97.247055	187,362.48	-9,787.92	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	9,717.450	Local	100.060818	9,723.36	99.664384	9,684.84	-38.52	0.00
Original Face:	5,000,000.000	Base	100.060818	9,723.36	99.664384	9,684.84	-38.52	0.00
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	133,070.000	Local	100.402788	133,605.99	98.485098	131,054.12	-2,551.87	0.02
Original Face:	5,000,000.000	Base	100.402788	133,605.99	98.485098	131,054.12	-2,551.87	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	396,923.500	Local	102.619517	407,320.98	93.871932	372,599.76	-34,721.22	0.05
Original Face:	5,000,000.000	Base	102.619517	407,320.98	93.871932	372,599.76	-34,721.22	0.05
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	345,374.460	Local	102.415491	353,716.95	97.341085	336,191.25	-17,525.70	0.04
Original Face:	5,700,000.000	Base	102.415491	353,716.95	97.341085	336,191.25	-17,525.70	0.04
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	111,797.120	Local	102.306857	114,376.12	96.811857	108,232.87	-6,143.25	0.01
Original Face:	2,000,000.000	Base	102.306857	114,376.12	96.811857	108,232.87	-6,143.25	0.01
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125				4.125000	21 Oct 2030		
	3,000,000.000	Local	100.000000	3,000,000.00	99.050526	2,971,515.78	-28,484.22	0.38
		Base	100.000000	3,000,000.00	99.050526	2,971,515.78	-28,484.22	0.38
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	98.350103	4,917,505.15	-82,494.85	0.63
		Base	100.000000	5,000,000.00	98.350103	4,917,505.15	-82,494.85	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	98.901128	1,978,022.56	-21,977.44	0.25
		Base		100.000000	2,000,000.00	98.901128	1,978,022.56	-21,977.44	0.25
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	98.900804	2,967,024.12	-32,975.88	0.38
		Base		100.000000	3,000,000.00	98.900804	2,967,024.12	-32,975.88	0.38
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	945,732.160	101.524700	960,151.74	89.237577	843,948.46	-116,203.28	0.11
Original Face:		Base	2,000,000.000	101.524700	960,151.74	89.237577	843,948.46	-116,203.28	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	100.014684	2,000,293.68	293.68	0.26
		Base		100.000000	2,000,000.00	100.014684	2,000,293.68	293.68	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	100.036706	2,000,734.12	734.12	0.26
		Base		100.000000	2,000,000.00	100.036706	2,000,734.12	734.12	0.26
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	928,951.350	102.022248	947,737.05	93.990050	873,121.84	-74,615.21	0.11
Original Face:		Base	3,000,000.000	102.022248	947,737.05	93.990050	873,121.84	-74,615.21	0.11
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	1,819,643.730	101.539428	1,847,655.83	83.535150	1,520,042.12	-327,613.71	0.20
Original Face:		Base	3,000,000.000	101.539428	1,847,655.83	83.535150	1,520,042.12	-327,613.71	0.20
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	137,205.110	99.945906	137,130.89	98.759470	135,503.04	-1,627.85	0.02
Original Face:		Base	8,190,000.000	99.945906	137,130.89	98.759470	135,503.04	-1,627.85	0.02
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	877,438.170	102.065937	895,565.49	93.228090	818,018.85	-77,546.64	0.11
Original Face:		Base	3,000,000.000	102.065937	895,565.49	93.228090	818,018.85	-77,546.64	0.11
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	22,419.800	100.203882	22,465.51	98.782773	22,146.90	-318.61	0.00
Original Face:		Base	1,500,000.000	100.203882	22,465.51	98.782773	22,146.90	-318.61	0.00

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3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.385000	01 May 2053		
		Local	1,391,884.980	100.192099	1,394,558.78	102.248204	1,423,177.39	28,618.61	0.18
Original Face:		Base	2,000,000.000	100.192099	1,394,558.78	102.248204	1,423,177.39	28,618.61	0.18
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	14,459.750	100.977334	14,601.07	99.120002	14,332.50	-268.57	0.00
Original Face:		Base	983,845.000	100.977334	14,601.07	99.120002	14,332.50	-268.57	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	430,549.910	102.546207	441,512.60	96.989656	417,588.88	-23,923.72	0.05
Original Face:		Base	5,200,000.000	102.546207	441,512.60	96.989656	417,588.88	-23,923.72	0.05
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	7,897.290	100.096489	7,904.91	99.384467	7,848.68	-56.23	0.00
Original Face:		Base	2,680,283.000	100.096489	7,904.91	99.384467	7,848.68	-56.23	0.00
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	184,771.950	100.286418	185,301.17	98.981586	182,890.21	-2,410.96	0.02
Original Face:		Base	15,000,000.000	100.286418	185,301.17	98.981586	182,890.21	-2,410.96	0.02
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	126,652.640	100.245309	126,963.33	98.396110	124,621.27	-2,342.06	0.02
Original Face:		Base	4,200,000.000	100.245309	126,963.33	98.396110	124,621.27	-2,342.06	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	1,382.880	100.216939	1,385.88	99.569059	1,376.92	-8.96	0.00
Original Face:		Base	765,534.000	100.216939	1,385.88	99.569059	1,376.92	-8.96	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	46,825.990	100.285931	46,959.88	98.981570	46,349.10	-610.78	0.01
Original Face:		Base	5,157,070.000	100.285931	46,959.88	98.981570	46,349.10	-610.78	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	93,327.900	102.408583	95,575.78	96.428799	89,994.97	-5,580.81	0.01
Original Face:		Base	2,000,000.000	102.408583	95,575.78	96.428799	89,994.97	-5,580.81	0.01
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	35,338.900	102.271152	36,141.50	97.002666	34,279.68	-1,861.82	0.00
Original Face:		Base	5,000,000.000	102.271152	36,141.50	97.002666	34,279.68	-1,861.82	0.00

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	546,149.280	Local	104.511935	570,791.18	98.540558	538,178.55	-32,612.63	0.07
Original Face:	14,750,000.000	Base	104.511935	570,791.18	98.540558	538,178.55	-32,612.63	0.07
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	98.630467	1,972,609.34	-27,390.66	0.25
		Base	100.000000	2,000,000.00	98.630467	1,972,609.34	-27,390.66	0.25
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.516000	20 Oct 2067		
	322,940.610	Local	102.134501	329,833.78	99.428160	321,093.91	-8,739.87	0.04
Original Face:	3,000,000.000	Base	102.134501	329,833.78	99.428160	321,093.91	-8,739.87	0.04
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4				4.000000	01 Oct 2028		
	2,000,000.000	Local	99.961250	1,999,225.00	99.032165	1,980,643.30	-18,581.70	0.26
		Base	99.961250	1,999,225.00	99.032165	1,980,643.30	-18,581.70	0.26
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875				3.875000	15 May 2028		
	3,000,000.000	Local	100.047330	3,001,419.89	99.304525	2,979,135.75	-22,284.14	0.38
		Base	100.047330	3,001,419.89	99.304525	2,979,135.75	-22,284.14	0.38
38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45				4.450000	28 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	97.581725	4,879,086.25	-120,913.75	0.63
		Base	100.000000	5,000,000.00	97.581725	4,879,086.25	-120,913.75	0.63
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	166,870.320	Local	102.555937	171,135.42	97.422020	162,568.44	-8,566.98	0.02
Original Face:	3,000,000.000	Base	102.555937	171,135.42	97.422020	162,568.44	-8,566.98	0.02
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	6,694.870	Local	100.366549	6,719.41	99.361239	6,652.11	-67.30	0.00
Original Face:	1,000,000.000	Base	100.366549	6,719.41	99.361239	6,652.11	-67.30	0.00
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	510,428.670	Local	102.995224	525,717.15	102.745990	524,444.99	-1,272.16	0.07
Original Face:	3,000,000.000	Base	102.995224	525,717.15	102.745990	524,444.99	-1,272.16	0.07
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	1,052,848.800	Local	99.666965	1,049,342.44	100.334390	1,056,369.42	7,026.98	0.14
Original Face:	3,000,000.000	Base	99.666965	1,049,342.44	100.334390	1,056,369.42	7,026.98	0.14

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427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55				4.550000	24 Feb 2028		
	4,000,000.000	Local	99.960942	3,998,437.69	100.339177	4,013,567.08	15,129.39	0.52
		Base	99.960942	3,998,437.69	100.339177	4,013,567.08	15,129.39	0.52
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	3,000,000.000	Local	99.886055	2,996,581.66	100.599527	3,017,985.81	21,404.15	0.39
		Base	99.886055	2,996,581.66	100.599527	3,017,985.81	21,404.15	0.39
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95				3.950000	15 Sep 2030		
	2,500,000.000	Local	99.693382	2,492,334.55	98.061351	2,451,533.78	-40,800.77	0.32
		Base	99.693382	2,492,334.55	98.061351	2,451,533.78	-40,800.77	0.32
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4				4.000000	16 Mar 2029		
	2,500,000.000	Local	99.847476	2,496,186.89	98.669514	2,466,737.85	-29,449.04	0.32
		Base	99.847476	2,496,186.89	98.669514	2,466,737.85	-29,449.04	0.32
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.998216	1,999,964.32	98.711550	1,974,231.00	-25,733.32	0.25
		Base	99.998216	1,999,964.32	98.711550	1,974,231.00	-25,733.32	0.25
459200LF6	IBM CORP SR UNSECURED 02/28 4.65				4.650000	10 Feb 2028		
	5,000,000.000	Local	99.992251	4,999,612.54	100.253565	5,012,678.25	13,065.71	0.65
		Base	99.992251	4,999,612.54	100.253565	5,012,678.25	13,065.71	0.65
459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	2,000,000.000	Local	102.133443	2,042,668.85	100.539566	2,010,791.32	-31,877.53	0.26
		Base	102.133443	2,042,668.85	100.539566	2,010,791.32	-31,877.53	0.26
48130KPU5	JPMORGAN CHASE + CO SR UNSECURED 01/31 4.35				4.350000	27 Jan 2031		
	3,000,000.000	Local	100.000000	3,000,000.00	99.025879	2,970,776.37	-29,223.63	0.38
		Base	100.000000	3,000,000.00	99.025879	2,970,776.37	-29,223.63	0.38
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	3,000,000.000	Local	99.963842	2,998,915.26	99.369085	2,981,072.55	-17,842.71	0.38
		Base	99.963842	2,998,915.26	99.369085	2,981,072.55	-17,842.71	0.38
532457DJ4	ELI LILLY + CO SR UNSECURED 05/29 VAR				4.080000	20 May 2029		
	4,000,000.000	Local	100.000000	4,000,000.00	100.055729	4,002,229.16	2,229.16	0.52
		Base	100.000000	4,000,000.00	100.055729	4,002,229.16	2,229.16	0.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	3,000,000.000	99.918291	2,997,548.72	98.781696	2,963,450.88	-34,097.84	0.38
		Base		99.918291	2,997,548.72	98.781696	2,963,450.88	-34,097.84	0.38
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.973879	1,999,477.57	99.753569	1,995,071.38	-4,406.19	0.26
		Base		99.973879	1,999,477.57	99.753569	1,995,071.38	-4,406.19	0.26
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325					4.325000	08 Jun 2028		
		Local	3,000,000.000	99.992243	2,999,767.30	99.948708	2,998,461.24	-1,306.06	0.39
		Base		99.992243	2,999,767.30	99.948708	2,998,461.24	-1,306.06	0.39
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	2,000,000.000	99.984139	1,999,682.77	100.696287	2,013,925.74	14,242.97	0.26
		Base		99.984139	1,999,682.77	100.696287	2,013,925.74	14,242.97	0.26
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	1,000,000.000	99.772235	997,722.35	101.380876	1,013,808.76	16,086.41	0.13
		Base		99.772235	997,722.35	101.380876	1,013,808.76	16,086.41	0.13
58769MAB6	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A					4.130000	16 Jan 2029		
		Local	4,500,000.000	99.997907	4,499,905.81	99.933340	4,497,000.30	-2,905.51	0.58
Original Face:		Base	4,500,000.000	99.997907	4,499,905.81	99.933340	4,497,000.30	-2,905.51	0.58
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	5,000,000.000	90.042034	4,502,101.71	88.990078	4,449,503.90	-52,597.81	0.57
		Base		90.042034	4,502,101.71	88.990078	4,449,503.90	-52,597.81	0.57
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	3,000,000.000	99.942328	2,998,269.83	99.592139	2,987,764.17	-10,505.66	0.39
		Base		99.942328	2,998,269.83	99.592139	2,987,764.17	-10,505.66	0.39
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25					4.250000	06 May 2028		
		Local	2,500,000.000	99.836639	2,495,915.98	99.609014	2,490,225.35	-5,690.63	0.32
		Base		99.836639	2,495,915.98	99.609014	2,490,225.35	-5,690.63	0.32
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	2,000,000.000	99.941080	1,998,821.59	100.484018	2,009,680.36	10,858.77	0.26
		Base		99.941080	1,998,821.59	100.484018	2,009,680.36	10,858.77	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
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	2,000,000.000	Local	99.995462	1,999,909.24	100.414645	2,008,292.90	8,383.66	0.26
		Base	99.995462	1,999,909.24	100.414645	2,008,292.90	8,383.66	0.26
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	3,000,000.000	Local	99.981479	2,999,444.36	100.600488	3,018,014.64	18,570.28	0.39
		Base	99.981479	2,999,444.36	100.600488	3,018,014.64	18,570.28	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	100.113989	5,005,699.45	5,699.45	0.65
		Base	100.000000	5,000,000.00	100.113989	5,005,699.45	5,699.45	0.65
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.969866	999,698.66	99.821274	998,212.74	-1,485.92	0.13
		Base	99.969866	999,698.66	99.821274	998,212.74	-1,485.92	0.13
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25				4.250000	15 Jun 2028		
	5,000,000.000	Local	99.957743	4,997,887.13	99.807511	4,990,375.55	-7,511.58	0.64
		Base	99.957743	4,997,887.13	99.807511	4,990,375.55	-7,511.58	0.64
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45				4.450000	26 Sep 2030		
	2,000,000.000	Local	99.946622	1,998,932.44	96.591380	1,931,827.60	-67,104.84	0.25
		Base	99.946622	1,998,932.44	96.591380	1,931,827.60	-67,104.84	0.25
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1				4.100000	15 Jan 2029		
	5,000,000.000	Local	99.910024	4,995,501.21	99.452915	4,972,645.75	-22,855.46	0.64
		Base	99.910024	4,995,501.21	99.452915	4,972,645.75	-22,855.46	0.64
723484AP6	PINNACLE WEST CAPITAL SR UNSECURED 06/29 4.65				4.650000	01 Jun 2029		
	2,000,000.000	Local	99.916906	1,998,338.11	100.040457	2,000,809.14	2,471.03	0.26
		Base	99.916906	1,998,338.11	100.040457	2,000,809.14	2,471.03	0.26
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026		
	3,000,000.000	Local	99.988634	2,999,659.01	100.433777	3,013,013.31	13,354.30	0.39
		Base	99.988634	2,999,659.01	100.433777	3,013,013.31	13,354.30	0.39
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75				4.750000	15 Jul 2031		
	3,000,000.000	Local	99.828421	2,994,852.63	100.296962	3,008,908.86	14,056.23	0.39
		Base	99.828421	2,994,852.63	100.296962	3,008,908.86	14,056.23	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
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625					3.625000	17 Sep 2028		
		Local	5,000,000.000	99.688839	4,984,441.94	98.528744	4,926,437.20	-58,004.74	0.63
		Base		99.688839	4,984,441.94	98.528744	4,926,437.20	-58,004.74	0.63
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.520000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.071453	5,003,572.65	3,572.65	0.64
		Base		100.000000	5,000,000.00	100.071453	5,003,572.65	3,572.65	0.64
78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5					5.000000	29 May 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	99.732109	2,991,963.27	-8,036.73	0.39
		Base		100.000000	3,000,000.00	99.732109	2,991,963.27	-8,036.73	0.39
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.670000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.391000	3,011,730.00	11,730.00	0.39
		Base		100.000000	3,000,000.00	100.391000	3,011,730.00	11,730.00	0.39
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.998538	1,999,970.75	100.016045	2,000,320.90	350.15	0.26
		Base		99.998538	1,999,970.75	100.016045	2,000,320.90	350.15	0.26
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	884,145.810	100.000000	884,145.81	99.145257	876,588.64	-7,557.17	0.11
Original Face:		Base	2,000,000.000	100.000000	884,145.81	99.145257	876,588.64	-7,557.17	0.11
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	101.041798	3,031,253.94	31,253.94	0.39
		Base		100.000000	3,000,000.00	101.041798	3,031,253.94	31,253.94	0.39
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913					3.913000	13 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.151628	4,957,581.40	-42,418.60	0.64
		Base		100.000000	5,000,000.00	99.151628	4,957,581.40	-42,418.60	0.64
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.998612	2,999,958.37	99.168947	2,975,068.41	-24,889.96	0.38
		Base		99.998612	2,999,958.37	99.168947	2,975,068.41	-24,889.96	0.38
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4					4.000000	18 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	97.756236	4,887,811.80	-112,188.20	0.63
		Base		100.000000	5,000,000.00	97.756236	4,887,811.80	-112,188.20	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	97.406837	4,870,341.85	-129,658.15	0.63
		Base	100.000000	5,000,000.00	97.406837	4,870,341.85	-129,658.15	0.63
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.906587	4,995,329.34	100.932094	5,046,604.70	51,275.36	0.65
		Base	99.906587	4,995,329.34	100.932094	5,046,604.70	51,275.36	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	100.040876	5,002,043.80	2,043.80	0.64
		Base	100.000000	5,000,000.00	100.040876	5,002,043.80	2,043.80	0.64
91159XBH7	US BANCORP SR UNSECURED 03/30 5				5.000000	12 Mar 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.075149	5,003,757.45	3,757.45	0.64
		Base	100.000000	5,000,000.00	100.075149	5,003,757.45	3,757.45	0.64
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5				4.500000	10 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	99.063344	4,953,167.20	-46,832.80	0.64
		Base	100.000000	5,000,000.00	99.063344	4,953,167.20	-46,832.80	0.64
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	3,000,000.000	Local	95.449145	2,863,474.36	94.492188	2,834,765.64	-28,708.72	0.37
		Base	95.449145	2,863,474.36	94.492188	2,834,765.64	-28,708.72	0.37
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	3,000,000.000	Local	95.302118	2,859,063.55	94.148438	2,824,453.14	-34,610.41	0.36
		Base	95.302118	2,859,063.55	94.148438	2,824,453.14	-34,610.41	0.36
91282CEW7	US TREASURY N/B 06/27 3.25				3.250000	30 Jun 2027		
	3,000,000.000	Local	99.468701	2,984,061.03	99.169531	2,975,085.93	-8,975.10	0.38
		Base	99.468701	2,984,061.03	99.169531	2,975,085.93	-8,975.10	0.38
91282CJQ5	US TREASURY N/B 12/30 3.75				3.750000	31 Dec 2030		
	3,000,000.000	Local	99.953537	2,998,606.11	98.207031	2,946,210.93	-52,395.18	0.38
		Base	99.953537	2,998,606.11	98.207031	2,946,210.93	-52,395.18	0.38
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.348911	1,986,978.21	99.605469	1,992,109.38	5,131.17	0.26
		Base	99.348911	1,986,978.21	99.605469	1,992,109.38	5,131.17	0.26

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91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	3,000,000.000	99.851900	2,995,557.00	99.659375	2,989,781.25	-5,775.75	0.39
		Base		99.851900	2,995,557.00	99.659375	2,989,781.25	-5,775.75	0.39
91282CNQ0	US TREASURY FRN 07/27 VAR					3.934695	31 Jul 2027		
		Local	3,000,000.000	99.954694	2,998,640.82	100.123753	3,003,712.59	5,071.77	0.39
		Base		99.954694	2,998,640.82	100.123753	3,003,712.59	5,071.77	0.39
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.715480	1,994,309.60	97.859375	1,957,187.50	-37,122.10	0.25
		Base		99.715480	1,994,309.60	97.859375	1,957,187.50	-37,122.10	0.25
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	3,000,000.000	99.337241	2,980,117.22	97.265625	2,917,968.75	-62,148.47	0.38
		Base		99.337241	2,980,117.22	97.265625	2,917,968.75	-62,148.47	0.38
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	3,000,000.000	99.797643	2,993,929.30	99.531250	2,985,937.50	-7,991.80	0.38
		Base		99.797643	2,993,929.30	99.531250	2,985,937.50	-7,991.80	0.38
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	3,000,000.000	99.852953	2,995,588.60	99.300781	2,979,023.43	-16,565.17	0.38
		Base		99.852953	2,995,588.60	99.300781	2,979,023.43	-16,565.17	0.38
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,250,000.000	99.993772	4,249,735.31	100.854360	4,286,310.30	36,574.99	0.55
Original Face:		Base	4,250,000.000	99.993772	4,249,735.31	100.854360	4,286,310.30	36,574.99	0.55
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	3,000,000.000	99.989271	2,999,678.13	100.392200	3,011,766.00	12,087.87	0.39
Original Face:		Base	3,000,000.000	99.989271	2,999,678.13	100.392200	3,011,766.00	12,087.87	0.39
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	6,000,000.000	99.995528	5,999,731.68	99.960580	5,997,634.80	-2,096.88	0.77
Original Face:		Base	6,000,000.000	99.995528	5,999,731.68	99.960580	5,997,634.80	-2,096.88	0.77
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	5,000,000.000	99.985575	4,999,278.75	98.997060	4,949,853.00	-49,425.75	0.64
Original Face:		Base	5,000,000.000	99.985575	4,999,278.75	98.997060	4,949,853.00	-49,425.75	0.64

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92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A					4.510000	21 Jun 2032		
		Local	5,000,000.000	99.982690	4,999,134.50	100.098930	5,004,946.50	5,812.00	0.65
Original Face:		Base	5,000,000.000	99.982690	4,999,134.50	100.098930	5,004,946.50	5,812.00	0.65
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.899028	2,996,970.84	98.812755	2,964,382.65	-32,588.19	0.38
		Base		99.899028	2,996,970.84	98.812755	2,964,382.65	-32,588.19	0.38
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.943127	4,997,156.36	101.486560	5,074,328.00	77,171.64	0.65
		Base		99.943127	4,997,156.36	101.486560	5,074,328.00	77,171.64	0.65
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.994515	4,999,725.75	100.048613	5,002,430.65	2,704.90	0.64
		Base		99.994515	4,999,725.75	100.048613	5,002,430.65	2,704.90	0.64
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.957436	2,998,723.09	100.665670	3,019,970.10	21,247.01	0.39
		Base		99.957436	2,998,723.09	100.665670	3,019,970.10	21,247.01	0.39
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	3,000,000.000	99.999708	2,999,991.25	100.104162	3,003,124.86	3,133.61	0.39
		Base		99.999708	2,999,991.25	100.104162	3,003,124.86	3,133.61	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	100.056223	3,001,686.69	1,686.69	0.39
		Base		100.000000	3,000,000.00	100.056223	3,001,686.69	1,686.69	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	100.440335	3,013,210.05	13,210.05	0.39
		Base		100.000000	3,000,000.00	100.440335	3,013,210.05	13,210.05	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	100.234520	2,004,690.40	4,690.40	0.26
		Base		100.000000	2,000,000.00	100.234520	2,004,690.40	4,690.40	0.26
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	100.335940	3,010,078.20	10,078.20	0.39
		Base		100.000000	3,000,000.00	100.335940	3,010,078.20	10,078.20	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
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05				5.050000	05 Jun 2030		
	3,000,000.000	Local	100.000000	3,000,000.00	98.821311	2,964,639.33	-35,360.67	0.38
		Base	100.000000	3,000,000.00	98.821311	2,964,639.33	-35,360.67	0.38
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	3,000,000.000	Local	99.549388	2,986,481.63	96.325245	2,889,757.35	-96,724.28	0.37
		Base	99.549388	2,986,481.63	96.325245	2,889,757.35	-96,724.28	0.37
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	99.369905	1,987,398.10	-12,601.90	0.26
		Base	100.000000	2,000,000.00	99.369905	1,987,398.10	-12,601.90	0.26
US DOLLAR Total								
	393,745,487.860	Local		393,207,462.67		390,748,867.17	-2,458,595.50	50.36
Original Face:	153,966,732.000	Base		393,207,462.67		390,748,867.17	-2,458,595.50	50.36
FIXED INCOME Total								
	393,745,487.860	Base		393,207,462.67		390,748,867.17	-2,458,595.50	50.36
Original Face:	153,966,732.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		779,938,965.030	Base		778,353,852.33		775,878,120.86	-2,475,731.47	100.00
	Original Face:	153,966,732.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.02
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.02
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.02
		Base			50,000.00		50,000.00	0.00	0.02
CASH Total									
			50,000.000	Base	50,000.00		50,000.00	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.650000	30 Jul 2026		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.70
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.70
912797SU2	TREASURY BILL 11/26 0.00000					3.650000	27 Nov 2026		
			5,000,000.000	98.489305	4,924,465.26	98.440798	4,922,039.90	-2,425.36	2.14
		Base		98.489305	4,924,465.26	98.440798	4,922,039.90	-2,425.36	2.14
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
			2,000,000.000	98.134645	1,962,692.89	98.125111	1,962,502.22	-190.67	0.85
		Base		98.134645	1,962,692.89	98.125111	1,962,502.22	-190.67	0.85
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
			5,000,000.000	96.825517	4,841,275.85	96.694728	4,834,736.40	-6,539.45	2.10
		Base		96.825517	4,841,275.85	96.694728	4,834,736.40	-6,539.45	2.10
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.610000	01 Jul 2026		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.35
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.35

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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
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.640000	30 Jul 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.53
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.53
979QHR003	SOUTH STREET REPO				3.700000	01 Jul 2026		
	98,992,726.710	Local	100.000000	98,992,726.71	100.000000	98,992,726.71	0.00	43.07
		Base	100.000000	98,992,726.71	100.000000	98,992,726.71	0.00	43.07
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Jul 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.35
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.35
US DOLLAR Total								
	165,992,726.710	Local		165,721,160.71		165,712,005.23	-9,155.48	72.10
		Base		165,721,160.71		165,712,005.23	-9,155.48	72.10
CASH EQUIVALENT Total								
	165,992,726.710	Base		165,721,160.71		165,712,005.23	-9,155.48	72.10
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	42,040.000	Local	100.520790	42,258.94	99.303643	41,747.25	-511.69	0.02
Original Face:	5,000,000.000	Base	100.520790	42,258.94	99.303643	41,747.25	-511.69	0.02
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	22,804.120	Local	100.300560	22,872.66	99.233884	22,629.41	-243.25	0.01
Original Face:	4,372,786.000	Base	100.300560	22,872.66	99.233884	22,629.41	-243.25	0.01
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	30,468.750	Local	100.288000	30,556.50	99.234793	30,235.60	-320.90	0.01
Original Face:	5,000,000.000	Base	100.288000	30,556.50	99.234793	30,235.60	-320.90	0.01
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	19,366.940	Local	100.544381	19,472.37	99.418873	19,254.39	-217.98	0.01
Original Face:	4,169,641.000	Base	100.544381	19,472.37	99.418873	19,254.39	-217.98	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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	113,943.600	Local	100.855476	114,918.36	88.323548	100,639.03	-14,279.33	0.04
Original Face:	2,000,000.000	Base	100.855476	114,918.36	88.323548	100,639.03	-14,279.33	0.04
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	13,977.270	Local	100.234023	14,009.98	99.590687	13,920.06	-89.92	0.01
Original Face:	2,910,888.000	Base	100.234023	14,009.98	99.590687	13,920.06	-89.92	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				5.375000	20 Sep 2040		
	213,328.270	Local	102.183147	217,985.54	101.621602	216,787.61	-1,197.93	0.09
Original Face:	9,450,000.000	Base	102.183147	217,985.54	101.621602	216,787.61	-1,197.93	0.09
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	18,823.250	Local	100.219728	18,864.61	98.877759	18,612.01	-252.60	0.01
Original Face:	2,500,000.000	Base	100.219728	18,864.61	98.877759	18,612.01	-252.60	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	29,677.140	Local	100.265929	29,756.06	98.596565	29,260.64	-495.42	0.01
Original Face:	1,500,000.000	Base	100.265929	29,756.06	98.596565	29,260.64	-495.42	0.01
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.516000	20 Oct 2067		
	322,940.610	Local	101.780157	328,689.46	99.428160	321,093.91	-7,595.55	0.14
Original Face:	3,000,000.000	Base	101.780157	328,689.46	99.428160	321,093.91	-7,595.55	0.14
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	211,374.250	Local	103.835406	219,481.31	95.580939	202,033.49	-17,447.82	0.09
Original Face:	5,872,458.000	Base	103.835406	219,481.31	95.580939	202,033.49	-17,447.82	0.09
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	14,104.340	Local	102.859474	14,507.65	101.358683	14,295.97	-211.68	0.01
Original Face:	1,000,000.000	Base	102.859474	14,507.65	101.358683	14,295.97	-211.68	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	29,833.160	Local	102.229801	30,498.38	101.786141	30,366.02	-132.36	0.01
Original Face:	2,000,000.000	Base	102.229801	30,498.38	101.786141	30,366.02	-132.36	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				4.460850	20 Sep 2063		
	13,007.910	Local	100.370006	13,056.04	100.141380	13,026.30	-29.74	0.01
Original Face:	1,500,000.000	Base	100.370006	13,056.04	100.141380	13,026.30	-29.74	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
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				4.410850	20 Feb 2064		
	38,094.230	Local	100.327582	38,219.02	100.095600	38,130.65	-88.37	0.02
Original Face:	1,530,000.000	Base	100.327582	38,219.02	100.095600	38,130.65	-88.37	0.02
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.196610	20 Jun 2067		
	134,562.380	Local	101.776916	136,953.44	101.155580	136,117.36	-836.08	0.06
Original Face:	1,200,000.000	Base	101.776916	136,953.44	101.155580	136,117.36	-836.08	0.06
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	492,140.920	Local	101.514975	499,596.73	94.812880	466,612.98	-32,983.75	0.20
Original Face:	4,400,000.000	Base	101.514975	499,596.73	94.812880	466,612.98	-32,983.75	0.20
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	103,849.140	Local	100.475392	104,342.83	91.952030	95,491.39	-8,851.44	0.04
Original Face:	1,000,000.000	Base	100.475392	104,342.83	91.952030	95,491.39	-8,851.44	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	36,792.180	Local	101.037503	37,173.90	96.663820	35,564.73	-1,609.17	0.02
Original Face:	1,000,000.000	Base	101.037503	37,173.90	96.663820	35,564.73	-1,609.17	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	123,737.330	Local	100.589911	124,467.27	88.512080	109,522.48	-14,944.79	0.05
Original Face:	1,000,000.000	Base	100.589911	124,467.27	88.512080	109,522.48	-14,944.79	0.05
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	14,122.310	Local	100.646566	14,213.62	98.516750	13,912.84	-300.78	0.01
Original Face:	1,000,000.000	Base	100.646566	14,213.62	98.516750	13,912.84	-300.78	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	54,904.400	Local	100.745605	55,313.77	99.213110	54,472.36	-841.41	0.02
Original Face:	4,000,000.000	Base	100.745605	55,313.77	99.213110	54,472.36	-841.41	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	166,870.320	Local	102.555937	171,135.42	97.422020	162,568.44	-8,566.98	0.07
Original Face:	3,000,000.000	Base	102.555937	171,135.42	97.422020	162,568.44	-8,566.98	0.07
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	13,389.740	Local	100.308744	13,431.08	99.361239	13,304.21	-126.87	0.01
Original Face:	2,000,000.000	Base	100.308744	13,431.08	99.361239	13,304.21	-126.87	0.01

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38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.742450	20 Apr 2071		
	156,960.370	Local	107.015134	167,971.35	98.777170	155,041.01	-12,930.34	0.07
Original Face:	1,978,780.000	Base	107.015134	167,971.35	98.777170	155,041.01	-12,930.34	0.07
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	674,578.100	Local	101.829004	686,916.16	79.007530	532,967.49	-153,948.67	0.23
Original Face:	2,000,000.000	Base	101.829004	686,916.16	79.007530	532,967.49	-153,948.67	0.23
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	1,762,310.380	Local	101.177974	1,783,069.94	80.238850	1,414,057.58	-369,012.36	0.62
Original Face:	3,185,000.000	Base	101.177974	1,783,069.94	80.238850	1,414,057.58	-369,012.36	0.62
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	815,928.720	Local	101.950810	831,845.94	78.959660	644,254.54	-187,591.40	0.28
Original Face:	2,000,000.000	Base	101.950810	831,845.94	78.959660	644,254.54	-187,591.40	0.28
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.427670	20 Jun 2036		
	743,261.140	Local	102.955091	765,225.18	91.837640	682,593.49	-82,631.69	0.30
Original Face:	2,000,000.000	Base	102.955091	765,225.18	91.837640	682,593.49	-82,631.69	0.30
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	1,955,567.790	Local	102.452526	2,003,528.60	88.235120	1,725,497.59	-278,031.01	0.75
Original Face:	3,000,000.000	Base	102.452526	2,003,528.60	88.235120	1,725,497.59	-278,031.01	0.75
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.549550	20 Dec 2071		
	464,492.820	Local	100.934716	468,834.51	99.341340	461,433.39	-7,401.12	0.20
Original Face:	3,000,000.000	Base	100.934716	468,834.51	99.341340	461,433.39	-7,401.12	0.20
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	680,571.560	Local	102.995227	700,956.22	102.745990	699,259.99	-1,696.23	0.30
Original Face:	4,000,000.000	Base	102.995227	700,956.22	102.745990	699,259.99	-1,696.23	0.30
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	989,964.950	Local	99.666963	986,668.00	100.334390	993,275.29	6,607.29	0.43
Original Face:	2,820,818.000	Base	99.666963	986,668.00	100.334390	993,275.29	6,607.29	0.43
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				3.860000	20 Jan 2027		
	625,000.000	Local	100.000002	625,000.01	100.000000	625,000.01	0.00	0.27
Original Face:	5,000,000.000	Base	100.000002	625,000.01	100.000000	625,000.01	0.00	0.27

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				3.860000	15 Sep 2026		
	229,166.690	Local	100.000000	229,166.69	100.000000	229,166.69	0.00	0.10
Original Face:	5,500,000.000	Base	100.000000	229,166.69	100.000000	229,166.69	0.00	0.10
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				4.150000	25 Jul 2032		
	1,491,215.790	Local	100.000000	1,491,215.79	99.145257	1,478,469.73	-12,746.06	0.64
Original Face:	3,373,235.000	Base	100.000000	1,491,215.79	99.145257	1,478,469.73	-12,746.06	0.64
912828Z78	US TREASURY N/B 01/27 1.5				1.500000	31 Jan 2027		
	2,000,000.000	Local	98.689453	1,973,789.05	98.566406	1,971,328.12	-2,460.93	0.86
		Base	98.689453	1,973,789.05	98.566406	1,971,328.12	-2,460.93	0.86
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	2,000,000.000	Local	95.449145	1,908,982.90	94.492188	1,889,843.76	-19,139.14	0.82
		Base	95.449145	1,908,982.90	94.492188	1,889,843.76	-19,139.14	0.82
91282CDG3	US TREASURY N/B 10/26 1.125				1.125000	31 Oct 2026		
	5,000,000.000	Local	99.098595	4,954,929.74	99.082813	4,954,140.65	-789.09	2.16
		Base	99.098595	4,954,929.74	99.082813	4,954,140.65	-789.09	2.16
91282CDP3	US TREASURY N/B 12/28 1.375				1.375000	31 Dec 2028		
	2,000,000.000	Local	94.600958	1,892,019.15	93.464844	1,869,296.88	-22,722.27	0.81
		Base	94.600958	1,892,019.15	93.464844	1,869,296.88	-22,722.27	0.81
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	2,000,000.000	Local	95.302119	1,906,042.37	94.148438	1,882,968.76	-23,073.61	0.82
		Base	95.302119	1,906,042.37	94.148438	1,882,968.76	-23,073.61	0.82
91282CEW7	US TREASURY N/B 06/27 3.25				3.250000	30 Jun 2027		
	2,000,000.000	Local	99.468701	1,989,374.02	99.169531	1,983,390.62	-5,983.40	0.86
		Base	99.468701	1,989,374.02	99.169531	1,983,390.62	-5,983.40	0.86
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	2,000,000.000	Local	99.061335	1,981,226.70	98.996094	1,979,921.88	-1,304.82	0.86
		Base	99.061335	1,981,226.70	98.996094	1,979,921.88	-1,304.82	0.86
91282CJQ5	US TREASURY N/B 12/30 3.75				3.750000	31 Dec 2030		
	2,000,000.000	Local	99.953538	1,999,070.75	98.207031	1,964,140.62	-34,930.13	0.85
		Base	99.953538	1,999,070.75	98.207031	1,964,140.62	-34,930.13	0.85

& 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
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.357475	1,987,149.50	99.605469	1,992,109.38	4,959.88	0.87
		Base	99.357475	1,987,149.50	99.605469	1,992,109.38	4,959.88	0.87
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027		
	2,000,000.000	Local	99.827462	1,996,549.24	100.058105	2,001,162.10	4,612.86	0.87
		Base	99.827462	1,996,549.24	100.058105	2,001,162.10	4,612.86	0.87
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029		
	2,000,000.000	Local	99.773846	1,995,476.92	99.886719	1,997,734.38	2,257.46	0.87
		Base	99.773846	1,995,476.92	99.886719	1,997,734.38	2,257.46	0.87
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	2,000,000.000	Local	99.754264	1,995,085.28	99.957031	1,999,140.62	4,055.34	0.87
		Base	99.754264	1,995,085.28	99.957031	1,999,140.62	4,055.34	0.87
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	2,000,000.000	Local	99.960576	1,999,211.51	100.135937	2,002,718.74	3,507.23	0.87
		Base	99.960576	1,999,211.51	100.135937	2,002,718.74	3,507.23	0.87
91282CNL1	US TREASURY N/B 06/27 3.75				3.750000	30 Jun 2027		
	2,000,000.000	Local	99.851900	1,997,037.99	99.659375	1,993,187.50	-3,850.49	0.87
		Base	99.851900	1,997,037.99	99.659375	1,993,187.50	-3,850.49	0.87
91282CNQ0	US TREASURY FRN 07/27 VAR				3.934695	31 Jul 2027		
	2,000,000.000	Local	99.954694	1,999,093.88	100.123753	2,002,475.06	3,381.18	0.87
		Base	99.954694	1,999,093.88	100.123753	2,002,475.06	3,381.18	0.87
91282CPA3	US TREASURY N/B 09/30 3.625				3.625000	30 Sep 2030		
	2,000,000.000	Local	99.715480	1,994,309.60	97.859375	1,957,187.50	-37,122.10	0.85
		Base	99.715480	1,994,309.60	97.859375	1,957,187.50	-37,122.10	0.85
91282CPB1	US TREASURY N/B 09/27 3.5				3.500000	30 Sep 2027		
	2,000,000.000	Local	99.888891	1,997,777.81	99.230469	1,984,609.38	-13,168.43	0.86
		Base	99.888891	1,997,777.81	99.230469	1,984,609.38	-13,168.43	0.86
91282CPD7	US TREASURY N/B 10/30 3.625				3.625000	31 Oct 2030		
	2,000,000.000	Local	99.471063	1,989,421.25	97.804688	1,956,093.76	-33,327.49	0.85
		Base	99.471063	1,989,421.25	97.804688	1,956,093.76	-33,327.49	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CPE5	US TREASURY N/B 10/27 3.5					3.500000	31 Oct 2027		
		Local	2,000,000.000	99.287433	1,985,748.65	99.160156	1,983,203.12	-2,545.53	0.86
		Base		99.287433	1,985,748.65	99.160156	1,983,203.12	-2,545.53	0.86
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	2,000,000.000	99.337241	1,986,744.81	97.265625	1,945,312.50	-41,432.31	0.85
		Base		99.337241	1,986,744.81	97.265625	1,945,312.50	-41,432.31	0.85
91282CPS4	US TREASURY N/B 12/27 3.375					3.375000	31 Dec 2027		
		Local	2,000,000.000	99.283033	1,985,660.66	98.871094	1,977,421.88	-8,238.78	0.86
		Base		99.283033	1,985,660.66	98.871094	1,977,421.88	-8,238.78	0.86
91282CQB0	US TREASURY N/B 02/28 3.375					3.375000	29 Feb 2028		
		Local	2,000,000.000	98.902916	1,978,058.32	98.773438	1,975,468.76	-2,589.56	0.86
		Base		98.902916	1,978,058.32	98.773438	1,975,468.76	-2,589.56	0.86
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	2,000,000.000	99.797644	1,995,952.87	99.531250	1,990,625.00	-5,327.87	0.87
		Base		99.797644	1,995,952.87	99.531250	1,990,625.00	-5,327.87	0.87
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	2,000,000.000	99.852954	1,997,059.07	99.300781	1,986,015.62	-11,043.45	0.86
		Base		99.852954	1,997,059.07	99.300781	1,986,015.62	-11,043.45	0.86
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	2,000,000.000	99.723629	1,994,472.57	99.734375	1,994,687.50	214.93	0.87
		Base		99.723629	1,994,472.57	99.734375	1,994,687.50	214.93	0.87
US DOLLAR Total									
		Local	65,863,170.870		65,532,417.94		64,074,800.02	-1,457,617.92	27.88
Original Face:		Base	108,263,606.000		65,532,417.94		64,074,800.02	-1,457,617.92	27.88
FIXED INCOME Total									
		Base	65,863,170.870		65,532,417.94		64,074,800.02	-1,457,617.92	27.88
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

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Base Currency: 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									
		231,905,897.580	Base		231,303,578.65		229,836,805.25	-1,466,773.40	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								
			35,060.450	1.000000	35,060.45	1.000000	35,060.45	0.00	0.00
		Base		1.000000	35,060.45	1.000000	35,060.45	0.00	0.00
US DOLLAR Total									
			35,060.450		35,060.45		35,060.45	0.00	0.00
		Base			35,060.45		35,060.45	0.00	0.00
CASH Total									
			35,060.450	Base	35,060.45		35,060.45	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					3.520790	31 Dec 2030		
			10,513,454.830	100.000000	10,513,454.83	100.000000	10,513,454.83	0.00	0.27
		Base		100.000000	10,513,454.83	100.000000	10,513,454.83	0.00	0.27
US DOLLAR Total									
			10,513,454.830		10,513,454.83		10,513,454.83	0.00	0.27
		Base			10,513,454.83		10,513,454.83	0.00	0.27
CASH EQUIVALENT Total									
			10,513,454.830	Base	10,513,454.83		10,513,454.83	0.00	0.27
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			28,224.000	23.459647	662,125.08	117.250000	3,309,264.00	2,647,138.92	0.08
		Base		23.459647	662,125.08	117.250000	3,309,264.00	2,647,138.92	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	14.660000	631,113.00	-189,932.86	0.02
		Base		19.071913	821,045.86	14.660000	631,113.00	-189,932.86	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	423,358.000	25.470136	10,782,985.90	20.700000	8,763,510.60	-2,019,475.30	0.22
		Base		25.470136	10,782,985.90	20.700000	8,763,510.60	-2,019,475.30	0.22
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	105,150.000	41.744451	4,389,429.01	90.740000	9,541,311.00	5,151,881.99	0.24
		Base		41.744451	4,389,429.01	90.740000	9,541,311.00	5,151,881.99	0.24
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	106,886.000	55.382800	5,919,645.95	251.640000	26,896,793.04	20,977,147.09	0.68
		Base		55.382800	5,919,645.95	251.640000	26,896,793.04	20,977,147.09	0.68
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	24,526.000	190.229995	4,665,580.85	205.020000	5,028,320.52	362,739.67	0.13
		Base		190.229995	4,665,580.85	205.020000	5,028,320.52	362,739.67	0.13
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	98,574.000	33.058914	3,258,749.38	580.910000	57,262,622.34	54,003,872.96	1.45
		Base		33.058914	3,258,749.38	580.910000	57,262,622.34	54,003,872.96	1.45
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,104.000	44.133651	754,861.97	132.830000	2,271,924.32	1,517,062.35	0.06
		Base		44.133651	754,861.97	132.830000	2,271,924.32	1,517,062.35	0.06
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	25,624.000	133.423259	3,418,837.58	143.100000	3,666,794.40	247,956.82	0.09
		Base		133.423259	3,418,837.58	143.100000	3,666,794.40	247,956.82	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	13,468.000	105.019716	1,414,405.54	293.180000	3,948,548.24	2,534,142.70	0.10
		Base		105.019716	1,414,405.54	293.180000	3,948,548.24	2,534,142.70	0.10
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	8,697.000	52.674580	458,110.82	118.210000	1,028,072.37	569,961.55	0.03
		Base		52.674580	458,110.82	118.210000	1,028,072.37	569,961.55	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,128.000	102.206999	728,531.49	135.030000	962,493.84	233,962.35	0.02
		Base		102.206999	728,531.49	135.030000	962,493.84	233,962.35	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,431.000	133.962339	1,263,398.82	52.850000	498,428.35	-764,970.47	0.01
		Base		133.962339	1,263,398.82	52.850000	498,428.35	-764,970.47	0.01
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,034.000	188.255620	759,423.17	168.660000	680,374.44	-79,048.73	0.02
		Base		188.255620	759,423.17	168.660000	680,374.44	-79,048.73	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	15,539.000	43.321167	673,167.62	76.290000	1,185,470.31	512,302.69	0.03
		Base		43.321167	673,167.62	76.290000	1,185,470.31	512,302.69	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	15,732.000	52.619261	827,806.22	237.940000	3,743,272.08	2,915,465.86	0.09
		Base		52.619261	827,806.22	237.940000	3,743,272.08	2,915,465.86	0.09
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	48.300000	4,105,500.00	2,052,399.00	0.10
		Base		24.154129	2,053,101.00	48.300000	4,105,500.00	2,052,399.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	282,795.000	32.320657	9,140,120.29	353.330000	99,919,957.35	90,779,837.06	2.53
		Base		32.320657	9,140,120.29	353.330000	99,919,957.35	90,779,837.06	2.53
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	352,116.000	33.361538	11,747,131.28	357.370000	125,835,694.92	114,088,563.64	3.19
		Base		33.361538	11,747,131.28	357.370000	125,835,694.92	114,088,563.64	3.19
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	101,512.000	22.947051	2,329,401.05	71.950000	7,303,788.40	4,974,387.35	0.19
		Base		22.947051	2,329,401.05	71.950000	7,303,788.40	4,974,387.35	0.19
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	590,678.000	49.120385	29,014,330.56	238.340000	140,782,194.52	111,767,863.96	3.57
		Base		49.120385	29,014,330.56	238.340000	140,782,194.52	111,767,863.96	3.57

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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
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	16,715.000	52.035506	869,773.49	113.040000	1,889,463.60	1,019,690.11	0.05
		Base		52.035506	869,773.49	113.040000	1,889,463.60	1,019,690.11	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	32,709.000	51.266249	1,676,867.74	136.810000	4,474,918.29	2,798,050.55	0.11
		Base		51.266249	1,676,867.74	136.810000	4,474,918.29	2,798,050.55	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	32,372.000	63.247749	2,047,456.13	338.250000	10,949,829.00	8,902,372.87	0.28
		Base		63.247749	2,047,456.13	338.250000	10,949,829.00	8,902,372.87	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	32,442.000	98.916803	3,209,058.93	74.530000	2,417,902.26	-791,156.67	0.06
		Base		98.916803	3,209,058.93	74.530000	2,417,902.26	-791,156.67	0.06
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	28,301.000	96.830817	2,740,408.95	163.570000	4,629,194.57	1,888,785.62	0.12
		Base		96.830817	2,740,408.95	163.570000	4,629,194.57	1,888,785.62	0.12
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	11,800.000	85.743573	1,011,774.16	131.580000	1,552,644.00	540,869.84	0.04
		Base		85.743573	1,011,774.16	131.580000	1,552,644.00	540,869.84	0.04
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	11,762.000	90.406541	1,063,361.73	282.980000	3,328,410.76	2,265,049.03	0.08
		Base		90.406541	1,063,361.73	282.980000	3,328,410.76	2,265,049.03	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	5,520.000	60.164216	332,106.47	458.760000	2,532,355.20	2,200,248.73	0.06
		Base		60.164216	332,106.47	458.760000	2,532,355.20	2,200,248.73	0.06
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	13,927.000	59.039379	822,241.43	241.940000	3,369,498.38	2,547,256.95	0.09
		Base		59.039379	822,241.43	241.940000	3,369,498.38	2,547,256.95	0.09
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	32,555.000	93.276950	3,036,631.11	362.120000	11,788,816.60	8,752,185.49	0.30
		Base		93.276950	3,036,631.11	362.120000	11,788,816.60	8,752,185.49	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	74,328.000	12.974012	964,332.39	176.320000	13,105,512.96	12,141,180.57	0.33
		Base		12.974012	964,332.39	176.320000	13,105,512.96	12,141,180.57	0.33
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	29,542.000	79.404219	2,345,759.45	397.170000	11,733,196.14	9,387,436.69	0.30
		Base		79.404219	2,345,759.45	397.170000	11,733,196.14	9,387,436.69	0.30
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	13,350.000	115.574362	1,542,917.73	386.730000	5,162,845.50	3,619,927.77	0.13
		Base		115.574362	1,542,917.73	386.730000	5,162,845.50	3,619,927.77	0.13
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	21,441.000	56.260194	1,206,274.83	32.570000	698,333.37	-507,941.46	0.02
		Base		56.260194	1,206,274.83	32.570000	698,333.37	-507,941.46	0.02
03769M106	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001								
		Local	28,073.000	171.024572	4,801,172.81	118.310000	3,321,316.63	-1,479,856.18	0.08
		Base		171.024572	4,801,172.81	118.310000	3,321,316.63	-1,479,856.18	0.08
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	888,210.000	29.140577	25,882,951.58	289.360000	257,012,445.60	231,129,494.02	6.51
		Base		29.140577	25,882,951.58	289.360000	257,012,445.60	231,129,494.02	6.51
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	47,984.000	30.934161	1,484,344.76	723.000000	34,692,432.00	33,208,087.24	0.88
		Base		30.934161	1,484,344.76	723.000000	34,692,432.00	33,208,087.24	0.88
03831W108	APPLOVIN CORP CLASS A COMMON STOCK USD.00003								
		Local	16,389.000	644.910736	10,569,442.05	515.230000	8,444,104.47	-2,125,337.58	0.21
		Base		644.910736	10,569,442.05	515.230000	8,444,104.47	-2,125,337.58	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	29,064.000	30.746921	893,628.52	76.400000	2,220,489.60	1,326,861.08	0.06
		Base		30.746921	893,628.52	76.400000	2,220,489.60	1,326,861.08	0.06
03990B101	ARES MANAGEMENT CORP A COMMON STOCK								
		Local	12,459.000	168.719110	2,102,071.39	111.310000	1,386,811.29	-715,260.10	0.04
		Base		168.719110	2,102,071.39	111.310000	1,386,811.29	-715,260.10	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
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	62,430.000	24.355475	1,520,512.30	169.880000	10,605,608.40	9,085,096.10	0.27
		Base		24.355475	1,520,512.30	169.880000	10,605,608.40	9,085,096.10	0.27
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,032.000	77.114644	233,811.60	268.530000	814,182.96	580,371.36	0.02
		Base		77.114644	233,811.60	268.530000	814,182.96	580,371.36	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,009.000	106.259871	1,063,555.05	172.270000	1,724,250.43	660,695.38	0.04
		Base		106.259871	1,063,555.05	172.270000	1,724,250.43	660,695.38	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	12,826.000	70.064996	898,653.64	194.420000	2,493,630.92	1,594,977.28	0.06
		Base		70.064996	898,653.64	194.420000	2,493,630.92	1,594,977.28	0.06
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	24,349.000	62.281629	1,516,495.39	223.950000	5,452,958.55	3,936,463.16	0.14
		Base		62.281629	1,516,495.39	223.950000	5,452,958.55	3,936,463.16	0.14
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,003.000	369.762772	370,872.06	3,195.940000	3,205,527.82	2,834,655.76	0.08
		Base		369.762772	370,872.06	3,195.940000	3,205,527.82	2,834,655.76	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	8,565.000	144.941968	1,241,427.96	188.690000	1,616,129.85	374,701.89	0.04
		Base		144.941968	1,241,427.96	188.690000	1,616,129.85	374,701.89	0.04
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	4,676.000	66.075793	308,970.41	162.350000	759,148.60	450,178.19	0.02
		Base		66.075793	308,970.41	162.350000	759,148.60	450,178.19	0.02
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,770.000	258.607195	1,233,556.32	560.610000	2,674,109.70	1,440,553.38	0.07
		Base		258.607195	1,233,556.32	560.610000	2,674,109.70	1,440,553.38	0.07
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	59,742.000	36.047894	2,153,573.30	55.500000	3,315,681.00	1,162,107.70	0.08
		Base		36.047894	2,153,573.30	55.500000	3,315,681.00	1,162,107.70	0.08

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058498106	BALL CORP COMMON STOCK								
		Local	16,203.000	24.493034	396,860.63	62.400000	1,011,067.20	614,206.57	0.03
		Base		24.493034	396,860.63	62.400000	1,011,067.20	614,206.57	0.03
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	401,311.000	25.812489	10,358,835.78	56.980000	22,866,700.78	12,507,865.00	0.58
		Base		25.812489	10,358,835.78	56.980000	22,866,700.78	12,507,865.00	0.58
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK								
		Local	41,611.000	37.228847	1,549,129.55	144.610000	6,017,366.71	4,468,237.16	0.15
		Base		37.228847	1,549,129.55	144.610000	6,017,366.71	4,468,237.16	0.15
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	31,122.000	38.607083	1,201,529.63	21.320000	663,521.04	-538,008.59	0.02
		Base		38.607083	1,201,529.63	21.320000	663,521.04	-538,008.59	0.02
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	17,221.000	119.259746	2,053,772.08	151.330000	2,606,053.93	552,281.85	0.07
		Base		119.259746	2,053,772.08	151.330000	2,606,053.93	552,281.85	0.07
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	18,018.000	32.006651	576,695.83	70.530000	1,270,809.54	694,113.71	0.03
		Base		32.006651	576,695.83	70.530000	1,270,809.54	694,113.71	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	110,934.000	126.573339	14,041,286.84	500.390000	55,510,264.26	41,468,977.42	1.41
		Base		126.573339	14,041,286.84	500.390000	55,510,264.26	41,468,977.42	1.41
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	11,781.000	41.232410	485,759.02	75.880000	893,942.28	408,183.26	0.02
		Base		41.232410	485,759.02	75.880000	893,942.28	408,183.26	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	8,885.000	119.006095	1,057,369.15	216.060000	1,919,693.10	862,323.95	0.05
		Base		119.006095	1,057,369.15	216.060000	1,919,693.10	862,323.95	0.05
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	9,467.000	120.639116	1,142,090.51	70.650000	668,843.55	-473,246.96	0.02
		Base		120.639116	1,142,090.51	70.650000	668,843.55	-473,246.96	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
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	45,282.000	112.508528	5,094,611.17	117.670000	5,328,332.94	233,721.77	0.14
		Base		112.508528	5,094,611.17	117.670000	5,328,332.94	233,721.77	0.14
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,726.000	388.365614	3,388,878.35	961.560000	8,390,572.56	5,001,694.21	0.21
		Base		388.365614	3,388,878.35	961.560000	8,390,572.56	5,001,694.21	0.21
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,497.000	120.715163	5,733,608.12	216.470000	10,281,675.59	4,548,067.47	0.26
		Base		120.715163	5,733,608.12	216.470000	10,281,675.59	4,548,067.47	0.26
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	48,725.000	23.783360	1,158,844.20	178.240000	8,684,744.00	7,525,899.80	0.22
		Base		23.783360	1,158,844.20	178.240000	8,684,744.00	7,525,899.80	0.22
101121101	BXP INC REIT USD.01								
		Local	8,917.000	92.630602	825,987.08	66.310000	591,286.27	-234,700.81	0.01
		Base		92.630602	825,987.08	66.310000	591,286.27	-234,700.81	0.01
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	89,641.000	23.838182	2,136,878.44	42.680000	3,825,877.88	1,688,999.44	0.10
		Base		23.838182	2,136,878.44	42.680000	3,825,877.88	1,688,999.44	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	123,175.000	48.865882	6,019,054.99	57.620000	7,097,343.50	1,078,288.51	0.18
		Base		48.865882	6,019,054.99	57.620000	7,097,343.50	1,078,288.51	0.18
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,056.000	122.144891	861,854.35	136.950000	966,319.20	104,464.85	0.02
		Base		122.144891	861,854.35	136.950000	966,319.20	104,464.85	0.02
11135F101	BROADCOM INC COMMON STOCK								
		Local	286,618.000	44.662767	12,801,153.01	377.750000	108,269,949.50	95,468,796.49	2.74
		Base		44.662767	12,801,153.01	377.750000	108,269,949.50	95,468,796.49	2.74
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,702.000	63.894122	1,131,053.75	64.150000	1,135,583.30	4,529.55	0.03
		Base		63.894122	1,131,053.75	64.150000	1,135,583.30	4,529.55	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	10,315.000	31.277194	322,624.26	26.650000	274,894.75	-47,729.51	0.01
		Base		31.277194	322,624.26	26.650000	274,894.75	-47,729.51	0.01
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	6,688.000	164.367714	1,099,291.27	89.480000	598,442.24	-500,849.03	0.02
		Base		164.367714	1,099,291.27	89.480000	598,442.24	-500,849.03	0.02
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,321.000	90.429317	571,603.71	242.670000	1,533,917.07	962,313.36	0.04
		Base		90.429317	571,603.71	242.670000	1,533,917.07	962,313.36	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	17,574.000	121.367295	2,132,908.85	134.690000	2,367,042.06	234,133.21	0.06
		Base		121.367295	2,132,908.85	134.690000	2,367,042.06	234,133.21	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	7,872.000	126.056133	992,313.88	140.640000	1,107,118.08	114,804.20	0.03
		Base		126.056133	992,313.88	140.640000	1,107,118.08	114,804.20	0.03
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	9,435.000	32.239174	304,176.61	108.260000	1,021,433.10	717,256.49	0.03
		Base		32.239174	304,176.61	108.260000	1,021,433.10	717,256.49	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,171.000	60.607183	434,614.11	188.340000	1,350,586.14	915,972.03	0.03
		Base		60.607183	434,614.11	188.340000	1,350,586.14	915,972.03	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	15,930.000	97.878110	1,559,198.29	275.680000	4,391,582.40	2,832,384.11	0.11
		Base		97.878110	1,559,198.29	275.680000	4,391,582.40	2,832,384.11	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	21,807.000	114.330225	2,493,199.22	220.830000	4,815,639.81	2,322,440.59	0.12
		Base		114.330225	2,493,199.22	220.830000	4,815,639.81	2,322,440.59	0.12
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	18,526.000	31.152975	577,140.02	76.500000	1,417,239.00	840,098.98	0.04
		Base		31.152975	577,140.02	76.500000	1,417,239.00	840,098.98	0.04

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126408103	CSX CORP COMMON STOCK USD1.0								
		Local	112,417.000	8.107729	911,446.54	47.530000	5,343,180.01	4,431,733.47	0.14
		Base		8.107729	911,446.54	47.530000	5,343,180.01	4,431,733.47	0.14
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	76,931.000	52.089716	4,007,313.95	103.450000	7,958,511.95	3,951,198.00	0.20
		Base		52.089716	4,007,313.95	103.450000	7,958,511.95	3,951,198.00	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	16,456.000	57.242646	941,984.99	375.320000	6,176,265.92	5,234,280.93	0.16
		Base		57.242646	941,984.99	375.320000	6,176,265.92	5,234,280.93	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,256.000	162.165128	1,014,505.04	114.490000	716,249.44	-298,255.60	0.02
		Base		162.165128	1,014,505.04	114.490000	716,249.44	-298,255.60	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	37,807.000	51.814980	1,958,968.95	200.620000	7,584,840.34	5,625,871.39	0.19
		Base		51.814980	1,958,968.95	200.620000	7,584,840.34	5,625,871.39	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	14,230.000	44.755583	636,871.95	237.560000	3,380,478.80	2,743,606.85	0.09
		Base		44.755583	636,871.95	237.560000	3,380,478.80	2,743,606.85	0.09
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	47,507.000	15.926664	756,628.05	73.350000	3,484,638.45	2,728,010.40	0.09
		Base		15.926664	756,628.05	73.350000	3,484,638.45	2,728,010.40	0.09
146869102	CARVANA CO COMMON STOCK USD.001								
		Local	42,690.000	88.538763	3,779,719.79	65.820000	2,809,855.80	-969,863.99	0.07
		Base		88.538763	3,779,719.79	65.820000	2,809,855.80	-969,863.99	0.07
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	7,254.000	762.600000	5,531,900.40	794.790000	5,765,406.66	233,506.26	0.15
		Base		762.600000	5,531,900.40	794.790000	5,765,406.66	233,506.26	0.15
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	28,151.000	78.409678	2,207,310.84	1,064.900000	29,977,999.90	27,770,689.06	0.76
		Base		78.409678	2,207,310.84	1,064.900000	29,977,999.90	27,770,689.06	0.76

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15135B101	CENTENE CORP COMMON STOCK USD.001							
	28,269.000	Local	53.848887	1,522,254.20	64.190000	1,814,587.11	292,332.91	0.05
		Base	53.848887	1,522,254.20	64.190000	1,814,587.11	292,332.91	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	39,477.000	Local	22.047200	870,357.32	44.040000	1,738,567.08	868,209.76	0.04
		Base	22.047200	870,357.32	44.040000	1,738,567.08	868,209.76	0.04
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	2,976.000	Local	351.485773	1,046,021.66	226.790000	674,927.04	-371,094.62	0.02
		Base	351.485773	1,046,021.66	226.790000	674,927.04	-371,094.62	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	5,207.000	Local	298.855525	1,556,140.72	142.210000	740,487.47	-815,653.25	0.02
		Base	298.855525	1,556,140.72	142.210000	740,487.47	-815,653.25	0.02
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01							
	14,398.000	Local	99.525048	1,432,961.64	91.190000	1,312,953.62	-120,008.02	0.03
		Base	99.525048	1,432,961.64	91.190000	1,312,953.62	-120,008.02	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75							
	113,333.000	Local	80.442727	9,116,815.62	165.760000	18,786,078.08	9,669,262.46	0.48
		Base	80.442727	9,116,815.62	165.760000	18,786,078.08	9,669,262.46	0.48
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	78,762.000	Local	10.275716	809,335.91	34.000000	2,677,908.00	1,868,572.09	0.07
		Base	10.275716	809,335.91	34.000000	2,677,908.00	1,868,572.09	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	14,311.000	Local	51.299008	734,140.11	96.880000	1,386,449.68	652,309.57	0.04
		Base	51.299008	734,140.11	96.880000	1,386,449.68	652,309.57	0.04
171779309	CIENA CORP COMMON STOCK USD.01							
	8,516.000	Local	306.878536	2,613,377.61	490.560000	4,177,608.96	1,564,231.35	0.11
		Base	306.878536	2,613,377.61	490.560000	4,177,608.96	1,564,231.35	0.11
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	9,436.000	Local	56.192058	530,228.26	185.140000	1,746,981.04	1,216,752.78	0.04
		Base	56.192058	530,228.26	185.140000	1,746,981.04	1,216,752.78	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
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	238,858.000	30.972850	7,398,113.09	117.460000	28,056,260.68	20,658,147.59	0.71
		Base		30.972850	7,398,113.09	117.460000	28,056,260.68	20,658,147.59	0.71
172908105	CINTAS CORP COMMON STOCK								
		Local	20,563.000	27.806722	571,789.63	170.080000	3,497,355.04	2,925,565.41	0.09
		Base		27.806722	571,789.63	170.080000	3,497,355.04	2,925,565.41	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	105,703.000	77.908124	8,235,122.42	139.960000	14,794,191.88	6,559,069.46	0.37
		Base		77.908124	8,235,122.42	139.960000	14,794,191.88	6,559,069.46	0.37
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,706.000	24.983207	642,218.31	70.070000	1,801,219.42	1,159,001.11	0.05
		Base		24.983207	642,218.31	70.070000	1,801,219.42	1,159,001.11	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,316.000	77.361256	565,974.95	95.440000	698,239.04	132,264.09	0.02
		Base		77.361256	565,974.95	95.440000	698,239.04	132,264.09	0.02
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	234,198.000	34.158822	7,999,927.88	81.270000	19,033,271.46	11,033,343.58	0.48
		Base		34.158822	7,999,927.88	81.270000	19,033,271.46	11,033,343.58	0.48
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	28,912.000	30.674177	886,851.80	38.730000	1,119,761.76	232,909.96	0.03
		Base		30.674177	886,851.80	38.730000	1,119,761.76	232,909.96	0.03
19247G107	COHERENT CORP COMMON STOCK								
		Local	11,334.000	245.612055	2,783,767.03	394.470000	4,470,922.98	1,687,155.95	0.11
		Base		245.612055	2,783,767.03	394.470000	4,470,922.98	1,687,155.95	0.11
19260Q107	COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001								
		Local	13,483.000	267.750923	3,610,085.69	146.190000	1,971,079.77	-1,639,005.92	0.05
		Base		267.750923	3,610,085.69	146.190000	1,971,079.77	-1,639,005.92	0.05
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	48,741.000	41.507207	2,023,102.77	91.680000	4,468,574.88	2,445,472.11	0.11
		Base		41.507207	2,023,102.77	91.680000	4,468,574.88	2,445,472.11	0.11

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199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	2,131.000	962.300155	2,050,661.63	1,981.950000	4,223,535.45	2,172,873.82	0.11
		Base		962.300155	2,050,661.63	1,981.950000	4,223,535.45	2,172,873.82	0.11
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	216,933.000	17.703010	3,840,367.10	24.550000	5,325,705.15	1,485,338.05	0.13
		Base		17.703010	3,840,367.10	24.550000	5,325,705.15	1,485,338.05	0.13
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	28,937.000	23.690271	685,525.36	13.460000	389,492.02	-296,033.34	0.01
		Base		23.690271	685,525.36	13.460000	389,492.02	-296,033.34	0.01
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	74,089.000	53.141449	3,937,196.81	103.960000	7,702,292.44	3,765,095.63	0.20
		Base		53.141449	3,937,196.81	103.960000	7,702,292.44	3,765,095.63	0.20
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	21,823.000	59.537334	1,299,283.25	110.630000	2,414,278.49	1,114,995.24	0.06
		Base		59.537334	1,299,283.25	110.630000	2,414,278.49	1,114,995.24	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	8,495.000	72.788105	618,334.95	139.090000	1,181,569.55	563,234.60	0.03
		Base		72.788105	618,334.95	139.090000	1,181,569.55	563,234.60	0.03
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	18,840.000	43.977442	828,535.00	248.370000	4,679,290.80	3,850,755.80	0.12
		Base		43.977442	828,535.00	248.370000	4,679,290.80	3,850,755.80	0.12
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	11,853.000	53.519174	634,362.77	71.710000	849,978.63	215,615.86	0.02
		Base		53.519174	634,362.77	71.710000	849,978.63	215,615.86	0.02
217204106	COPART INC COMMON STOCK								
		Local	53,838.000	22.061686	1,187,757.04	28.190000	1,517,693.22	329,936.18	0.04
		Base		22.061686	1,187,757.04	28.190000	1,517,693.22	329,936.18	0.04
219350105	CORNING INC COMMON STOCK USD.5								
		Local	47,222.000	24.903177	1,175,977.81	255.430000	12,061,915.46	10,885,937.65	0.31
		Base		24.903177	1,175,977.81	255.430000	12,061,915.46	10,885,937.65	0.31

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219948106	CORPAY INC COMMON STOCK USD.001								
		Local	4,231.000	217.715363	921,153.70	333.270000	1,410,065.37	488,911.67	0.04
		Base		217.715363	921,153.70	333.270000	1,410,065.37	488,911.67	0.04
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	40,692.000	24.253856	986,937.92	84.690000	3,446,205.48	2,459,267.56	0.09
		Base		24.253856	986,937.92	84.690000	3,446,205.48	2,459,267.56	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	26,857.000	139.206442	3,738,667.41	935.470000	25,123,917.79	21,385,250.38	0.64
		Base		139.206442	3,738,667.41	935.470000	25,123,917.79	21,385,250.38	0.64
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	25,621.000	71.154074	1,823,038.52	28.320000	725,586.72	-1,097,451.80	0.02
		Base		71.154074	1,823,038.52	28.320000	725,586.72	-1,097,451.80	0.02
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	15,241.000	390.609077	5,953,272.95	763.140000	11,631,016.74	5,677,743.79	0.29
		Base		390.609077	5,953,272.95	763.140000	11,631,016.74	5,677,743.79	0.29
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	26,319.000	85.704607	2,255,659.55	75.730000	1,993,137.87	-262,521.68	0.05
		Base		85.704607	2,255,659.55	75.730000	1,993,137.87	-262,521.68	0.05
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,358.000	82.094878	686,148.99	713.210000	5,961,009.18	5,274,860.19	0.15
		Base		82.094878	686,148.99	713.210000	5,961,009.18	5,274,860.19	0.15
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	16,291.000	34.139395	556,164.88	162.880000	2,653,478.08	2,097,313.20	0.07
		Base		34.139395	556,164.88	162.880000	2,653,478.08	2,097,313.20	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	12,559.000	61.619942	773,884.85	152.370000	1,913,614.83	1,139,729.98	0.05
		Base		61.619942	773,884.85	152.370000	1,913,614.83	1,139,729.98	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	38,040.000	69.217071	2,633,017.38	190.480000	7,245,859.20	4,612,841.82	0.18
		Base		69.217071	2,633,017.38	190.480000	7,245,859.20	4,612,841.82	0.18

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237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	6,966.000	45.836876	319,299.68	206.010000	1,435,065.66	1,115,765.98	0.04
		Base		45.836876	319,299.68	206.010000	1,435,065.66	1,115,765.98	0.04
23804L103	DATADOG INC CLASS A COMMON STOCK USD.00001								
		Local	19,854.000	144.200447	2,862,955.68	260.360000	5,169,187.44	2,306,231.76	0.13
		Base		144.200447	2,862,955.68	260.360000	5,169,187.44	2,306,231.76	0.13
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	2,021.000	43.135473	87,176.79	222.480000	449,632.08	362,455.29	0.01
		Base		43.135473	87,176.79	222.480000	449,632.08	362,455.29	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	8,585.000	150.749183	1,294,181.74	99.290000	852,404.65	-441,777.09	0.02
		Base		150.749183	1,294,181.74	99.290000	852,404.65	-441,777.09	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	15,247.000	89.947181	1,371,424.67	634.330000	9,671,629.51	8,300,204.84	0.25
		Base		89.947181	1,371,424.67	634.330000	9,671,629.51	8,300,204.84	0.25
24703L202	DELL TECHNOLOGIES C COMMON STOCK								
		Local	17,971.000	119.933202	2,155,319.57	431.460000	7,753,767.66	5,598,448.09	0.20
		Base		119.933202	2,155,319.57	431.460000	7,753,767.66	5,598,448.09	0.20
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	39,263.000	26.859093	1,054,568.55	93.660000	3,677,372.58	2,622,804.03	0.09
		Base		26.859093	1,054,568.55	93.660000	3,677,372.58	2,622,804.03	0.09
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	69,616.000	34.136532	2,376,448.82	41.320000	2,876,533.12	500,084.30	0.07
		Base		34.136532	2,376,448.82	41.320000	2,876,533.12	500,084.30	0.07
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	23,271.000	100.331830	2,334,822.01	67.350000	1,567,301.85	-767,520.16	0.04
		Base		100.331830	2,334,822.01	67.350000	1,567,301.85	-767,520.16	0.04
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	11,734.000	116.861321	1,371,250.74	175.780000	2,062,602.52	691,351.78	0.05
		Base		116.861321	1,371,250.74	175.780000	2,062,602.52	691,351.78	0.05

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253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	19,529.000	115.477651	2,255,163.04	179.580000	3,507,017.82	1,251,854.78	0.09
		Base		115.477651	2,255,163.04	179.580000	3,507,017.82	1,251,854.78	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	153,716.000	59.623987	9,165,160.77	96.250000	14,795,165.00	5,630,004.23	0.37
		Base		59.623987	9,165,160.77	96.250000	14,795,165.00	5,630,004.23	0.37
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	13,308.000	70.491942	938,106.76	115.110000	1,531,883.88	593,777.12	0.04
		Base		70.491942	938,106.76	115.110000	1,531,883.88	593,777.12	0.04
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	11,180.000	58.988594	659,492.48	120.950000	1,352,221.00	692,728.52	0.03
		Base		58.988594	659,492.48	120.950000	1,352,221.00	692,728.52	0.03
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	51,677.000	54.890976	2,836,600.97	68.290000	3,529,022.33	692,421.36	0.09
		Base		54.890976	2,836,600.97	68.290000	3,529,022.33	692,421.36	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	1,879.000	379.041426	712,218.84	296.040000	556,259.16	-155,959.68	0.01
		Base		379.041426	712,218.84	296.040000	556,259.16	-155,959.68	0.01
25809K105	DOORDASH INC A COMMON STOCK USD.00001								
		Local	22,605.000	187.549452	4,239,555.36	184.530000	4,171,300.65	-68,254.71	0.11
		Base		187.549452	4,239,555.36	184.530000	4,171,300.65	-68,254.71	0.11
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	8,155.000	48.113288	392,363.86	224.280000	1,829,003.40	1,436,639.54	0.05
		Base		48.113288	392,363.86	224.280000	1,829,003.40	1,436,639.54	0.05
260557103	DOW INC COMMON STOCK USD.01								
		Local	43,377.000	37.876088	1,642,951.06	27.360000	1,186,794.72	-456,156.34	0.03
		Base		37.876088	1,642,951.06	27.360000	1,186,794.72	-456,156.34	0.03
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	47,023.000	64.777610	3,046,037.54	126.580000	5,952,171.34	2,906,133.80	0.15
		Base		64.777610	3,046,037.54	126.580000	5,952,171.34	2,906,133.80	0.15

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26614N201	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	8,249.000	66.063685	544,959.34	135.640000	1,118,894.36	573,935.02	0.03
		Base		66.063685	544,959.34	135.640000	1,118,894.36	573,935.02	0.03
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	32,813.000	51.068566	1,675,712.84	129.730000	4,256,830.49	2,581,117.65	0.11
		Base		51.068566	1,675,712.84	129.730000	4,256,830.49	2,581,117.65	0.11
26884L109	EQT CORP COMMON STOCK								
		Local	37,738.000	40.646256	1,533,908.40	53.170000	2,006,529.46	472,621.06	0.05
		Base		40.646256	1,533,908.40	53.170000	2,006,529.46	472,621.06	0.05
278642103	EBAY INC COMMON STOCK USD.001								
		Local	27,334.000	19.945984	545,203.52	111.750000	3,054,574.50	2,509,370.98	0.08
		Base		19.945984	545,203.52	111.750000	3,054,574.50	2,509,370.98	0.08
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		Local	8,137.000	111.613200	908,196.61	101.500000	825,905.50	-82,291.11	0.02
		Base		111.613200	908,196.61	101.500000	825,905.50	-82,291.11	0.02
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	15,415.000	76.088404	1,172,902.74	278.610000	4,294,773.15	3,121,870.41	0.11
		Base		76.088404	1,172,902.74	278.610000	4,294,773.15	3,121,870.41	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	23,268.000	53.762564	1,250,947.33	74.450000	1,732,302.60	481,355.27	0.04
		Base		53.762564	1,250,947.33	74.450000	1,732,302.60	481,355.27	0.04
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	35,081.000	27.345221	959,297.69	90.460000	3,173,427.26	2,214,129.57	0.08
		Base		27.345221	959,297.69	90.460000	3,173,427.26	2,214,129.57	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	13,616.000	49.675643	676,383.55	205.040000	2,791,824.64	2,115,441.09	0.07
		Base		49.675643	676,383.55	205.040000	2,791,824.64	2,115,441.09	0.07
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	2,706.000	658.088969	1,780,788.75	829.880000	2,245,655.28	464,866.53	0.06
		Base		658.088969	1,780,788.75	829.880000	2,245,655.28	464,866.53	0.06

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291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	33,977.000	45.391967	1,542,282.85	143.150000	4,863,807.55	3,321,524.70	0.12
		Base		45.391967	1,542,282.85	143.150000	4,863,807.55	3,321,524.70	0.12
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	27,345.000	38.820377	1,061,543.22	114.860000	3,140,846.70	2,079,303.48	0.08
		Base		38.820377	1,061,543.22	114.860000	3,140,846.70	2,079,303.48	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,279.000	124.628298	907,169.38	158.720000	1,155,322.88	248,153.50	0.03
		Base		124.628298	907,169.38	158.720000	1,155,322.88	248,153.50	0.03
29444U700	EQUINIX INC REIT USD.001								
		Local	5,939.000	393.232216	2,335,406.13	1,042.390000	6,190,754.21	3,855,348.08	0.16
		Base		393.232216	2,335,406.13	1,042.390000	6,190,754.21	3,855,348.08	0.16
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	20,802.000	50.311064	1,046,570.76	67.930000	1,413,079.86	366,509.10	0.04
		Base		50.311064	1,046,570.76	67.930000	1,413,079.86	366,509.10	0.04
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,537.000	533.851165	820,529.24	239.750000	368,495.75	-452,033.49	0.01
		Base		533.851165	820,529.24	239.750000	368,495.75	-452,033.49	0.01
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	3,895.000	197.449232	769,064.76	291.590000	1,135,743.05	366,678.29	0.03
		Base		197.449232	769,064.76	291.590000	1,135,743.05	366,678.29	0.03
30034W106	EVERGY INC COMMON STOCK								
		Local	13,922.000	55.456899	772,070.95	86.430000	1,203,278.46	431,207.51	0.03
		Base		55.456899	772,070.95	86.430000	1,203,278.46	431,207.51	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,698.000	44.637602	1,013,184.28	72.270000	1,640,384.46	627,200.18	0.04
		Base		44.637602	1,013,184.28	72.270000	1,640,384.46	627,200.18	0.04
30161N101	EXELON CORP COMMON STOCK								
		Local	61,837.000	31.257952	1,932,898.00	46.620000	2,882,840.94	949,942.94	0.07
		Base		31.257952	1,932,898.00	46.620000	2,882,840.94	949,942.94	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	7,078.000	86.117679	609,540.93	255.880000	1,811,118.64	1,201,577.71	0.05
		Base		86.117679	609,540.93	255.880000	1,811,118.64	1,201,577.71	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	8,105.000	51.841508	420,175.42	162.980000	1,320,952.90	900,777.48	0.03
		Base		51.841508	420,175.42	162.980000	1,320,952.90	900,777.48	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,826.000	109.750537	1,407,660.39	145.300000	1,863,617.80	455,957.41	0.05
		Base		109.750537	1,407,660.39	145.300000	1,863,617.80	455,957.41	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	252,918.000	60.817989	15,381,964.20	136.720000	34,578,948.96	19,196,984.76	0.88
		Base		60.817989	15,381,964.20	136.720000	34,578,948.96	19,196,984.76	0.88
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	132,291.000	132.748281	17,561,402.87	563.290000	74,518,197.39	56,956,794.52	1.89
		Base		132.748281	17,561,402.87	563.290000	74,518,197.39	56,956,794.52	1.89
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	2,243.000	476.070838	1,067,826.89	230.080000	516,069.44	-551,757.45	0.01
		Base		476.070838	1,067,826.89	230.080000	516,069.44	-551,757.45	0.01
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	1,434.000	707.758194	1,014,925.25	1,194.780000	1,713,314.52	698,389.27	0.04
		Base		707.758194	1,014,925.25	1,194.780000	1,713,314.52	698,389.27	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	69,411.000	10.749982	746,166.98	48.030000	3,333,810.33	2,587,643.35	0.08
		Base		10.749982	746,166.98	48.030000	3,333,810.33	2,587,643.35	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	4,752.000	136.574114	649,000.19	123.440000	586,586.88	-62,413.31	0.01
		Base		136.574114	649,000.19	123.440000	586,586.88	-62,413.31	0.01
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	13,081.000	80.747215	1,056,254.32	313.130000	4,096,053.53	3,039,799.21	0.10
		Base		80.747215	1,056,254.32	313.130000	4,096,053.53	3,039,799.21	0.10

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314352105	FEDEX FREIGHT HOLDING CO COMMON STOCK USD.1								
		Local	6,540.000	40.745034	266,472.52	151.000000	987,540.00	721,067.48	0.03
		Base		40.745034	266,472.52	151.000000	987,540.00	721,067.48	0.03
315616102	F5 INC COMMON STOCK								
		Local	3,420.000	134.071392	458,524.16	415.960000	1,422,583.20	964,059.04	0.04
		Base		134.071392	458,524.16	415.960000	1,422,583.20	964,059.04	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,332.000	86.479574	2,709,578.02	38.880000	1,218,188.16	-1,491,389.86	0.03
		Base		86.479574	2,709,578.02	38.880000	1,218,188.16	-1,491,389.86	0.03
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	54,423.000	32.120934	1,748,117.57	56.370000	3,067,824.51	1,319,706.94	0.08
		Base		32.120934	1,748,117.57	56.370000	3,067,824.51	1,319,706.94	0.08
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,508.000	159.383288	1,037,266.44	235.960000	1,535,627.68	498,361.24	0.04
		Base		159.383288	1,037,266.44	235.960000	1,535,627.68	498,361.24	0.04
337738108	FISERV INC COMMON STOCK USD.01								
		Local	32,533.000	58.083051	1,889,615.91	49.050000	1,595,743.65	-293,872.26	0.04
		Base		58.083051	1,889,615.91	49.050000	1,595,743.65	-293,872.26	0.04
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	31,442.000	43.467617	1,366,708.80	47.540000	1,494,752.68	128,043.88	0.04
		Base		43.467617	1,366,708.80	47.540000	1,494,752.68	128,043.88	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	237,522.000	12.117351	2,878,137.51	13.900000	3,301,555.80	423,418.29	0.08
		Base		12.117351	2,878,137.51	13.900000	3,301,555.80	423,418.29	0.08
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	38,222.000	22.834808	872,792.04	153.620000	5,871,663.64	4,998,871.60	0.15
		Base		22.834808	872,792.04	153.620000	5,871,663.64	4,998,871.60	0.15
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	18,950.000	23.228592	440,181.81	61.090000	1,157,655.50	717,473.69	0.03
		Base		23.228592	440,181.81	61.090000	1,157,655.50	717,473.69	0.03

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35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	12,133.000	40.218146	487,966.77	52.160000	632,857.28	144,890.51	0.02
		Base		40.218146	487,966.77	52.160000	632,857.28	144,890.51	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,565.000	42.756474	366,209.20	46.840000	401,184.60	34,975.40	0.01
		Base		42.756474	366,209.20	46.840000	401,184.60	34,975.40	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	18,582.000	25.496833	473,782.15	33.270000	618,223.14	144,440.99	0.02
		Base		25.496833	473,782.15	33.270000	618,223.14	144,440.99	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	86,930.000	24.898157	2,164,396.81	62.890000	5,467,027.70	3,302,630.89	0.14
		Base		24.898157	2,164,396.81	62.890000	5,467,027.70	3,302,630.89	0.14
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	27,567.000	140.795955	3,881,322.09	64.010000	1,764,563.67	-2,116,758.42	0.04
		Base		140.795955	3,881,322.09	64.010000	1,764,563.67	-2,116,758.42	0.04
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	15,540.000	113.489539	1,763,627.43	229.570000	3,567,517.80	1,803,890.37	0.09
		Base		113.489539	1,763,627.43	229.570000	3,567,517.80	1,803,890.37	0.09
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	4,261.000	130.022762	554,026.99	129.620000	552,310.82	-1,716.17	0.01
		Base		130.022762	554,026.99	129.620000	552,310.82	-1,716.17	0.01
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	16,295.000	144.997811	2,362,739.33	1,174.860000	19,144,343.70	16,781,604.37	0.49
		Base		144.997811	2,362,739.33	1,174.860000	19,144,343.70	16,781,604.37	0.49
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	3,547.000	295.178325	1,046,997.52	292.810000	1,038,597.07	-8,400.45	0.03
		Base		295.178325	1,046,997.52	292.810000	1,038,597.07	-8,400.45	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	15,344.000	110.337886	1,693,024.53	354.240000	5,435,458.56	3,742,434.03	0.14
		Base		110.337886	1,693,024.53	354.240000	5,435,458.56	3,742,434.03	0.14

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369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	63,432.000	136.653512	8,668,205.60	373.730000	23,706,441.36	15,038,235.76	0.60
		Base		136.653512	8,668,205.60	373.730000	23,706,441.36	15,038,235.76	0.60
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	32,274.000	34.642116	1,118,039.64	34.800000	1,123,135.20	5,095.56	0.03
		Base		34.642116	1,118,039.64	34.800000	1,123,135.20	5,095.56	0.03
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	54,671.000	38.110847	2,083,558.09	77.080000	4,214,040.68	2,130,482.59	0.11
		Base		38.110847	2,083,558.09	77.080000	4,214,040.68	2,130,482.59	0.11
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,417.000	53.296151	448,593.70	117.980000	993,037.66	544,443.96	0.03
		Base		53.296151	448,593.70	117.980000	993,037.66	544,443.96	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	75,031.000	30.836426	2,313,687.86	126.340000	9,479,416.54	7,165,728.68	0.24
		Base		30.836426	2,313,687.86	126.340000	9,479,416.54	7,165,728.68	0.24
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,388.000	110.096192	1,584,064.01	72.560000	1,043,993.28	-540,070.73	0.03
		Base		110.096192	1,584,064.01	72.560000	1,043,993.28	-540,070.73	0.03
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	4,813.000	34.892445	167,937.34	178.680000	859,986.84	692,049.50	0.02
		Base		34.892445	167,937.34	178.680000	859,986.84	692,049.50	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	8,170.000	140.350563	1,146,664.10	84.880000	693,469.60	-453,194.50	0.02
		Base		140.350563	1,146,664.10	84.880000	693,469.60	-453,194.50	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	18,131.000	153.772800	2,788,054.63	1,011.370000	18,337,149.47	15,549,094.84	0.46
		Base		153.772800	2,788,054.63	1,011.370000	18,337,149.47	15,549,094.84	0.46
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,646.000	186.725642	494,076.05	1,360.400000	3,599,618.40	3,105,542.35	0.09
		Base		186.725642	494,076.05	1,360.400000	3,599,618.40	3,105,542.35	0.09

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40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	9,465.000	91.459833	865,667.32	389.890000	3,690,308.85	2,824,641.53	0.09
		Base		91.459833	865,667.32	389.890000	3,690,308.85	2,824,641.53	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	55,525.000	19.485912	1,081,955.26	21.940000	1,218,218.50	136,263.24	0.03
		Base		19.485912	1,081,955.26	21.940000	1,218,218.50	136,263.24	0.03
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	50,646.000	31.064063	1,573,270.54	33.950000	1,719,431.70	146,161.16	0.04
		Base		31.064063	1,573,270.54	33.950000	1,719,431.70	146,161.16	0.04
416515104	HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	16,868.000	46.550307	785,210.58	132.520000	2,235,347.36	1,450,136.78	0.06
		Base		46.550307	785,210.58	132.520000	2,235,347.36	1,450,136.78	0.06
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,063.000	48.067200	387,565.83	82.590000	665,923.17	278,357.34	0.02
		Base		48.067200	387,565.83	82.590000	665,923.17	278,357.34	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	42,068.000	29.992635	1,261,730.19	21.400000	900,255.20	-361,474.99	0.02
		Base		29.992635	1,261,730.19	21.400000	900,255.20	-361,474.99	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,366.000	131.346979	573,460.91	137.740000	601,372.84	27,911.93	0.02
		Base		131.346979	573,460.91	137.740000	601,372.84	27,911.93	0.02
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	8,961.000	80.793791	723,993.16	175.450000	1,572,207.45	848,214.29	0.04
		Base		80.793791	723,993.16	175.450000	1,572,207.45	848,214.29	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	80,331.000	11.726285	941,984.18	45.110000	3,623,731.41	2,681,747.23	0.09
		Base		11.726285	941,984.18	45.110000	3,623,731.41	2,681,747.23	0.09
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	13,871.000	76.347898	1,059,021.70	330.460000	4,583,810.66	3,524,788.96	0.12
		Base		76.347898	1,059,021.70	330.460000	4,583,810.66	3,524,788.96	0.12

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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	352.680000	21,237,684.24	16,613,544.12	0.54
		Base		76.789998	4,624,140.12	352.680000	21,237,684.24	16,613,544.12	0.54
43849R105	HONEYWELL AEROSPACE INC COMMON STOCK USD.01								
		Local	19,189.000	59.702800	1,145,637.02	221.080000	4,242,304.12	3,096,667.10	0.11
		Base		59.702800	1,145,637.02	221.080000	4,242,304.12	3,096,667.10	0.11
438516205	HONEYWELL INTERNATIONAL INC COMMON STOCK								
		Local	19,189.500	62.452692	1,198,435.94	223.900000	4,296,529.05	3,098,093.11	0.11
		Base		62.452692	1,198,435.94	223.900000	4,296,529.05	3,098,093.11	0.11
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	17,641.000	18.897934	333,378.46	24.820000	437,849.62	104,471.16	0.01
		Base		18.897934	333,378.46	24.820000	437,849.62	104,471.16	0.01
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	38,642.000	18.293405	706,893.75	23.710000	916,201.82	209,308.07	0.02
		Base		18.293405	706,893.75	23.710000	916,201.82	209,308.07	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	24,253.000	37.567599	911,126.98	268.860000	6,520,661.58	5,609,534.60	0.17
		Base		37.567599	911,126.98	268.860000	6,520,661.58	5,609,534.60	0.17
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,216.000	285.907889	919,479.77	523.200000	1,682,611.20	763,131.43	0.04
		Base		285.907889	919,479.77	523.200000	1,682,611.20	763,131.43	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,289.000	110.355677	804,382.53	397.220000	2,895,336.58	2,090,954.05	0.07
		Base		110.355677	804,382.53	397.220000	2,895,336.58	2,090,954.05	0.07
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	4,518.000	92.835981	419,432.96	289.430000	1,307,644.74	888,211.78	0.03
		Base		92.835981	419,432.96	289.430000	1,307,644.74	888,211.78	0.03

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446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	122,790.000	14.027545	1,722,442.31	17.730000	2,177,066.70	454,624.39	0.06
		Base		14.027545	1,722,442.31	17.730000	2,177,066.70	454,624.39	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,373.000	225.140603	534,258.65	279.890000	664,178.97	129,920.32	0.02
		Base		225.140603	534,258.65	279.890000	664,178.97	129,920.32	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,524.000	163.737436	740,748.16	226.950000	1,026,721.80	285,973.64	0.03
		Base		163.737436	740,748.16	226.950000	1,026,721.80	285,973.64	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	4,829.000	163.612398	790,084.27	526.440000	2,542,178.76	1,752,094.49	0.06
		Base		163.612398	790,084.27	526.440000	2,542,178.76	1,752,094.49	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	15,864.000	65.504569	1,039,164.48	270.470000	4,290,736.08	3,251,571.60	0.11
		Base		65.504569	1,039,164.48	270.470000	4,290,736.08	3,251,571.60	0.11
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,105.000	118.501800	1,197,460.69	113.360000	1,145,502.80	-51,957.89	0.03
		Base		118.501800	1,197,460.69	113.360000	1,145,502.80	-51,957.89	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	21,531.000	24.502282	527,558.63	81.990000	1,765,326.69	1,237,768.06	0.04
		Base		24.502282	527,558.63	81.990000	1,765,326.69	1,237,768.06	0.04
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,253.000	307.407839	1,307,405.54	152.250000	647,519.25	-659,886.29	0.02
		Base		307.407839	1,307,405.54	152.250000	647,519.25	-659,886.29	0.02
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	283,848.000	31.702089	8,998,574.62	139.630000	39,633,696.24	30,635,121.62	1.00
		Base		31.702089	8,998,574.62	139.630000	39,633,696.24	30,635,121.62	1.00
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	26,928.000	61.083564	1,644,858.22	87.040000	2,343,813.12	698,954.90	0.06
		Base		61.083564	1,644,858.22	87.040000	2,343,813.12	698,954.90	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	34,348.000	45.355332	1,557,864.94	123.110000	4,228,582.28	2,670,717.34	0.11
		Base		45.355332	1,557,864.94	123.110000	4,228,582.28	2,670,717.34	0.11
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	56,522.000	130.588365	7,381,115.59	281.210000	15,894,551.62	8,513,436.03	0.40
		Base		130.588365	7,381,115.59	281.210000	15,894,551.62	8,513,436.03	0.40
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	15,484.000	107.194522	1,659,799.98	79.220000	1,226,642.48	-433,157.50	0.03
		Base		107.194522	1,659,799.98	79.220000	1,226,642.48	-433,157.50	0.03
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	31,939.000	38.769710	1,238,265.76	38.100000	1,216,875.90	-21,389.86	0.03
		Base		38.769710	1,238,265.76	38.100000	1,216,875.90	-21,389.86	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	16,824.000	396.393211	6,668,919.39	261.000000	4,391,064.00	-2,277,855.39	0.11
		Base		396.393211	6,668,919.39	261.000000	4,391,064.00	-2,277,855.39	0.11
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	21,467.000	116.789242	2,507,114.65	397.680000	8,536,996.56	6,029,881.91	0.22
		Base		116.789242	2,507,114.65	397.680000	8,536,996.56	6,029,881.91	0.22
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	34,122.000	35.606622	1,214,969.14	30.210000	1,030,825.62	-184,143.52	0.03
		Base		35.606622	1,214,969.14	30.210000	1,030,825.62	-184,143.52	0.03
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,250.000	119.699854	1,226,923.50	193.220000	1,980,505.00	753,581.50	0.05
		Base		119.699854	1,226,923.50	193.220000	1,980,505.00	753,581.50	0.05
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	17,889.000	34.496421	617,106.48	126.310000	2,259,559.59	1,642,453.11	0.06
		Base		34.496421	617,106.48	126.310000	2,259,559.59	1,642,453.11	0.06
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	163,140.000	73.868885	12,050,969.97	327.330000	53,400,616.20	41,349,646.23	1.35
		Base		73.868885	12,050,969.97	327.330000	53,400,616.20	41,349,646.23	1.35

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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
466313103	JABIL INC COMMON STOCK USD.001								
		Local	6,389.000	131.103129	837,617.89	385.480000	2,462,831.72	1,625,213.83	0.06
		Base		131.103129	837,617.89	385.480000	2,462,831.72	1,625,213.83	0.06
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,107.000	67.733038	481,378.70	126.000000	895,482.00	414,103.30	0.02
		Base		67.733038	481,378.70	126.000000	895,482.00	414,103.30	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	145,742.000	78.494243	11,439,908.01	253.970000	37,014,095.74	25,574,187.73	0.94
		Base		78.494243	11,439,908.01	253.970000	37,014,095.74	25,574,187.73	0.94
482480100	KLA CORP COMMON STOCK USD.001								
		Local	79,250.000	7.971226	631,719.70	301.710000	23,910,517.50	23,278,797.80	0.61
		Base		7.971226	631,719.70	301.710000	23,910,517.50	23,278,797.80	0.61
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	41,496.000	106.426690	4,416,281.92	91.780000	3,808,502.88	-607,779.04	0.10
		Base		106.426690	4,416,281.92	91.780000	3,808,502.88	-607,779.04	0.10
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	115,962.000	22.679204	2,629,925.82	19.110000	2,216,033.82	-413,892.00	0.06
		Base		22.679204	2,629,925.82	19.110000	2,216,033.82	-413,892.00	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	82,131.000	34.679702	2,848,278.60	32.730000	2,688,147.63	-160,130.97	0.07
		Base		34.679702	2,848,278.60	32.730000	2,688,147.63	-160,130.97	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	56,706.000	14.149811	802,379.20	23.050000	1,307,073.30	504,694.10	0.03
		Base		14.149811	802,379.20	23.050000	1,307,073.30	504,694.10	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	10,374.000	69.577445	721,796.41	350.070000	3,631,626.18	2,909,829.77	0.09
		Base		69.577445	721,796.41	350.070000	3,631,626.18	2,909,829.77	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	20,074.000	73.081584	1,467,039.72	109.770000	2,203,522.98	736,483.26	0.06
		Base		73.081584	1,467,039.72	109.770000	2,203,522.98	736,483.26	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,789.000	22.285397	908,999.07	25.350000	1,034,001.15	125,002.08	0.03
		Base		22.285397	908,999.07	25.350000	1,034,001.15	125,002.08	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	118,390.000	31.825002	3,767,761.99	31.970000	3,784,928.30	17,166.31	0.10
		Base		31.825002	3,767,761.99	31.970000	3,784,928.30	17,166.31	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	51,524.000	33.611000	1,731,773.17	23.620000	1,216,996.88	-514,776.29	0.03
		Base		33.611000	1,731,773.17	23.620000	1,216,996.88	-514,776.29	0.03
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	35,208.000	19.106223	672,691.89	55.530000	1,955,100.24	1,282,408.35	0.05
		Base		19.106223	672,691.89	55.530000	1,955,100.24	1,282,408.35	0.05
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	11,330.000	82.063580	929,780.36	290.590000	3,292,384.70	2,362,604.34	0.08
		Base		82.063580	929,780.36	290.590000	3,292,384.70	2,362,604.34	0.08
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	5,012.000	138.603462	694,680.55	280.000000	1,403,360.00	708,679.45	0.04
		Base		138.603462	694,680.55	280.000000	1,403,360.00	708,679.45	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	75,494.000	9.047527	683,034.02	433.330000	32,713,815.02	32,030,781.00	0.83
		Base		9.047527	683,034.02	433.330000	32,713,815.02	32,030,781.00	0.83
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	18,282.000	52.683575	963,161.11	46.190000	844,445.58	-118,715.53	0.02
		Base		52.683575	963,161.11	46.190000	844,445.58	-118,715.53	0.02
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,952.000	75.735266	1,132,393.70	78.950000	1,180,460.40	48,066.70	0.03
		Base		75.735266	1,132,393.70	78.950000	1,180,460.40	48,066.70	0.03
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	7,736.000	86.922195	672,430.10	102.970000	796,575.92	124,145.82	0.02
		Base		86.922195	672,430.10	102.970000	796,575.92	124,145.82	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
526057104	LENNAR CORP W/D COMMON STOCK USD.1								
		Local	13,044.000	56.392362	735,581.97	90.490000	1,180,351.56	444,769.59	0.03
		Base		56.392362	735,581.97	90.490000	1,180,351.56	444,769.59	0.03
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	1,929.000	594.159492	1,146,133.66	572.950000	1,105,220.55	-40,913.11	0.03
		Base		594.159492	1,146,133.66	572.950000	1,105,220.55	-40,913.11	0.03
532457108	ELI LILLY + CO COMMON STOCK								
		Local	47,937.000	111.694534	5,354,300.87	1,199.430000	57,497,075.91	52,142,775.04	1.46
		Base		111.694534	5,354,300.87	1,199.430000	57,497,075.91	52,142,775.04	1.46
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	9,550.000	77.778216	742,781.96	183.110000	1,748,700.50	1,005,918.54	0.04
		Base		77.778216	742,781.96	183.110000	1,748,700.50	1,005,918.54	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	12,246.000	119.527459	1,463,733.26	509.460000	6,238,847.16	4,775,113.90	0.16
		Base		119.527459	1,463,733.26	509.460000	6,238,847.16	4,775,113.90	0.16
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	10,221.000	33.325635	340,621.32	113.210000	1,157,119.41	816,498.09	0.03
		Base		33.325635	340,621.32	113.210000	1,157,119.41	816,498.09	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	33,926.000	41.558279	1,409,906.19	220.490000	7,480,343.74	6,070,437.55	0.19
		Base		41.558279	1,409,906.19	220.490000	7,480,343.74	6,070,437.55	0.19
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	6,456.000	399.386507	2,578,439.29	114.180000	737,146.08	-1,841,293.21	0.02
		Base		399.386507	2,578,439.29	114.180000	737,146.08	-1,841,293.21	0.02
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	4,322.000	782.204854	3,380,689.38	858.060000	3,708,535.32	327,845.94	0.09
		Base		782.204854	3,380,689.38	858.060000	3,708,535.32	327,845.94	0.09
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	9,188.000	116.505862	1,070,455.86	238.010000	2,186,835.88	1,116,380.02	0.06
		Base		116.505862	1,070,455.86	238.010000	2,186,835.88	1,116,380.02	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	11,600.000	Local	32.468745	376,637.44	47.810000	554,596.00	177,958.56	0.01
		Base	32.468745	376,637.44	47.810000	554,596.00	177,958.56	0.01
55354G100	MSCI INC COMMON STOCK USD.01							
	4,443.000	Local	194.302593	863,286.42	560.040000	2,488,257.72	1,624,971.30	0.06
		Base	194.302593	863,286.42	560.040000	2,488,257.72	1,624,971.30	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	38,348.000	Local	35.582980	1,364,536.11	255.670000	9,804,433.16	8,439,897.05	0.25
		Base	35.582980	1,364,536.11	255.670000	9,804,433.16	8,439,897.05	0.25
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	29,261.000	Local	54.721729	1,601,212.52	166.670000	4,876,930.87	3,275,718.35	0.12
		Base	54.721729	1,601,212.52	166.670000	4,876,930.87	3,275,718.35	0.12
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	13,298.000	Local	55.418904	736,960.58	370.590000	4,928,105.82	4,191,145.24	0.12
		Base	55.418904	736,960.58	370.590000	4,928,105.82	4,191,145.24	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	3,649.000	Local	167.477471	611,125.29	576.700000	2,104,378.30	1,493,253.01	0.05
		Base	167.477471	611,125.29	576.700000	2,104,378.30	1,493,253.01	0.05
573874104	MARVELL TECHNOLOGY INC COMMON STOCK USD.002							
	53,067.000	Local	278.186200	14,762,507.07	297.890000	15,808,128.63	1,045,621.56	0.40
		Base	278.186200	14,762,507.07	297.890000	15,808,128.63	1,045,621.56	0.40
574599106	MASCO CORP COMMON STOCK USD1.0							
	12,307.000	Local	23.589382	290,314.52	81.370000	1,001,420.59	711,106.07	0.03
		Base	23.589382	290,314.52	81.370000	1,001,420.59	711,106.07	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	49,261.000	Local	77.668453	3,826,025.65	513.600000	25,300,449.60	21,474,423.95	0.64
		Base	77.668453	3,826,025.65	513.600000	25,300,449.60	21,474,423.95	0.64
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01							
	15,338.000	Local	33.541975	514,466.82	50.420000	773,341.96	258,875.14	0.02
		Base	33.541975	514,466.82	50.420000	773,341.96	258,875.14	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
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	43,062.000	77.213847	3,324,982.70	270.310000	11,640,089.22	8,315,106.52	0.29
		Base		77.213847	3,324,982.70	270.310000	11,640,089.22	8,315,106.52	0.29
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	7,411.000	83.122288	616,019.28	755.600000	5,599,751.60	4,983,732.32	0.14
		Base		83.122288	616,019.28	755.600000	5,599,751.60	4,983,732.32	0.14
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	150,072.000	52.268368	7,844,018.56	128.500000	19,284,252.00	11,440,233.44	0.49
		Base		52.268368	7,844,018.56	128.500000	19,284,252.00	11,440,233.44	0.49
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	33,282.000	37.922121	1,262,124.02	84.610000	2,815,990.02	1,553,866.00	0.07
		Base		37.922121	1,262,124.02	84.610000	2,815,990.02	1,553,866.00	0.07
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,230.000	489.549829	602,146.29	1,277.510000	1,571,337.30	969,191.01	0.04
		Base		489.549829	602,146.29	1,277.510000	1,571,337.30	969,191.01	0.04
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	449,071.000	77.722371	34,902,862.77	373.020000	167,512,464.42	132,609,601.65	4.24
		Base		77.722371	34,902,862.77	373.020000	167,512,464.42	132,609,601.65	4.24
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	32,713.000	31.951001	1,045,213.09	91.200000	2,983,425.60	1,938,212.51	0.08
		Base		31.951001	1,045,213.09	91.200000	2,983,425.60	1,938,212.51	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,037.000	31.559777	2,147,232.53	1,154.290000	78,534,428.73	76,387,196.20	1.99
		Base		31.559777	2,147,232.53	1,154.290000	78,534,428.73	76,387,196.20	1.99
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,068.000	101.236336	715,538.42	138.940000	982,027.92	266,489.50	0.02
		Base		101.236336	715,538.42	138.940000	982,027.92	266,489.50	0.02
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,023.000	283.512926	5,960,292.25	70.030000	1,472,240.69	-4,488,051.56	0.04
		Base		283.512926	5,960,292.25	70.030000	1,472,240.69	-4,488,051.56	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
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	10,242.000	51.907929	531,641.01	38.960000	399,028.32	-132,612.69	0.01
		Base		51.907929	531,641.01	38.960000	399,028.32	-132,612.69	0.01
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	77,506.000	22.751668	1,763,390.77	57.840000	4,482,947.04	2,719,556.27	0.11
		Base		22.751668	1,763,390.77	57.840000	4,482,947.04	2,719,556.27	0.11
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	2,944.000	399.082055	1,174,897.57	1,382.360000	4,069,667.84	2,894,770.27	0.10
		Base		399.082055	1,174,897.57	1,382.360000	4,069,667.84	2,894,770.27	0.10
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	43,141.000	19.678100	848,932.90	96.120000	4,146,712.92	3,297,780.02	0.11
		Base		19.678100	848,932.90	96.120000	4,146,712.92	3,297,780.02	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,275.000	76.003655	704,933.90	452.920000	4,200,833.00	3,495,899.10	0.11
		Base		76.003655	704,933.90	452.920000	4,200,833.00	3,495,899.10	0.11
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	72,777.000	42.190472	3,070,495.96	209.040000	15,213,304.08	12,142,808.12	0.39
		Base		42.190472	3,070,495.96	209.040000	15,213,304.08	12,142,808.12	0.39
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	19,196.000	46.039083	883,766.24	21.190000	406,763.24	-477,003.00	0.01
		Base		46.039083	883,766.24	21.190000	406,763.24	-477,003.00	0.01
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,021.000	100.460062	1,006,710.28	415.290000	4,161,621.09	3,154,910.81	0.11
		Base		100.460062	1,006,710.28	415.290000	4,161,621.09	3,154,910.81	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	12,839.000	37.634782	483,192.96	146.060000	1,875,264.34	1,392,071.38	0.05
		Base		37.634782	483,192.96	146.060000	1,875,264.34	1,392,071.38	0.05
62944T105	NVR INC COMMON STOCK USD.01								
		Local	169.000	3,896.213373	658,460.06	6,813.400000	1,151,464.60	493,004.54	0.03
		Base		3,896.213373	658,460.06	6,813.400000	1,151,464.60	493,004.54	0.03

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Base Currency: USD - US DOLLAR

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631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	27,162.000	31.580599	857,792.23	78.820000	2,140,908.84	1,283,116.61	0.05
		Base		31.580599	857,792.23	78.820000	2,140,908.84	1,283,116.61	0.05
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	11,974.000	39.361585	471,315.62	154.760000	1,853,096.24	1,381,780.62	0.05
		Base		39.361585	471,315.62	154.760000	1,853,096.24	1,381,780.62	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	255,246.000	78.594978	20,061,053.66	71.400000	18,224,564.40	-1,836,489.26	0.46
		Base		78.594978	20,061,053.66	71.400000	18,224,564.40	-1,836,489.26	0.46
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	65,990.000	38.636594	2,549,628.82	93.400000	6,163,466.00	3,613,837.18	0.16
		Base		38.636594	2,549,628.82	93.400000	6,163,466.00	3,613,837.18	0.16
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	22,391.000	13.043758	292,062.79	24.830000	555,968.53	263,905.74	0.01
		Base		13.043758	292,062.79	24.830000	555,968.53	263,905.74	0.01
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,388.000	15.676808	115,820.26	28.060000	207,307.28	91,487.02	0.01
		Base		15.676808	115,820.26	28.060000	207,307.28	91,487.02	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	125,943.000	31.368326	3,950,621.05	87.770000	11,054,017.11	7,103,396.06	0.28
		Base		31.368326	3,950,621.05	87.770000	11,054,017.11	7,103,396.06	0.28
654106103	NIKE INC CL B COMMON STOCK								
		Local	72,058.000	31.054910	2,237,754.70	41.050000	2,957,980.90	720,226.20	0.07
		Base		31.054910	2,237,754.70	41.050000	2,957,980.90	720,226.20	0.07
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	28,941.000	17.902436	518,114.39	47.550000	1,376,144.55	858,030.16	0.03
		Base		17.902436	518,114.39	47.550000	1,376,144.55	858,030.16	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,202.000	230.320740	737,487.01	301.690000	966,011.38	228,524.37	0.02
		Base		230.320740	737,487.01	301.690000	966,011.38	228,524.37	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	13,585.000	69.335284	941,919.83	314.590000	4,273,705.15	3,331,785.32	0.11
		Base		69.335284	941,919.83	314.590000	4,273,705.15	3,331,785.32	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	11,280.000	65.431978	738,072.71	173.840000	1,960,915.20	1,222,842.49	0.05
		Base		65.431978	738,072.71	173.840000	1,960,915.20	1,222,842.49	0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,069.000	97.614191	787,648.91	509.310000	4,109,622.39	3,321,973.48	0.10
		Base		97.614191	787,648.91	509.310000	4,109,622.39	3,321,973.48	0.10
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	33,356.000	26.947765	898,869.66	24.890000	830,230.84	-68,638.82	0.02
		Base		26.947765	898,869.66	24.890000	830,230.84	-68,638.82	0.02
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	13,846.000	42.916294	594,219.00	222.750000	3,084,196.50	2,489,977.50	0.08
		Base		42.916294	594,219.00	222.750000	3,084,196.50	2,489,977.50	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,469,554.000	5.034523	7,398,504.14	200.090000	294,043,059.86	286,644,555.72	7.45
		Base		5.034523	7,398,504.14	200.090000	294,043,059.86	286,644,555.72	7.45
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	50,903.000	7.924841	403,398.18	92.090000	4,687,657.27	4,284,259.09	0.12
		Base		7.924841	403,398.18	92.090000	4,687,657.27	4,284,259.09	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	43,491.000	44.265067	1,925,132.01	48.570000	2,112,357.87	187,225.86	0.05
		Base		44.265067	1,925,132.01	48.570000	2,112,357.87	187,225.86	0.05
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	26.630000	244,356.88	198,935.68	0.01
		Base		4.950000	45,421.20	26.630000	244,356.88	198,935.68	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,124.000	76.515223	851,155.34	216.600000	2,409,458.40	1,558,303.06	0.06
		Base		76.515223	851,155.34	216.600000	2,409,458.40	1,558,303.06	0.06

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681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	19,020.000	50.928987	968,669.33	72.830000	1,385,226.60	416,557.27	0.04
		Base		50.928987	968,669.33	72.830000	1,385,226.60	416,557.27	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	23,816.000	51.421172	1,224,646.64	94.540000	2,251,564.64	1,026,918.00	0.06
		Base		51.421172	1,224,646.64	94.540000	2,251,564.64	1,026,918.00	0.06
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	38,039.000	49.370011	1,877,985.83	86.940000	3,307,110.66	1,429,124.83	0.08
		Base		49.370011	1,877,985.83	86.940000	3,307,110.66	1,429,124.83	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	102,534.000	51.625943	5,293,414.40	146.550000	15,026,357.70	9,732,943.30	0.38
		Base		51.625943	5,293,414.40	146.550000	15,026,357.70	9,732,943.30	0.38
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	23,500.000	39.602997	930,670.43	71.600000	1,682,600.00	751,929.57	0.04
		Base		39.602997	930,670.43	71.600000	1,682,600.00	751,929.57	0.04
69331C108	P G + E CORP COMMON STOCK								
		Local	133,030.000	15.586827	2,073,515.54	16.820000	2,237,564.60	164,049.06	0.06
		Base		15.586827	2,073,515.54	16.820000	2,237,564.60	164,049.06	0.06
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	24,432.000	139.491818	3,408,064.10	246.220000	6,015,647.04	2,607,582.94	0.15
		Base		139.491818	3,408,064.10	246.220000	6,015,647.04	2,607,582.94	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	13,571.000	50.138645	680,431.55	121.290000	1,646,026.59	965,595.04	0.04
		Base		50.138645	680,431.55	121.290000	1,646,026.59	965,595.04	0.04
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	44,743.000	26.932780	1,205,053.36	36.350000	1,626,408.05	421,354.69	0.04
		Base		26.932780	1,205,053.36	36.350000	1,626,408.05	421,354.69	0.04
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,195.000	131.887443	948,930.15	113.610000	817,423.95	-131,506.20	0.02
		Base		131.887443	948,930.15	113.610000	817,423.95	-131,506.20	0.02

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693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,759.000	27.914017	886,521.26	120.120000	3,814,891.08	2,928,369.82	0.10
		Base		27.914017	886,521.26	120.120000	3,814,891.08	2,928,369.82	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,406.000	114.042764	616,515.18	238.280000	1,288,141.68	671,626.50	0.03
		Base		114.042764	616,515.18	238.280000	1,288,141.68	671,626.50	0.03
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	138,087.000	51.749812	7,145,976.27	116.670000	16,110,610.29	8,964,634.02	0.41
		Base		51.749812	7,145,976.27	116.670000	16,110,610.29	8,964,634.02	0.41
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	48,851.000	130.263852	6,363,519.43	341.020000	16,659,168.02	10,295,648.59	0.42
		Base		130.263852	6,363,519.43	341.020000	16,659,168.02	10,295,648.59	0.42
69932A204	PARAMOUNT SKYDANCE CL B COMMON STOCK USD.001								
		Local	18,788.000	39.982504	751,191.29	9.860000	185,249.68	-565,941.61	0.00
		Base		39.982504	751,191.29	9.860000	185,249.68	-565,941.61	0.00
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	7,639.000	95.494807	729,484.83	978.120000	7,471,858.68	6,742,373.85	0.19
		Base		95.494807	729,484.83	978.120000	7,471,858.68	6,742,373.85	0.19
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	19,529.000	45.836066	895,132.53	98.330000	1,920,286.57	1,025,154.04	0.05
		Base		45.836066	895,132.53	98.330000	1,920,286.57	1,025,154.04	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	55,671.000	38.586106	2,148,127.08	43.180000	2,403,873.78	255,746.70	0.06
		Base		38.586106	2,148,127.08	43.180000	2,403,873.78	255,746.70	0.06
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	82,640.000	69.729824	5,762,472.62	135.400000	11,189,456.00	5,426,983.38	0.28
		Base		69.729824	5,762,472.62	135.400000	11,189,456.00	5,426,983.38	0.28
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	6,855.000	62.223958	426,545.23	111.260000	762,687.30	336,142.07	0.02
		Base		62.223958	426,545.23	111.260000	762,687.30	336,142.07	0.02

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717081103	PFIZER INC COMMON STOCK USD.05								
		Local	343,850.000	29.226650	10,049,583.68	24.080000	8,279,908.00	-1,769,675.68	0.21
		Base		29.226650	10,049,583.68	24.080000	8,279,908.00	-1,769,675.68	0.21
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	94,147.000	50.945834	4,796,397.46	180.910000	17,032,133.77	12,235,736.31	0.43
		Base		50.945834	4,796,397.46	180.910000	17,032,133.77	12,235,736.31	0.43
718546104	PHILLIPS 66 COMMON STOCK								
		Local	24,369.000	46.389932	1,130,476.25	169.050000	4,119,579.45	2,989,103.20	0.10
		Base		46.389932	1,130,476.25	169.050000	4,119,579.45	2,989,103.20	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,237.000	51.070702	369,598.67	107.000000	774,359.00	404,760.33	0.02
		Base		51.070702	369,598.67	107.000000	774,359.00	404,760.33	0.02
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	13,215.000	56.676845	748,984.51	113.690000	1,502,413.35	753,428.84	0.04
		Base		56.676845	748,984.51	113.690000	1,502,413.35	753,428.84	0.04
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	11,956.000	36.040432	430,899.40	107.780000	1,288,617.68	857,718.28	0.03
		Base		36.040432	430,899.40	107.780000	1,288,617.68	857,718.28	0.03
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	140,633.000	68.557403	9,641,433.22	146.640000	20,622,423.12	10,980,989.90	0.52
		Base		68.557403	9,641,433.22	146.640000	20,622,423.12	10,980,989.90	0.52
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	35,453.000	36.132583	1,281,008.47	218.450000	7,744,707.85	6,463,699.38	0.20
		Base		36.132583	1,281,008.47	218.450000	7,744,707.85	6,463,699.38	0.20
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,212.000	65.197926	3,664,905.79	135.470000	7,615,039.64	3,950,133.85	0.19
		Base		65.197926	3,664,905.79	135.470000	7,615,039.64	3,950,133.85	0.19
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	21,052.000	54.994555	1,157,745.38	107.930000	2,272,142.36	1,114,396.98	0.06
		Base		54.994555	1,157,745.38	107.930000	2,272,142.36	1,114,396.98	0.06

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	30,179.000	35.029208	1,057,146.47	81.160000	2,449,327.64	1,392,181.17	0.06
		Base		35.029208	1,057,146.47	81.160000	2,449,327.64	1,392,181.17	0.06
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,552.000	142.230490	1,358,585.64	318.310000	3,040,497.12	1,681,911.48	0.08
		Base		142.230490	1,358,585.64	318.310000	3,040,497.12	1,681,911.48	0.08
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	11,617.000	22.617327	262,745.49	137.210000	1,593,968.57	1,331,223.08	0.04
		Base		22.617327	262,745.49	137.210000	1,593,968.57	1,331,223.08	0.04
74743L100	QNITY ELECTRONICS INC COMMON STOCK USD.01								
		Local	12,662.000	64.033659	810,794.19	163.310000	2,067,831.22	1,257,037.03	0.05
		Base		64.033659	810,794.19	163.310000	2,067,831.22	1,257,037.03	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	64,505.000	59.893900	3,863,455.99	184.790000	11,919,878.95	8,056,422.96	0.30
		Base		59.893900	3,863,455.99	184.790000	11,919,878.95	8,056,422.96	0.30
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,017.000	51.013049	459,984.66	720.040000	6,492,600.68	6,032,616.02	0.16
		Base		51.013049	459,984.66	720.040000	6,492,600.68	6,032,616.02	0.16
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	6,655.000	59.600397	396,640.64	211.950000	1,410,527.25	1,013,886.61	0.04
		Base		59.600397	396,640.64	211.950000	1,410,527.25	1,013,886.61	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,338.000	100.849303	235,785.67	401.410000	938,496.58	702,710.91	0.02
		Base		100.849303	235,785.67	401.410000	938,496.58	702,710.91	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	10,610.000	58.765711	623,504.19	152.030000	1,613,038.30	989,534.11	0.04
		Base		58.765711	623,504.19	152.030000	1,613,038.30	989,534.11	0.04
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	81,180.000	39.797592	3,230,768.55	189.730000	15,402,281.40	12,171,512.85	0.39
		Base		39.797592	3,230,768.55	189.730000	15,402,281.40	12,171,512.85	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
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	55,630.000	59.698944	3,321,052.26	61.960000	3,446,834.80	125,782.54	0.09
		Base		59.698944	3,321,052.26	61.960000	3,446,834.80	125,782.54	0.09
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	9,952.000	66.021237	657,043.35	79.740000	793,572.48	136,529.13	0.02
		Base		66.021237	657,043.35	79.740000	793,572.48	136,529.13	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,093.000	394.267619	2,402,272.60	623.540000	3,799,229.22	1,396,956.62	0.10
		Base		394.267619	2,402,272.60	623.540000	3,799,229.22	1,396,956.62	0.10
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	52,516.000	13.478261	707,824.35	30.200000	1,585,983.20	878,158.85	0.04
		Base		13.478261	707,824.35	30.200000	1,585,983.20	878,158.85	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	12,167.000	38.372056	466,872.81	213.080000	2,592,544.36	2,125,671.55	0.07
		Base		38.372056	466,872.81	213.080000	2,592,544.36	2,125,671.55	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	8,809.000	99.256602	874,351.41	194.880000	1,716,697.92	842,346.51	0.04
		Base		99.256602	874,351.41	194.880000	1,716,697.92	842,346.51	0.04
770700102	ROBINHOOD MARKETS INC A COMMON STOCK USD.0001								
		Local	47,778.000	125.214841	5,982,514.67	100.280000	4,791,177.84	-1,191,336.83	0.12
		Base		125.214841	5,982,514.67	100.280000	4,791,177.84	-1,191,336.83	0.12
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	6,796.000	74.607029	507,029.37	495.080000	3,364,563.68	2,857,534.31	0.09
		Base		74.607029	507,029.37	495.080000	3,364,563.68	2,857,534.31	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,744.000	31.420944	557,533.23	41.740000	740,634.56	183,101.33	0.02
		Base		31.420944	557,533.23	41.740000	740,634.56	183,101.33	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,445.000	143.762171	926,547.19	338.390000	2,180,923.55	1,254,376.36	0.06
		Base		143.762171	926,547.19	338.390000	2,180,923.55	1,254,376.36	0.06

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778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	19,554.000	26.121847	510,786.59	212.850000	4,162,068.90	3,651,282.31	0.11
		Base		26.121847	510,786.59	212.850000	4,162,068.90	3,651,282.31	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,511.000	125.805455	2,328,784.77	407.260000	7,538,789.86	5,210,005.09	0.19
		Base		125.805455	2,328,784.77	407.260000	7,538,789.86	5,210,005.09	0.19
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,441.000	173.118565	1,115,056.68	176.460000	1,136,578.86	21,522.18	0.03
		Base		173.118565	1,115,056.68	176.460000	1,136,578.86	21,522.18	0.03
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US								
		Local	20,057.000	573.681641	11,506,332.67	746.770000	14,977,965.89	3,471,633.22	0.38
		Base		573.681641	11,506,332.67	746.770000	14,977,965.89	3,471,633.22	0.38
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	41,670.000	112.610711	4,692,488.33	156.660000	6,528,022.20	1,835,533.87	0.17
		Base		112.610711	4,692,488.33	156.660000	6,528,022.20	1,835,533.87	0.17
80004C200	SANDISK CORP COMMON STOCK USD.01								
		Local	8,932.000	237.719998	2,123,315.02	2,273.730000	20,308,956.36	18,185,641.34	0.51
		Base		237.719998	2,123,315.02	2,273.730000	20,308,956.36	18,185,641.34	0.51
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	6,051.000	56.410362	341,339.10	83.520000	505,379.52	164,040.42	0.01
		Base		56.410362	341,339.10	83.520000	505,379.52	164,040.42	0.01
806857108	SLB LTD COMMON STOCK USD.01								
		Local	90,398.000	73.792138	6,670,661.65	46.490000	4,202,603.02	-2,468,058.63	0.11
		Base		73.792138	6,670,661.65	46.490000	4,202,603.02	-2,468,058.63	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	101,021.000	38.920360	3,931,773.68	92.270000	9,321,207.67	5,389,433.99	0.24
		Base		38.920360	3,931,773.68	92.270000	9,321,207.67	5,389,433.99	0.24
816851109	SEMPRA COMMON STOCK								
		Local	39,477.000	41.543965	1,640,031.12	92.710000	3,659,912.67	2,019,881.55	0.09
		Base		41.543965	1,640,031.12	92.710000	3,659,912.67	2,019,881.55	0.09

Base Currency: USD - US DOLLAR

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81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	63,247.000	70.097604	4,433,463.19	99.280000	6,279,162.16	1,845,698.97	0.16
		Base		70.097604	4,433,463.19	99.280000	6,279,162.16	1,845,698.97	0.16
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	13,937.000	60.316944	840,637.25	344.320000	4,798,787.84	3,958,150.59	0.12
		Base		60.316944	840,637.25	344.320000	4,798,787.84	3,958,150.59	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,667.000	95.356082	1,875,368.06	223.650000	4,398,524.55	2,523,156.49	0.11
		Base		95.356082	1,875,368.06	223.650000	4,398,524.55	2,523,156.49	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	9,092.000	93.131209	846,748.95	67.800000	616,437.60	-230,311.35	0.02
		Base		93.131209	846,748.95	67.800000	616,437.60	-230,311.35	0.02
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	6,798.000	54.277852	368,980.84	62.720000	426,370.56	57,389.72	0.01
		Base		54.277852	368,980.84	62.720000	426,370.56	57,389.72	0.01
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,454.000	75.382894	486,521.20	112.500000	726,075.00	239,553.80	0.02
		Base		75.382894	486,521.20	112.500000	726,075.00	239,553.80	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,138.000	68.064818	213,587.40	402.400000	1,262,731.20	1,049,143.80	0.03
		Base		68.064818	213,587.40	402.400000	1,262,731.20	1,049,143.80	0.03
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,914.000	55.204291	492,091.05	77.150000	687,715.10	195,624.05	0.02
		Base		55.204291	492,091.05	77.150000	687,715.10	195,624.05	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	66,593.000	41.463468	2,761,176.71	95.710000	6,373,616.03	3,612,439.32	0.16
		Base		41.463468	2,761,176.71	95.710000	6,373,616.03	3,612,439.32	0.16
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	29,703.000	21.613038	641,972.06	51.420000	1,527,328.26	885,356.20	0.04
		Base		21.613038	641,972.06	51.420000	1,527,328.26	885,356.20	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
852234103	BLOCK INC COMMON STOCK USD.0000001								
		Local	33,108.000	76.170628	2,521,857.15	76.000000	2,516,208.00	-5,649.15	0.06
		Base		76.170628	2,521,857.15	76.000000	2,516,208.00	-5,649.15	0.06
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,370.000	71.242150	667,538.95	94.120000	881,904.40	214,365.45	0.02
		Base		71.242150	667,538.95	94.120000	881,904.40	214,365.45	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	68,882.000	26.491398	1,824,780.45	102.190000	7,039,051.58	5,214,271.13	0.18
		Base		26.491398	1,824,780.45	102.190000	7,039,051.58	5,214,271.13	0.18
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	16,876.000	57.317220	967,285.40	169.600000	2,862,169.60	1,894,884.20	0.07
		Base		57.317220	967,285.40	169.600000	2,862,169.60	1,894,884.20	0.07
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	8,300.000	102.401251	849,930.38	229.460000	1,904,518.00	1,054,587.62	0.05
		Base		102.401251	849,930.38	229.460000	1,904,518.00	1,054,587.62	0.05
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	20,826.000	100.879622	2,100,919.00	314.840000	6,556,857.84	4,455,938.84	0.17
		Base		100.879622	2,100,919.00	314.840000	6,556,857.84	4,455,938.84	0.17
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	30,472.000	59.627406	1,816,966.33	29.330000	893,743.76	-923,222.57	0.02
		Base		59.627406	1,816,966.33	29.330000	893,743.76	-923,222.57	0.02
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,575.000	193.885759	2,244,227.66	446.070000	5,163,260.25	2,919,032.59	0.13
		Base		193.885759	2,244,227.66	446.070000	5,163,260.25	2,919,032.59	0.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	21,017.000	32.795523	689,263.50	76.050000	1,598,342.85	909,079.35	0.04
		Base		32.795523	689,263.50	76.050000	1,598,342.85	909,079.35	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	28,963.000	38.884683	1,126,217.07	83.580000	2,420,727.54	1,294,510.47	0.06
		Base		38.884683	1,126,217.07	83.580000	2,420,727.54	1,294,510.47	0.06

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872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	67,149.000	18.987723	1,275,006.64	151.500000	10,173,073.50	8,898,066.86	0.26
		Base		18.987723	1,275,006.64	151.500000	10,173,073.50	8,898,066.86	0.26
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001								
		Local	4,010.000	146.599559	587,864.23	201.310000	807,253.10	219,388.87	0.02
		Base		146.599559	587,864.23	201.310000	807,253.10	219,388.87	0.02
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,650.000	97.394666	2,790,357.19	167.730000	4,805,464.50	2,015,107.31	0.12
		Base		97.394666	2,790,357.19	167.730000	4,805,464.50	2,015,107.31	0.12
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,523.000	122.111323	1,284,977.45	249.980000	2,630,539.54	1,345,562.09	0.07
		Base		122.111323	1,284,977.45	249.980000	2,630,539.54	1,345,562.09	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	12,244.000	32.432132	397,099.03	146.380000	1,792,276.72	1,395,177.69	0.05
		Base		32.432132	397,099.03	146.380000	1,792,276.72	1,395,177.69	0.05
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	27,388.000	60.654327	1,661,200.72	130.610000	3,577,146.68	1,915,945.96	0.09
		Base		60.654327	1,661,200.72	130.610000	3,577,146.68	1,915,945.96	0.09
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	12,983.000	69.254848	899,135.69	268.140000	3,481,261.62	2,582,125.93	0.09
		Base		69.254848	899,135.69	268.140000	3,481,261.62	2,582,125.93	0.09
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,838.000	347.695592	986,760.09	666.900000	1,892,662.20	905,902.11	0.05
		Base		347.695592	986,760.09	666.900000	1,892,662.20	905,902.11	0.05
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	9,468.000	86.149829	815,666.58	483.840000	4,580,997.12	3,765,330.54	0.12
		Base		86.149829	815,666.58	483.840000	4,580,997.12	3,765,330.54	0.12
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	170,064.000	315.471170	53,650,289.10	420.600000	71,528,918.40	17,878,629.30	1.81
		Base		315.471170	53,650,289.10	420.600000	71,528,918.40	17,878,629.30	1.81

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882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	54,870.000	57.455714	3,152,595.02	298.070000	16,355,100.90	13,202,505.88	0.41
		Base		57.455714	3,152,595.02	298.070000	16,355,100.90	13,202,505.88	0.41
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01								
		Local	3,501.000	394.415733	1,380,849.48	437.640000	1,532,177.64	151,328.16	0.04
		Base		394.415733	1,380,849.48	437.640000	1,532,177.64	151,328.16	0.04
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	10,534.000	35.119807	369,952.05	91.730000	966,283.82	596,331.77	0.02
		Base		35.119807	369,952.05	91.730000	966,283.82	596,331.77	0.02
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001								
		Local	26,618.000	53.494039	1,423,904.34	18.080000	481,253.44	-942,650.90	0.01
		Base		53.494039	1,423,904.34	18.080000	481,253.44	-942,650.90	0.01
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	22,712.000	142.989334	3,247,573.76	501.360000	11,386,888.32	8,139,314.56	0.29
		Base		142.989334	3,247,573.76	501.360000	11,386,888.32	8,139,314.56	0.29
88579Y101	3M CO COMMON STOCK USD.01								
		Local	31,848.000	71.649991	2,281,908.92	161.910000	5,156,509.68	2,874,600.76	0.13
		Base		71.649991	2,281,908.92	161.910000	5,156,509.68	2,874,600.76	0.13
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	31,944.000	16.615396	530,762.22	31.610000	1,009,749.84	478,987.62	0.03
		Base		16.615396	530,762.22	31.610000	1,009,749.84	478,987.62	0.03
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,414.000	390.355715	1,332,674.41	1,332.040000	4,547,584.56	3,214,910.15	0.12
		Base		390.355715	1,332,674.41	1,332.040000	4,547,584.56	3,214,910.15	0.12
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	13,078.000	60.981212	797,512.29	330.120000	4,317,309.36	3,519,797.07	0.11
		Base		60.981212	797,512.29	330.120000	4,317,309.36	3,519,797.07	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	14,390.000	67.864418	976,568.97	51.180000	736,480.20	-240,088.77	0.02
		Base		67.864418	976,568.97	51.180000	736,480.20	-240,088.77	0.02

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89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	76,372.000	36.536264	2,790,347.55	49.820000	3,804,853.04	1,014,505.49	0.10
		Base		36.536264	2,790,347.55	49.820000	3,804,853.04	1,014,505.49	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,603.000	346.764088	902,626.92	292.460000	761,273.38	-141,353.54	0.02
		Base		346.764088	902,626.92	292.460000	761,273.38	-141,353.54	0.02
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	17,061.000	31.221464	532,669.39	57.250000	976,742.25	444,072.86	0.02
		Base		31.221464	532,669.39	57.250000	976,742.25	444,072.86	0.02
902653104	UDR INC REIT USD.01								
		Local	18,186.000	39.364399	715,880.96	39.920000	725,985.12	10,104.16	0.02
		Base		39.364399	715,880.96	39.920000	725,985.12	10,104.16	0.02
902973304	US BANCORP COMMON STOCK USD.01								
		Local	93,989.000	30.065488	2,825,825.16	60.400000	5,676,935.60	2,851,110.44	0.14
		Base		30.065488	2,825,825.16	60.400000	5,676,935.60	2,851,110.44	0.14
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	124,457.000	62.812224	7,817,420.98	72.160000	8,980,817.12	1,163,396.14	0.23
		Base		62.812224	7,817,420.98	72.160000	8,980,817.12	1,163,396.14	0.23
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	2,682.000	224.018837	600,818.52	450.980000	1,209,528.36	608,709.84	0.03
		Base		224.018837	600,818.52	450.980000	1,209,528.36	608,709.84	0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	35,883.000	52.523824	1,884,712.38	272.000000	9,760,176.00	7,875,463.62	0.25
		Base		52.523824	1,884,712.38	272.000000	9,760,176.00	7,875,463.62	0.25
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,559.000	52.094882	1,018,923.80	135.990000	2,659,828.41	1,640,904.61	0.07
		Base		52.094882	1,018,923.80	135.990000	2,659,828.41	1,640,904.61	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	44,684.000	88.065202	3,935,105.49	107.500000	4,803,530.00	868,424.51	0.12
		Base		88.065202	3,935,105.49	107.500000	4,803,530.00	868,424.51	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	3,812.000	132.246212	504,122.56	1,132.890000	4,318,576.68	3,814,454.12	0.11
		Base		132.246212	504,122.56	1,132.890000	4,318,576.68	3,814,454.12	0.11
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	54,814.000	97.383075	5,337,955.90	415.630000	22,782,342.82	17,444,386.92	0.58
		Base		97.383075	5,337,955.90	415.630000	22,782,342.82	17,444,386.92	0.58
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,337.000	115.761181	386,295.06	148.690000	496,178.53	109,883.47	0.01
		Base		115.761181	386,295.06	148.690000	496,178.53	109,883.47	0.01
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	18,444.000	39.730050	732,781.04	260.440000	4,803,555.36	4,070,774.32	0.12
		Base		39.730050	732,781.04	260.440000	4,803,555.36	4,070,774.32	0.12
92276F100	VENTAS INC REIT USD.25								
		Local	28,716.000	49.079120	1,409,356.00	88.800000	2,549,980.80	1,140,624.80	0.06
		Base		49.079120	1,409,356.00	88.800000	2,549,980.80	1,140,624.80	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	9,250.000	496.530751	4,592,909.45	686.810000	6,352,992.50	1,760,083.05	0.16
		Base		496.530751	4,592,909.45	686.810000	6,352,992.50	1,760,083.05	0.16
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	15,012.000	35.130042	527,372.19	88.680000	1,331,264.16	803,891.97	0.03
		Base		35.130042	527,372.19	88.680000	1,331,264.16	803,891.97	0.03
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	4,990.000	74.615800	372,332.84	251.560000	1,255,284.40	882,951.56	0.03
		Base		74.615800	372,332.84	251.560000	1,255,284.40	882,951.56	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	255,035.000	44.165876	11,263,844.21	42.340000	10,798,181.90	-465,662.31	0.27
		Base		44.165876	11,263,844.21	42.340000	10,798,181.90	-465,662.31	0.27
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	8,425.000	96.119680	809,808.30	179.530000	1,512,540.25	702,731.95	0.04
		Base		96.119680	809,808.30	179.530000	1,512,540.25	702,731.95	0.04

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,360.000	123.698656	1,900,011.36	496.730000	7,629,772.80	5,729,761.44	0.19
		Base		123.698656	1,900,011.36	496.730000	7,629,772.80	5,729,761.44	0.19
92537N108	VERTIV HOLDINGS CO A COMMON STOCK USD.0001								
		Local	23,126.000	233.356100	5,396,593.17	334.820000	7,743,047.32	2,346,454.15	0.20
		Base		233.356100	5,396,593.17	334.820000	7,743,047.32	2,346,454.15	0.20
92556V106	VIATRIS INC COMMON STOCK								
		Local	108,733.000	14.732599	1,601,919.71	15.880000	1,726,680.04	124,760.33	0.04
		Base		14.732599	1,601,919.71	15.880000	1,726,680.04	124,760.33	0.04
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	64,662.000	30.095708	1,946,048.68	26.550000	1,716,776.10	-229,272.58	0.04
		Base		30.095708	1,946,048.68	26.550000	1,716,776.10	-229,272.58	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	101,681.000	74.645327	7,590,011.45	343.090000	34,885,734.29	27,295,722.84	0.88
		Base		74.645327	7,590,011.45	343.090000	34,885,734.29	27,295,722.84	0.88
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	19,259.000	94.315069	1,816,413.91	158.630000	3,055,055.17	1,238,641.26	0.08
		Base		94.315069	1,816,413.91	158.630000	3,055,055.17	1,238,641.26	0.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	7,993.000	77.794902	621,814.65	295.010000	2,358,014.93	1,736,200.28	0.06
		Base		77.794902	621,814.65	295.010000	2,358,014.93	1,736,200.28	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	19,687.000	47.503925	935,209.77	116.770000	2,298,850.99	1,363,641.22	0.06
		Base		47.503925	935,209.77	116.770000	2,298,850.99	1,363,641.22	0.06
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	10,313.000	75.147144	774,992.50	269.600000	2,780,384.80	2,005,392.30	0.07
		Base		75.147144	774,992.50	269.600000	2,780,384.80	2,005,392.30	0.07
931142103	WALMART INC COMMON STOCK USD.1								
		Local	265,004.000	25.964441	6,880,680.71	113.260000	30,014,353.04	23,133,672.33	0.76
		Base		25.964441	6,880,680.71	113.260000	30,014,353.04	23,133,672.33	0.76

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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	26.660000	3,992,948.18	-220,725.95	0.10
		Base		28.133737	4,213,674.13	26.660000	3,992,948.18	-220,725.95	0.10
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	22,438.000	49.237204	1,104,784.38	222.880000	5,000,981.44	3,896,197.06	0.13
		Base		49.237204	1,104,784.38	222.880000	5,000,981.44	3,896,197.06	0.13
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,269.000	187.664362	1,551,796.61	375.040000	3,101,205.76	1,549,409.15	0.08
		Base		187.664362	1,551,796.61	375.040000	3,101,205.76	1,549,409.15	0.08
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	187,056.000	44.880763	8,395,215.97	82.640000	15,458,307.84	7,063,091.87	0.39
		Base		44.880763	8,395,215.97	82.640000	15,458,307.84	7,063,091.87	0.39
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	42,207.000	84.359125	3,560,545.59	226.970000	9,579,722.79	6,019,177.20	0.24
		Base		84.359125	3,560,545.59	226.970000	9,579,722.79	6,019,177.20	0.24
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	4,350.000	220.468085	959,036.17	359.000000	1,561,650.00	602,613.83	0.04
		Base		220.468085	959,036.17	359.000000	1,561,650.00	602,613.83	0.04
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	20,497.000	33.366548	683,914.13	638.720000	13,091,843.84	12,407,929.71	0.33
		Base		33.366548	683,914.13	638.720000	13,091,843.84	12,407,929.71	0.33
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	43,558.000	28.261530	1,231,015.71	23.940000	1,042,778.52	-188,237.19	0.03
		Base		28.261530	1,231,015.71	23.940000	1,042,778.52	-188,237.19	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	73,847.000	28.721674	2,121,009.47	74.340000	5,489,785.98	3,368,776.51	0.14
		Base		28.721674	2,121,009.47	74.340000	5,489,785.98	3,368,776.51	0.14

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969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	7,216.000	148.728926	1,073,227.93	233.100000	1,682,049.60	608,821.67	0.04
		Base		148.728926	1,073,227.93	233.100000	1,682,049.60	608,821.67	0.04
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		Local	12,878.000	261.780071	3,371,203.75	122.420000	1,576,524.76	-1,794,678.99	0.04
		Base		261.780071	3,371,203.75	122.420000	1,576,524.76	-1,794,678.99	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,105.000	90.572253	462,371.35	97.090000	495,644.45	33,273.10	0.01
		Base		90.572253	462,371.35	97.090000	495,644.45	33,273.10	0.01
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	35,774.000	35.720133	1,277,852.05	80.300000	2,872,652.20	1,594,800.15	0.07
		Base		35.720133	1,277,852.05	80.300000	2,872,652.20	1,594,800.15	0.07
98419M100	XYLEM INC COMMON STOCK								
		Local	14,725.000	54.469471	802,062.96	118.210000	1,740,642.25	938,579.29	0.04
		Base		54.469471	802,062.96	118.210000	1,740,642.25	938,579.29	0.04
988498101	YUM BRANDS INC COMMON STOCK								
		Local	16,786.000	36.064755	605,382.97	159.860000	2,683,409.96	2,078,026.99	0.07
		Base		36.064755	605,382.97	159.860000	2,683,409.96	2,078,026.99	0.07
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	2,976.000	260.294711	774,637.06	263.260000	783,461.76	8,824.70	0.02
		Base		260.294711	774,637.06	263.260000	783,461.76	8,824.70	0.02
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	11,987.000	78.360030	939,301.68	86.090000	1,031,960.83	92,659.15	0.03
		Base		78.360030	939,301.68	86.090000	1,031,960.83	92,659.15	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	25,533.000	52.745490	1,346,750.59	71.860000	1,834,801.38	488,050.79	0.05
		Base		52.745490	1,346,750.59	71.860000	1,834,801.38	488,050.79	0.05
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,202.000	42.496236	221,065.42	140.490000	730,828.98	509,763.56	0.02
		Base		42.496236	221,065.42	140.490000	730,828.98	509,763.56	0.02

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G0250X149	AMCOR PLC COMMON STOCK USD.01								
		Local	28,099.000	51.583144	1,449,434.75	43.350000	1,218,091.65	-231,343.10	0.03
		Base		51.583144	1,449,434.75	43.350000	1,218,091.65	-231,343.10	0.03
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	12,969.000	84.175161	1,091,667.66	331.690000	4,301,687.61	3,210,019.95	0.11
		Base		84.175161	1,091,667.66	331.690000	4,301,687.61	3,210,019.95	0.11
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	21,613.000	57.943894	1,252,341.39	97.060000	2,097,757.78	845,416.39	0.05
		Base		57.943894	1,252,341.39	97.060000	2,097,757.78	845,416.39	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	37,216.000	100.198391	3,728,983.33	124.440000	4,631,159.04	902,175.71	0.12
		Base		100.198391	3,728,983.33	124.440000	4,631,159.04	902,175.71	0.12
G2004J103	CARNIVAL CORP LTD COMMON STOCK USD.01								
		Local	69,587.000	24.282663	1,689,757.64	28.570000	1,988,100.59	298,342.95	0.05
		Base		24.282663	1,689,757.64	28.570000	1,988,100.59	298,342.95	0.05
G25508105	CRH PLC COMMON STOCK EUR.32								
		Local	40,548.000	123.774977	5,018,827.77	107.000000	4,338,636.00	-680,191.77	0.11
		Base		123.774977	5,018,827.77	107.000000	4,338,636.00	-680,191.77	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	23,492.000	52.736629	1,238,888.89	426.120000	10,010,411.04	8,771,522.15	0.25
		Base		52.736629	1,238,888.89	426.120000	10,010,411.04	8,771,522.15	0.25
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,462.000	265.712250	654,183.56	357.230000	879,500.26	225,316.70	0.02
		Base		265.712250	654,183.56	357.230000	879,500.26	225,316.70	0.02
G3265R107	APTIV PLC COMMON STOCK USD.01								
		Local	12,860.000	41.839023	538,049.84	61.380000	789,346.80	251,296.96	0.02
		Base		41.839023	538,049.84	61.380000	789,346.80	251,296.96	0.02
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	26,842.000	20.590418	552,688.00	26.390000	708,360.38	155,672.38	0.02
		Base		20.590418	552,688.00	26.390000	708,360.38	155,672.38	0.02

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G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	23,587.000	39.287903	926,683.76	146.110000	3,446,296.57	2,519,612.81	0.09
		Base		39.287903	926,683.76	146.110000	3,446,296.57	2,519,612.81	0.09
G54950103	LINDE PLC COMMON STOCK								
		Local	28,232.000	175.181788	4,945,732.23	518.940000	14,650,714.08	9,704,981.85	0.37
		Base		175.181788	4,945,732.23	518.940000	14,650,714.08	9,704,981.85	0.37
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	77,538.000	78.880290	6,116,219.90	78.230000	6,065,797.74	-50,422.16	0.15
		Base		78.880290	6,116,219.90	78.230000	6,065,797.74	-50,422.16	0.15
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,507.000	35.876690	986,860.11	21.110000	580,672.77	-406,187.34	0.01
		Base		35.876690	986,860.11	21.110000	580,672.77	-406,187.34	0.01
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,192.000	52.654505	694,618.23	965.000000	12,730,280.00	12,035,661.77	0.32
		Base		52.654505	694,618.23	965.000000	12,730,280.00	12,035,661.77	0.32
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	9,897.000	31.033196	307,135.54	76.660000	758,704.02	451,568.48	0.02
		Base		31.033196	307,135.54	76.660000	758,704.02	451,568.48	0.02
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,580.000	46.008884	1,452,960.55	46.260000	1,460,890.80	7,930.25	0.04
		Base		46.008884	1,452,960.55	46.260000	1,460,890.80	7,930.25	0.04
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	5,929.000	163.691312	970,525.79	210.570000	1,248,469.53	277,943.74	0.03
		Base		163.691312	970,525.79	210.570000	1,248,469.53	277,943.74	0.03
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	17,734.000	46.009372	815,930.21	201.610000	3,575,351.74	2,759,421.53	0.09
		Base		46.009372	815,930.21	201.610000	3,575,351.74	2,759,421.53	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	13,380.000	44.369482	593,663.67	491.160000	6,571,720.80	5,978,057.13	0.17
		Base		44.369482	593,663.67	491.160000	6,571,720.80	5,978,057.13	0.17

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	5,753.000	137.185594	789,228.72	261.370000	1,503,661.61	714,432.89	0.04
		Base		137.185594	789,228.72	261.370000	1,503,661.61	714,432.89	0.04
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	8,187.000	99.405625	813,833.85	106.730000	873,798.51	59,964.66	0.02
		Base		99.405625	813,833.85	106.730000	873,798.51	59,964.66	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	21,999.000	91.911847	2,021,968.73	340.740000	7,495,939.26	5,473,970.53	0.19
		Base		91.911847	2,021,968.73	340.740000	7,495,939.26	5,473,970.53	0.19
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,883.000	73.099818	722,445.50	237.540000	2,347,607.82	1,625,162.32	0.06
		Base		73.099818	722,445.50	237.540000	2,347,607.82	1,625,162.32	0.06
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	15,566.000	60.770759	945,957.63	52.650000	819,549.90	-126,407.73	0.02
		Base		60.770759	945,957.63	52.650000	819,549.90	-126,407.73	0.02
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2								
		Local	15,222.000	194.423075	2,959,508.05	281.030000	4,277,838.66	1,318,330.61	0.11
		Base		194.423075	2,959,508.05	281.030000	4,277,838.66	1,318,330.61	0.11
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,212.000	90.791327	1,381,117.67	317.530000	4,830,266.36	3,449,148.69	0.12
		Base		90.791327	1,381,117.67	317.530000	4,830,266.36	3,449,148.69	0.12
US DOLLAR Total									
		Local	22,327,589.500		1,202,617,109.95		3,935,637,613.68	2,733,020,503.73	99.73
		Base			1,202,617,109.95		3,935,637,613.68	2,733,020,503.73	99.73
EQUITY Total									
		Base	22,327,589.500		1,202,617,109.95		3,935,637,613.68	2,733,020,503.73	99.73

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Base Currency: 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									
		32,876,104.780	Base		1,213,165,625.23		3,946,186,128.96	2,733,020,503.73	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								
			50,000.010	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		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
912797RF6	TREASURY BILL 07/26 0.00000					3.898300	09 Jul 2026		
			115,000,000.000	99.913419	114,900,431.77	99.913419	114,900,431.40	-0.37	3.67
		Base		99.913419	114,900,431.77	99.913419	114,900,431.40	-0.37	3.67
912797RG4	TREASURY BILL 08/26 0.00000					3.705000	06 Aug 2026		
			40,000,000.000	99.629500	39,851,800.00	99.629500	39,851,800.00	0.00	1.27
		Base		99.629500	39,851,800.00	99.629500	39,851,800.00	0.00	1.27
912797SA6	TREASURY BILL 10/26 0.00000					3.404200	01 Oct 2026		
			35,000,000.000	99.130038	34,695,513.22	99.045340	34,665,869.00	-29,644.22	1.11
		Base		99.130038	34,695,513.22	99.045340	34,665,869.00	-29,644.22	1.11
912797SK4	TREASURY BILL 10/26 0.00000					3.547700	29 Oct 2026		
			25,000,000.000	98.817433	24,704,358.33	98.746667	24,686,666.75	-17,691.58	0.79
		Base		98.817433	24,704,358.33	98.746667	24,686,666.75	-17,691.58	0.79
912797TF4	TREASURY BILL 07/26 0.00000					3.610400	02 Jul 2026		
			150,000,000.000	99.990053	149,985,078.81	99.990053	149,985,078.80	-0.01	4.80
		Base		99.990053	149,985,078.81	99.990053	149,985,078.80	-0.01	4.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797TQ0	TREASURY BILL 07/26 0.00000				3.525000	30 Jul 2026		
	80,000,000.000	Local	99.716171	79,772,936.45	99.716171	79,772,936.40	-0.05	2.55
		Base	99.716171	79,772,936.45	99.716171	79,772,936.40	-0.05	2.55
912797TV9	TREASURY BILL 02/27 0.00000				3.400000	18 Feb 2027		
	75,000,000.000	Local	97.808889	73,356,666.66	97.586846	73,190,134.50	-166,532.16	2.34
		Base	97.808889	73,356,666.66	97.586846	73,190,134.50	-166,532.16	2.34
912797UX3	TREASURY BILL 05/27 0.00000				3.616500	13 May 2027		
	15,000,000.000	Local	96.825517	14,523,827.54	96.694728	14,504,209.20	-19,618.34	0.46
		Base	96.825517	14,523,827.54	96.694728	14,504,209.20	-19,618.34	0.46
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.620000	01 Jul 2026		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.40
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.40
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.620000	01 Jul 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.20
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.20
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.630000	01 Jul 2026		
	379,192,440.490	Local	100.000000	379,192,440.49	100.000000	379,192,440.49	0.00	12.12
		Base	100.000000	379,192,440.49	100.000000	379,192,440.49	0.00	12.12
978UHK000	DAIWA CAPITAL MARKETS REPO				3.640000	01 Jul 2026		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.79
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.79
979QRC005	BANK OF AMERICA REPO				3.640000	01 Jul 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.20
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.20
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Jul 2026		
	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.72
		Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.72
US DOLLAR Total								
	1,799,192,440.490	Local		1,795,983,053.27		1,795,749,566.54	-233,486.73	57.42
		Base		1,795,983,053.27		1,795,749,566.54	-233,486.73	57.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	1,799,192,440.490		1,795,983,053.27		1,795,749,566.54	-233,486.73	57.42
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	26,819,309.190	1.000000	26,819,309.19	1.000000	26,819,309.19	0.00	0.86
		Base		1.000000	26,819,309.19	1.000000	26,819,309.19	0.00	0.86
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	36,807,704.230	1.000000	36,807,704.23	1.000000	36,807,704.23	0.00	1.18
		Base		1.000000	36,807,704.23	1.000000	36,807,704.23	0.00	1.18
US DOLLAR Total									
		Local	63,627,013.420		63,627,013.42		63,627,013.42	0.00	2.03
		Base			63,627,013.42		63,627,013.42	0.00	2.03
EQUITY Total									
		Base	63,627,013.420		63,627,013.42		63,627,013.42	0.00	2.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					5.625000	20 Apr 2042		
		Local	248,055.900	101.955350	252,906.26	101.724312	252,333.16	-573.10	0.01
Original Face:		Base	15,000,000.000	101.955350	252,906.26	101.724312	252,333.16	-573.10	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					5.375000	20 Jul 2047		
		Local	231,829.050	100.286690	232,493.68	101.792015	235,983.46	3,489.78	0.01
Original Face:		Base	5,000,000.000	100.286690	232,493.68	101.792015	235,983.46	3,489.78	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	271,971.200	99.963570	271,872.12	99.080796	269,471.23	-2,400.89	0.01
Original Face:		Base	10,000,000.000	99.963570	271,872.12	99.080796	269,471.23	-2,400.89	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	127,589.090	103.583621	132,161.40	99.021460	126,340.58	-5,820.82	0.00
Original Face:		Base	17,600,000.000	103.583621	132,161.40	99.021460	126,340.58	-5,820.82	0.00
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	606,682.260	103.538953	628,152.46	97.790740	593,279.07	-34,873.39	0.02
Original Face:		Base	50,000,000.000	103.538953	628,152.46	97.790740	593,279.07	-34,873.39	0.02
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					4.153510	20 Jun 2042		
		Local	318,914.900	100.022567	318,986.87	99.280770	316,621.17	-2,365.70	0.01
Original Face:		Base	10,000,000.000	100.022567	318,986.87	99.280770	316,621.17	-2,365.70	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	2,040,487.560	101.649749	2,074,150.49	94.091070	1,919,916.58	-154,233.91	0.06
Original Face:		Base	41,570,000.000	101.649749	2,074,150.49	94.091070	1,919,916.58	-154,233.91	0.06
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					4.047600	16 Jun 2037		
		Local	500,233.850	100.112473	500,796.48	98.982400	495,143.47	-5,653.01	0.02
Original Face:		Base	32,313,742.000	100.112473	500,796.48	98.982400	495,143.47	-5,653.01	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	9,877.310	99.830318	9,860.55	93.239200	9,209.52	-651.03	0.00
Original Face:		Base	8,021,011.000	99.830318	9,860.55	93.239200	9,209.52	-651.03	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	6,839.220	99.733888	6,821.02	96.100300	6,572.51	-248.51	0.00
Original Face:		Base	2,750,000.000	99.733888	6,821.02	96.100300	6,572.51	-248.51	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	225,033.580	104.184873	234,450.95	99.432480	223,756.47	-10,694.48	0.01
Original Face:		Base	10,300,000.000	104.184873	234,450.95	99.432480	223,756.47	-10,694.48	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	131,483.420	103.612341	136,233.05	98.498520	129,509.22	-6,723.83	0.00
Original Face:		Base	7,350,000.000	103.612341	136,233.05	98.498520	129,509.22	-6,723.83	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	181,492.030	99.879152	181,272.70	97.900330	177,681.30	-3,591.40	0.01
Original Face:		Base	10,815,142.000	99.879152	181,272.70	97.900330	177,681.30	-3,591.40	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	110,653.480	Local	101.550390	112,369.04	98.710620	109,226.74	-3,142.30	0.00
Original Face:	5,648,629.000	Base	101.550390	112,369.04	98.710620	109,226.74	-3,142.30	0.00
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.053510	20 Nov 2042		
	3,464,545.070	Local	100.000000	3,464,545.07	98.354830	3,407,547.41	-56,997.66	0.11
Original Face:	25,333,333.000	Base	100.000000	3,464,545.07	98.354830	3,407,547.41	-56,997.66	0.11
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.097600	16 Nov 2041		
	869,508.200	Local	100.098503	870,364.69	99.097880	861,664.19	-8,700.50	0.03
Original Face:	10,000,000.000	Base	100.098503	870,364.69	99.097880	861,664.19	-8,700.50	0.03
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	159,449.780	Local	103.065642	164,337.94	98.215530	156,604.45	-7,733.49	0.01
Original Face:	10,359,452.000	Base	103.065642	164,337.94	98.215530	156,604.45	-7,733.49	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.097600	16 Dec 2041		
	1,759,570.040	Local	100.098754	1,761,307.68	99.022050	1,742,362.32	-18,945.36	0.06
Original Face:	12,911,372.000	Base	100.098754	1,761,307.68	99.022050	1,742,362.32	-18,945.36	0.06
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	379,620.800	Local	96.308321	365,606.42	95.386560	362,107.22	-3,499.20	0.01
Original Face:	10,000,000.000	Base	96.308321	365,606.42	95.386560	362,107.22	-3,499.20	0.01
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	729,349.500	Local	100.120199	730,226.17	93.567590	682,434.75	-47,791.42	0.02
Original Face:	10,000,000.000	Base	100.120199	730,226.17	93.567590	682,434.75	-47,791.42	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	729,349.500	Local	100.575686	733,548.26	93.665560	683,149.29	-50,398.97	0.02
Original Face:	10,000,000.000	Base	100.575686	733,548.26	93.665560	683,149.29	-50,398.97	0.02
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	603,460.580	Local	101.251518	611,013.00	93.078690	561,693.20	-49,319.80	0.02
Original Face:	18,249,312.000	Base	101.251518	611,013.00	93.078690	561,693.20	-49,319.80	0.02
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	924,237.100	Local	99.999998	924,237.08	87.752600	811,042.09	-113,194.99	0.03
Original Face:	10,000,000.000	Base	99.999998	924,237.08	87.752600	811,042.09	-113,194.99	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
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	924,237.100	Local	101.140200	934,775.25	89.799880	829,963.81	-104,811.44	0.03
Original Face:	10,000,000.000	Base	101.140200	934,775.25	89.799880	829,963.81	-104,811.44	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	670,982.400	Local	101.243483	679,325.95	92.810810	622,744.20	-56,581.75	0.02
Original Face:	10,000,000.000	Base	101.243483	679,325.95	92.810810	622,744.20	-56,581.75	0.02
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,216,482.500	Local	95.486180	2,116,434.46	84.300120	1,868,497.41	-247,937.05	0.06
Original Face:	10,000,000.000	Base	95.486180	2,116,434.46	84.300120	1,868,497.41	-247,937.05	0.06
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	2,218,138.650	Local	99.512506	2,207,325.36	90.554890	2,008,633.01	-198,692.35	0.06
Original Face:	15,000,000.000	Base	99.512506	2,207,325.36	90.554890	2,008,633.01	-198,692.35	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	36,792.180	Local	101.037503	37,173.90	96.663820	35,564.73	-1,609.17	0.00
Original Face:	1,000,000.000	Base	101.037503	37,173.90	96.663820	35,564.73	-1,609.17	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	247,474.660	Local	100.589895	248,934.50	88.512080	219,044.97	-29,889.53	0.01
Original Face:	2,000,000.000	Base	100.589895	248,934.50	88.512080	219,044.97	-29,889.53	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	14,122.310	Local	100.646566	14,213.62	98.516750	13,912.84	-300.78	0.00
Original Face:	1,000,000.000	Base	100.646566	14,213.62	98.516750	13,912.84	-300.78	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	128,685.050	Local	100.808587	129,725.58	89.481030	115,148.71	-14,576.87	0.00
Original Face:	5,000,000.000	Base	100.808587	129,725.58	89.481030	115,148.71	-14,576.87	0.00
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	323,635.300	Local	98.115583	317,536.66	92.785610	300,286.99	-17,249.67	0.01
Original Face:	5,000,000.000	Base	98.115583	317,536.66	92.785610	300,286.99	-17,249.67	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	819,684.200	Local	100.624178	824,800.49	88.473420	725,202.64	-99,597.85	0.02
Original Face:	20,000,000.000	Base	100.624178	824,800.49	88.473420	725,202.64	-99,597.85	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	380,233.200	Local	100.172194	380,887.94	87.229330	331,674.87	-49,213.07	0.01
Original Face:	10,000,000.000	Base	100.172194	380,887.94	87.229330	331,674.87	-49,213.07	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	951,411.720	Local	96.560514	918,688.05	86.129210	819,443.40	-99,244.65	0.03
Original Face:	4,000,000.000	Base	96.560514	918,688.05	86.129210	819,443.40	-99,244.65	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,736,809.600	Local	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.05
Original Face:	5,000,000.000	Base	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.05
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE				4.500000	16 Dec 2049		
	6,720,137.090	Local	99.767170	6,704,490.59	98.700100	6,632,782.03	-71,708.56	0.21
Original Face:	6,982,274.000	Base	99.767170	6,704,490.59	98.700100	6,632,782.03	-71,708.56	0.21
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	212,186.600	Local	100.000000	212,186.60	95.146060	201,887.19	-10,299.41	0.01
Original Face:	10,000,000.000	Base	100.000000	212,186.60	95.146060	201,887.19	-10,299.41	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.427670	20 Jun 2036		
	2,973,044.550	Local	102.955088	3,060,900.63	91.837640	2,730,373.95	-330,526.68	0.09
Original Face:	8,000,000.000	Base	102.955088	3,060,900.63	91.837640	2,730,373.95	-330,526.68	0.09
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				3.860000	15 Mar 2030		
	9,375,000.000	Local	100.000000	9,375,000.00	100.000000	9,375,000.00	0.00	0.30
Original Face:	25,000,000.000	Base	100.000000	9,375,000.00	100.000000	9,375,000.00	0.00	0.30
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				3.860000	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				3.860000	15 Sep 2026		
	83,333.350	Local	100.000000	83,333.35	100.000000	83,333.35	0.00	0.00
Original Face:	2,000,000.000	Base	100.000000	83,333.35	100.000000	83,333.35	0.00	0.00
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	108,116.620	Local	100.758829	108,937.04	100.134860	108,262.43	-674.61	0.00
Original Face:	28,600,000.000	Base	100.758829	108,937.04	100.134860	108,262.43	-674.61	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				8.375000	25 Jan 2029		
	7,904.170	Local	102.917321	8,134.76	99.289691	7,848.03	-286.73	0.00
Original Face:	5,000,000.000	Base	102.917321	8,134.76	99.289691	7,848.03	-286.73	0.00
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	50,000,000.000	Local	99.585465	49,792,732.58	98.996094	49,498,047.00	-294,685.58	1.58
		Base	99.585465	49,792,732.58	98.996094	49,498,047.00	-294,685.58	1.58
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026		
	20,000,000.000	Local	99.888282	19,977,656.47	100.232520	20,046,504.00	68,847.53	0.64
		Base	99.888282	19,977,656.47	100.232520	20,046,504.00	68,847.53	0.64
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	70,000,000.000	Local	100.028068	70,019,647.29	100.050575	70,035,402.50	15,755.21	2.24
		Base	100.028068	70,019,647.29	100.050575	70,035,402.50	15,755.21	2.24
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	45,000,000.000	Local	99.842621	44,929,179.38	99.957031	44,980,663.95	51,484.57	1.44
		Base	99.842621	44,929,179.38	99.957031	44,980,663.95	51,484.57	1.44
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	80,000,000.000	Local	99.979213	79,983,370.57	100.135937	80,108,749.60	125,379.03	2.56
		Base	99.979213	79,983,370.57	100.135937	80,108,749.60	125,379.03	2.56
91282CPE5	US TREASURY N/B 10/27 3.5				3.500000	31 Oct 2027		
	45,000,000.000	Local	100.035601	45,016,020.38	99.160156	44,622,070.20	-393,950.18	1.43
		Base	100.035601	45,016,020.38	99.160156	44,622,070.20	-393,950.18	1.43
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.510336	99,510,336.02	98.773438	98,773,438.00	-736,898.02	3.16
		Base	99.510336	99,510,336.02	98.773438	98,773,438.00	-736,898.02	3.16
91282CQD6	US TREASURY N/B 02/31 3.5				3.500000	28 Feb 2031		
	25,000,000.000	Local	97.713821	24,428,455.24	97.140625	24,285,156.25	-143,298.99	0.78
		Base	97.713821	24,428,455.24	97.140625	24,285,156.25	-143,298.99	0.78
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	90,000,000.000	Local	100.085905	90,077,314.40	99.531250	89,578,125.00	-499,189.40	2.86
		Base	100.085905	90,077,314.40	99.531250	89,578,125.00	-499,189.40	2.86

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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
91282CQJ3	US TREASURY N/B 04/29 3.875				3.875000	15 Apr 2029		
	40,000,000.000	Local	99.206256	39,682,502.36	99.273438	39,709,375.20	26,872.84	1.27
		Base	99.206256	39,682,502.36	99.273438	39,709,375.20	26,872.84	1.27
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	350,000,000.000	Local	99.533197	348,366,189.29	99.300781	347,552,733.50	-813,455.79	11.11
		Base	99.533197	348,366,189.29	99.300781	347,552,733.50	-813,455.79	11.11
91282CQR5	US TREASURY N/B 05/29 3.875				3.875000	15 May 2029		
	40,000,000.000	Local	99.223172	39,689,268.98	99.265625	39,706,250.00	16,981.02	1.27
		Base	99.223172	39,689,268.98	99.265625	39,706,250.00	16,981.02	1.27
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	160,000,000.000	Local	99.834745	159,735,591.67	99.734375	159,575,000.00	-160,591.67	5.10
		Base	99.834745	159,735,591.67	99.734375	159,575,000.00	-160,591.67	5.10
91282CQY0	US TREASURY N/B 06/28 4.125				4.125000	30 Jun 2028		
	115,000,000.000	Local	99.988297	114,986,541.19	99.976562	114,973,046.30	-13,494.89	3.68
		Base	99.988297	114,986,541.19	99.976562	114,973,046.30	-13,494.89	3.68
US DOLLAR Total								
	1,276,653,644.670	Local		1,272,835,028.85		1,267,985,624.89	-4,849,403.96	40.54
Original Face:	541,804,267.000	Base		1,272,835,028.85		1,267,985,624.89	-4,849,403.96	40.54
FIXED INCOME Total								
	1,276,653,644.670	Base		1,272,835,028.85		1,267,985,624.89	-4,849,403.96	40.54
Original Face:	541,804,267.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,139,523,098.590	Base		3,132,495,095.55		3,127,412,204.86	-5,082,890.69	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								
			56,999.990	1.000000	56,999.99	1.000000	56,999.99	0.00	0.00
		Base		1.000000	56,999.99	1.000000	56,999.99	0.00	0.00
US DOLLAR Total									
			56,999.990		56,999.99		56,999.99	0.00	0.00
		Base			56,999.99		56,999.99	0.00	0.00
CASH Total									
			56,999.990	Base	56,999.99		56,999.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
00915TG79	AIR PRODUCTS + CHEMI					3.800000	07 Jul 2026		
			25,000,000.000	Local	99.936667	24,984,166.67	99.936667	24,984,166.75	0.08	0.58
		Base		99.936667	24,984,166.67	99.936667	24,984,166.75	0.08	0.58
0347M3G16	ANGLESEA FDG PLC + ANG					3.750000	01 Jul 2026		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.58
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.58
0347M3G16	ANGLESEA FDG PLC + ANG					3.800000	01 Jul 2026		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.58
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.58
06417KR19	BANK OF NOVA SCOTIA/THE					3.930000	01 Apr 2027		
			25,000,000.000	Local	97.008833	24,252,208.33	96.921380	24,230,345.00	-21,863.33	0.56
		Base		97.008833	24,252,208.33	96.921380	24,230,345.00	-21,863.33	0.56
13443DG94	CAMPBELL SOUP CO.					4.100000	09 Jul 2026		
			19,000,000.000	Local	99.908889	18,982,688.89	99.908889	18,982,688.91	0.02	0.44
		Base		99.908889	18,982,688.89	99.908889	18,982,688.91	0.02	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
138994009	CANTOR FITZGERALD REPO REPO				3.700000	30 Jul 2026		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.53
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.53
16677KHM8	CHEVRON CORP				3.620000	21 Aug 2026		
	25,000,000.000	Local	99.487167	24,871,791.67	99.487167	24,871,791.75	0.08	0.57
		Base	99.487167	24,871,791.67	99.487167	24,871,791.75	0.08	0.57
16677KJH7	CHEVRON CORP				3.820000	17 Sep 2026		
	25,000,000.000	Local	99.172333	24,793,083.33	99.183080	24,795,770.00	2,686.67	0.57
		Base	99.172333	24,793,083.33	99.183080	24,795,770.00	2,686.67	0.57
17277BGL3	CISCO SYSTEMS INC				3.740000	20 Jul 2026		
	24,050,000.000	Local	99.802611	24,002,527.97	99.802611	24,002,527.95	-0.02	0.55
		Base	99.802611	24,002,527.97	99.802611	24,002,527.95	-0.02	0.55
22599G006	CREDIT AGRICOLE REPO REPO				3.690000	01 Jul 2026		
	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	10.36
		Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	10.36
23102VH52	CUMMINS INC				3.750000	05 Aug 2026		
	25,000,000.000	Local	99.635417	24,908,854.17	99.635417	24,908,854.25	0.08	0.57
		Base	99.635417	24,908,854.17	99.635417	24,908,854.25	0.08	0.57
24422MG88	JOHN DEERE CAPITAL C				3.670000	08 Jul 2026		
	25,000,000.000	Local	99.928639	24,982,159.72	99.928639	24,982,159.75	0.03	0.58
		Base	99.928639	24,982,159.72	99.928639	24,982,159.75	0.03	0.58
2546R3KP8	DISNEY (WALT) CO THE				3.790000	23 Oct 2026		
	10,000,000.000	Local	98.799833	9,879,983.33	98.778660	9,877,866.00	-2,117.33	0.23
		Base	98.799833	9,879,983.33	98.778660	9,877,866.00	-2,117.33	0.23
26244JGV5	DUKE ENERGY CORP				3.900000	29 Jul 2026		
	15,000,000.000	Local	99.696667	14,954,500.00	99.696667	14,954,500.05	0.05	0.34
		Base	99.696667	14,954,500.00	99.696667	14,954,500.05	0.05	0.34
26244JHB8	DUKE ENERGY CORP				3.910000	11 Aug 2026		
	15,000,000.000	Local	99.554694	14,933,204.17	99.554694	14,933,204.10	-0.07	0.34
		Base	99.554694	14,933,204.17	99.554694	14,933,204.10	-0.07	0.34

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26244JHL6	DUKE ENERGY CORP				3.910000	20 Aug 2026		
	15,000,000.000	Local	99.456944	14,918,541.67	99.456944	14,918,541.60	-0.07	0.34
		Base	99.456944	14,918,541.67	99.456944	14,918,541.60	-0.07	0.34
29101BGM8	EMERSON ELECTRIC CO				3.750000	21 Jul 2026		
	25,000,000.000	Local	99.791667	24,947,916.67	99.791667	24,947,916.75	0.08	0.57
		Base	99.791667	24,947,916.67	99.791667	24,947,916.75	0.08	0.57
43851UGE7	HONEYWELL INTERNATN				3.850000	14 Jul 2026		
	25,000,000.000	Local	99.860972	24,965,243.06	99.860972	24,965,243.00	-0.06	0.57
		Base	99.860972	24,965,243.06	99.860972	24,965,243.00	-0.06	0.57
43851UHB2	HONEYWELL INTERNATN				3.790000	11 Aug 2026		
	25,000,000.000	Local	99.568361	24,892,090.28	99.568361	24,892,090.25	-0.03	0.57
		Base	99.568361	24,892,090.28	99.568361	24,892,090.25	-0.03	0.57
43851UHJ5	HONEYWELL INTERNATN				3.750000	18 Aug 2026		
	12,000,000.000	Local	99.500000	11,940,000.00	99.500000	11,940,000.00	0.00	0.27
		Base	99.500000	11,940,000.00	99.500000	11,940,000.00	0.00	0.27
46651VGY6	J.P. MORGAN SECURITIES				3.950000	18 Nov 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.15
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.15
46659CR93	JPMORGAN CHASE BK N A INSTL CT				5.000000	28 May 2031		
	15,000,000.000	Local	100.000000	15,000,000.00	100.361660	15,054,249.00	54,249.00	0.35
		Base	100.000000	15,000,000.00	100.361660	15,054,249.00	54,249.00	0.35
53245QGX8	ELI LILLY + COMPANY				3.740000	31 Jul 2026		
	25,000,000.000	Local	99.688333	24,922,083.34	99.688333	24,922,083.25	-0.09	0.57
		Base	99.688333	24,922,083.34	99.688333	24,922,083.25	-0.09	0.57
57163UG67	MARRIOTT INTERNATION				3.950000	06 Jul 2026		
	25,000,000.000	Local	99.945139	24,986,284.72	99.945139	24,986,284.75	0.03	0.58
		Base	99.945139	24,986,284.72	99.945139	24,986,284.75	0.03	0.58
57636PGA8	MASTERCARD INC				3.780000	10 Jul 2026		
	25,000,000.000	Local	99.905500	24,976,375.00	99.905500	24,976,375.00	0.00	0.58
		Base	99.905500	24,976,375.00	99.905500	24,976,375.00	0.00	0.58

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58013NHC9	MCDONALD S CORPORATI				3.950000	12 Aug 2026		
	25,000,000.000	Local	99.539167	24,884,791.66	99.539167	24,884,791.75	0.09	0.57
		Base	99.539167	24,884,791.66	99.539167	24,884,791.75	0.09	0.57
60689GKK1	MIZUHO BANK LTD				3.840000	19 Oct 2026		
	25,000,000.000	Local	98.826667	24,706,666.67	98.792350	24,698,087.50	-8,579.17	0.57
		Base	98.826667	24,706,666.67	98.792350	24,698,087.50	-8,579.17	0.57
60920WG12	MONDELEZ INTL INC				3.910000	01 Jul 2026		
	23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	0.53
		Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	0.53
60920WGE4	MONDELEZ INTL INC				3.890000	14 Jul 2026		
	11,000,000.000	Local	99.859528	10,984,548.05	99.859528	10,984,548.08	0.03	0.25
		Base	99.859528	10,984,548.05	99.859528	10,984,548.08	0.03	0.25
6840C3K28	ORACLE CORPORATION				4.260000	02 Oct 2026		
	25,000,000.000	Local	98.899500	24,724,875.00	98.843800	24,710,950.00	-13,925.00	0.57
		Base	98.899500	24,724,875.00	98.843800	24,710,950.00	-13,925.00	0.57
71344UG60	PEPSICO INC				3.600000	06 Jul 2026		
	25,000,000.000	Local	99.950000	24,987,500.00	99.950000	24,987,500.00	0.00	0.58
		Base	99.950000	24,987,500.00	99.950000	24,987,500.00	0.00	0.58
71344UJ83	PEPSICO INC				3.640000	08 Sep 2026		
	25,000,000.000	Local	99.302333	24,825,583.34	99.285090	24,821,272.50	-4,310.84	0.57
		Base	99.302333	24,825,583.34	99.285090	24,821,272.50	-4,310.84	0.57
78013WHB9	ROYAL BANK OF CANADA				3.610000	11 Aug 2026		
	25,000,000.000	Local	99.588861	24,897,215.28	99.588861	24,897,215.25	-0.03	0.57
		Base	99.588861	24,897,215.28	99.588861	24,897,215.25	-0.03	0.57
8085A3G82	SCHWAB CHARLES CORP				3.840000	08 Jul 2026		
	25,000,000.000	Local	99.925333	24,981,333.33	99.925333	24,981,333.25	-0.08	0.58
		Base	99.925333	24,981,333.33	99.925333	24,981,333.25	-0.08	0.58
82434UGM3	SHERWIN WILLIAMS CO				3.860000	21 Jul 2026		
	14,000,000.000	Local	99.785556	13,969,977.78	99.785556	13,969,977.84	0.06	0.32
		Base	99.785556	13,969,977.78	99.785556	13,969,977.84	0.06	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
86562LKD3	SUMITOMO MTSU BKG CORP					3.860000	13 Oct 2026		
		Local	25,000,000.000	98.884889	24,721,222.22	98.849770	24,712,442.50	-8,779.72	0.57
		Base		98.884889	24,721,222.22	98.849770	24,712,442.50	-8,779.72	0.57
89233HGF5	TOYOTA MOTOR CREDIT					3.860000	15 Jul 2026		
		Local	20,000,000.000	99.849889	19,969,977.78	99.849889	19,969,977.80	0.02	0.46
		Base		99.849889	19,969,977.78	99.849889	19,969,977.80	0.02	0.46
89233HM35	TOYOTA MOTOR CREDIT					3.930000	03 Dec 2026		
		Local	10,850,000.000	98.307917	10,666,408.96	98.325600	10,668,327.60	1,918.64	0.25
		Base		98.307917	10,666,408.96	98.325600	10,668,327.60	1,918.64	0.25
912797RF6	TREASURY BILL 07/26 0.00000					3.890000	09 Jul 2026		
		Local	80,000,000.000	99.913389	79,930,711.11	99.913389	79,930,711.20	0.09	1.84
		Base		99.913389	79,930,711.11	99.913389	79,930,711.20	0.09	1.84
912797TF4	TREASURY BILL 07/26 0.00000					3.604700	02 Jul 2026		
		Local	50,000,000.000	99.989997	49,994,998.36	99.989997	49,994,998.29	-0.07	1.15
		Base		99.989997	49,994,998.36	99.989997	49,994,998.29	-0.07	1.15
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.620000	01 Jul 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.46
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.46
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.650000	30 Jul 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.46
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.46
92828DG85	VISA INC DISC COML PAPER 4/2 Y					3.720000	08 Jul 2026		
		Local	25,000,000.000	99.927667	24,981,916.67	99.927667	24,981,916.75	0.08	0.58
		Base		99.927667	24,981,916.67	99.927667	24,981,916.75	0.08	0.58
93114FGT5	WAL MART STORES INC					3.670000	27 Jul 2026		
		Local	25,000,000.000	99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.57
		Base		99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.57
979QHR003	SOUTH STREET REPO					3.680000	01 Jul 2026		
		Local	129,832,947.000	100.000000	129,832,947.00	100.000000	129,832,947.00	0.00	2.99
		Base		100.000000	129,832,947.00	100.000000	129,832,947.00	0.00	2.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				3.350000	01 Jul 2026		
	33,221,596.620	Local	100.000000	33,221,596.62	100.000000	33,221,596.62	0.00	0.77
		Base	100.000000	33,221,596.62	100.000000	33,221,596.62	0.00	0.77
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Jul 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.15
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.15
US DOLLAR Total								
	1,796,954,543.620	Local		1,793,309,708.93		1,793,308,988.04	-720.89	41.30
		Base		1,793,309,708.93		1,793,308,988.04	-720.89	41.30
CASH EQUIVALENT Total								
	1,796,954,543.620	Base		1,793,309,708.93		1,793,308,988.04	-720.89	41.30
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	64,070,338.050	Local	1.000000	64,070,338.05	1.000000	64,070,338.05	0.00	1.48
		Base	1.000000	64,070,338.05	1.000000	64,070,338.05	0.00	1.48
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	23,915,047.360	Local	1.000000	23,915,047.36	1.000000	23,915,047.36	0.00	0.55
		Base	1.000000	23,915,047.36	1.000000	23,915,047.36	0.00	0.55
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	29,586,677.190	Local	1.000000	29,586,677.19	1.000000	29,586,677.19	0.00	0.68
		Base	1.000000	29,586,677.19	1.000000	29,586,677.19	0.00	0.68
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	17,310,449.700	Local	1.000000	17,310,449.70	1.000000	17,310,449.70	0.00	0.40
		Base	1.000000	17,310,449.70	1.000000	17,310,449.70	0.00	0.40
US DOLLAR Total								
	134,882,512.300	Local		134,882,512.30		134,882,512.30	0.00	3.11

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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
		Base			134,882,512.30		134,882,512.30	0.00	3.11
EQUITY Total									
		Base	134,882,512.300		134,882,512.30		134,882,512.30	0.00	3.11
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45					5.450000	15 May 2029		
		Local	7,000,000.000	99.982344	6,998,764.09	101.985579	7,138,990.53	140,226.44	0.16
		Base		99.982344	6,998,764.09	101.985579	7,138,990.53	140,226.44	0.16
00206RMX7	AT+T INC SR UNSECURED 08/30 4.7					4.700000	15 Aug 2030		
		Local	7,000,000.000	99.899316	6,992,952.15	100.083778	7,005,864.46	12,912.31	0.16
		Base		99.899316	6,992,952.15	100.083778	7,005,864.46	12,912.31	0.16
00206RNF5	AT+T INC SR UNSECURED 04/31 4.4					4.400000	30 Apr 2031		
		Local	20,000,000.000	99.937634	19,987,526.85	98.383433	19,676,686.60	-310,840.25	0.45
		Base		99.937634	19,987,526.85	98.383433	19,676,686.60	-310,840.25	0.45
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	4,000,000.000	99.986675	3,999,467.00	100.459832	4,018,393.28	18,926.28	0.09
		Base		99.986675	3,999,467.00	100.459832	4,018,393.28	18,926.28	0.09
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	10,000,000.000	99.971791	9,997,179.14	100.615973	10,061,597.30	64,418.16	0.23
		Base		99.971791	9,997,179.14	100.615973	10,061,597.30	64,418.16	0.23
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3					4.300000	11 Jun 2028		
		Local	5,000,000.000	99.955592	4,997,779.58	99.858520	4,992,926.00	-4,853.58	0.11
		Base		99.955592	4,997,779.58	99.858520	4,992,926.00	-4,853.58	0.11
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	7,000,000.000	99.965436	6,997,580.51	99.322169	6,952,551.83	-45,028.68	0.16
		Base		99.965436	6,997,580.51	99.322169	6,952,551.83	-45,028.68	0.16
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	10,000,000.000	99.982303	9,998,230.34	98.993307	9,899,330.70	-98,899.64	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.982303	9,998,230.34	98.993307	9,899,330.70	-98,899.64	0.23
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	100.065798	20,013,159.60	13,159.60	0.46
		Base	100.000000	20,000,000.00	100.065798	20,013,159.60	13,159.60	0.46
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	100.404614	3,012,138.42	12,138.42	0.07
		Base	100.000000	3,000,000.00	100.404614	3,012,138.42	12,138.42	0.07
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.731000	25 Apr 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	100.279732	3,008,391.96	8,391.96	0.07
		Base	100.000000	3,000,000.00	100.279732	3,008,391.96	8,391.96	0.07
02589BAC4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 4 A				5.150000	16 Sep 2030		
	25,000,000.000	Local	102.549287	25,637,321.69	101.662260	25,415,565.00	-221,756.69	0.59
Original Face:	25,000,000.000	Base	102.549287	25,637,321.69	101.662260	25,415,565.00	-221,756.69	0.59
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.977662	2,999,329.87	99.423610	2,982,708.30	-16,621.57	0.07
		Base	99.977662	2,999,329.87	99.423610	2,982,708.30	-16,621.57	0.07
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.876480	9,987,647.97	101.186664	10,118,666.40	131,018.43	0.23
		Base	99.876480	9,987,647.97	101.186664	10,118,666.40	131,018.43	0.23
03040WAS4	AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75				3.750000	01 Sep 2028		
	9,972,000.000	Local	98.894304	9,861,739.98	98.443630	9,816,798.78	-44,941.20	0.23
		Base	98.894304	9,861,739.98	98.443630	9,816,798.78	-44,941.20	0.23
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.936868	2,998,106.05	100.975511	3,029,265.33	31,159.28	0.07
		Base	99.936868	2,998,106.05	100.975511	3,029,265.33	31,159.28	0.07
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2				4.200000	19 Feb 2031		
	4,000,000.000	Local	99.903825	3,996,153.01	98.122656	3,924,906.24	-71,246.77	0.09
		Base	99.903825	3,996,153.01	98.122656	3,924,906.24	-71,246.77	0.09
037833DN7	APPLE INC SR UNSECURED 09/26 2.05				2.050000	11 Sep 2026		
	10,000,000.000	Local	99.588120	9,958,811.96	99.622785	9,962,278.50	3,466.54	0.23

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		Base		99.588120	9,958,811.96	99.622785	9,962,278.50	3,466.54	0.23
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	10,000,000.000	99.875501	9,987,550.08	99.610179	9,961,017.90	-26,532.18	0.23
		Base		99.875501	9,987,550.08	99.610179	9,961,017.90	-26,532.18	0.23
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	12,000,000.000	99.966617	11,995,993.99	99.946082	11,993,529.84	-2,464.15	0.28
		Base		99.966617	11,995,993.99	99.946082	11,993,529.84	-2,464.15	0.28
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	7,000,000.000	99.998319	6,999,882.33	100.026556	7,001,858.92	1,976.59	0.16
		Base		99.998319	6,999,882.33	100.026556	7,001,858.92	1,976.59	0.16
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
		Local	5,000,000.000	99.952183	4,997,609.15	103.512564	5,175,628.20	178,019.05	0.12
		Base		99.952183	4,997,609.15	103.512564	5,175,628.20	178,019.05	0.12
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	5,000,000.000	99.931085	4,996,554.27	101.348758	5,067,437.90	70,883.63	0.12
		Base		99.931085	4,996,554.27	101.348758	5,067,437.90	70,883.63	0.12
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	25,000,000.000	100.000000	25,000,000.00	98.636452	24,659,113.00	-340,887.00	0.57
		Base		100.000000	25,000,000.00	98.636452	24,659,113.00	-340,887.00	0.57
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	98.797391	11,855,686.92	-144,313.08	0.27
		Base		100.000000	12,000,000.00	98.797391	11,855,686.92	-144,313.08	0.27
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	99.589589	9,958,958.90	-41,041.10	0.23
		Base		100.000000	10,000,000.00	99.589589	9,958,958.90	-41,041.10	0.23
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	100.350093	20,070,018.60	70,018.60	0.46
		Base		100.000000	20,000,000.00	100.350093	20,070,018.60	70,018.60	0.46
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	0.20

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		Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.20
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	98.797794	19,759,558.80	-240,441.20	0.46
		Base	100.000000	20,000,000.00	98.797794	19,759,558.80	-240,441.20	0.46
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15				4.150000	13 May 2027		
	16,000,000.000	Local	100.000000	16,000,000.00	99.614017	15,938,242.72	-61,757.28	0.37
		Base	100.000000	16,000,000.00	99.614017	15,938,242.72	-61,757.28	0.37
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.988468	13,998,385.48	100.343241	14,048,053.74	49,668.26	0.32
		Base	99.988468	13,998,385.48	100.343241	14,048,053.74	49,668.26	0.32
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.998633	9,999,863.28	101.062637	10,106,263.70	106,400.42	0.23
		Base	99.998633	9,999,863.28	101.062637	10,106,263.70	106,400.42	0.23
06368MC69	BANK OF MONTREAL SR UNSECURED 12/27 VAR				4.100000	15 Dec 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	99.878354	14,981,753.10	-18,246.90	0.35
		Base	100.000000	15,000,000.00	99.878354	14,981,753.10	-18,246.90	0.35
06376DNY6	BANK OF MONTREAL SR UNSECURED 07/28 4.37				4.370000	31 Jul 2028		
	15,000,000.000	Local	99.716748	14,957,512.22	99.942624	14,991,393.60	33,881.38	0.35
		Base	99.716748	14,957,512.22	99.942624	14,991,393.60	33,881.38	0.35
06376JWF4	BANK OF MONTREAL SR UNSECURED 02/31 4.5				4.500000	25 Feb 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	98.441694	9,844,169.40	-155,830.60	0.23
		Base	100.000000	10,000,000.00	98.441694	9,844,169.40	-155,830.60	0.23
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027		
	10,000,000.000	Local	99.055889	9,905,588.85	98.986280	9,898,628.00	-6,960.85	0.23
		Base	99.055889	9,905,588.85	98.986280	9,898,628.00	-6,960.85	0.23
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298				6.298000	01 May 2029		
	23,000,000.000	Local	104.164966	23,957,942.19	104.143701	23,953,051.23	-4,890.96	0.55
		Base	104.164966	23,957,942.19	104.143701	23,953,051.23	-4,890.96	0.55
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15				4.150000	20 Nov 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.254448	9,925,444.80	-74,555.20	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	10,000,000.00	99.254448	9,925,444.80	-74,555.20	0.23
11135FAN1	BROADCOM INC COMPANY GUAR 09/26 3.459				3.459000	15 Sep 2026		
	7,500,000.000	Local	99.799531	7,484,964.82	99.846247	7,488,468.53	3,503.71	0.17
		Base	99.799531	7,484,964.82	99.846247	7,488,468.53	3,503.71	0.17
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.625284	9,862,528.40	-137,471.60	0.23
		Base	100.000000	10,000,000.00	98.625284	9,862,528.40	-137,471.60	0.23
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR				4.625000	06 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.039204	10,003,920.40	3,920.40	0.23
		Base	100.000000	10,000,000.00	100.039204	10,003,920.40	3,920.40	0.23
13609FBY9	CANADIAN IMPERIAL BANK SR UNSECURED 11/30 4.3				4.300000	14 Nov 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	97.764050	4,888,202.50	-111,797.50	0.11
		Base	100.000000	5,000,000.00	97.764050	4,888,202.50	-111,797.50	0.11
13609FCY8	CANADIAN IMPERIAL BANK SR UNSECURED 12/30 4.3				4.300000	16 Dec 2030		
	10,000,000.000	Local	99.368564	9,936,856.39	97.007832	9,700,783.20	-236,073.19	0.22
		Base	99.368564	9,936,856.39	97.007832	9,700,783.20	-236,073.19	0.22
13609FKM5	CANADIAN IMPERIAL BANK SR UNSECURED 06/31 5				5.000000	18 Jun 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.616437	9,961,643.70	-38,356.30	0.23
		Base	100.000000	10,000,000.00	99.616437	9,961,643.70	-38,356.30	0.23
142935AA3	CARMAX AUTO OWNER TRUST CARMX 2026 2 A1				3.835000	17 May 2027		
	8,668,370.860	Local	100.000000	8,668,370.86	99.989900	8,667,495.35	-875.51	0.20
Original Face:	13,500,000.000	Base	100.000000	8,668,370.86	99.989900	8,667,495.35	-875.51	0.20
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	100.351000	7,024,570.00	24,570.00	0.16
		Base	100.000000	7,000,000.00	100.351000	7,024,570.00	24,570.00	0.16
14913UAY6	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 4.4				4.400000	03 Mar 2028		
	10,000,000.000	Local	101.097853	10,109,785.25	100.110584	10,011,058.40	-98,726.85	0.23
		Base	101.097853	10,109,785.25	100.110584	10,011,058.40	-98,726.85	0.23
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95				3.950000	14 Nov 2028		
	25,000,000.000	Local	100.054210	25,013,552.41	99.062950	24,765,737.50	-247,814.91	0.57

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		Base	100.054210	25,013,552.41	99.062950	24,765,737.50	-247,814.91		0.57
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05				4.050000	13 Aug 2028			
		Local	10,000,000.000	99.994254	9,999,425.36	99.576132	9,957,613.20	-41,812.16	0.23
		Base		99.994254	9,999,425.36	99.576132	9,957,613.20	-41,812.16	0.23
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3				4.300000	15 Oct 2030			
		Local	5,000,000.000	99.870828	4,993,541.42	99.488226	4,974,411.30	-19,130.12	0.11
		Base		99.870828	4,993,541.42	99.488226	4,974,411.30	-19,130.12	0.11
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				3.936000	02 Jun 2027			
		Local	10,000,000.000	100.000000	10,000,000.00	99.194934	9,919,493.40	-80,506.60	0.23
		Base		100.000000	10,000,000.00	99.194934	9,919,493.40	-80,506.60	0.23
17292GDN2	CITIGROUP INC SR UNSECURED 05/29 4.4				4.400000	15 May 2029			
		Local	10,000,000.000	99.760061	9,976,006.11	99.714595	9,971,459.50	-4,546.61	0.23
		Base		99.760061	9,976,006.11	99.714595	9,971,459.50	-4,546.61	0.23
191216CM0	COCA COLA CO/THE SR UNSECURED 09/29 2.125				2.125000	06 Sep 2029			
		Local	10,000,000.000	94.535393	9,453,539.27	93.671269	9,367,126.90	-86,412.37	0.22
		Base		94.535393	9,453,539.27	93.671269	9,367,126.90	-86,412.37	0.22
191216CV0	COCA COLA CO/THE SR UNSECURED 06/30 1.65				1.650000	01 Jun 2030			
		Local	25,000,000.000	91.171948	22,792,987.10	90.244247	22,561,061.75	-231,925.35	0.52
		Base		91.171948	22,792,987.10	90.244247	22,561,061.75	-231,925.35	0.52
191216DK3	COCA COLA CO/THE SR UNSECURED 03/31 2				2.000000	05 Mar 2031			
		Local	21,403,000.000	90.623650	19,396,179.90	89.859551	19,232,639.70	-163,540.20	0.44
		Base		90.623650	19,396,179.90	89.859551	19,232,639.70	-163,540.20	0.44
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029			
		Local	10,000,000.000	99.940464	9,994,046.36	100.299554	10,029,955.40	35,909.04	0.23
		Base		99.940464	9,994,046.36	100.299554	10,029,955.40	35,909.04	0.23
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029			
		Local	2,000,000.000	99.895151	1,997,903.01	101.159217	2,023,184.34	25,281.33	0.05
		Base		99.895151	1,997,903.01	101.159217	2,023,184.34	25,281.33	0.05
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25				4.250000	09 May 2028			
		Local	4,000,000.000	99.955676	3,998,227.04	99.717794	3,988,711.76	-9,515.28	0.09

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		Base	99.955676	3,998,227.04	99.717794	3,988,711.76	-9,515.28	0.09
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95				4.950000	13 Jan 2028		
	9,000,000.000	Local	99.928531	8,993,567.77	100.517269	9,046,554.21	52,986.44	0.21
		Base	99.928531	8,993,567.77	100.517269	9,046,554.21	52,986.44	0.21
233853BK5	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/29 4.15				4.150000	12 Jan 2029		
	7,000,000.000	Local	99.900378	6,993,026.45	98.784694	6,914,928.58	-78,097.87	0.16
		Base	99.900378	6,993,026.45	98.784694	6,914,928.58	-78,097.87	0.16
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
	20,000,000.000	Local	100.119752	20,023,950.42	100.163471	20,032,694.20	8,743.78	0.46
		Base	100.119752	20,023,950.42	100.163471	20,032,694.20	8,743.78	0.46
24422EXH7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.5				4.500000	16 Jan 2029		
	5,000,000.000	Local	101.316212	5,065,810.61	100.331368	5,016,568.40	-49,242.21	0.12
		Base	101.316212	5,065,810.61	100.331368	5,016,568.40	-49,242.21	0.12
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	100.055601	15,008,340.15	8,340.15	0.35
		Base	100.000000	15,000,000.00	100.055601	15,008,340.15	8,340.15	0.35
24422EYP8	JOHN DEERE CAPITAL CORP SR UNSECURED 06/29 4.4				4.400000	15 Jun 2029		
	7,000,000.000	Local	99.955196	6,996,863.72	99.960936	6,997,265.52	401.80	0.16
		Base	99.955196	6,996,863.72	99.960936	6,997,265.52	401.80	0.16
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027		
	7,000,000.000	Local	99.998013	6,999,860.93	100.290255	7,020,317.85	20,456.92	0.16
		Base	99.998013	6,999,860.93	100.290255	7,020,317.85	20,456.92	0.16
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35				4.350000	06 Mar 2027		
	5,000,000.000	Local	99.980038	4,999,001.92	100.063088	5,003,154.40	4,152.48	0.12
		Base	99.980038	4,999,001.92	100.063088	5,003,154.40	4,152.48	0.12
29375TAC6	ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A				4.410000	20 Jun 2029		
	5,000,000.000	Local	100.716725	5,035,836.26	99.855190	4,992,759.50	-43,076.76	0.11
Original Face:	5,000,000.000	Base	100.716725	5,035,836.26	99.855190	4,992,759.50	-43,076.76	0.11
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	99.289602	6,950,272.14	-49,727.86	0.16

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		Base	100.000000	7,000,000.00	99.289602	6,950,272.14	-49,727.86	0.16
3130B7N26	FEDERAL HOME LOAN BANK BONDS 09/28 4				4.000000	08 Sep 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.014406	9,901,440.60	-98,559.40	0.23
		Base	100.000000	10,000,000.00	99.014406	9,901,440.60	-98,559.40	0.23
3130BAQD2	FEDERAL HOME LOAN BANK BONDS 05/31 4.5				4.500000	14 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.868143	9,986,814.30	-13,185.70	0.23
		Base	100.000000	10,000,000.00	99.868143	9,986,814.30	-13,185.70	0.23
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	98.900804	9,890,080.40	-109,919.60	0.23
		Base	100.000000	10,000,000.00	98.900804	9,890,080.40	-109,919.60	0.23
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	99.540895	14,931,134.25	-68,865.75	0.34
		Base	100.000000	15,000,000.00	99.540895	14,931,134.25	-68,865.75	0.34
3133ETRC3	FEDERAL FARM CREDIT BANK BONDS 07/28 4.23				4.230000	28 Jul 2028		
	10,000,000.000	Local	99.982281	9,998,228.13	99.817196	9,981,719.60	-16,508.53	0.23
		Base	99.982281	9,998,228.13	99.817196	9,981,719.60	-16,508.53	0.23
3133ETY50	FEDERAL FARM CREDIT BANK BONDS 11/29 4.2				4.200000	26 Nov 2029		
	10,000,000.000	Local	99.956773	9,995,677.28	98.885784	9,888,578.40	-107,098.88	0.23
		Base	99.956773	9,995,677.28	98.885784	9,888,578.40	-107,098.88	0.23
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	99.097888	4,954,894.40	-45,105.60	0.11
		Base	100.000000	5,000,000.00	99.097888	4,954,894.40	-45,105.60	0.11
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	4,728,660.800	Local	101.524698	4,800,758.61	89.237577	4,219,742.32	-581,016.29	0.10
Original Face:	10,000,000.000	Base	101.524698	4,800,758.61	89.237577	4,219,742.32	-581,016.29	0.10
3134HBW23	FREDDIE MAC NOTES 10/30 4.15				4.150000	10 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	99.166935	4,958,346.75	-41,653.25	0.11
		Base	100.000000	5,000,000.00	99.166935	4,958,346.75	-41,653.25	0.11
3134HCMH9	FREDDIE MAC NOTES 01/30 4				4.000000	07 Jan 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	99.140084	9,914,008.40	-85,991.60	0.23

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		Base	100.000000	10,000,000.00	99.140084	9,914,008.40	-85,991.60	0.23
3134HCVL0	FREDDIE MAC NOTES 02/31 4.125				4.125000	20 Feb 2031		
		Local	5,000,000.000	99.399769	4,969,988.47	98.724368	4,936,218.40	-33,770.07	0.11
		Base		99.399769	4,969,988.47	98.724368	4,936,218.40	-33,770.07	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
		Local	178,583.500	101.071790	180,497.54	93.679180	167,295.56	-13,201.98	0.00
Original Face:		Base	5,677,376.000	101.071790	180,497.54	93.679180	167,295.56	-13,201.98	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
		Local	295,308.550	100.976135	298,191.16	89.845650	265,321.89	-32,869.27	0.01
Original Face:		Base	5,677,376.000	100.976135	298,191.16	89.845650	265,321.89	-32,869.27	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
		Local	206,144.130	100.567011	207,312.99	96.919600	199,794.07	-7,518.92	0.00
Original Face:		Base	6,713,909.000	100.567011	207,312.99	96.919600	199,794.07	-7,518.92	0.00
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
		Local	102,980.500	99.946932	102,925.85	97.839330	100,755.43	-2,170.42	0.00
Original Face:		Base	5,677,376.000	99.946932	102,925.85	97.839330	100,755.43	-2,170.42	0.00
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
		Local	421,259.380	101.088773	425,845.94	95.075270	400,513.49	-25,332.45	0.01
Original Face:		Base	6,995,663.000	101.088773	425,845.94	95.075270	400,513.49	-25,332.45	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
		Local	102,980.500	100.051350	103,033.38	97.995260	100,916.01	-2,117.37	0.00
Original Face:		Base	5,677,376.000	100.051350	103,033.38	97.995260	100,916.01	-2,117.37	0.00
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
		Local	549,899.330	100.499919	552,648.38	89.358330	491,380.86	-61,267.52	0.01
Original Face:		Base	11,354,753.000	100.499919	552,648.38	89.358330	491,380.86	-61,267.52	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
		Local	74,323.500	99.005281	73,584.19	97.713520	72,624.11	-960.08	0.00
Original Face:		Base	2,000,000.000	99.005281	73,584.19	97.713520	72,624.11	-960.08	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
		Local	540,770.380	101.107357	546,758.64	89.671420	484,916.48	-61,842.16	0.01

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Original Face:		Base	8,516,065.000	101.107357	546,758.64	89.671420	484,916.48	-61,842.16	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	25,627.560	99.971047	25,620.14	99.150080	25,409.75	-210.39	0.00
Original Face:		Base	5,677,376.000	99.971047	25,620.14	99.150080	25,409.75	-210.39	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	227,834.610	99.506256	226,709.69	97.001810	221,003.70	-5,705.99	0.01
Original Face:		Base	6,060,416.000	99.506256	226,709.69	97.001810	221,003.70	-5,705.99	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	3,503,311.000	99.788525	3,495,902.36	76.147520	2,667,684.44	-828,217.92	0.06
Original Face:		Base	7,000,000.000	99.788525	3,495,902.36	76.147520	2,667,684.44	-828,217.92	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	99.592441	9,959,244.10	-40,755.90	0.23
		Base		100.000000	10,000,000.00	99.592441	9,959,244.10	-40,755.90	0.23
3136GARG6	FANNIE MAE NOTES 09/30 4					4.000000	09 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	99.128087	4,956,404.35	-43,595.65	0.11
		Base		100.000000	5,000,000.00	99.128087	4,956,404.35	-43,595.65	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	98.525150	4,926,257.50	-73,742.50	0.11
		Base		100.000000	5,000,000.00	98.525150	4,926,257.50	-73,742.50	0.11
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	7,021.300	99.983906	7,020.17	99.687020	6,999.32	-20.85	0.00
Original Face:		Base	2,838,688.000	99.983906	7,020.17	99.687020	6,999.32	-20.85	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	3,791.930	99.967299	3,790.69	99.796300	3,784.21	-6.48	0.00
Original Face:		Base	3,247,459.000	99.967299	3,790.69	99.796300	3,784.21	-6.48	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	6,949.620	100.020864	6,951.07	99.400540	6,907.96	-43.11	0.00
Original Face:		Base	5,677,376.000	100.020864	6,951.07	99.400540	6,907.96	-43.11	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	119,680.610	100.013127	119,696.32	98.079680	117,382.36	-2,313.96	0.00

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Original Face:		Base	7,380,589.000	100.013127	119,696.32	98.079680	117,382.36	-2,313.96	0.00
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	698,500.630	100.924318	704,957.00	90.623240	633,003.90	-71,953.10	0.01
Original Face:		Base	5,677,376.000	100.924318	704,957.00	90.623240	633,003.90	-71,953.10	0.01
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	386,653.940	100.017367	386,721.09	94.048350	363,641.65	-23,079.44	0.01
Original Face:		Base	5,677,376.000	100.017367	386,721.09	94.048350	363,641.65	-23,079.44	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	966,634.930	100.538235	971,837.70	94.616520	914,596.33	-57,241.37	0.02
Original Face:		Base	14,193,441.000	100.538235	971,837.70	94.616520	914,596.33	-57,241.37	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	234,806.550	99.922707	234,625.06	94.617010	222,166.94	-12,458.12	0.01
Original Face:		Base	3,250,000.000	99.922707	234,625.06	94.617010	222,166.94	-12,458.12	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	701,009.850	99.931174	700,527.37	92.517260	648,555.11	-51,972.26	0.01
Original Face:		Base	8,516,065.000	99.931174	700,527.37	92.517260	648,555.11	-51,972.26	0.01
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	73,673.110	98.892255	72,857.00	96.539330	71,123.53	-1,733.47	0.00
Original Face:		Base	2,500,000.000	98.892255	72,857.00	96.539330	71,123.53	-1,733.47	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,052,709.300	100.149869	3,057,284.38	85.453590	2,608,649.69	-448,634.69	0.06
Original Face:		Base	5,000,000.000	100.149869	3,057,284.38	85.453590	2,608,649.69	-448,634.69	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	135,512.980	100.626302	136,361.70	97.537140	132,175.49	-4,186.21	0.00
Original Face:		Base	44,567,405.000	100.626302	136,361.70	97.537140	132,175.49	-4,186.21	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	766.100	101.011617	773.85	99.809400	764.64	-9.21	0.00
Original Face:		Base	1,000,000.000	101.011617	773.85	99.809400	764.64	-9.21	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	281,295.630	104.585411	294,194.19	97.595840	274,532.83	-19,661.36	0.01

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Original Face:		Base	24,898,134.000	104.585411	294,194.19	97.595840	274,532.83	-19,661.36	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	55,257.510	103.444437	57,160.82	99.789210	55,141.03	-2,019.79	0.00
Original Face:		Base	8,516,065.000	103.444437	57,160.82	99.789210	55,141.03	-2,019.79	0.00
3140Y72Q0	FNMA POOL CC1682 FN 12/55 FIXED 5					5.000000	01 Dec 2055		
		Local	9,901,817.100	100.631241	9,964,321.45	99.232556	9,825,826.20	-138,495.25	0.23
Original Face:		Base	10,000,000.000	100.631241	9,964,321.45	99.232556	9,825,826.20	-138,495.25	0.23
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	99.384561	19,876,912.20	-123,087.80	0.46
		Base		100.000000	20,000,000.00	99.384561	19,876,912.20	-123,087.80	0.46
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4					4.000000	01 Oct 2028		
		Local	8,000,000.000	99.961250	7,996,900.00	99.032165	7,922,573.20	-74,326.80	0.18
		Base		99.961250	7,996,900.00	99.032165	7,922,573.20	-74,326.80	0.18
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	30,000,000.000	100.047329	30,014,198.82	99.304525	29,791,357.50	-222,841.32	0.69
		Base		100.047329	30,014,198.82	99.304525	29,791,357.50	-222,841.32	0.69
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	97.581725	9,758,172.50	-241,827.50	0.22
		Base		100.000000	10,000,000.00	97.581725	9,758,172.50	-241,827.50	0.22
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	23,083.270	103.670494	23,930.54	98.512640	22,739.94	-1,190.60	0.00
Original Face:		Base	877,500.000	103.670494	23,930.54	98.512640	22,739.94	-1,190.60	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	304,996.920	99.148385	302,399.52	89.207620	272,080.49	-30,319.03	0.01
Original Face:		Base	3,000,000.000	99.148385	302,399.52	89.207620	272,080.49	-30,319.03	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	379,620.800	96.308321	365,606.42	95.386560	362,107.22	-3,499.20	0.01
Original Face:		Base	10,000,000.000	96.308321	365,606.42	95.386560	362,107.22	-3,499.20	0.01
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	765,342.530	101.470042	776,593.39	93.665560	716,862.37	-59,731.02	0.02

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Original Face:		Base	10,493,495.000	101.470042	776,593.39	93.665560	716,862.37	-59,731.02	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,736,809.600	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.03
Original Face:		Base	5,000,000.000	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.03
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	235,219.750	100.544317	236,500.09	88.187560	207,434.56	-29,065.53	0.00
Original Face:		Base	5,000,000.000	100.544317	236,500.09	88.187560	207,434.56	-29,065.53	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,039,821.800	101.909072	2,078,763.47	78.959660	1,610,636.36	-468,127.11	0.04
Original Face:		Base	5,000,000.000	101.909072	2,078,763.47	78.959660	1,610,636.36	-468,127.11	0.04
38383BVT6	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 JA					4.000000	20 Aug 2055		
		Local	7,707,835.560	97.901935	7,546,120.17	96.828530	7,463,383.87	-82,736.30	0.17
Original Face:		Base	8,052,319.000	97.901935	7,546,120.17	96.828530	7,463,383.87	-82,736.30	0.17
427866AX6	HERSHEY COMPANY SR UNSECURED 08/26 2.3					2.300000	15 Aug 2026		
		Local	15,000,000.000	99.814672	14,972,200.82	99.784491	14,967,673.65	-4,527.17	0.34
		Base		99.814672	14,972,200.82	99.784491	14,967,673.65	-4,527.17	0.34
427866BD9	HERSHEY COMPANY SR UNSECURED 11/29 2.45					2.450000	15 Nov 2029		
		Local	5,000,000.000	93.903129	4,695,156.43	93.689657	4,684,482.85	-10,673.58	0.11
		Base		93.903129	4,695,156.43	93.689657	4,684,482.85	-10,673.58	0.11
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		Local	10,866,000.000	100.362810	10,905,422.93	99.780778	10,842,179.34	-63,243.59	0.25
		Base		100.362810	10,905,422.93	99.780778	10,842,179.34	-63,243.59	0.25
427866BL1	HERSHEY COMPANY SR UNSECURED 02/30 4.75					4.750000	24 Feb 2030		
		Local	7,167,000.000	101.283333	7,258,976.46	100.946986	7,234,870.49	-24,105.97	0.17
		Base		101.283333	7,258,976.46	100.946986	7,234,870.49	-24,105.97	0.17
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	5,000,000.000	99.886055	4,994,302.77	100.599527	5,029,976.35	35,673.58	0.12
		Base		99.886055	4,994,302.77	100.599527	5,029,976.35	35,673.58	0.12
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75					3.750000	15 Sep 2028		
		Local	5,000,000.000	99.951513	4,997,575.67	98.910332	4,945,516.60	-52,059.07	0.11

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		Base	99.951513	4,997,575.67	98.910332	4,945,516.60	-52,059.07	0.11
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95				3.950000	15 Sep 2030		
	2,500,000.000	Local	99.693382	2,492,334.55	98.061351	2,451,533.78	-40,800.77	0.06
		Base	99.693382	2,492,334.55	98.061351	2,451,533.78	-40,800.77	0.06
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4				4.000000	16 Mar 2029		
	10,000,000.000	Local	99.847476	9,984,747.57	98.669514	9,866,951.40	-117,796.17	0.23
		Base	99.847476	9,984,747.57	98.669514	9,866,951.40	-117,796.17	0.23
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.966861	9,996,686.13	100.166017	10,016,601.70	19,915.57	0.23
		Base	99.966861	9,996,686.13	100.166017	10,016,601.70	19,915.57	0.23
459200AR2	IBM CORP SR UNSECURED 08/27 6.22				6.220000	01 Aug 2027		
	5,000,000.000	Local	101.560525	5,078,026.23	101.979997	5,098,999.85	20,973.62	0.12
		Base	101.560525	5,078,026.23	101.979997	5,098,999.85	20,973.62	0.12
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.998216	1,999,964.32	98.711550	1,974,231.00	-25,733.32	0.05
		Base	99.998216	1,999,964.32	98.711550	1,974,231.00	-25,733.32	0.05
459200LF6	IBM CORP SR UNSECURED 02/28 4.65				4.650000	10 Feb 2028		
	10,000,000.000	Local	99.992251	9,999,225.06	100.253565	10,025,356.50	26,131.44	0.23
		Base	99.992251	9,999,225.06	100.253565	10,025,356.50	26,131.44	0.23
459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	8,000,000.000	Local	102.133443	8,170,675.40	100.539566	8,043,165.28	-127,510.12	0.19
		Base	102.133443	8,170,675.40	100.539566	8,043,165.28	-127,510.12	0.19
46514X3D9	ISRAEL ST 12/28 4.41				4.410000	01 Dec 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.807186	4,990,359.30	-9,640.70	0.11
		Base	100.000000	5,000,000.00	99.807186	4,990,359.30	-9,640.70	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	99.693036	9,969,303.58	99.733106	9,973,310.60	4,007.02	0.23

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		Base		99.693036	9,969,303.58	99.733106	9,973,310.60	4,007.02	0.23
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8					4.800000	29 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.786573	9,878,657.30	-121,342.70	0.23
		Base		100.000000	10,000,000.00	98.786573	9,878,657.30	-121,342.70	0.23
46632FV77	JP MORGAN CHASE BANK NA SR UNSECURED 01/29 4.075					4.075000	29 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	98.742360	9,874,236.00	-125,764.00	0.23
		Base		100.000000	10,000,000.00	98.742360	9,874,236.00	-125,764.00	0.23
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR					5.040000	23 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.320860	5,016,043.00	16,043.00	0.12
		Base		100.000000	5,000,000.00	100.320860	5,016,043.00	16,043.00	0.12
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.454771	10,045,477.10	45,477.10	0.23
		Base		100.000000	10,000,000.00	100.454771	10,045,477.10	45,477.10	0.23
46659CD56	JPMORGAN CHASE BK 06/30 4.6					4.600000	28 Jun 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.187420	25,046,855.00	46,855.00	0.58
		Base		100.000000	25,000,000.00	100.187420	25,046,855.00	46,855.00	0.58
478160DH4	JOHNSON + JOHNSON SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.967056	4,998,352.79	100.568145	5,028,407.25	30,054.46	0.12
		Base		99.967056	4,998,352.79	100.568145	5,028,407.25	30,054.46	0.12
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.353411	10,035,341.10	35,341.10	0.23
		Base		100.000000	10,000,000.00	100.353411	10,035,341.10	35,341.10	0.23
48130CX42	JPMORGAN CHASE + CO SR UNSECURED 07/30 4.55					4.550000	01 Jul 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	98.845930	9,884,593.00	-115,407.00	0.23
		Base		100.000000	10,000,000.00	98.845930	9,884,593.00	-115,407.00	0.23
48130KNP8	JPMORGAN CHASE + CO SR UNSECURED 12/29 4.2					4.200000	21 Dec 2029		
		Local	10,000,000.000	99.956072	9,995,607.23	98.375616	9,837,561.60	-158,045.63	0.23
		Base		99.956072	9,995,607.23	98.375616	9,837,561.60	-158,045.63	0.23
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1					5.100000	01 Aug 2029		
		Local	3,000,000.000	99.898538	2,996,956.14	101.299705	3,038,991.15	42,035.01	0.07

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		Base	99.898538	2,996,956.14	101.299705	3,038,991.15	42,035.01	0.07
532457BV9	ELI LILLY + CO SR UNSECURED 03/29 3.375				3.375000	15 Mar 2029		
	17,500,000.000	Local	98.408705	17,221,523.36	97.610128	17,081,772.40	-139,750.96	0.39
		Base	98.408705	17,221,523.36	97.610128	17,081,772.40	-139,750.96	0.39
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	8,000,000.000	Local	99.963842	7,997,107.34	99.369085	7,949,526.80	-47,580.54	0.18
		Base	99.963842	7,997,107.34	99.369085	7,949,526.80	-47,580.54	0.18
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	100.055729	6,003,343.74	3,343.74	0.14
		Base	100.000000	6,000,000.00	100.055729	6,003,343.74	3,343.74	0.14
532457DL9	ELI LILLY + CO SR UNSECURED 05/31 4.375				4.375000	20 May 2031		
	5,000,000.000	Local	99.895210	4,994,760.51	99.358125	4,967,906.25	-26,854.26	0.11
		Base	99.895210	4,994,760.51	99.358125	4,967,906.25	-26,854.26	0.11
548661ET0	LOWE S COS INC SR UNSECURED 10/27 3.95				3.950000	15 Oct 2027		
	10,010,000.000	Local	99.551698	9,965,124.93	99.398738	9,949,813.67	-15,311.26	0.23
		Base	99.551698	9,965,124.93	99.398738	9,949,813.67	-15,311.26	0.23
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	7,000,000.000	Local	99.918291	6,994,280.35	98.781696	6,914,718.72	-79,561.63	0.16
		Base	99.918291	6,994,280.35	98.781696	6,914,718.72	-79,561.63	0.16
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	7,000,000.000	Local	99.973879	6,998,171.51	99.753569	6,982,749.83	-15,421.68	0.16
		Base	99.973879	6,998,171.51	99.753569	6,982,749.83	-15,421.68	0.16
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325				4.325000	08 Jun 2028		
	12,000,000.000	Local	99.992243	11,999,069.20	99.948708	11,993,844.96	-5,224.24	0.28
		Base	99.992243	11,999,069.20	99.948708	11,993,844.96	-5,224.24	0.28
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.984138	17,997,144.85	100.696287	18,125,331.66	128,186.81	0.42
		Base	99.984138	17,997,144.85	100.696287	18,125,331.66	128,186.81	0.42
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.772236	5,986,334.13	101.380876	6,082,852.56	96,518.43	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
		Base	99.772236	5,986,334.13	101.380876	6,082,852.56	96,518.43	0.14
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6				4.600000	15 May 2030		
	5,000,000.000	Local	102.082570	5,104,128.50	100.443383	5,022,169.15	-81,959.35	0.12
		Base	102.082570	5,104,128.50	100.443383	5,022,169.15	-81,959.35	0.12
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.992522	4,249,682.18	97.732005	4,153,610.21	-96,071.97	0.10
		Base	99.992522	4,249,682.18	97.732005	4,153,610.21	-96,071.97	0.10
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	10,000,000.000	Local	99.942328	9,994,232.78	99.592139	9,959,213.90	-35,018.88	0.23
		Base	99.942328	9,994,232.78	99.592139	9,959,213.90	-35,018.88	0.23
58933YCE3	MERCK + CO INC SR UNSECURED 05/28 4.3				4.300000	22 May 2028		
	10,000,000.000	Local	99.962105	9,996,210.46	99.951816	9,995,181.60	-1,028.86	0.23
		Base	99.962105	9,996,210.46	99.951816	9,995,181.60	-1,028.86	0.23
60871RAG5	MOLSON COORS BEVERAGE COMPANY GUAR 07/26 3				3.000000	15 Jul 2026		
	10,000,000.000	Local	99.961889	9,996,188.85	99.944136	9,994,413.60	-1,775.25	0.23
		Base	99.961889	9,996,188.85	99.944136	9,994,413.60	-1,775.25	0.23
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25				4.250000	06 May 2028		
	10,000,000.000	Local	99.836639	9,983,663.93	99.609014	9,960,901.40	-22,762.53	0.23
		Base	99.836639	9,983,663.93	99.609014	9,960,901.40	-22,762.53	0.23
61761J3R8	MORGAN STANLEY SR UNSECURED 07/26 3.125				3.125000	27 Jul 2026		
	10,000,000.000	Local	99.911688	9,991,168.78	99.963793	9,996,379.30	5,210.52	0.23
		Base	99.911688	9,991,168.78	99.963793	9,996,379.30	5,210.52	0.23
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	100.113572	20,022,714.40	22,714.40	0.46
		Base	100.000000	20,000,000.00	100.113572	20,022,714.40	22,714.40	0.46
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	98.428230	9,842,823.00	-157,177.00	0.23
		Base	100.000000	10,000,000.00	98.428230	9,842,823.00	-157,177.00	0.23
63305TFA9	NATIONAL BANK OF CANADA SR UNSECURED 05/31 5				5.000000	19 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	100.079299	10,007,929.90	7,929.90	0.23

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		Base	100.000000	10,000,000.00	100.079299	10,007,929.90	7,929.90	0.23
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9				3.900000	01 Nov 2028		
		Local	5,000,000.000	99.757283	4,987,864.15	98.518297	4,925,914.85	-61,949.30	0.11
		Base		99.757283	4,987,864.15	98.518297	4,925,914.85	-61,949.30	0.11
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
		Local	10,000,000.000	99.941079	9,994,107.89	100.484018	10,048,401.80	54,293.91	0.23
		Base		99.941079	9,994,107.89	100.484018	10,048,401.80	54,293.91	0.23
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
		Local	8,000,000.000	99.995462	7,999,636.96	100.414645	8,033,171.60	33,534.64	0.19
		Base		99.995462	7,999,636.96	100.414645	8,033,171.60	33,534.64	0.19
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
		Local	8,000,000.000	99.981479	7,998,518.29	100.600488	8,048,039.04	49,520.75	0.19
		Base		99.981479	7,998,518.29	100.600488	8,048,039.04	49,520.75	0.19
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
		Local	10,000,000.000	99.914796	9,991,479.61	100.490777	10,049,077.70	57,598.09	0.23
		Base		99.914796	9,991,479.61	100.490777	10,049,077.70	57,598.09	0.23
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028		
		Local	5,000,000.000	99.935357	4,996,767.85	101.141919	5,057,095.95	60,328.10	0.12
		Base		99.935357	4,996,767.85	101.141919	5,057,095.95	60,328.10	0.12
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
		Local	5,000,000.000	99.969860	4,998,493.01	99.821274	4,991,063.70	-7,429.31	0.11
		Base		99.969860	4,998,493.01	99.821274	4,991,063.70	-7,429.31	0.11
665859AY0	NORTHERN TRUST CORP SR UNSECURED 11/30 4.15				4.150000	19 Nov 2030		
		Local	5,000,000.000	99.956522	4,997,826.12	98.629175	4,931,458.75	-66,367.37	0.11
		Base		99.956522	4,997,826.12	98.629175	4,931,458.75	-66,367.37	0.11
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
		Local	10,000,000.000	99.139687	9,913,968.72	98.285302	9,828,530.20	-85,438.52	0.23
		Base		99.139687	9,913,968.72	98.285302	9,828,530.20	-85,438.52	0.23
66989HAX6	NOVARTIS CAPITAL CORP COMPANY GUAR 11/28 3.9				3.900000	05 Nov 2028		
		Local	5,000,000.000	99.982594	4,999,129.68	99.057513	4,952,875.65	-46,254.03	0.11

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		Base	99.982594	4,999,129.68	99.057513	4,952,875.65	-46,254.03	0.11
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25				4.250000	15 Jun 2028		
	12,000,000.000	Local	99.957743	11,994,929.12	99.807511	11,976,901.32	-18,027.80	0.28
		Base	99.957743	11,994,929.12	99.807511	11,976,901.32	-18,027.80	0.28
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45				4.450000	26 Sep 2030		
	8,000,000.000	Local	99.946622	7,995,729.74	96.591380	7,727,310.40	-268,419.34	0.18
		Base	99.946622	7,995,729.74	96.591380	7,727,310.40	-268,419.34	0.18
693475BY0	PNC FINANCIAL SERVICES SR UNSECURED 07/27 VAR				5.102000	23 Jul 2027		
	7,000,000.000	Local	100.000000	7,000,000.00	100.028788	7,002,015.16	2,015.16	0.16
		Base	100.000000	7,000,000.00	100.028788	7,002,015.16	2,015.16	0.16
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6				3.600000	18 Feb 2028		
	5,000,000.000	Local	99.206738	4,960,336.92	98.927911	4,946,395.55	-13,941.37	0.11
		Base	99.206738	4,960,336.92	98.927911	4,946,395.55	-13,941.37	0.11
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1				4.100000	15 Jan 2029		
	10,000,000.000	Local	99.910024	9,991,002.41	99.452915	9,945,291.50	-45,710.91	0.23
		Base	99.910024	9,991,002.41	99.452915	9,945,291.50	-45,710.91	0.23
723484AP6	PINNACLE WEST CAPITAL SR UNSECURED 06/29 4.65				4.650000	01 Jun 2029		
	10,000,000.000	Local	99.916906	9,991,690.55	100.040457	10,004,045.70	12,355.15	0.23
		Base	99.916906	9,991,690.55	100.040457	10,004,045.70	12,355.15	0.23
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028		
	4,000,000.000	Local	99.965482	3,998,619.26	99.616708	3,984,668.32	-13,950.94	0.09
		Base	99.965482	3,998,619.26	99.616708	3,984,668.32	-13,950.94	0.09
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026		
	5,000,000.000	Local	99.988634	4,999,431.68	100.433777	5,021,688.85	22,257.17	0.12
		Base	99.988634	4,999,431.68	100.433777	5,021,688.85	22,257.17	0.12
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75				4.750000	15 Jul 2031		
	6,000,000.000	Local	99.828421	5,989,705.27	100.296962	6,017,817.72	28,112.45	0.14
		Base	99.828421	5,989,705.27	100.296962	6,017,817.72	28,112.45	0.14
78014RJ50	ROYAL BANK OF CANADA SR UNSECURED 08/28 4.45				4.450000	15 Aug 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.618655	9,961,865.50	-38,134.50	0.23

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		Base	100.000000	10,000,000.00	99.618655	9,961,865.50	-38,134.50	0.23
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR				4.520000	17 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.071453	10,007,145.30	7,145.30	0.23
		Base	100.000000	10,000,000.00	100.071453	10,007,145.30	7,145.30	0.23
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	99.732109	9,973,210.90	-26,789.10	0.23
		Base	100.000000	10,000,000.00	99.732109	9,973,210.90	-26,789.10	0.23
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	99.698224	6,978,875.68	-21,124.32	0.16
		Base	100.000000	7,000,000.00	99.698224	6,978,875.68	-21,124.32	0.16
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				4.442240	25 Jan 2029		
	396,313.970	Local	100.000000	396,313.97	98.211390	389,225.46	-7,088.51	0.01
Original Face:	2,838,688.000	Base	100.000000	396,313.97	98.211390	389,225.46	-7,088.51	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
	5,000,000.000	Local	99.984670	4,999,233.49	98.807963	4,940,398.15	-58,835.34	0.11
		Base	99.984670	4,999,233.49	98.807963	4,940,398.15	-58,835.34	0.11
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	100.391000	10,039,100.00	39,100.00	0.23
		Base	100.000000	10,000,000.00	100.391000	10,039,100.00	39,100.00	0.23
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	100.224404	5,011,220.20	11,220.20	0.12
		Base	100.000000	5,000,000.00	100.224404	5,011,220.20	11,220.20	0.12
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55				4.550000	01 Mar 2028		
	5,000,000.000	Local	99.998537	4,999,926.85	100.016045	5,000,802.25	875.40	0.12
		Base	99.998537	4,999,926.85	100.016045	5,000,802.25	875.40	0.12
8426EPAJ7	SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05				4.050000	15 Sep 2028		
	4,500,000.000	Local	99.917601	4,496,292.04	98.981600	4,454,172.00	-42,120.04	0.10
		Base	99.917601	4,496,292.04	98.981600	4,454,172.00	-42,120.04	0.10
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.958351	4,997,917.53	101.627392	5,081,369.60	83,452.07	0.12

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		Base	99.958351	4,997,917.53	101.627392	5,081,369.60	83,452.07		0.12
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028			
		Local	12,000,000.000	99.702013	11,964,241.51	99.613957	11,953,674.84	-10,566.67	0.28
		Base		99.702013	11,964,241.51	99.613957	11,953,674.84	-10,566.67	0.28
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8				4.800000	21 Nov 2027			
		Local	4,000,000.000	99.987932	3,999,517.29	100.633388	4,025,335.52	25,818.23	0.09
		Base		99.987932	3,999,517.29	100.633388	4,025,335.52	25,818.23	0.09
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR				3.250000	31 Mar 2027			
		Local	10,000,000.000	100.000000	10,000,000.00	99.210521	9,921,052.10	-78,947.90	0.23
		Base		100.000000	10,000,000.00	99.210521	9,921,052.10	-78,947.90	0.23
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028			
		Local	20,000,000.000	100.000000	20,000,000.00	101.041798	20,208,359.60	208,359.60	0.47
		Base		100.000000	20,000,000.00	101.041798	20,208,359.60	208,359.60	0.47
89115A2S0	TORONTO DOMINION BANK SR UNSECURED 07/26 5.532				5.532000	17 Jul 2026			
		Local	10,000,000.000	100.059331	10,005,933.09	100.065457	10,006,545.70	612.61	0.23
		Base		100.059331	10,005,933.09	100.065457	10,006,545.70	612.61	0.23
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913				3.913000	13 Jan 2028			
		Local	15,000,000.000	100.000000	15,000,000.00	99.151628	14,872,744.20	-127,255.80	0.34
		Base		100.000000	15,000,000.00	99.151628	14,872,744.20	-127,255.80	0.34
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027			
		Local	10,000,000.000	99.998612	9,999,861.24	99.168947	9,916,894.70	-82,966.54	0.23
		Base		99.998612	9,999,861.24	99.168947	9,916,894.70	-82,966.54	0.23
89236TMU6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35				4.350000	22 Oct 2027			
		Local	5,000,000.000	100.000000	5,000,000.00	100.018597	5,000,929.85	929.85	0.12
		Base		100.000000	5,000,000.00	100.018597	5,000,929.85	929.85	0.12
89236TNC5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/30 5.25				5.250000	22 Jan 2030			
		Local	10,000,000.000	100.000000	10,000,000.00	100.311908	10,031,190.80	31,190.80	0.23
		Base		100.000000	10,000,000.00	100.311908	10,031,190.80	31,190.80	0.23
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030			
		Local	5,000,000.000	100.000000	5,000,000.00	97.406837	4,870,341.85	-129,658.15	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
		Base	100.000000	5,000,000.00	97.406837	4,870,341.85	-129,658.15	0.11
902494BC6	TYSON FOODS INC SR UNSECURED 06/27 3.55				3.550000	02 Jun 2027		
	5,000,000.000	Local	99.508247	4,975,412.34	99.202164	4,960,108.20	-15,304.14	0.11
		Base	99.508247	4,975,412.34	99.202164	4,960,108.20	-15,304.14	0.11
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.906587	9,990,658.67	100.932094	10,093,209.40	102,550.73	0.23
		Base	99.906587	9,990,658.67	100.932094	10,093,209.40	102,550.73	0.23
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.040876	10,004,087.60	4,087.60	0.23
		Base	100.000000	10,000,000.00	100.040876	10,004,087.60	4,087.60	0.23
91159XCQ6	US BANCORP SR UNSECURED 06/30 5.1				5.100000	04 Jun 2030		
	7,000,000.000	Local	100.000000	7,000,000.00	99.212122	6,944,848.54	-55,151.46	0.16
		Base	100.000000	7,000,000.00	99.212122	6,944,848.54	-55,151.46	0.16
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	40,000,000.000	Local	99.522766	39,809,106.49	98.996094	39,598,437.60	-210,668.89	0.91
		Base	99.522766	39,809,106.49	98.996094	39,598,437.60	-210,668.89	0.91
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	25,000,000.000	Local	101.204871	25,301,217.63	99.605469	24,901,367.25	-399,850.38	0.57
		Base	101.204871	25,301,217.63	99.605469	24,901,367.25	-399,850.38	0.57
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	25,000,000.000	Local	100.028808	25,007,202.05	100.050575	25,012,643.75	5,441.70	0.58
		Base	100.028808	25,007,202.05	100.050575	25,012,643.75	5,441.70	0.58
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.256337	30,076,900.99	99.582031	29,874,609.30	-202,291.69	0.69
		Base	100.256337	30,076,900.99	99.582031	29,874,609.30	-202,291.69	0.69
91282CLH2	US TREASURY N/B 08/26 3.75				3.750000	31 Aug 2026		
	25,000,000.000	Local	100.030261	25,007,565.20	99.992188	24,998,047.00	-9,518.20	0.58
		Base	100.030261	25,007,565.20	99.992188	24,998,047.00	-9,518.20	0.58
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	25,000,000.000	Local	99.846731	24,961,682.82	99.957031	24,989,257.75	27,574.93	0.58

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		99.846731	24,961,682.82	99.957031	24,989,257.75	27,574.93	0.58
91282CQB0	US TREASURY N/B 02/28 3.375					3.375000	29 Feb 2028		
		Local	100,000,000.000	99.349072	99,349,072.24	98.773438	98,773,438.00	-575,634.24	2.27
		Base		99.349072	99,349,072.24	98.773438	98,773,438.00	-575,634.24	2.27
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	25,000,000.000	99.921122	24,980,280.41	99.531250	24,882,812.50	-97,467.91	0.57
		Base		99.921122	24,980,280.41	99.531250	24,882,812.50	-97,467.91	0.57
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	80,000,000.000	99.803074	79,842,459.55	99.734375	79,787,500.00	-54,959.55	1.84
		Base		99.803074	79,842,459.55	99.734375	79,787,500.00	-54,959.55	1.84
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.989836	6,999,288.50	99.545378	6,968,176.46	-31,112.04	0.16
		Base		99.989836	6,999,288.50	99.545378	6,968,176.46	-31,112.04	0.16
91324PEP3	UNITEDHEALTH GROUP INC SR UNSECURED 02/28 5.25					5.250000	15 Feb 2028		
		Local	5,000,000.000	101.449387	5,072,469.37	101.357225	5,067,861.25	-4,608.12	0.12
		Base		101.449387	5,072,469.37	101.357225	5,067,861.25	-4,608.12	0.12
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	3,000,000.000	99.996588	2,999,897.64	100.021683	3,000,650.49	752.85	0.07
		Base		99.996588	2,999,897.64	100.021683	3,000,650.49	752.85	0.07
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	8,000,000.000	99.989271	7,999,141.68	100.392200	8,031,376.00	32,234.32	0.18
Original Face:		Base	8,000,000.000	99.989271	7,999,141.68	100.392200	8,031,376.00	32,234.32	0.18
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	15,000,000.000	99.995528	14,999,329.20	99.960580	14,994,087.00	-5,242.20	0.35
Original Face:		Base	15,000,000.000	99.995528	14,999,329.20	99.960580	14,994,087.00	-5,242.20	0.35
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	15,000,000.000	99.985575	14,997,836.25	98.997060	14,849,559.00	-148,277.25	0.34
Original Face:		Base	15,000,000.000	99.985575	14,997,836.25	98.997060	14,849,559.00	-148,277.25	0.34
92348KFC2	VERIZON MASTER TRUST VZMT 2026 1 A1A					3.940000	20 Feb 2031		
		Local	18,140,000.000	99.309159	18,014,681.48	99.279700	18,009,337.58	-5,343.90	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	18,140,000.000	99.309159	18,014,681.48	99.279700	18,009,337.58	-5,343.90	0.41
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A					4.510000	21 Jun 2032		
		Local	10,000,000.000	99.982690	9,998,269.00	100.098930	10,009,893.00	11,624.00	0.23
Original Face:		Base	10,000,000.000	99.982690	9,998,269.00	100.098930	10,009,893.00	11,624.00	0.23
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	101.740966	10,174,096.58	101.814780	10,181,478.00	7,381.42	0.23
Original Face:		Base	10,000,000.000	101.740966	10,174,096.58	101.814780	10,181,478.00	7,381.42	0.23
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	99.724757	6,716,462.39	99.547855	6,704,548.03	-11,914.36	0.15
		Base		99.724757	6,716,462.39	99.547855	6,704,548.03	-11,914.36	0.15
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	14,000,000.000	99.899028	13,985,863.94	98.812755	13,833,785.70	-152,078.24	0.32
		Base		99.899028	13,985,863.94	98.812755	13,833,785.70	-152,078.24	0.32
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	15,000,000.000	99.943127	14,991,469.10	101.486560	15,222,984.00	231,514.90	0.35
		Base		99.943127	14,991,469.10	101.486560	15,222,984.00	231,514.90	0.35
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.991789	4,999,589.43	99.394632	4,969,731.60	-29,857.83	0.11
		Base		99.991789	4,999,589.43	99.394632	4,969,731.60	-29,857.83	0.11
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	35,000,000.000	100.125795	35,044,028.13	100.048613	35,017,014.55	-27,013.58	0.81
		Base		100.125795	35,044,028.13	100.048613	35,017,014.55	-27,013.58	0.81
931142FS7	WALMART INC SR UNSECURED 04/29 4					4.000000	30 Apr 2029		
		Local	5,000,000.000	99.928058	4,996,402.92	99.285637	4,964,281.85	-32,121.07	0.11
		Base		99.928058	4,996,402.92	99.285637	4,964,281.85	-32,121.07	0.11
94106LBT5	WASTE MANAGEMENT INC COMPANY GUAR 02/30 4.625					4.625000	15 Feb 2030		
		Local	7,000,000.000	101.823714	7,127,659.95	100.347501	7,024,325.07	-103,334.88	0.16
		Base		101.823714	7,127,659.95	100.347501	7,024,325.07	-103,334.88	0.16
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875					4.875000	15 Feb 2029		
		Local	8,362,000.000	102.227414	8,548,256.35	101.058809	8,450,537.61	-97,718.74	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
		Base	102.227414	8,548,256.35	101.058809	8,450,537.61	-97,718.74	0.19
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	5,000,000.000	Local	99.957437	4,997,871.84	100.665670	5,033,283.50	35,411.66	0.12
		Base	99.957437	4,997,871.84	100.665670	5,033,283.50	35,411.66	0.12
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	10,000,000.000	Local	99.999708	9,999,970.82	100.104162	10,010,416.20	10,445.38	0.23
		Base	99.999708	9,999,970.82	100.104162	10,010,416.20	10,445.38	0.23
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	100.056223	15,008,433.45	8,433.45	0.35
		Base	100.000000	15,000,000.00	100.056223	15,008,433.45	8,433.45	0.35
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	100.440335	12,052,840.20	52,840.20	0.28
		Base	100.000000	12,000,000.00	100.440335	12,052,840.20	52,840.20	0.28
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	100.234520	10,023,452.00	23,452.00	0.23
		Base	100.000000	10,000,000.00	100.234520	10,023,452.00	23,452.00	0.23
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	99.773902	14,966,085.30	-33,914.70	0.34
		Base	100.000000	15,000,000.00	99.773902	14,966,085.30	-33,914.70	0.34
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	100.335940	5,016,797.00	16,797.00	0.12
		Base	100.000000	5,000,000.00	100.335940	5,016,797.00	16,797.00	0.12
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	100.343704	18,061,866.72	61,866.72	0.42
		Base	100.000000	18,000,000.00	100.343704	18,061,866.72	61,866.72	0.42
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	98.821311	14,823,196.65	-176,803.35	0.34
		Base	100.000000	15,000,000.00	98.821311	14,823,196.65	-176,803.35	0.34
95001DL32	WELLS FARGO + COMPANY SR UNSECURED 07/29 4.6				4.600000	22 Jul 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	98.919304	9,891,930.40	-108,069.60	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	10,000,000.00	98.919304	9,891,930.40	-108,069.60	0.23
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	98.429278	9,842,927.80	-157,072.20	0.23
		Base	100.000000	10,000,000.00	98.429278	9,842,927.80	-157,072.20	0.23
95001DLT5	WELLS FARGO + COMPANY SR UNSECURED 09/30 4.25				4.250000	22 Sep 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	97.530084	9,753,008.40	-246,991.60	0.22
		Base	100.000000	10,000,000.00	97.530084	9,753,008.40	-246,991.60	0.22
95001DMD9	WELLS FARGO + COMPANY SR UNSECURED 10/30 4.2				4.200000	30 Oct 2030		
	15,000,000.000	Local	99.561030	14,934,154.52	96.844799	14,526,719.85	-407,434.67	0.33
		Base	99.561030	14,934,154.52	96.844799	14,526,719.85	-407,434.67	0.33
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	12,000,000.000	Local	99.549388	11,945,926.55	96.325245	11,559,029.40	-386,897.15	0.27
		Base	99.549388	11,945,926.55	96.325245	11,559,029.40	-386,897.15	0.27
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	99.369905	12,918,087.65	-81,912.35	0.30
		Base	100.000000	13,000,000.00	99.369905	12,918,087.65	-81,912.35	0.30
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	99.191264	9,666,188.68	-78,811.32	0.22
		Base	100.000000	9,745,000.00	99.191264	9,666,188.68	-78,811.32	0.22
US DOLLAR Total								
	2,431,991,179.890	Local		2,427,599,259.36		2,413,852,412.54	-13,746,846.82	55.59
Original Face:	409,869,662.000	Base		2,427,599,259.36		2,413,852,412.54	-13,746,846.82	55.59
FIXED INCOME Total								
	2,431,991,179.890	Base		2,427,599,259.36		2,413,852,412.54	-13,746,846.82	55.59
Original Face:	409,869,662.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,363,885,235.800	Base		4,355,848,480.58		4,342,100,912.87	-13,747,567.71	100.00
	Original Face:	409,869,662.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.537653	31 Dec 2030		
		Local	1,862,627.770	100.000000	1,862,627.77	100.000000	1,862,627.77	0.00	1.42
		Base		100.000000	1,862,627.77	100.000000	1,862,627.77	0.00	1.42
US DOLLAR Total									
		Local	1,862,627.770		1,862,627.77		1,862,627.77	0.00	1.42
		Base			1,862,627.77		1,862,627.77	0.00	1.42
CASH EQUIVALENT Total									
		Base	1,862,627.770		1,862,627.77		1,862,627.77	0.00	1.42
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
002824BY5	ABBOTT LABORATORIES SR UNSECURED 03/29 VAR					4.120000	09 Mar 2029		
		Local	1,300,000.000	100.000000	1,300,000.00	100.019615	1,300,255.00	255.00	0.99
		Base		100.000000	1,300,000.00	100.019615	1,300,255.00	255.00	0.99
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		Local	955,000.000	99.965554	954,671.04	100.341118	958,257.68	3,586.64	0.73
		Base		99.965554	954,671.04	100.341118	958,257.68	3,586.64	0.73
00287YEC9	ABBVIE INC SR UNSECURED 03/28 VAR					4.100000	03 Mar 2028		
		Local	495,000.000	100.000000	495,000.00	100.083000	495,410.85	410.85	0.38
		Base		100.000000	495,000.00	100.083000	495,410.85	410.85	0.38
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		Local	1,087,000.000	98.980390	1,075,916.84	98.782708	1,073,768.04	-2,148.80	0.82
		Base		98.980390	1,075,916.84	98.782708	1,073,768.04	-2,148.80	0.82
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	465,000.000	99.986673	464,938.03	100.459832	467,138.22	2,200.19	0.36
		Base		99.986673	464,938.03	100.459832	467,138.22	2,200.19	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	1,300,000.000	99.971792	1,299,633.29	100.615973	1,308,007.65	8,374.36	1.00
		Base		99.971792	1,299,633.29	100.615973	1,308,007.65	8,374.36	1.00
007903BJ5	ADVANCED MICRO DEVICES SR UNSECURED 03/28 4.319					4.319000	24 Mar 2028		
		Local	1,315,000.000	100.382065	1,320,024.15	100.063871	1,315,839.90	-4,184.25	1.00
		Base		100.382065	1,320,024.15	100.063871	1,315,839.90	-4,184.25	1.00
02079KAV9	ALPHABET INC SR UNSECURED 11/28 3.875					3.875000	15 Nov 2028		
		Local	105,000.000	99.931724	104,928.31	99.142284	104,099.40	-828.91	0.08
		Base		99.931724	104,928.31	99.142284	104,099.40	-828.91	0.08
02079KBJ5	ALPHABET INC SR UNSECURED 02/29 3.7					3.700000	15 Feb 2029		
		Local	185,000.000	99.680886	184,409.64	98.411193	182,060.71	-2,348.93	0.14
		Base		99.680886	184,409.64	98.411193	182,060.71	-2,348.93	0.14
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	1,300,000.000	100.155886	1,302,026.52	98.993307	1,286,912.99	-15,113.53	0.98
		Base		100.155886	1,302,026.52	98.993307	1,286,912.99	-15,113.53	0.98
023135DC7	AMAZON.COM INC SR UNSECURED 03/29 4					4.000000	13 Mar 2029		
		Local	845,000.000	99.990041	844,915.85	99.045751	836,936.60	-7,979.25	0.64
		Base		99.990041	844,915.85	99.045751	836,936.60	-7,979.25	0.64
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.731000	25 Apr 2029		
		Local	680,000.000	100.000000	680,000.00	100.279732	681,902.18	1,902.18	0.52
		Base		100.000000	680,000.00	100.279732	681,902.18	1,902.18	0.52
025816EE5	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.870000	25 Apr 2029		
		Local	600,000.000	100.574572	603,447.43	101.005728	606,034.37	2,586.94	0.46
		Base		100.574572	603,447.43	101.005728	606,034.37	2,586.94	0.46
02582JKV1	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A					4.300000	15 Jul 2030		
		Local	455,000.000	99.990004	454,954.52	99.896640	454,529.71	-424.81	0.35
Original Face:		Base	455,000.000	99.990004	454,954.52	99.896640	454,529.71	-424.81	0.35
031162DD9	AMGEN INC SR UNSECURED 02/29 3					3.000000	22 Feb 2029		
		Local	1,300,000.000	97.351050	1,265,563.65	96.281373	1,251,657.85	-13,905.80	0.95
		Base		97.351050	1,265,563.65	96.281373	1,251,657.85	-13,905.80	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	100.331968	1,203,983.61	100.543938	1,206,527.26	2,543.65	0.92
		Base		100.331968	1,203,983.61	100.543938	1,206,527.26	2,543.65	0.92
032654BD6	ANALOG DEVICES INC SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	1,305,000.000	100.101986	1,306,330.92	99.696801	1,301,043.25	-5,287.67	0.99
		Base		100.101986	1,306,330.92	99.696801	1,301,043.25	-5,287.67	0.99
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	1,200,000.000	99.875501	1,198,506.01	99.610179	1,195,322.15	-3,183.86	0.91
		Base		99.875501	1,198,506.01	99.610179	1,195,322.15	-3,183.86	0.91
05522RDK1	BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A					4.310000	15 May 2030		
		Local	550,000.000	99.999753	549,998.64	99.987900	549,933.45	-65.19	0.42
Original Face:		Base	550,000.000	99.999753	549,998.64	99.987900	549,933.45	-65.19	0.42
05522RDL9	BANK OF AMERICA CREDIT CARD TR BACCT 2026 A1 A					4.220000	15 Apr 2031		
		Local	630,000.000	99.990371	629,939.34	99.679160	627,978.71	-1,960.63	0.48
Original Face:		Base	630,000.000	99.990371	629,939.34	99.679160	627,978.71	-1,960.63	0.48
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	461,850.590	99.997887	461,840.83	99.934630	461,548.68	-292.15	0.35
Original Face:		Base	750,000.000	99.997887	461,840.83	99.934630	461,548.68	-292.15	0.35
06051GMZ9	BANK OF AMERICA CORP SR UNSECURED 04/30 VAR					4.500000	23 Apr 2030		
		Local	1,300,000.000	100.000000	1,300,000.00	100.096000	1,301,248.00	1,248.00	0.99
		Base		100.000000	1,300,000.00	100.096000	1,301,248.00	1,248.00	0.99
06055JQH5	BANK OF AMERICA CORP SR UNSECURED 03/27 3.85					3.850000	23 Mar 2027		
		Local	600,000.000	100.000000	600,000.00	99.718535	598,311.21	-1,688.79	0.46
		Base		100.000000	600,000.00	99.718535	598,311.21	-1,688.79	0.46
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	1,200,000.000	100.158688	1,201,904.25	100.482129	1,205,785.55	3,881.30	0.92
		Base		100.158688	1,201,904.25	100.482129	1,205,785.55	3,881.30	0.92
06406RCH8	BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR					4.441000	09 Jun 2028		
		Local	865,000.000	100.016009	865,138.48	100.033247	865,287.59	149.11	0.66
		Base		100.016009	865,138.48	100.033247	865,287.59	149.11	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		
	1,468,324.640	Local	100.629897	1,477,573.58	100.508520	1,475,791.36	-1,782.22	1.12
Original Face:	2,365,000.000	Base	100.629897	1,477,573.58	100.508520	1,475,791.36	-1,782.22	1.12
096924AB1	BMW VEHICLE OWNER TRUST BMWOT 2025 A A2A				4.430000	25 Oct 2027		
	79,573.840	Local	99.984329	79,561.37	100.033950	79,600.86	39.49	0.06
Original Face:	1,285,000.000	Base	99.984329	79,561.37	100.033950	79,600.86	39.49	0.06
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45				3.450000	15 Nov 2027		
	800,000.000	Local	98.460796	787,686.37	98.991054	791,928.43	4,242.06	0.60
		Base	98.460796	787,686.37	98.991054	791,928.43	4,242.06	0.60
11135FBA8	BROADCOM INC COMPANY GUAR 04/29 4.75				4.750000	15 Apr 2029		
	600,000.000	Local	101.517282	609,103.69	100.617553	603,705.32	-5,398.37	0.46
		Base	101.517282	609,103.69	100.617553	603,705.32	-5,398.37	0.46
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3				3.890000	15 Nov 2027		
	54,106.640	Local	99.336773	53,747.79	99.995230	54,104.06	356.27	0.04
Original Face:	1,000,000.000	Base	99.336773	53,747.79	99.995230	54,104.06	356.27	0.04
12674BAB1	CNH EQUIPMENT TRUST CNH 2025 A A2A				4.300000	15 Aug 2028		
	274,321.030	Local	99.998564	274,317.09	100.041940	274,436.08	118.99	0.21
Original Face:	815,000.000	Base	99.998564	274,317.09	100.041940	274,436.08	118.99	0.21
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A				4.370000	15 Nov 2028		
	332,796.090	Local	99.998540	332,791.23	100.040350	332,930.37	139.14	0.25
Original Face:	615,000.000	Base	99.998540	332,791.23	100.040350	332,930.37	139.14	0.25
12676QAB6	CNH EQUIPMENT TRUST CNH 2026 B A2A				4.180000	15 Nov 2029		
	315,000.000	Local	99.998606	314,995.61	99.876580	314,611.23	-384.38	0.24
Original Face:	315,000.000	Base	99.998606	314,995.61	99.876580	314,611.23	-384.38	0.24
14041NGF2	CAPITAL ONE MULTI ASSET EXECUT COMET 2025 A1 A				3.820000	15 Sep 2030		
	585,000.000	Local	99.985901	584,917.52	98.866990	578,371.89	-6,545.63	0.44
Original Face:	585,000.000	Base	99.985901	584,917.52	98.866990	578,371.89	-6,545.63	0.44
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3				4.870000	15 Feb 2028		
	253,835.790	Local	99.963157	253,742.27	100.158050	254,236.98	494.71	0.19
Original Face:	1,600,000.000	Base	99.963157	253,742.27	100.158050	254,236.98	494.71	0.19

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14043YAB1	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A2A					3.880000	16 Jan 2029		
		Local	1,108,854.940	99.997532	1,108,827.57	99.865060	1,107,358.65	-1,468.92	0.84
Original Face:		Base	1,370,000.000	99.997532	1,108,827.57	99.865060	1,107,358.65	-1,468.92	0.84
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.980253	1,199,763.04	100.155463	1,201,865.56	2,102.52	0.91
		Base		99.980253	1,199,763.04	100.155463	1,201,865.56	2,102.52	0.91
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.180000	15 Nov 2027		
		Local	600,000.000	100.097117	600,582.70	100.351000	602,106.00	1,523.30	0.46
		Base		100.097117	600,582.70	100.351000	602,106.00	1,523.30	0.46
14913UAZ3	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 VAR					4.140000	03 Mar 2028		
		Local	600,000.000	99.967382	599,804.29	100.198087	601,188.52	1,384.23	0.46
		Base		99.967382	599,804.29	100.198087	601,188.52	1,384.23	0.46
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	15 Jan 2029		
		Local	650,000.000	99.996980	649,980.37	100.221820	651,441.83	1,461.46	0.50
Original Face:		Base	650,000.000	99.996980	649,980.37	100.221820	651,441.83	1,461.46	0.50
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	1,200,000.000	99.422251	1,193,067.01	99.564370	1,194,772.44	1,705.43	0.91
		Base		99.422251	1,193,067.01	99.564370	1,194,772.44	1,705.43	0.91
17252MAR1	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/28 4.2					4.200000	01 May 2028		
		Local	485,000.000	99.919812	484,611.09	99.679202	483,444.13	-1,166.96	0.37
		Base		99.919812	484,611.09	99.679202	483,444.13	-1,166.96	0.37
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.970077	874,738.17	100.360621	878,155.43	3,417.26	0.67
		Base		99.970077	874,738.17	100.360621	878,155.43	3,417.26	0.67
17275RBW1	CISCO SYSTEMS INC SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	370,000.000	99.938859	369,773.78	100.392492	371,452.22	1,678.44	0.28
		Base		99.938859	369,773.78	100.392492	371,452.22	1,678.44	0.28
17305EHA6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A					4.300000	21 Jun 2030		
		Local	1,300,000.000	99.981862	1,299,764.21	99.857930	1,298,153.09	-1,611.12	0.99
Original Face:		Base	1,300,000.000	99.981862	1,299,764.21	99.857930	1,298,153.09	-1,611.12	0.99

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17325FBH0	CITIBANK NA SR UNSECURED 08/26 VAR					4.328000	06 Aug 2026		
		Local	500,000.000	100.000000	500,000.00	100.006000	500,030.00	30.00	0.38
		Base		100.000000	500,000.00	100.006000	500,030.00	30.00	0.38
17327CAX1	CITIGROUP INC SR UNSECURED 03/29 VAR					4.490000	04 Mar 2029		
		Local	1,300,000.000	100.000000	1,300,000.00	100.285670	1,303,713.71	3,713.71	0.99
		Base		100.000000	1,300,000.00	100.285670	1,303,713.71	3,713.71	0.99
18978FAC0	CNH EQUIPMENT TRUST CNH 2024 A A3					4.770000	15 Jun 2029		
		Local	521,110.520	100.867284	525,630.03	100.348550	522,926.85	-2,703.18	0.40
Original Face:		Base	900,000.000	100.867284	525,630.03	100.348550	522,926.85	-2,703.18	0.40
189920AB7	CNH EQUIPMENT TRUST CNH 2026 A A2A					3.820000	15 Jun 2029		
		Local	445,000.000	99.993463	444,970.91	99.693030	443,633.98	-1,336.93	0.34
Original Face:		Base	445,000.000	99.993463	444,970.91	99.693030	443,633.98	-1,336.93	0.34
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3					3.300000	01 Feb 2027		
		Local	1,200,000.000	99.249477	1,190,993.72	99.445141	1,193,341.69	2,347.97	0.91
		Base		99.249477	1,190,993.72	99.445141	1,193,341.69	2,347.97	0.91
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	1,300,000.000	100.446584	1,305,805.59	99.182407	1,289,371.29	-16,434.30	0.98
		Base		100.446584	1,305,805.59	99.182407	1,289,371.29	-16,434.30	0.98
233874AC0	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A3					5.490000	15 Dec 2027		
		Local	981,045.700	100.383119	984,804.27	100.411470	985,082.41	278.14	0.75
Original Face:		Base	2,555,000.000	100.383119	984,804.27	100.411470	985,082.41	278.14	0.75
24422EXZ7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/28 4.65					4.650000	07 Jan 2028		
		Local	1,000,000.000	99.984291	999,842.91	100.574815	1,005,748.15	5,905.24	0.77
		Base		99.984291	999,842.91	100.574815	1,005,748.15	5,905.24	0.77
24422EYM5	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.125					4.125000	18 Jan 2029		
		Local	335,000.000	99.952161	334,839.74	99.408794	333,019.46	-1,820.28	0.25
		Base		99.952161	334,839.74	99.408794	333,019.46	-1,820.28	0.25
254687GB6	WALT DISNEY COMPANY/THE COMPANY GUAR 03/29 VAR					4.090000	14 Mar 2029		
		Local	1,300,000.000	100.083443	1,301,084.76	99.997300	1,299,964.90	-1,119.86	0.99
		Base		100.083443	1,301,084.76	99.997300	1,299,964.90	-1,119.86	0.99

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95					2.950000	15 Jun 2027		
		Local	1,200,000.000	98.793374	1,185,520.49	98.780418	1,185,365.02	-155.47	0.90
		Base		98.793374	1,185,520.49	98.780418	1,185,365.02	-155.47	0.90
278058DV1	EATON CORP COMPANY GUAR 03/28 3.85					3.850000	06 Mar 2028		
		Local	1,300,000.000	99.937426	1,299,186.54	99.064205	1,287,834.67	-11,351.87	0.98
		Base		99.937426	1,299,186.54	99.064205	1,287,834.67	-11,351.87	0.98
278865BQ2	ECOLAB INC SR UNSECURED 06/28 4.3					4.300000	15 Jun 2028		
		Local	1,195,000.000	100.609649	1,202,285.31	99.797747	1,192,583.08	-9,702.23	0.91
		Base		100.609649	1,202,285.31	99.797747	1,192,583.08	-9,702.23	0.91
278865BU3	ECOLAB INC SR UNSECURED 06/29 4.6					4.600000	15 Jun 2029		
		Local	920,000.000	99.959176	919,624.42	100.164986	921,517.87	1,893.45	0.70
		Base		99.959176	919,624.42	100.164986	921,517.87	1,893.45	0.70
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	153,315.220	100.526021	154,121.69	98.503492	151,020.85	-3,100.84	0.11
Original Face:		Base	3,600,000.000	100.526021	154,121.69	98.503492	151,020.85	-3,100.84	0.11
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
		Local	900,000.000	99.954366	899,589.29	100.123248	901,109.23	1,519.94	0.69
		Base		99.954366	899,589.29	100.123248	901,109.23	1,519.94	0.69
3130B9RX0	FEDERAL HOME LOAN BANK BONDS 03/28 3.875					3.875000	10 Mar 2028		
		Local	1,300,000.000	100.000000	1,300,000.00	99.386704	1,292,027.15	-7,972.85	0.98
		Base		100.000000	1,300,000.00	99.386704	1,292,027.15	-7,972.85	0.98
3133ET2J5	FEDERAL FARM CREDIT BANK BONDS 11/28 3.97					3.970000	28 Nov 2028		
		Local	900,000.000	99.983397	899,850.57	99.035414	891,318.73	-8,531.84	0.68
		Base		99.983397	899,850.57	99.035414	891,318.73	-8,531.84	0.68
3133ET4K0	FEDERAL FARM CREDIT BANK BONDS 12/28 3.8					3.800000	18 Dec 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	99.046078	1,188,552.94	-11,447.06	0.90
		Base		100.000000	1,200,000.00	99.046078	1,188,552.94	-11,447.06	0.90
3133ETB22	FEDERAL FARM CREDIT BANK BONDS 09/27 3.73					3.730000	30 Sep 2027		
		Local	1,000,000.000	99.983852	999,838.52	99.525668	995,256.68	-4,581.84	0.76
		Base		99.983852	999,838.52	99.525668	995,256.68	-4,581.84	0.76

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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	99.813451	1,197,761.41	-2,238.59	0.91
		Base		100.000000	1,200,000.00	99.813451	1,197,761.41	-2,238.59	0.91
3137BTUM1	FHLMC MULTIFAMILY STRUCTURED P FHMS K061 A2					3.347000	25 Nov 2026		
		Local	1,218,404.880	99.573080	1,213,203.26	99.544850	1,212,859.31	-343.95	0.92
Original Face:		Base	1,300,000.000	99.573080	1,213,203.26	99.544850	1,212,859.31	-343.95	0.92
3137FBBX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2					3.244000	25 Aug 2027		
		Local	639,000.000	98.730767	630,889.60	98.777510	631,188.29	298.69	0.48
Original Face:		Base	639,000.000	98.730767	630,889.60	98.777510	631,188.29	298.69	0.48
3137FCJK1	FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2					3.303000	25 Nov 2027		
		Local	1,311,000.000	98.415763	1,290,230.65	98.624880	1,292,972.18	2,741.53	0.98
Original Face:		Base	1,311,000.000	98.415763	1,290,230.65	98.624880	1,292,972.18	2,741.53	0.98
3137FQ3Y7	FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1					2.190000	25 Jul 2029		
		Local	544,475.640	96.298766	524,323.32	96.536320	525,616.75	1,293.43	0.40
Original Face:		Base	960,000.000	96.298766	524,323.32	96.536320	525,616.75	1,293.43	0.40
31677QBU2	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR					4.967000	28 Jan 2028		
		Local	260,000.000	100.000000	260,000.00	100.257107	260,668.48	668.48	0.20
		Base		100.000000	260,000.00	100.257107	260,668.48	668.48	0.20
31677QBV0	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR					4.430000	28 Jan 2028		
		Local	607,000.000	99.984435	606,905.52	100.072277	607,438.72	533.20	0.46
		Base		99.984435	606,905.52	100.072277	607,438.72	533.20	0.46
34532BAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2025 B A2A					3.880000	15 Jun 2028		
		Local	396,985.680	99.997607	396,976.18	99.858350	396,423.35	-552.83	0.30
Original Face:		Base	515,000.000	99.997607	396,976.18	99.858350	396,423.35	-552.83	0.30
34532UAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A					4.320000	15 Aug 2027		
		Local	4,264.070	100.000000	4,264.07	100.017650	4,264.82	0.75	0.00
Original Face:		Base	465,000.000	100.000000	4,264.07	100.017650	4,264.82	0.75	0.00
34532WAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A2A					4.020000	15 Jan 2029		
		Local	1,010,000.000	99.997188	1,009,971.60	99.808030	1,008,061.10	-1,910.50	0.77
Original Face:		Base	1,010,000.000	99.997188	1,009,971.60	99.808030	1,008,061.10	-1,910.50	0.77

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34535KAB4	FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A2A					4.470000	15 Dec 2027		
		Local	403,194.170	99.998517	403,188.19	100.091320	403,562.37	374.18	0.31
	Original Face:	Base	1,200,000.000	99.998517	403,188.19	100.091320	403,562.37	374.18	0.31
34535LAB2	FORD CREDIT AUTO OWNER TRUST FORDO 2025 C A2A					3.990000	15 Sep 2028		
		Local	460,000.000	99.999622	459,998.26	99.873940	459,420.12	-578.14	0.35
	Original Face:	Base	460,000.000	99.999622	459,998.26	99.873940	459,420.12	-578.14	0.35
36273EAB9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A2A					3.880000	18 Dec 2028		
		Local	777,740.740	99.997877	777,724.23	99.830900	776,425.58	-1,298.65	0.59
	Original Face:	Base	1,015,000.000	99.997877	777,724.23	99.830900	776,425.58	-1,298.65	0.59
362955AB2	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 1 A2A					4.440000	18 Jan 2028		
		Local	48,798.530	99.993238	48,795.23	100.017220	48,806.93	11.70	0.04
	Original Face:	Base	1,345,000.000	99.993238	48,795.23	100.017220	48,806.93	11.70	0.04
362970AB1	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A2A					3.770000	16 Mar 2029		
		Local	200,000.000	99.999725	199,999.45	99.730380	199,460.76	-538.69	0.15
	Original Face:	Base	200,000.000	99.999725	199,999.45	99.730380	199,460.76	-538.69	0.15
379957AB9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A2A					4.320000	16 Jun 2028		
		Local	131,260.640	99.995955	131,255.33	100.053230	131,330.51	75.18	0.10
	Original Face:	Base	255,000.000	99.995955	131,255.33	100.053230	131,330.51	75.18	0.10
379957AD5	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A3					4.180000	16 Aug 2030		
		Local	1,300,000.000	99.928349	1,299,068.54	99.810590	1,297,537.67	-1,530.87	0.99
	Original Face:	Base	1,300,000.000	99.928349	1,299,068.54	99.810590	1,297,537.67	-1,530.87	0.99
380143AB3	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 2 A2A					4.050000	16 May 2029		
		Local	375,000.000	99.992776	374,972.91	99.807310	374,277.41	-695.50	0.28
	Original Face:	Base	375,000.000	99.992776	374,972.91	99.807310	374,277.41	-695.50	0.28
38145GAP5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR					4.148000	21 Jan 2029		
		Local	680,000.000	100.018057	680,122.79	99.160137	674,288.93	-5,833.86	0.51
		Base		100.018057	680,122.79	99.160137	674,288.93	-5,833.86	0.51
38151LAK6	GOLDMAN SACHS BANK USA SR UNSECURED 06/29 VAR					4.340000	03 Jun 2029		
		Local	505,000.000	100.000000	505,000.00	100.150676	505,760.91	760.91	0.38
		Base		100.000000	505,000.00	100.150676	505,760.91	760.91	0.38

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427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	410,000.000	99.960944	409,839.87	100.339177	411,390.63	1,550.76	0.31
		Base		99.960944	409,839.87	100.339177	411,390.63	1,550.76	0.31
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
		Local	1,500,000.000	99.979583	1,499,693.75	100.125090	1,501,876.35	2,182.60	1.14
		Base		99.979583	1,499,693.75	100.125090	1,501,876.35	2,182.60	1.14
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.886055	998,860.55	100.599527	1,005,995.27	7,134.72	0.77
		Base		99.886055	998,860.55	100.599527	1,005,995.27	7,134.72	0.77
437921AB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A					4.300000	18 Jan 2028		
		Local	157,315.160	99.996981	157,310.41	100.050850	157,395.15	84.74	0.12
Original Face:		Base	345,000.000	99.996981	157,310.41	100.050850	157,395.15	84.74	0.12
43813QAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A2A					4.190000	21 Mar 2028		
		Local	825,855.440	99.996418	825,825.86	99.996250	825,824.47	-1.39	0.63
Original Face:		Base	1,195,000.000	99.996418	825,825.86	99.996250	825,824.47	-1.39	0.63
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3					4.570000	21 Mar 2029		
		Local	547,468.250	99.993346	547,431.82	100.202160	548,575.01	1,143.19	0.42
Original Face:		Base	705,000.000	99.993346	547,431.82	100.202160	548,575.01	1,143.19	0.42
43814YAB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A2A					4.110000	15 Dec 2028		
		Local	495,000.000	99.992527	494,963.01	99.890000	494,455.50	-507.51	0.38
Original Face:		Base	495,000.000	99.992527	494,963.01	99.890000	494,455.50	-507.51	0.38
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.975043	444,888.94	100.357194	446,589.51	1,700.57	0.34
		Base		99.975043	444,888.94	100.357194	446,589.51	1,700.57	0.34
44644MAK7	HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VAR					4.871000	12 Apr 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	100.218190	1,202,618.28	2,618.28	0.92
		Base		100.000000	1,200,000.00	100.218190	1,202,618.28	2,618.28	0.92
448976AB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A					4.530000	15 Sep 2027		
		Local	7,495.410	99.997332	7,495.21	100.024730	7,497.26	2.05	0.01
Original Face:		Base	290,000.000	99.997332	7,495.21	100.024730	7,497.26	2.05	0.01

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44935CAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A					4.330000	15 Dec 2027		
		Local	386,645.790	99.999713	386,644.68	100.042900	386,811.66	166.98	0.29
Original Face:		Base	1,380,000.000	99.999713	386,644.68	100.042900	386,811.66	166.98	0.29
44935JAB2	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A2A					3.970000	17 Jul 2028		
		Local	767,885.880	99.995386	767,850.45	99.909330	767,189.64	-660.81	0.58
Original Face:		Base	995,000.000	99.995386	767,850.45	99.909330	767,189.64	-660.81	0.58
44935XAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A3					4.360000	17 Dec 2029		
		Local	1,600,000.000	100.172006	1,602,752.10	100.046680	1,600,746.88	-2,005.22	1.22
Original Face:		Base	1,600,000.000	100.172006	1,602,752.10	100.046680	1,600,746.88	-2,005.22	1.22
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		Local	1,000,000.000	99.755901	997,559.01	98.194350	981,943.50	-15,615.51	0.75
		Base		99.755901	997,559.01	98.194350	981,943.50	-15,615.51	0.75
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	99.491772	1,193,901.26	99.475620	1,193,707.44	-193.82	0.91
		Base		99.491772	1,193,901.26	99.475620	1,193,707.44	-193.82	0.91
459200LQ2	IBM CORP SR UNSECURED 02/29 4					4.000000	03 Feb 2029		
		Local	467,000.000	99.951257	466,772.37	98.852346	461,640.46	-5,131.91	0.35
		Base		99.951257	466,772.37	98.852346	461,640.46	-5,131.91	0.35
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.993389	1,454,903.81	100.124654	1,456,813.72	1,909.91	1.11
		Base		99.993389	1,454,903.81	100.124654	1,456,813.72	1,909.91	1.11
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	600,000.000	100.452838	602,717.03	100.454771	602,728.63	11.60	0.46
		Base		100.452838	602,717.03	100.454771	602,728.63	11.60	0.46
46647PET9	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					4.420000	24 Jan 2029		
		Local	600,000.000	99.975085	599,850.51	100.351000	602,106.00	2,255.49	0.46
		Base		99.975085	599,850.51	100.351000	602,106.00	2,255.49	0.46
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	176,581.510	100.658382	177,744.09	100.514440	177,489.92	-254.17	0.14
Original Face:		Base	500,000.000	100.658382	177,744.09	100.514440	177,489.92	-254.17	0.14

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47787DAB7	JOHN DEERE OWNER TRUST JDOT 2026 A A2A					3.850000	15 Dec 2028		
		Local	345,000.000	99.997255	344,990.53	99.650130	343,792.95	-1,197.58	0.26
Original Face:		Base	345,000.000	99.997255	344,990.53	99.650130	343,792.95	-1,197.58	0.26
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.353411	1,204,240.93	4,240.93	0.92
		Base		100.000000	1,200,000.00	100.353411	1,204,240.93	4,240.93	0.92
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	1,200,000.000	100.992115	1,211,905.38	101.626082	1,219,512.98	7,607.60	0.93
		Base		100.992115	1,211,905.38	101.626082	1,219,512.98	7,607.60	0.93
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	745,000.000	99.980678	744,856.05	99.902221	744,271.55	-584.50	0.57
		Base		99.980678	744,856.05	99.902221	744,271.55	-584.50	0.57
532457CU0	ELI LILLY + CO SR UNSECURED 02/28 4.55					4.550000	12 Feb 2028		
		Local	765,000.000	99.964469	764,728.19	100.438990	768,358.27	3,630.08	0.58
		Base		99.964469	764,728.19	100.438990	768,358.27	3,630.08	0.58
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	1,300,000.000	99.918291	1,298,937.78	98.781696	1,284,162.05	-14,775.73	0.98
		Base		99.918291	1,298,937.78	98.781696	1,284,162.05	-14,775.73	0.98
564760CC8	MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VAR					4.762000	06 Jul 2028		
		Local	1,065,000.000	100.014008	1,065,149.19	100.162687	1,066,732.62	1,583.43	0.81
		Base		100.014008	1,065,149.19	100.162687	1,066,732.62	1,583.43	0.81
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.973879	1,199,686.55	99.753569	1,197,042.83	-2,643.72	0.91
		Base		99.973879	1,199,686.55	99.753569	1,197,042.83	-2,643.72	0.91
581557BJ3	MCKESSON CORP SR UNSECURED 02/28 3.95					3.950000	16 Feb 2028		
		Local	1,300,000.000	99.639513	1,295,313.67	99.254897	1,290,313.66	-5,000.01	0.98
		Base		99.639513	1,295,313.67	99.254897	1,290,313.66	-5,000.01	0.98
58769MAB6	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A					4.130000	16 Jan 2029		
		Local	235,000.000	99.997902	234,995.07	99.933340	234,843.35	-151.72	0.18
Original Face:		Base	235,000.000	99.997902	234,995.07	99.933340	234,843.35	-151.72	0.18

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58769MAD2	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A3					4.360000	15 Oct 2030		
		Local	485,000.000	99.978936	484,897.84	99.841070	484,229.19	-668.65	0.37
	Original Face:	Base	485,000.000	99.978936	484,897.84	99.841070	484,229.19	-668.65	0.37
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		Local	93,434.010	99.990186	93,424.84	100.058260	93,488.44	63.60	0.07
	Original Face:	Base	1,500,000.000	99.990186	93,424.84	100.058260	93,488.44	63.60	0.07
58773DAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2025 1 A2A					4.500000	15 Feb 2028		
		Local	71,667.310	99.999540	71,666.98	100.035060	71,692.44	25.46	0.05
	Original Face:	Base	955,000.000	99.999540	71,666.98	100.035060	71,692.44	25.46	0.05
587918AD5	MERCEDES BENZ AUTO RECEIVABLES MBART 2024 1 A3					4.800000	16 Apr 2029		
		Local	855,335.070	100.418639	858,915.84	100.298350	857,886.96	-1,028.88	0.65
	Original Face:	Base	1,618,000.000	100.418639	858,915.84	100.298350	857,886.96	-1,028.88	0.65
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	1,300,000.000	99.942326	1,299,250.24	99.592139	1,294,697.81	-4,552.43	0.99
		Base		99.942326	1,299,250.24	99.592139	1,294,697.81	-4,552.43	0.99
58933YBU8	MERCK + CO INC COMPANY GUAR 09/27 VAR					4.080000	15 Sep 2027		
		Local	595,000.000	100.000000	595,000.00	100.193527	596,151.49	1,151.49	0.45
		Base		100.000000	595,000.00	100.193527	596,151.49	1,151.49	0.45
58933YBW4	MERCK + CO INC SR UNSECURED 03/29 3.85					3.850000	15 Mar 2029		
		Local	600,000.000	99.909342	599,456.05	98.808822	592,852.93	-6,603.12	0.45
		Base		99.909342	599,456.05	98.808822	592,852.93	-6,603.12	0.45
61747YFY6	MORGAN STANLEY SR UNSECURED 04/29 VAR					4.994000	12 Apr 2029		
		Local	1,200,000.000	100.048338	1,200,580.05	100.567605	1,206,811.26	6,231.21	0.92
		Base		100.048338	1,200,580.05	100.567605	1,206,811.26	6,231.21	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	99.905342	444,578.77	-421.23	0.34
		Base		100.000000	445,000.00	99.905342	444,578.77	-421.23	0.34
61776NZT3	MORGAN STANLEY PVT BANK SR UNSECURED 11/28 VAR					4.400000	17 Nov 2028		
		Local	700,000.000	100.056530	700,395.71	100.197667	701,383.67	987.96	0.53
		Base		100.056530	700,395.71	100.197667	701,383.67	987.96	0.53

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		Local	1,000,000.000	99.261529	992,615.29	98.936030	989,360.30	-3,254.99	0.75
		Base		99.261529	992,615.29	98.936030	989,360.30	-3,254.99	0.75
65479WAD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3					4.340000	15 Mar 2029		
		Local	1,494,414.430	100.370594	1,499,952.64	100.061200	1,495,329.01	-4,623.63	1.14
Original Face:		Base	1,640,000.000	100.370594	1,499,952.64	100.061200	1,495,329.01	-4,623.63	1.14
65479YAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2026 A A2A					4.190000	15 Mar 2029		
		Local	690,000.000	99.998964	689,992.85	99.960330	689,726.28	-266.57	0.53
Original Face:		Base	690,000.000	99.998964	689,992.85	99.960330	689,726.28	-266.57	0.53
66989HBE7	NOVARTIS CAPITAL CORP COMPANY GUAR 03/29 VAR					4.270000	16 Mar 2029		
		Local	1,300,000.000	100.041725	1,300,542.43	100.468874	1,306,095.36	5,552.93	0.99
		Base		100.041725	1,300,542.43	100.468874	1,306,095.36	5,552.93	0.99
67066GAQ7	NVIDIA CORP SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	1,300,000.000	99.953528	1,299,395.87	99.833956	1,297,841.43	-1,554.44	0.99
		Base		99.953528	1,299,395.87	99.833956	1,297,841.43	-1,554.44	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	99.197032	277,751.69	-2,248.31	0.21
		Base		100.000000	280,000.00	99.197032	277,751.69	-2,248.31	0.21
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	98.277108	1,179,325.29	98.386934	1,180,643.21	1,317.92	0.90
		Base		98.277108	1,179,325.29	98.386934	1,180,643.21	1,317.92	0.90
69353RFJ2	PNC BANK NA SR UNSECURED 01/28 3.25					3.250000	22 Jan 2028		
		Local	600,000.000	98.300173	589,801.04	98.294620	589,767.72	-33.32	0.45
		Base		98.300173	589,801.04	98.294620	589,767.72	-33.32	0.45
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.976594	499,882.97	100.707485	503,537.43	3,654.46	0.38
		Base		99.976594	499,882.97	100.707485	503,537.43	3,654.46	0.38
69371RT63	PACCAR FINANCIAL CORP SR UNSECURED 03/28 4.55					4.550000	03 Mar 2028		
		Local	1,300,000.000	99.964972	1,299,544.63	100.369423	1,304,802.50	5,257.87	0.99
		Base		99.964972	1,299,544.63	100.369423	1,304,802.50	5,257.87	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RU20	PACCAR FINANCIAL CORP SR UNSECURED 11/28 4					4.000000	07 Nov 2028		
			700,000.000	100.272753	701,909.27	99.374570	695,621.99	-6,287.28	0.53
		Base		100.272753	701,909.27	99.374570	695,621.99	-6,287.28	0.53
713448DN5	PEPSICO INC SR UNSECURED 10/26 2.375					2.375000	06 Oct 2026		
			500,000.000	99.631976	498,159.88	99.572578	497,862.89	-296.99	0.38
		Base		99.631976	498,159.88	99.572578	497,862.89	-296.99	0.38
716973AC6	PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.45					4.450000	19 May 2028		
			1,300,000.000	100.618964	1,308,046.53	100.095323	1,301,239.20	-6,807.33	0.99
		Base		100.618964	1,308,046.53	100.095323	1,301,239.20	-6,807.33	0.99
717081FJ7	PFIZER INC SR UNSECURED 11/27 3.875					3.875000	15 Nov 2027		
			305,000.000	99.992311	304,976.55	99.543679	303,608.22	-1,368.33	0.23
		Base		99.992311	304,976.55	99.543679	303,608.22	-1,368.33	0.23
73328FAB4	PORSCHE INNOVATIVE LEASE OWNER PILOT 2026 1A A2A					4.100000	20 Oct 2028		
			300,000.000	99.997340	299,992.02	99.868170	299,604.51	-387.51	0.23
Original Face:		Base	300,000.000	99.997340	299,992.02	99.868170	299,604.51	-387.51	0.23
73328FAD0	PORSCHE INNOVATIVE LEASE OWNER PILOT 2026 1A A3					4.410000	20 Aug 2029		
			370,000.000	99.997481	369,990.68	99.928450	369,735.27	-255.41	0.28
Original Face:		Base	370,000.000	99.997481	369,990.68	99.928450	369,735.27	-255.41	0.28
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					4.320000	16 Apr 2027		
			1,200,000.000	100.094998	1,201,139.97	100.217400	1,202,608.80	1,468.83	0.92
		Base		100.094998	1,201,139.97	100.217400	1,202,608.80	1,468.83	0.92
79466LAQ7	SALESFORCE INC SR UNSECURED 03/28 4.5					4.500000	15 Mar 2028		
			605,000.000	99.931529	604,585.75	99.896676	604,374.89	-210.86	0.46
		Base		99.931529	604,585.75	99.896676	604,374.89	-210.86	0.46
79466LAR5	SALESFORCE INC SR UNSECURED 03/29 4.65					4.650000	15 Mar 2029		
			700,000.000	99.980064	699,860.45	99.985589	699,899.12	38.67	0.53
		Base		99.980064	699,860.45	99.985589	699,899.12	38.67	0.53
801060AE4	SANOFI SA SR UNSECURED 11/27 3.75					3.750000	03 Nov 2027		
			385,000.000	99.998644	384,994.78	99.456804	382,908.70	-2,086.08	0.29
		Base		99.998644	384,994.78	99.456804	382,908.70	-2,086.08	0.29

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81762PAF9	SERVICENOW INC SR UNSECURED 05/28 4.25					4.250000	15 May 2028		
		Local	520,000.000	99.763215	518,768.72	99.689992	518,387.96	-380.76	0.39
		Base		99.763215	518,768.72	99.689992	518,387.96	-380.76	0.39
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR					4.465000	03 Aug 2026		
		Local	600,000.000	100.002417	600,014.50	100.048000	600,288.00	273.50	0.46
		Base		100.002417	600,014.50	100.048000	600,288.00	273.50	0.46
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993					4.993000	18 Mar 2027		
		Local	1,100,000.000	99.921541	1,099,136.95	100.506312	1,105,569.43	6,432.48	0.84
		Base		99.921541	1,099,136.95	100.506312	1,105,569.43	6,432.48	0.84
857477CN1	STATE STREET CORP SR UNSECURED 02/29 VAR					4.530000	20 Feb 2029		
		Local	500,000.000	100.786632	503,933.16	99.980425	499,902.13	-4,031.03	0.38
		Base		100.786632	503,933.16	99.980425	499,902.13	-4,031.03	0.38
87612EBU9	TARGET CORP SR UNSECURED 06/28 4.35					4.350000	15 Jun 2028		
		Local	350,000.000	100.036823	350,128.88	100.064215	350,224.75	95.87	0.27
		Base		100.036823	350,128.88	100.064215	350,224.75	95.87	0.27
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6					4.600000	08 Feb 2027		
		Local	1,200,000.000	99.986401	1,199,836.81	100.206609	1,202,479.31	2,642.50	0.92
		Base		99.986401	1,199,836.81	100.206609	1,202,479.31	2,642.50	0.92
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
		Local	880,000.000	100.000000	880,000.00	100.015042	880,132.37	132.37	0.67
		Base		100.000000	880,000.00	100.015042	880,132.37	132.37	0.67
89231GAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A2A					3.890000	15 Aug 2028		
		Local	473,483.470	99.997102	473,469.75	99.875370	472,893.37	-576.38	0.36
Original Face:		Base	610,000.000	99.997102	473,469.75	99.875370	472,893.37	-576.38	0.36
89231HAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A2A					4.460000	15 Mar 2028		
		Local	388,611.840	99.997414	388,601.79	100.088860	388,957.16	355.37	0.30
Original Face:		Base	1,000,000.000	99.997414	388,601.79	100.088860	388,957.16	355.37	0.30
89240JAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A2A					4.480000	15 Nov 2027		
		Local	82,169.830	99.997663	82,167.91	100.038500	82,201.47	33.56	0.06
Original Face:		Base	710,000.000	99.997663	82,167.91	100.038500	82,201.47	33.56	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89240KAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A2A					3.800000	15 Dec 2028		
		Local	465,000.000	99.998791	464,994.38	99.749690	463,836.06	-1,158.32	0.35
Original Face:		Base	465,000.000	99.998791	464,994.38	99.749690	463,836.06	-1,158.32	0.35
89240QAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A2A					4.040000	15 Feb 2029		
		Local	535,000.000	99.996690	534,982.29	99.837920	534,132.87	-849.42	0.41
Original Face:		Base	535,000.000	99.996690	534,982.29	99.837920	534,132.87	-849.42	0.41
89788JAF6	TRUIST BANK SR UNSECURED 07/28 VAR					4.420000	24 Jul 2028		
		Local	1,200,000.000	100.424369	1,205,092.43	99.896472	1,198,757.66	-6,334.77	0.91
		Base		100.424369	1,205,092.43	99.896472	1,198,757.66	-6,334.77	0.91
89788JAH2	TRUIST BANK SR UNSECURED 10/29 VAR					4.136000	23 Oct 2029		
		Local	1,400,000.000	99.696439	1,395,750.14	98.858782	1,384,022.95	-11,727.19	1.05
		Base		99.696439	1,395,750.14	98.858782	1,384,022.95	-11,727.19	1.05
91282CHU8	US TREASURY N/B 08/26 4.375					4.375000	15 Aug 2026		
		Local	1,200,000.000	99.983473	1,199,801.67	100.054688	1,200,656.26	854.59	0.91
		Base		99.983473	1,199,801.67	100.054688	1,200,656.26	854.59	0.91
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	700,000.000	99.883393	699,183.75	99.545378	696,817.65	-2,366.10	0.53
		Base		99.883393	699,183.75	99.545378	696,817.65	-2,366.10	0.53
92867WAD0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3					5.020000	20 Jun 2028		
		Local	1,393,435.580	100.413700	1,399,200.22	100.302560	1,397,651.56	-1,548.66	1.06
Original Face:		Base	4,400,000.000	100.413700	1,399,200.22	100.302560	1,397,651.56	-1,548.66	1.06
92868MAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A2A					4.510000	20 Jan 2028		
		Local	290,775.440	99.998225	290,770.28	100.094350	291,049.79	279.51	0.22
Original Face:		Base	1,040,000.000	99.998225	290,770.28	100.094350	291,049.79	279.51	0.22
92868RAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A					4.650000	22 Nov 2027		
		Local	97,141.110	99.999228	97,140.36	100.088100	97,226.69	86.33	0.07
Original Face:		Base	735,000.000	99.999228	97,140.36	100.088100	97,226.69	86.33	0.07
92869QAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A2A					4.000000	21 Aug 2028		
		Local	582,328.330	99.998940	582,322.16	99.879940	581,629.19	-692.97	0.44
Original Face:		Base	650,000.000	99.998940	582,322.16	99.879940	581,629.19	-692.97	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92970QAK1	WELLS FARGO CARD ISSUANCE TRUS WFCIT 2026 A1 A				4.080000	15 Apr 2031		
	1,300,000.000	Local	99.986792	1,299,828.30	99.282520	1,290,672.76	-9,155.54	0.98
Original Face:	1,300,000.000	Base	99.986792	1,299,828.30	99.282520	1,290,672.76	-9,155.54	0.98
931142FR9	WALMART INC SR UNSECURED 04/29 VAR				4.020000	30 Apr 2029		
	870,000.000	Local	100.000000	870,000.00	100.108000	870,939.60	939.60	0.66
		Base	100.000000	870,000.00	100.108000	870,939.60	939.60	0.66
95000U3S0	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR				4.400000	24 Jan 2028		
	1,200,000.000	Local	99.922086	1,199,065.03	100.162900	1,201,954.80	2,889.77	0.91
		Base	99.922086	1,199,065.03	100.162900	1,201,954.80	2,889.77	0.91
US DOLLAR Total								
	129,772,303.210	Local		129,667,351.05		129,510,137.45	-157,213.60	98.58
Original Face:	61,223,000.000	Base		129,667,351.05		129,510,137.45	-157,213.60	98.58
FIXED INCOME Total								
	129,772,303.210	Base		129,667,351.05		129,510,137.45	-157,213.60	98.58
Original Face:	61,223,000.000							

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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									
		131,634,930.980	Base		131,529,978.82		131,372,765.22	-157,213.60	100.00
	Original Face:	61,223,000.000							

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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	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		50,000.01		50,000.01	0.00	0.00
		Base			50,000.01		50,000.01	0.00	0.00
CASH Total									
			50,000.010	Base	50,000.01		50,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.640000	01 Jul 2026		
			525,000,000.000	100.000000	525,000,000.00	100.000000	525,000,000.00	0.00	29.38
		Base		100.000000	525,000,000.00	100.000000	525,000,000.00	0.00	29.38
138994009	CANTOR FITZGERALD REPO REPO					3.700000	30 Jul 2026		
			85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	4.76
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	4.76
912797RF6	TREASURY BILL 07/26 0.00000					3.920200	09 Jul 2026		
			25,000,000.000	99.912884	24,978,221.11	99.912884	24,978,221.00	-0.11	1.40
		Base		99.912884	24,978,221.11	99.912884	24,978,221.00	-0.11	1.40
912797TF4	TREASURY BILL 07/26 0.00000					3.489600	02 Jul 2026		
			40,000,000.000	99.990307	39,996,122.67	99.990307	39,996,122.80	0.13	2.24
		Base		99.990307	39,996,122.67	99.990307	39,996,122.80	0.13	2.24
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					3.630000	01 Jul 2026		
			300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.79
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.79

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927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.620000	01 Jul 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.40
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.40
979QHR003	SOUTH STREET REPO					3.680000	01 Jul 2026		
		Local	11,090,414.140	100.000000	11,090,414.14	100.000000	11,090,414.14	0.00	0.62
		Base		100.000000	11,090,414.14	100.000000	11,090,414.14	0.00	0.62
985FHY004	MITSUBISHI UFJ REPO					3.630000	30 Jul 2026		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.48
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.48
US DOLLAR Total									
		Local	1,091,090,414.140		1,091,064,757.92		1,091,064,757.94	0.02	61.05
		Base			1,091,064,757.92		1,091,064,757.94	0.02	61.05
CASH EQUIVALENT Total									
		Base	1,091,090,414.140		1,091,064,757.92		1,091,064,757.94	0.02	61.05
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	37,179,478.110	1.000000	37,179,478.11	1.000000	37,179,478.11	0.00	2.08
		Base		1.000000	37,179,478.11	1.000000	37,179,478.11	0.00	2.08
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	32,248,470.350	1.000000	32,248,470.35	1.000000	32,248,470.35	0.00	1.80
		Base		1.000000	32,248,470.35	1.000000	32,248,470.35	0.00	1.80
US DOLLAR Total									
		Local	69,427,948.460		69,427,948.46		69,427,948.46	0.00	3.89
		Base			69,427,948.46		69,427,948.46	0.00	3.89
EQUITY Total									
		Base	69,427,948.460		69,427,948.46		69,427,948.46	0.00	3.89

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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		
			448,951.820	100.258914	450,114.22	98.500880	442,221.49	-7,892.73	0.02
	Original Face:	Base	20,540,000.000	100.258914	450,114.22	98.500880	442,221.49	-7,892.73	0.02
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	99.289602	2,978,688.06	-21,311.94	0.17
		Base		100.000000	3,000,000.00	99.289602	2,978,688.06	-21,311.94	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	98.853269	4,942,663.45	-57,336.55	0.28
		Base		100.000000	5,000,000.00	98.853269	4,942,663.45	-57,336.55	0.28
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	98.901128	9,890,112.80	-109,887.20	0.55
		Base		100.000000	10,000,000.00	98.901128	9,890,112.80	-109,887.20	0.55
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	99.868143	9,986,814.30	-13,185.70	0.56
		Base		100.000000	10,000,000.00	99.868143	9,986,814.30	-13,185.70	0.56
3130BAXL6	FEDERAL HOME LOAN BANK BONDS 06/31 4.625					4.625000	04 Jun 2031		
			10,000,000.000	100.000000	10,000,000.00	99.888163	9,988,816.30	-11,183.70	0.56
		Base		100.000000	10,000,000.00	99.888163	9,988,816.30	-11,183.70	0.56
3130BBCQ6	FEDERAL HOME LOAN BANK BONDS 06/28 4.3					4.300000	30 Jun 2028		
			15,000,000.000	100.000000	15,000,000.00	99.875470	14,981,320.50	-18,679.50	0.84
		Base		100.000000	15,000,000.00	99.875470	14,981,320.50	-18,679.50	0.84
3130BBDH5	FEDERAL HOME LOAN BANK BONDS 07/30 4.58					4.580000	15 Jul 2030		
			10,000,000.000	100.000000	10,000,000.00	99.872286	9,987,228.60	-12,771.40	0.56
		Base		100.000000	10,000,000.00	99.872286	9,987,228.60	-12,771.40	0.56
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
			3,388,500.320	103.360889	3,502,384.07	93.793828	3,178,204.16	-324,179.91	0.18
	Original Face:	Base	24,487,993.000	103.360889	3,502,384.07	93.793828	3,178,204.16	-324,179.91	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	825,208.300	Local	103.311278	852,533.24	93.746277	773,602.06	-78,931.18	0.04
Original Face:	10,000,000.000	Base	103.311278	852,533.24	93.746277	773,602.06	-78,931.18	0.04
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	99.476415	4,973,820.77	99.230444	4,961,522.20	-12,298.57	0.28
		Base	99.476415	4,973,820.77	99.230444	4,961,522.20	-12,298.57	0.28
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	100.017588	10,001,758.80	1,758.80	0.56
		Base	100.000000	10,000,000.00	100.017588	10,001,758.80	1,758.80	0.56
3133EWFX3	FEDERAL FARM CREDIT BANK BONDS 03/29 3.7				3.700000	05 Mar 2029		
	10,000,000.000	Local	99.706865	9,970,686.45	98.626811	9,862,681.10	-108,005.35	0.55
		Base	99.706865	9,970,686.45	98.626811	9,862,681.10	-108,005.35	0.55
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	99.592201	14,938,830.15	-61,169.85	0.84
		Base	100.000000	15,000,000.00	99.592201	14,938,830.15	-61,169.85	0.84
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	99.765743	9,976,574.30	-23,425.70	0.56
		Base	100.000000	10,000,000.00	99.765743	9,976,574.30	-23,425.70	0.56
3134HCN54	FREDDIE MAC NOTES 05/29 4				4.000000	14 May 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	99.557777	9,955,777.70	-44,222.30	0.56
		Base	100.000000	10,000,000.00	99.557777	9,955,777.70	-44,222.30	0.56
3134HCQK8	FREDDIE MAC NOTES 01/31 4.125				4.125000	21 Jan 2031		
	10,000,000.000	Local	99.967578	9,996,757.78	98.740616	9,874,061.60	-122,696.18	0.55
		Base	99.967578	9,996,757.78	98.740616	9,874,061.60	-122,696.18	0.55
3134HCVF3	FREDDIE MAC NOTES 02/30 3.835				3.835000	19 Feb 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	98.339596	14,750,939.40	-249,060.60	0.83
		Base	100.000000	15,000,000.00	98.339596	14,750,939.40	-249,060.60	0.83
3134HCXT1	FREDDIE MAC NOTES 03/29 4				4.000000	09 Mar 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	99.361901	9,936,190.10	-63,809.90	0.56
		Base	100.000000	10,000,000.00	99.361901	9,936,190.10	-63,809.90	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134HCYW3	FREDDIE MAC NOTES 03/28 4				4.000000	13 Mar 2028		
	20,000,000.000	Local	99.974250	19,994,850.01	99.708980	19,941,796.00	-53,054.01	1.12
		Base	99.974250	19,994,850.01	99.708980	19,941,796.00	-53,054.01	1.12
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	855,779.720	Local	99.833315	854,353.26	91.615480	784,026.70	-70,326.56	0.04
Original Face:	11,452,445.000	Base	99.833315	854,353.26	91.615480	784,026.70	-70,326.56	0.04
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,098,548.500	Local	100.206684	1,100,819.02	90.221740	991,129.57	-109,689.45	0.06
Original Face:	11,058,708.000	Base	100.206684	1,100,819.02	90.221740	991,129.57	-109,689.45	0.06
3136GCES0	FANNIE MAE NOTES 01/31 4				4.000000	21 Jan 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	98.667143	9,866,714.30	-133,285.70	0.55
		Base	100.000000	10,000,000.00	98.667143	9,866,714.30	-133,285.70	0.55
3136GCWL5	FANNIE MAE NOTES 03/31 4.5				4.500000	28 Mar 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.743665	9,974,366.50	-25,633.50	0.56
		Base	100.000000	10,000,000.00	99.743665	9,974,366.50	-25,633.50	0.56
3136GD3M3	FANNIE MAE NOTES 10/29 4.25				4.250000	23 Oct 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	99.336868	9,933,686.80	-66,313.20	0.56
		Base	100.000000	10,000,000.00	99.336868	9,933,686.80	-66,313.20	0.56
3136GD7G2	FANNIE MAE NOTES 05/31 4.5				4.500000	12 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.722846	9,972,284.60	-27,715.40	0.56
		Base	100.000000	10,000,000.00	99.722846	9,972,284.60	-27,715.40	0.56
3136GDA78	FANNIE MAE NOTES 10/30 4.375				4.375000	30 Oct 2030		
	10,000,000.000	Local	99.927424	9,992,742.39	98.967720	9,896,772.00	-95,970.39	0.55
		Base	99.927424	9,992,742.39	98.967720	9,896,772.00	-95,970.39	0.55
3136GDAG8	FANNIE MAE NOTES 05/29 4.15				4.150000	04 May 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	99.158894	9,915,889.40	-84,110.60	0.55
		Base	100.000000	10,000,000.00	99.158894	9,915,889.40	-84,110.60	0.55
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	24,734.300	Local	99.984071	24,730.36	99.687020	24,656.89	-73.47	0.00
Original Face:	10,000,000.000	Base	99.984071	24,730.36	99.687020	24,656.89	-73.47	0.00

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3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	204,960.570	100.521110	206,028.64	97.462760	199,760.23	-6,268.41	0.01
Original Face:		Base	12,022,600.000	100.521110	206,028.64	97.462760	199,760.23	-6,268.41	0.01
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	168,168.000	100.191993	168,490.87	98.806020	166,160.11	-2,330.76	0.01
Original Face:		Base	24,000,000.000	100.191993	168,490.87	98.806020	166,160.11	-2,330.76	0.01
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	255,723.350	101.176400	258,731.68	92.718830	237,103.70	-21,627.98	0.01
Original Face:		Base	9,815,000.000	101.176400	258,731.68	92.718830	237,103.70	-21,627.98	0.01
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	79,510.000	100.684115	80,053.94	97.988930	77,911.00	-2,142.94	0.00
Original Face:		Base	10,000,000.000	100.684115	80,053.94	97.988930	77,911.00	-2,142.94	0.00
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	226,527.780	104.137033	235,899.31	102.225050	231,568.14	-4,331.17	0.01
Original Face:		Base	12,777,000.000	104.137033	235,899.31	102.225050	231,568.14	-4,331.17	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	112,978.600	104.585417	118,159.14	97.595840	110,262.41	-7,896.73	0.01
Original Face:		Base	10,000,000.000	104.585417	118,159.14	97.595840	110,262.41	-7,896.73	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	91,305.700	102.954931	94,003.72	97.202580	88,751.50	-5,252.22	0.00
Original Face:		Base	5,000,000.000	102.954931	94,003.72	97.202580	88,751.50	-5,252.22	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	32,443.100	103.444523	33,560.61	99.789210	32,374.71	-1,185.90	0.00
Original Face:		Base	5,000,000.000	103.444523	33,560.61	99.789210	32,374.71	-1,185.90	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	98.630467	9,863,046.70	-136,953.30	0.55
		Base		100.000000	10,000,000.00	98.630467	9,863,046.70	-136,953.30	0.55
31428JAV9	FARMER MAC NOTES 08/27 VAR					3.700000	09 Aug 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.998226	14,999,733.90	-266.10	0.84
		Base		100.000000	15,000,000.00	99.998226	14,999,733.90	-266.10	0.84

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					5.625000	20 Apr 2042		
		Local	163,317.110	101.955319	166,510.48	101.724312	166,133.21	-377.27	0.01
	Original Face:	Base	9,875,825.000	101.955319	166,510.48	101.724312	166,133.21	-377.27	0.01
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	94,124.300	99.969211	94,095.32	96.853181	91,162.38	-2,932.94	0.01
	Original Face:	Base	5,000,000.000	99.969211	94,095.32	96.853181	91,162.38	-2,932.94	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	340,940.200	100.701047	343,330.35	96.226820	328,075.91	-15,254.44	0.02
	Original Face:	Base	10,000,000.000	100.701047	343,330.35	96.226820	328,075.91	-15,254.44	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	4,973.980	99.733212	4,960.71	96.100300	4,780.01	-180.70	0.00
	Original Face:	Base	2,000,000.000	99.733212	4,960.71	96.100300	4,780.01	-180.70	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	379,620.800	96.308321	365,606.42	95.386560	362,107.22	-3,499.20	0.02
	Original Face:	Base	10,000,000.000	96.308321	365,606.42	95.386560	362,107.22	-3,499.20	0.02
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,216,482.500	95.486180	2,116,434.46	84.300120	1,868,497.41	-247,937.05	0.10
	Original Face:	Base	10,000,000.000	95.486180	2,116,434.46	84.300120	1,868,497.41	-247,937.05	0.10
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	323,635.300	98.115583	317,536.66	92.785610	300,286.99	-17,249.67	0.02
	Original Face:	Base	5,000,000.000	98.115583	317,536.66	92.785610	300,286.99	-17,249.67	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	409,842.100	100.624179	412,400.25	88.473420	362,601.32	-49,798.93	0.02
	Original Face:	Base	10,000,000.000	100.624179	412,400.25	88.473420	362,601.32	-49,798.93	0.02
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	380,233.200	100.172194	380,887.94	87.229330	331,674.87	-49,213.07	0.02
	Original Face:	Base	10,000,000.000	100.172194	380,887.94	87.229330	331,674.87	-49,213.07	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	951,411.720	96.560514	918,688.05	86.129210	819,443.40	-99,244.65	0.05
	Original Face:	Base	4,000,000.000	96.560514	918,688.05	86.129210	819,443.40	-99,244.65	0.05

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38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,736,809.600	Local	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.08
Original Face:	5,000,000.000	Base	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.08
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	1,192,689.550	Local	99.708305	1,189,210.53	96.043740	1,145,503.65	-43,706.88	0.06
Original Face:	5,000,000.000	Base	99.708305	1,189,210.53	96.043740	1,145,503.65	-43,706.88	0.06
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB				3.250000	16 Jan 2054		
	4,656,858.050	Local	93.287413	4,344,262.38	93.372340	4,348,217.33	3,954.95	0.24
Original Face:	5,000,000.000	Base	93.287413	4,344,262.38	93.372340	4,348,217.33	3,954.95	0.24
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	318,738.200	Local	108.251863	345,040.04	91.820540	292,667.14	-52,372.90	0.02
Original Face:	10,000,000.000	Base	108.251863	345,040.04	91.820540	292,667.14	-52,372.90	0.02
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	50,000,000.000	Local	99.594499	49,797,249.74	98.996094	49,498,047.00	-299,202.74	2.77
		Base	99.594499	49,797,249.74	98.996094	49,498,047.00	-299,202.74	2.77
91282CPP0	US TREASURY N/B 12/28 3.5				3.500000	15 Dec 2028		
	40,000,000.000	Local	99.980566	39,992,226.27	98.484375	39,393,750.00	-598,476.27	2.20
		Base	99.980566	39,992,226.27	98.484375	39,393,750.00	-598,476.27	2.20
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	80,000,000.000	Local	99.458718	79,566,974.27	98.773438	79,018,750.40	-548,223.87	4.42
		Base	99.458718	79,566,974.27	98.773438	79,018,750.40	-548,223.87	4.42
91282CQD6	US TREASURY N/B 02/31 3.5				3.500000	28 Feb 2031		
	40,000,000.000	Local	96.639370	38,655,747.80	97.140625	38,856,250.00	200,502.20	2.17
		Base	96.639370	38,655,747.80	97.140625	38,856,250.00	200,502.20	2.17
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	35,000,000.000	Local	99.876228	34,956,679.88	99.531250	34,835,937.50	-120,742.38	1.95
		Base	99.876228	34,956,679.88	99.531250	34,835,937.50	-120,742.38	1.95
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	105,000,000.000	Local	99.469373	104,442,841.83	99.300781	104,265,820.05	-177,021.78	5.83
		Base	99.469373	104,442,841.83	99.300781	104,265,820.05	-177,021.78	5.83

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		633,983,016.670	Local		631,004,107.77		626,508,517.44	-4,495,590.33	35.06
	Original Face:	277,029,571.000	Base		631,004,107.77		626,508,517.44	-4,495,590.33	35.06
FIXED INCOME Total									
		633,983,016.670	Base		631,004,107.77		626,508,517.44	-4,495,590.33	35.06
	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									
		1,794,551,379.280	Base		1,791,546,814.16		1,787,051,223.85	-4,495,590.31	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								
			82,508.010	1.000000	82,508.01	1.000000	82,508.01	0.00	0.00
		Base		1.000000	82,508.01	1.000000	82,508.01	0.00	0.00
US DOLLAR Total									
			82,508.010		82,508.01		82,508.01	0.00	0.00
		Base			82,508.01		82,508.01	0.00	0.00
CASH Total									
			82,508.010	Base	82,508.01		82,508.01	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	99.762972	24,940,743.06	99.762972	24,940,743.00	-0.06	0.74
		Base		99.762972	24,940,743.06	99.762972	24,940,743.00	-0.06	0.74
03785EGQ1	APPLE INC					3.630000	24 Jul 2026		
			25,000,000.000	99.768083	24,942,020.83	99.768083	24,942,020.75	-0.08	0.74
		Base		99.768083	24,942,020.83	99.768083	24,942,020.75	-0.08	0.74
04821UHL9	ATLANTIC ASSET SECUR					3.800000	20 Aug 2026		
			25,000,000.000	99.472222	24,868,055.56	99.472222	24,868,055.50	-0.06	0.74
		Base		99.472222	24,868,055.56	99.472222	24,868,055.50	-0.06	0.74
04821UJW3	ATLANTIC ASSET SECUR					3.910000	30 Sep 2026		
			25,000,000.000	99.011639	24,752,909.72	99.005210	24,751,302.50	-1,607.22	0.74
		Base		99.011639	24,752,909.72	99.005210	24,751,302.50	-1,607.22	0.74
06741EH78	BARCLAYS BK PLC					3.910000	07 Aug 2026		
			25,000,000.000	99.598139	24,899,534.72	99.598139	24,899,534.75	0.03	0.74
		Base		99.598139	24,899,534.72	99.598139	24,899,534.75	0.03	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06741EKK5	BARCLAYS BK PLC				3.870000	19 Oct 2026		
	25,000,000.000	Local	98.817500	24,704,375.00	98.768000	24,692,000.00	-12,375.00	0.74
		Base	98.817500	24,704,375.00	98.768000	24,692,000.00	-12,375.00	0.74
07644BJV5	BEDFORD ROW FDG CORP				3.780000	29 Sep 2026		
	25,000,000.000	Local	99.055000	24,763,750.00	99.018890	24,754,722.50	-9,027.50	0.74
		Base	99.055000	24,763,750.00	99.018890	24,754,722.50	-9,027.50	0.74
14912EG92	CATERPLR FIN SRV CO.				3.670000	09 Jul 2026		
	25,000,000.000	Local	99.918444	24,979,611.11	99.918444	24,979,611.00	-0.11	0.75
		Base	99.918444	24,979,611.11	99.918444	24,979,611.00	-0.11	0.75
15963UGP5	CHARIOT FNDG LLC				3.750000	23 Jul 2026		
	25,000,000.000	Local	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.74
		Base	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.74
15963UJ15	CHARIOT FNDG LLC				3.760000	01 Sep 2026		
	25,000,000.000	Local	99.352444	24,838,111.11	99.322400	24,830,600.00	-7,511.11	0.74
		Base	99.352444	24,838,111.11	99.322400	24,830,600.00	-7,511.11	0.74
17277BGM1	CISCO SYSTEMS INC				3.600000	21 Jul 2026		
	25,000,000.000	Local	99.800000	24,950,000.00	99.800000	24,950,000.00	0.00	0.74
		Base	99.800000	24,950,000.00	99.800000	24,950,000.00	0.00	0.74
24422DGE5	DEERE JOHN CR INC				3.740000	14 Jul 2026		
	25,000,000.000	Local	99.864944	24,966,236.11	99.864944	24,966,236.00	-0.11	0.75
		Base	99.864944	24,966,236.11	99.864944	24,966,236.00	-0.11	0.75
30601WGP8	FAIRWAY FINANCE CORP				3.900000	23 Jul 2026		
	25,000,000.000	Local	99.761667	24,940,416.67	99.761667	24,940,416.75	0.08	0.74
		Base	99.761667	24,940,416.67	99.761667	24,940,416.75	0.08	0.74
38346MGU2	GOTHAM FDG CORP				3.920000	28 Jul 2026		
	25,000,000.000	Local	99.706000	24,926,500.00	99.706000	24,926,500.00	0.00	0.74
		Base	99.706000	24,926,500.00	99.706000	24,926,500.00	0.00	0.74
38346MGV0	GOTHAM FDG CORP				3.800000	29 Jul 2026		
	25,000,000.000	Local	99.704444	24,926,111.11	99.704444	24,926,111.00	-0.11	0.74
		Base	99.704444	24,926,111.11	99.704444	24,926,111.00	-0.11	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XHU7	GTA FDG LLC DISC					3.800000	28 Aug 2026		
		Local	25,000,000.000	99.387778	24,846,944.44	99.387778	24,846,944.50	0.06	0.74
		Base		99.387778	24,846,944.44	99.387778	24,846,944.50	0.06	0.74
40060XJU5	GTA FDG LLC DISC					3.830000	28 Sep 2026		
		Local	25,000,000.000	99.053139	24,763,284.72	99.020000	24,755,000.00	-8,284.72	0.74
		Base		99.053139	24,763,284.72	99.020000	24,755,000.00	-8,284.72	0.74
40588MG27	HALKIN FINANCE LLC USC					3.900000	02 Jul 2026		
		Local	25,000,000.000	99.989167	24,997,291.67	99.989167	24,997,291.75	0.08	0.75
		Base		99.989167	24,997,291.67	99.989167	24,997,291.75	0.08	0.75
40588MHJ9	HALKIN FINANCE LLC USC					3.810000	18 Aug 2026		
		Local	25,000,000.000	99.492000	24,873,000.00	99.492000	24,873,000.00	0.00	0.74
		Base		99.492000	24,873,000.00	99.492000	24,873,000.00	0.00	0.74
43707MGD3	HOME DEPOT (THE)					3.700000	13 Jul 2026		
		Local	25,000,000.000	99.876667	24,969,166.67	99.876667	24,969,166.75	0.08	0.75
		Base		99.876667	24,969,166.67	99.876667	24,969,166.75	0.08	0.75
43707MGG6	HOME DEPOT (THE)					3.700000	16 Jul 2026		
		Local	25,000,000.000	99.845833	24,961,458.33	99.845833	24,961,458.25	-0.08	0.75
		Base		99.845833	24,961,458.33	99.845833	24,961,458.25	-0.08	0.75
47816GH69	JOHNSON + JOHNSON					3.670000	06 Aug 2026		
		Local	25,000,000.000	99.633000	24,908,250.00	99.633000	24,908,250.00	0.00	0.74
		Base		99.633000	24,908,250.00	99.633000	24,908,250.00	0.00	0.74
47816GJ26	JOHNSON + JOHNSON					3.650000	02 Sep 2026		
		Local	25,000,000.000	99.361250	24,840,312.50	99.345780	24,836,445.00	-3,867.50	0.74
		Base		99.361250	24,840,312.50	99.345780	24,836,445.00	-3,867.50	0.74
47816GJN0	JOHNSON + JOHNSON					3.650000	22 Sep 2026		
		Local	25,000,000.000	99.158472	24,789,618.05	99.141330	24,785,332.50	-4,285.55	0.74
		Base		99.158472	24,789,618.05	99.141330	24,785,332.50	-4,285.55	0.74
4820P3H71	JUPITER SECT CO LLC					3.750000	07 Aug 2026		
		Local	25,000,000.000	99.614583	24,903,645.83	99.614583	24,903,645.75	-0.08	0.74
		Base		99.614583	24,903,645.83	99.614583	24,903,645.75	-0.08	0.74

Base Currency: 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		
		Local	25,000,000.000	99.496000	24,874,000.00	99.496000	24,874,000.00	0.00	0.74
		Base		99.496000	24,874,000.00	99.496000	24,874,000.00	0.00	0.74
53127UHB9	LIBERTY FUNDING LLC					3.770000	11 Aug 2026		
		Local	25,000,000.000	99.570639	24,892,659.72	99.570639	24,892,659.75	0.03	0.74
		Base		99.570639	24,892,659.72	99.570639	24,892,659.75	0.03	0.74
53127UJV3	LIBERTY FUNDING LLC					3.810000	29 Sep 2026		
		Local	25,000,000.000	99.047500	24,761,875.00	99.015850	24,753,962.50	-7,912.50	0.74
		Base		99.047500	24,761,875.00	99.015850	24,753,962.50	-7,912.50	0.74
53245QGX8	ELI LILLY + COMPANY					3.750000	31 Jul 2026		
		Local	25,000,000.000	99.687500	24,921,875.00	99.687500	24,921,875.00	0.00	0.74
		Base		99.687500	24,921,875.00	99.687500	24,921,875.00	0.00	0.74
53245QH74	ELI LILLY + COMPANY					3.760000	07 Aug 2026		
		Local	25,000,000.000	99.613556	24,903,388.89	99.613556	24,903,389.00	0.11	0.74
		Base		99.613556	24,903,388.89	99.613556	24,903,389.00	0.11	0.74
56274MGU0	MANHATTAN ASSET FDG.					3.800000	28 Jul 2026		
		Local	25,000,000.000	99.715000	24,928,750.00	99.715000	24,928,750.00	0.00	0.74
		Base		99.715000	24,928,750.00	99.715000	24,928,750.00	0.00	0.74
56274MHE5	MANHATTAN ASSET FDG.					3.840000	14 Aug 2026		
		Local	25,000,000.000	99.530667	24,882,666.67	99.530667	24,882,666.75	0.08	0.74
		Base		99.530667	24,882,666.67	99.530667	24,882,666.75	0.08	0.74
58768KHQ1	MERCEDES BENZ FIN NORTH					3.800000	24 Aug 2026		
		Local	25,000,000.000	99.430000	24,857,500.00	99.430000	24,857,500.00	0.00	0.74
		Base		99.430000	24,857,500.00	99.430000	24,857,500.00	0.00	0.74
64106HKW0	NESTLE FIN FRANCE S.					3.740000	30 Oct 2026		
		Local	25,000,000.000	98.742944	24,685,736.11	98.714480	24,678,620.00	-7,116.11	0.74
		Base		98.742944	24,685,736.11	98.714480	24,678,620.00	-7,116.11	0.74
67983UG15	OLD LINE FUNDING LLC 07/26 ZCP					3.690000	01 Jul 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UG64	OLD LINE FUNDING LLC					3.680000	06 Jul 2026		
		Local	25,000,000.000	99.948889	24,987,222.22	99.948889	24,987,222.25	0.03	0.75
		Base		99.948889	24,987,222.22	99.948889	24,987,222.25	0.03	0.75
69039UG15	OVERWATCH ALPHA FDG LLC 07/26 ZCP					3.910000	01 Jul 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
69039UGA5	OVERWATCH ALPHA FDG LLC					3.850000	10 Jul 2026		
		Local	25,000,000.000	99.903750	24,975,937.50	99.903750	24,975,937.50	0.00	0.75
		Base		99.903750	24,975,937.50	99.903750	24,975,937.50	0.00	0.75
71344UGX1	PEPSICO INC					3.650000	31 Jul 2026		
		Local	25,000,000.000	99.695833	24,923,958.33	99.695833	24,923,958.25	-0.08	0.74
		Base		99.695833	24,923,958.33	99.695833	24,923,958.25	-0.08	0.74
71344UJW0	PEPSICO INC					3.640000	30 Sep 2026		
		Local	25,000,000.000	99.079889	24,769,972.22	99.056320	24,764,080.00	-5,892.22	0.74
		Base		99.079889	24,769,972.22	99.056320	24,764,080.00	-5,892.22	0.74
74271UGX2	PROCTOR GAMBLE AND CO					3.750000	31 Jul 2026		
		Local	20,000,000.000	99.687500	19,937,500.00	99.687500	19,937,500.00	0.00	0.60
		Base		99.687500	19,937,500.00	99.687500	19,937,500.00	0.00	0.60
74271UH78	PROCTOR GAMBLE AND CO					3.680000	07 Aug 2026		
		Local	25,000,000.000	99.621778	24,905,444.44	99.621778	24,905,444.50	0.06	0.74
		Base		99.621778	24,905,444.44	99.621778	24,905,444.50	0.06	0.74
77119MGT8	ROCHE HOLDING INC					3.670000	27 Jul 2026		
		Local	25,000,000.000	99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.74
		Base		99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.74
8010M3GN4	SANOFI					3.780000	22 Jul 2026		
		Local	25,000,000.000	99.779500	24,944,875.00	99.779500	24,944,875.00	0.00	0.74
		Base		99.779500	24,944,875.00	99.779500	24,944,875.00	0.00	0.74
82124MG20	SHEFFIELD RECEIVABLE					3.770000	02 Jul 2026		
		Local	25,000,000.000	99.989528	24,997,381.94	99.989528	24,997,382.00	0.06	0.75
		Base		99.989528	24,997,381.94	99.989528	24,997,382.00	0.06	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124MHT0	SHEFFIELD RECEIVABLE				3.790000	27 Aug 2026		
	25,000,000.000	Local	99.399917	24,849,979.17	99.399917	24,849,979.25	0.08	0.74
		Base	99.399917	24,849,979.17	99.399917	24,849,979.25	0.08	0.74
88602UKD1	THUNDER BAY FNDNG LLC				3.820000	13 Oct 2026		
	25,000,000.000	Local	98.896444	24,724,111.11	98.868330	24,717,082.50	-7,028.61	0.74
		Base	98.896444	24,724,111.11	98.868330	24,717,082.50	-7,028.61	0.74
88602UKF6	THUNDER BAY FNDNG LLC				3.780000	15 Oct 2026		
	25,000,000.000	Local	98.887000	24,721,750.00	98.845980	24,711,495.00	-10,255.00	0.74
		Base	98.887000	24,721,750.00	98.845980	24,711,495.00	-10,255.00	0.74
89233HKD5	TOYOTA MOTOR CREDIT				3.780000	13 Oct 2026		
	25,000,000.000	Local	98.908000	24,727,000.00	98.888750	24,722,187.50	-4,812.50	0.74
		Base	98.908000	24,727,000.00	98.888750	24,722,187.50	-4,812.50	0.74
89233HNR1	TOYOTA MOTOR CREDIT				3.840000	25 Jan 2027		
	10,000,000.000	Local	97.781333	9,778,133.33	97.743700	9,774,370.00	-3,763.33	0.29
		Base	97.781333	9,778,133.33	97.743700	9,774,370.00	-3,763.33	0.29
912797RF6	TREASURY BILL 07/26 0.00000				3.631000	09 Jul 2026		
	50,000,000.000	Local	99.919960	49,959,980.00	99.919960	49,959,980.00	0.00	1.49
		Base	99.919960	49,959,980.00	99.919960	49,959,980.00	0.00	1.49
912797RG4	TREASURY BILL 08/26 0.00000				3.602000	06 Aug 2026		
	50,000,000.000	Local	99.641230	49,820,615.00	99.641230	49,820,615.00	0.00	1.49
		Base	99.641230	49,820,615.00	99.641230	49,820,615.00	0.00	1.49
912797RS8	TREASURY BILL 09/26 0.00000				3.623000	03 Sep 2026		
	50,000,000.000	Local	99.359193	49,679,596.41	99.351111	49,675,555.50	-4,040.91	1.48
		Base	99.359193	49,679,596.41	99.351111	49,675,555.50	-4,040.91	1.48
912797SA6	TREASURY BILL 10/26 0.00000				3.590700	01 Oct 2026		
	10,000,000.000	Local	99.082377	9,908,237.68	99.045340	9,904,534.00	-3,703.68	0.30
		Base	99.082377	9,908,237.68	99.045340	9,904,534.00	-3,703.68	0.30
912797SK4	TREASURY BILL 10/26 0.00000				3.595400	29 Oct 2026		
	10,000,000.000	Local	98.801533	9,880,153.34	98.746667	9,874,666.70	-5,486.64	0.29
		Base	98.801533	9,880,153.34	98.746667	9,874,666.70	-5,486.64	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797SU2	TREASURY BILL 11/26 0.00000					3.650000	27 Nov 2026		
		Local	10,000,000.000	98.489305	9,848,930.53	98.440798	9,844,079.80	-4,850.73	0.29
		Base		98.489305	9,848,930.53	98.440798	9,844,079.80	-4,850.73	0.29
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
		Local	10,000,000.000	98.134645	9,813,464.47	98.125111	9,812,511.10	-953.37	0.29
		Base		98.134645	9,813,464.47	98.125111	9,812,511.10	-953.37	0.29
912797TF4	TREASURY BILL 07/26 0.00000					3.602500	02 Jul 2026		
		Local	50,000,000.000	99.990053	49,995,026.25	99.990052	49,995,026.20	-0.05	1.49
		Base		99.990053	49,995,026.25	99.990052	49,995,026.20	-0.05	1.49
912797TN7	TREASURY BILL 07/26 0.00000					3.615600	16 Jul 2026		
		Local	50,000,000.000	99.850388	49,925,194.19	99.850388	49,925,194.20	0.01	1.49
		Base		99.850388	49,925,194.19	99.850388	49,925,194.20	0.01	1.49
912797TP2	TREASURY BILL 07/26 0.00000					3.612000	23 Jul 2026		
		Local	50,000,000.000	99.780422	49,890,210.86	99.780422	49,890,211.00	0.14	1.49
		Base		99.780422	49,890,210.86	99.780422	49,890,211.00	0.14	1.49
912797TQ0	TREASURY BILL 07/26 0.00000					3.586000	30 Jul 2026		
		Local	50,000,000.000	99.712094	49,856,047.22	99.712095	49,856,047.31	0.09	1.49
		Base		99.712094	49,856,047.22	99.712095	49,856,047.31	0.09	1.49
912797TW7	TREASURY BILL 08/26 0.00000					3.605500	13 Aug 2026		
		Local	50,000,000.000	99.571847	49,785,923.36	99.571847	49,785,923.29	-0.07	1.49
		Base		99.571847	49,785,923.36	99.571847	49,785,923.29	-0.07	1.49
912797TX5	TREASURY BILL 08/26 0.00000					3.607000	20 Aug 2026		
		Local	50,000,000.000	99.502125	49,751,062.61	99.502125	49,751,062.61	0.00	1.49
		Base		99.502125	49,751,062.61	99.502125	49,751,062.61	0.00	1.49
912797TY3	TREASURY BILL 08/26 0.00000					3.592500	27 Aug 2026		
		Local	50,000,000.000	99.433578	49,716,789.20	99.433579	49,716,789.40	0.20	1.48
		Base		99.433578	49,716,789.20	99.433579	49,716,789.40	0.20	1.48
912797UF2	TREASURY BILL 09/26 0.00000					3.627000	10 Sep 2026		
		Local	50,000,000.000	99.288876	49,644,437.93	99.282111	49,641,055.50	-3,382.43	1.48
		Base		99.288876	49,644,437.93	99.282111	49,641,055.50	-3,382.43	1.48

& 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
912797UG0	TREASURY BILL 09/26 0.00000				3.636000	17 Sep 2026		
	50,000,000.000	Local	99.216230	49,608,115.01	99.209844	49,604,922.00	-3,193.01	1.48
		Base	99.216230	49,608,115.01	99.209844	49,604,922.00	-3,193.01	1.48
912797UH8	TREASURY BILL 09/26 0.00000				3.687000	24 Sep 2026		
	50,000,000.000	Local	99.132598	49,566,299.18	99.133118	49,566,559.00	259.82	1.48
		Base	99.132598	49,566,299.18	99.133118	49,566,559.00	259.82	1.48
912797UJ4	TREASURY BILL 10/26 0.00000				3.610700	08 Oct 2026		
	10,000,000.000	Local	99.007058	9,900,705.77	98.978375	9,897,837.50	-2,868.27	0.30
		Base	99.007058	9,900,705.77	98.978375	9,897,837.50	-2,868.27	0.30
912797UK1	TREASURY BILL 10/26 0.00000				3.606000	15 Oct 2026		
	10,000,000.000	Local	98.938234	9,893,823.35	98.910438	9,891,043.80	-2,779.55	0.30
		Base	98.938234	9,893,823.35	98.910438	9,891,043.80	-2,779.55	0.30
912797UL9	TREASURY BILL 10/26 0.00000				3.590000	22 Oct 2026		
	10,000,000.000	Local	98.873139	9,887,313.92	98.824486	9,882,448.60	-4,865.32	0.30
		Base	98.873139	9,887,313.92	98.824486	9,882,448.60	-4,865.32	0.30
912797UM7	TREASURY BILL 11/26 0.00000				3.580500	05 Nov 2026		
	10,000,000.000	Local	98.736879	9,873,687.91	98.676201	9,867,620.10	-6,067.81	0.29
		Base	98.736879	9,873,687.91	98.676201	9,867,620.10	-6,067.81	0.29
912797UN5	TREASURY BILL 07/26 0.00000				3.597000	07 Jul 2026		
	50,000,000.000	Local	99.940097	49,970,048.34	99.940097	49,970,048.41	0.07	1.49
		Base	99.940097	49,970,048.34	99.940097	49,970,048.41	0.07	1.49
912797UP0	TREASURY BILL 07/26 0.00000				3.597000	14 Jul 2026		
	50,000,000.000	Local	99.870101	49,935,050.55	99.870101	49,935,050.40	-0.15	1.49
		Base	99.870101	49,935,050.55	99.870101	49,935,050.40	-0.15	1.49
912797UQ8	TREASURY BILL 07/26 0.00000				3.595000	21 Jul 2026		
	50,000,000.000	Local	99.800333	49,900,166.69	99.800334	49,900,166.80	0.11	1.49
		Base	99.800333	49,900,166.69	99.800334	49,900,166.80	0.11	1.49
912797UR6	TREASURY BILL 07/26 0.00000				3.612500	28 Jul 2026		
	50,000,000.000	Local	99.728388	49,864,193.83	99.728388	49,864,193.90	0.07	1.49
		Base	99.728388	49,864,193.83	99.728388	49,864,193.90	0.07	1.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797US4	TREASURY BILL 08/26 0.00000				3.607500	04 Aug 2026		
	90,000,000.000	Local	99.659187	89,693,267.90	99.659186	89,693,267.60	-0.30	2.68
		Base	99.659187	89,693,267.90	99.659186	89,693,267.60	-0.30	2.68
912797UT2	TREASURY BILL 08/26 0.00000				3.611000	11 Aug 2026		
	50,000,000.000	Local	99.589203	49,794,601.39	99.589203	49,794,601.30	-0.09	1.49
		Base	99.589203	49,794,601.39	99.589203	49,794,601.30	-0.09	1.49
912797UU9	TREASURY BILL 08/26 0.00000				3.640000	18 Aug 2026		
	50,000,000.000	Local	99.516400	49,758,200.06	99.516400	49,758,200.10	0.04	1.49
		Base	99.516400	49,758,200.06	99.516400	49,758,200.10	0.04	1.49
912797UV7	TREASURY BILL 08/26 0.00000				3.657500	25 Aug 2026		
	50,000,000.000	Local	99.444711	49,722,355.54	99.444711	49,722,355.60	0.06	1.48
		Base	99.444711	49,722,355.54	99.444711	49,722,355.60	0.06	1.48
912797UW5	TREASURY BILL 09/26 0.00000				3.617500	01 Sep 2026		
	20,000,000.000	Local	99.376986	19,875,397.19	99.374833	19,874,966.60	-430.59	0.59
		Base	99.376986	19,875,397.19	99.374833	19,874,966.60	-430.59	0.59
912797UY1	TREASURY BILL 11/26 0.00000				3.610500	12 Nov 2026		
	10,000,000.000	Local	98.656092	9,865,609.19	98.604167	9,860,416.70	-5,192.49	0.29
		Base	98.656092	9,865,609.19	98.604167	9,860,416.70	-5,192.49	0.29
912797UZ8	TREASURY BILL 11/26 0.00000				3.615500	19 Nov 2026		
	10,000,000.000	Local	98.583929	9,858,392.93	98.527333	9,852,733.30	-5,659.63	0.29
		Base	98.583929	9,858,392.93	98.527333	9,852,733.30	-5,659.63	0.29
912797VA2	TREASURY BILL 12/26 0.00000				3.635600	03 Dec 2026		
	10,000,000.000	Local	98.434672	9,843,467.20	98.368194	9,836,819.40	-6,647.80	0.29
		Base	98.434672	9,843,467.20	98.368194	9,836,819.40	-6,647.80	0.29
912797VB0	TREASURY BILL 09/26 0.00000				3.602500	08 Sep 2026		
	20,000,000.000	Local	99.309521	19,861,904.17	99.297254	19,859,450.80	-2,453.37	0.59
		Base	99.309521	19,861,904.17	99.297254	19,859,450.80	-2,453.37	0.59
912797VC8	TREASURY BILL 09/26 0.00000				3.602200	15 Sep 2026		
	20,000,000.000	Local	99.239536	19,847,907.11	99.229972	19,845,994.40	-1,912.71	0.59
		Base	99.239536	19,847,907.11	99.229972	19,845,994.40	-1,912.71	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797VD6	TREASURY BILL 09/26 0.00000				3.610000	22 Sep 2026		
	20,000,000.000	Local	99.167694	19,833,538.89	99.160962	19,832,192.40	-1,346.49	0.59
		Base	99.167694	19,833,538.89	99.160962	19,832,192.40	-1,346.49	0.59
912797VE4	TREASURY BILL 09/26 0.00000				3.627500	29 Sep 2026		
	20,000,000.000	Local	99.093125	19,818,625.00	99.084375	19,816,875.00	-1,750.00	0.59
		Base	99.093125	19,818,625.00	99.084375	19,816,875.00	-1,750.00	0.59
912797VG9	TREASURY BILL 12/26 0.00000				3.642500	10 Dec 2026		
	10,000,000.000	Local	98.360875	9,836,087.51	98.287750	9,828,775.00	-7,312.51	0.29
		Base	98.360875	9,836,087.51	98.287750	9,828,775.00	-7,312.51	0.29
912797VH7	TREASURY BILL 12/26 0.00000				3.678000	17 Dec 2026		
	10,000,000.000	Local	98.273384	9,827,338.36	98.216111	9,821,611.10	-5,727.26	0.29
		Base	98.273384	9,827,338.36	98.216111	9,821,611.10	-5,727.26	0.29
912797VK0	TREASURY BILL 10/26 0.00000				3.632500	06 Oct 2026		
	20,000,000.000	Local	99.021243	19,804,248.62	99.004268	19,800,853.60	-3,395.02	0.59
		Base	99.021243	19,804,248.62	99.004268	19,800,853.60	-3,395.02	0.59
912797VL8	TREASURY BILL 10/26 0.00000				3.653500	13 Oct 2026		
	20,000,000.000	Local	98.944544	19,788,908.89	98.924611	19,784,922.20	-3,986.69	0.59
		Base	98.944544	19,788,908.89	98.924611	19,784,922.20	-3,986.69	0.59
912797VM6	TREASURY BILL 10/26 0.00000				3.705000	20 Oct 2026		
	20,000,000.000	Local	98.857625	19,771,525.00	98.837583	19,767,516.60	-4,008.40	0.59
		Base	98.857625	19,771,525.00	98.837583	19,767,516.60	-4,008.40	0.59
912797VN4	TREASURY BILL 10/26 0.00000				3.741000	27 Oct 2026		
	20,000,000.000	Local	98.773784	19,754,756.73	98.761000	19,752,200.00	-2,556.73	0.59
		Base	98.773784	19,754,756.73	98.761000	19,752,200.00	-2,556.73	0.59
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.620000	01 Jul 2026		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.97
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.97
92646LGM6	VICTORY RECEIVABLES				3.790000	21 Jul 2026		
	25,000,000.000	Local	99.789444	24,947,361.11	99.789444	24,947,361.00	-0.11	0.74
		Base	99.789444	24,947,361.11	99.789444	24,947,361.00	-0.11	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LHT0	VICTORY RECEIVABLES				3.790000	27 Aug 2026		
	25,000,000.000	Local	99.399917	24,849,979.17	99.399917	24,849,979.25	0.08	0.74
		Base	99.399917	24,849,979.17	99.399917	24,849,979.25	0.08	0.74
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.660000	01 Jul 2026		
	126,389,624.270	Local	100.000000	126,389,624.27	100.000000	126,389,624.27	0.00	3.77
		Base	100.000000	126,389,624.27	100.000000	126,389,624.27	0.00	3.77
93114FG73	WAL MART STORES INC				3.660000	07 Jul 2026		
	25,000,000.000	Local	99.939000	24,984,750.00	99.939000	24,984,750.00	0.00	0.75
		Base	99.939000	24,984,750.00	99.939000	24,984,750.00	0.00	0.75
93114FGT5	WAL MART STORES INC				3.670000	27 Jul 2026		
	25,000,000.000	Local	99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.74
		Base	99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.74
93114FJA3	WAL MART STORES INC				3.720000	10 Sep 2026		
	25,000,000.000	Local	99.266333	24,816,583.33	99.256400	24,814,100.00	-2,483.33	0.74
		Base	99.266333	24,816,583.33	99.256400	24,814,100.00	-2,483.33	0.74
979QRC005	BANK OF AMERICA REPO				3.640000	01 Jul 2026		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.46
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.46
US DOLLAR Total								
	3,331,389,624.270	Local		3,317,432,747.57		3,317,242,213.59	-190,533.98	99.02
		Base		3,317,432,747.57		3,317,242,213.59	-190,533.98	99.02
CASH EQUIVALENT Total								
	3,331,389,624.270	Base		3,317,432,747.57		3,317,242,213.59	-190,533.98	99.02
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	14,443,719.030	Local	1.000000	14,443,719.03	1.000000	14,443,719.03	0.00	0.43
		Base	1.000000	14,443,719.03	1.000000	14,443,719.03	0.00	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	18,198,968.160	Local	1.000000	18,198,968.16	1.000000	18,198,968.16	0.00	0.54
		Base	1.000000	18,198,968.16	1.000000	18,198,968.16	0.00	0.54
US DOLLAR Total								
	32,642,687.190	Local		32,642,687.19		32,642,687.19	0.00	0.97
		Base		32,642,687.19		32,642,687.19	0.00	0.97
EQUITY Total								
	32,642,687.190	Base		32,642,687.19		32,642,687.19	0.00	0.97

Base Currency: 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									
		3,364,114,819.470	Base		3,350,157,942.77		3,349,967,408.79	-190,533.98	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								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base			49,999.99		49,999.99	0.00	0.00
CASH Total									
			49,999.990	Base	49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.650000	30 Jul 2026		
			80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.62
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.62
22599G006	CREDIT AGRICOLE REPO REPO					3.680000	01 Jul 2026		
			222,400,797.740	100.000000	222,400,797.74	100.000000	222,400,797.74	0.00	7.27
		Base		100.000000	222,400,797.74	100.000000	222,400,797.74	0.00	7.27
912797RF6	TREASURY BILL 07/26 0.00000					3.633500	09 Jul 2026		
			50,000,000.000	99.919916	49,959,957.77	99.919916	49,959,958.00	0.23	1.63
		Base		99.919916	49,959,957.77	99.919916	49,959,958.00	0.23	1.63
912797RG4	TREASURY BILL 08/26 0.00000					3.601000	06 Aug 2026		
			80,000,000.000	99.640781	79,712,625.00	99.640781	79,712,625.00	0.00	2.61
		Base		99.640781	79,712,625.00	99.640781	79,712,625.00	0.00	2.61
912797RS8	TREASURY BILL 09/26 0.00000					3.621000	03 Sep 2026		
			80,000,000.000	99.358207	79,486,565.45	99.351111	79,480,888.80	-5,676.65	2.60
		Base		99.358207	79,486,565.45	99.351111	79,480,888.80	-5,676.65	2.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797SA6	TREASURY BILL 10/26 0.00000				3.590700	01 Oct 2026		
	10,000,000.000	Local	99.082377	9,908,237.68	99.045340	9,904,534.00	-3,703.68	0.32
		Base	99.082377	9,908,237.68	99.045340	9,904,534.00	-3,703.68	0.32
912797SK4	TREASURY BILL 10/26 0.00000				3.595400	29 Oct 2026		
	20,000,000.000	Local	98.801533	19,760,306.67	98.746667	19,749,333.40	-10,973.27	0.65
		Base	98.801533	19,760,306.67	98.746667	19,749,333.40	-10,973.27	0.65
912797SU2	TREASURY BILL 11/26 0.00000				3.650000	27 Nov 2026		
	20,000,000.000	Local	98.489305	19,697,861.06	98.440798	19,688,159.60	-9,701.46	0.64
		Base	98.489305	19,697,861.06	98.440798	19,688,159.60	-9,701.46	0.64
912797TC1	TREASURY BILL 12/26 0.00000				3.815500	24 Dec 2026		
	10,000,000.000	Local	98.134645	9,813,464.47	98.125111	9,812,511.10	-953.37	0.32
		Base	98.134645	9,813,464.47	98.125111	9,812,511.10	-953.37	0.32
912797TF4	TREASURY BILL 07/26 0.00000				3.590000	02 Jul 2026		
	80,000,000.000	Local	99.990046	79,992,036.67	99.990046	79,992,036.60	-0.07	2.62
		Base	99.990046	79,992,036.67	99.990046	79,992,036.60	-0.07	2.62
912797TN7	TREASURY BILL 07/26 0.00000				3.615500	16 Jul 2026		
	70,000,000.000	Local	99.850083	69,895,058.36	99.850083	69,895,058.20	-0.16	2.29
		Base	99.850083	69,895,058.36	99.850083	69,895,058.20	-0.16	2.29
912797TP2	TREASURY BILL 07/26 0.00000				3.597000	23 Jul 2026		
	80,000,000.000	Local	99.780393	79,824,314.69	99.780393	79,824,314.70	0.01	2.61
		Base	99.780393	79,824,314.69	99.780393	79,824,314.70	0.01	2.61
912797TQ0	TREASURY BILL 07/26 0.00000				3.592500	30 Jul 2026		
	70,000,000.000	Local	99.711381	69,797,966.67	99.711381	69,797,966.51	-0.16	2.28
		Base	99.711381	69,797,966.67	99.711381	69,797,966.51	-0.16	2.28
912797TW7	TREASURY BILL 08/26 0.00000				3.606000	13 Aug 2026		
	80,000,000.000	Local	99.570766	79,656,612.67	99.570766	79,656,612.59	-0.08	2.60
		Base	99.570766	79,656,612.67	99.570766	79,656,612.59	-0.08	2.60
912797TX5	TREASURY BILL 08/26 0.00000				3.605500	20 Aug 2026		
	80,000,000.000	Local	99.501146	79,600,916.79	99.501146	79,600,916.60	-0.19	2.60
		Base	99.501146	79,600,916.79	99.501146	79,600,916.60	-0.19	2.60

& 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
912797TY3	TREASURY BILL 08/26 0.00000					3.592500	27 Aug 2026		
		80,000,000.000	Local	99.432652	79,546,121.62	99.432652	79,546,121.80	0.18	2.60
			Base	99.432652	79,546,121.62	99.432652	79,546,121.80	0.18	2.60
912797UF2	TREASURY BILL 09/26 0.00000					3.627000	10 Sep 2026		
		60,000,000.000	Local	99.288373	59,573,023.71	99.282111	59,569,266.60	-3,757.11	1.95
			Base	99.288373	59,573,023.71	99.282111	59,569,266.60	-3,757.11	1.95
912797UG0	TREASURY BILL 09/26 0.00000					3.636000	17 Sep 2026		
		50,000,000.000	Local	99.216230	49,608,115.01	99.209844	49,604,922.00	-3,193.01	1.62
			Base	99.216230	49,608,115.01	99.209844	49,604,922.00	-3,193.01	1.62
912797UH8	TREASURY BILL 09/26 0.00000					3.690600	24 Sep 2026		
		70,000,000.000	Local	99.131593	69,392,115.38	99.133118	69,393,182.60	1,067.22	2.27
			Base	99.131593	69,392,115.38	99.133118	69,393,182.60	1,067.22	2.27
912797UJ4	TREASURY BILL 10/26 0.00000					3.610700	08 Oct 2026		
		10,000,000.000	Local	99.007058	9,900,705.77	98.978375	9,897,837.50	-2,868.27	0.32
			Base	99.007058	9,900,705.77	98.978375	9,897,837.50	-2,868.27	0.32
912797UK1	TREASURY BILL 10/26 0.00000					3.606000	15 Oct 2026		
		10,000,000.000	Local	98.938234	9,893,823.35	98.910438	9,891,043.80	-2,779.55	0.32
			Base	98.938234	9,893,823.35	98.910438	9,891,043.80	-2,779.55	0.32
912797UL9	TREASURY BILL 10/26 0.00000					3.590000	22 Oct 2026		
		10,000,000.000	Local	98.873139	9,887,313.92	98.824486	9,882,448.60	-4,865.32	0.32
			Base	98.873139	9,887,313.92	98.824486	9,882,448.60	-4,865.32	0.32
912797UM7	TREASURY BILL 11/26 0.00000					3.580500	05 Nov 2026		
		20,000,000.000	Local	98.736879	19,747,375.84	98.676201	19,735,240.20	-12,135.64	0.65
			Base	98.736879	19,747,375.84	98.676201	19,735,240.20	-12,135.64	0.65
912797UN5	TREASURY BILL 07/26 0.00000					3.597000	07 Jul 2026		
		80,000,000.000	Local	99.940075	79,952,060.00	99.940075	79,952,060.20	0.20	2.61
			Base	99.940075	79,952,060.00	99.940075	79,952,060.20	0.20	2.61
912797UP0	TREASURY BILL 07/26 0.00000					3.596000	14 Jul 2026		
		80,000,000.000	Local	99.870131	79,896,104.72	99.870131	79,896,104.40	-0.32	2.61
			Base	99.870131	79,896,104.72	99.870131	79,896,104.40	-0.32	2.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797UQ8	TREASURY BILL 07/26 0.00000					3.597000	21 Jul 2026		
		Local	80,000,000.000	99.800257	79,840,205.61	99.800257	79,840,205.80	0.19	2.61
		Base		99.800257	79,840,205.61	99.800257	79,840,205.80	0.19	2.61
912797UR6	TREASURY BILL 07/26 0.00000					3.613000	28 Jul 2026		
		Local	60,000,000.000	99.728475	59,837,085.06	99.728475	59,837,085.00	-0.06	1.96
		Base		99.728475	59,837,085.06	99.728475	59,837,085.00	-0.06	1.96
912797US4	TREASURY BILL 08/26 0.00000					3.615500	04 Aug 2026		
		Local	20,000,000.000	99.658536	19,931,707.22	99.658536	19,931,707.20	-0.02	0.65
		Base		99.658536	19,931,707.22	99.658536	19,931,707.20	-0.02	0.65
912797UT2	TREASURY BILL 08/26 0.00000					3.612500	11 Aug 2026		
		Local	60,000,000.000	99.589013	59,753,407.77	99.589013	59,753,407.60	-0.17	1.95
		Base		99.589013	59,753,407.77	99.589013	59,753,407.60	-0.17	1.95
912797UU9	TREASURY BILL 08/26 0.00000					3.638500	18 Aug 2026		
		Local	70,000,000.000	99.516019	69,661,213.32	99.516019	69,661,213.49	0.17	2.28
		Base		99.516019	69,661,213.32	99.516019	69,661,213.49	0.17	2.28
912797UV7	TREASURY BILL 08/26 0.00000					3.652500	25 Aug 2026		
		Local	70,000,000.000	99.444039	69,610,827.62	99.444040	69,610,827.70	0.08	2.28
		Base		99.444039	69,610,827.62	99.444040	69,610,827.70	0.08	2.28
912797UW5	TREASURY BILL 09/26 0.00000					3.617500	01 Sep 2026		
		Local	20,000,000.000	99.376986	19,875,397.19	99.374833	19,874,966.60	-430.59	0.65
		Base		99.376986	19,875,397.19	99.374833	19,874,966.60	-430.59	0.65
912797UY1	TREASURY BILL 11/26 0.00000					3.610500	12 Nov 2026		
		Local	20,000,000.000	98.656092	19,731,218.38	98.604167	19,720,833.40	-10,384.98	0.64
		Base		98.656092	19,731,218.38	98.604167	19,720,833.40	-10,384.98	0.64
912797UZ8	TREASURY BILL 11/26 0.00000					3.615500	19 Nov 2026		
		Local	20,000,000.000	98.583929	19,716,785.85	98.527333	19,705,466.60	-11,319.25	0.64
		Base		98.583929	19,716,785.85	98.527333	19,705,466.60	-11,319.25	0.64
912797VA2	TREASURY BILL 12/26 0.00000					3.635600	03 Dec 2026		
		Local	10,000,000.000	98.434672	9,843,467.20	98.368194	9,836,819.40	-6,647.80	0.32
		Base		98.434672	9,843,467.20	98.368194	9,836,819.40	-6,647.80	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
912797VB0	TREASURY BILL 09/26 0.00000				3.602500	08 Sep 2026		
	20,000,000.000	Local	99.309521	19,861,904.17	99.297254	19,859,450.80	-2,453.37	0.65
		Base	99.309521	19,861,904.17	99.297254	19,859,450.80	-2,453.37	0.65
912797VC8	TREASURY BILL 09/26 0.00000				3.602200	15 Sep 2026		
	20,000,000.000	Local	99.239536	19,847,907.11	99.229972	19,845,994.40	-1,912.71	0.65
		Base	99.239536	19,847,907.11	99.229972	19,845,994.40	-1,912.71	0.65
912797VD6	TREASURY BILL 09/26 0.00000				3.610000	22 Sep 2026		
	20,000,000.000	Local	99.167694	19,833,538.89	99.160962	19,832,192.40	-1,346.49	0.65
		Base	99.167694	19,833,538.89	99.160962	19,832,192.40	-1,346.49	0.65
912797VE4	TREASURY BILL 09/26 0.00000				3.627500	29 Sep 2026		
	20,000,000.000	Local	99.093125	19,818,625.00	99.084375	19,816,875.00	-1,750.00	0.65
		Base	99.093125	19,818,625.00	99.084375	19,816,875.00	-1,750.00	0.65
912797VG9	TREASURY BILL 12/26 0.00000				3.642500	10 Dec 2026		
	10,000,000.000	Local	98.360875	9,836,087.51	98.287750	9,828,775.00	-7,312.51	0.32
		Base	98.360875	9,836,087.51	98.287750	9,828,775.00	-7,312.51	0.32
912797VH7	TREASURY BILL 12/26 0.00000				3.678000	17 Dec 2026		
	10,000,000.000	Local	98.273384	9,827,338.36	98.216111	9,821,611.10	-5,727.26	0.32
		Base	98.273384	9,827,338.36	98.216111	9,821,611.10	-5,727.26	0.32
912797VK0	TREASURY BILL 10/26 0.00000				3.632500	06 Oct 2026		
	20,000,000.000	Local	99.021243	19,804,248.62	99.004268	19,800,853.60	-3,395.02	0.65
		Base	99.021243	19,804,248.62	99.004268	19,800,853.60	-3,395.02	0.65
912797VL8	TREASURY BILL 10/26 0.00000				3.653500	13 Oct 2026		
	20,000,000.000	Local	98.944544	19,788,908.89	98.924611	19,784,922.20	-3,986.69	0.65
		Base	98.944544	19,788,908.89	98.924611	19,784,922.20	-3,986.69	0.65
912797VM6	TREASURY BILL 10/26 0.00000				3.705000	20 Oct 2026		
	20,000,000.000	Local	98.857625	19,771,525.00	98.837583	19,767,516.60	-4,008.40	0.65
		Base	98.857625	19,771,525.00	98.837583	19,767,516.60	-4,008.40	0.65
912797VN4	TREASURY BILL 10/26 0.00000				3.741000	27 Oct 2026		
	30,000,000.000	Local	98.773784	29,632,135.10	98.761000	29,628,300.00	-3,835.10	0.97
		Base	98.773784	29,632,135.10	98.761000	29,628,300.00	-3,835.10	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					3.620000	01 Jul 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.27
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.27
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.610000	01 Jul 2026		
		Local	90,000,000.000	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	2.94
		Base		100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	2.94
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.640000	30 Jul 2026		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.78
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.78
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.620000	01 Jul 2026		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.45
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.45
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.630000	01 Jul 2026		
		Local	320,807,559.500	100.000000	320,807,559.50	100.000000	320,807,559.50	0.00	10.49
		Base		100.000000	320,807,559.50	100.000000	320,807,559.50	0.00	10.49
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					3.390000	01 Jul 2026		
		Local	85,705,988.720	100.000000	85,705,988.72	100.000000	85,705,988.72	0.00	2.80
		Base		100.000000	85,705,988.72	100.000000	85,705,988.72	0.00	2.80
979QHR003	SOUTH STREET REPO					3.700000	01 Jul 2026		
		Local	51,007,273.280	100.000000	51,007,273.28	100.000000	51,007,273.28	0.00	1.67
		Base		100.000000	51,007,273.28	100.000000	51,007,273.28	0.00	1.67
985FHY004	MITSUBISHI UFJ REPO					3.630000	30 Jul 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.27
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.27
US DOLLAR Total									
		Local	3,029,921,619.240		3,020,247,836.38		3,020,123,785.93	-124,050.45	98.75
		Base			3,020,247,836.38		3,020,123,785.93	-124,050.45	98.75
CASH EQUIVALENT Total									
		Base	3,029,921,619.240		3,020,247,836.38		3,020,123,785.93	-124,050.45	98.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
			6,751,718.290	1.000000	6,751,718.29	1.000000	6,751,718.29	0.00	0.22
		Base		1.000000	6,751,718.29	1.000000	6,751,718.29	0.00	0.22
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
			31,348,360.140	1.000000	31,348,360.14	1.000000	31,348,360.14	0.00	1.03
		Base		1.000000	31,348,360.14	1.000000	31,348,360.14	0.00	1.03
US DOLLAR Total									
			38,100,078.430		38,100,078.43		38,100,078.43	0.00	1.25
		Base			38,100,078.43		38,100,078.43	0.00	1.25
EQUITY Total									
			38,100,078.430	Base	38,100,078.43		38,100,078.43	0.00	1.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,068,071,697.660	Base		3,058,397,914.80		3,058,273,864.35	-124,050.45	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					2.578177	31 Dec 2049		
			23,526,458.310	100.009999	23,528,810.77	100.000000	23,526,458.31	-2,352.46	7.21
		Base		100.009999	23,528,810.77	100.000000	23,526,458.31	-2,352.46	7.21
US DOLLAR Total									
			23,526,458.310		23,528,810.77		23,526,458.31	-2,352.46	7.21
		Base			23,528,810.77		23,526,458.31	-2,352.46	7.21
CASH EQUIVALENT Total									
			23,526,458.310	Base	23,528,810.77		23,526,458.31	-2,352.46	7.21
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	101.029375	1,768,014.06	101.228530	1,771,499.28	3,485.22	0.54
		Base		101.029375	1,768,014.06	101.228530	1,771,499.28	3,485.22	0.54
03588JLN0	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5					5.000000	01 Apr 2028		
			8,640,000.000	103.192071	8,915,794.97	104.331280	9,014,222.59	98,427.62	2.76
		Base		103.192071	8,915,794.97	104.331280	9,014,222.59	98,427.62	2.76
03588JLY6	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5					5.000000	01 Apr 2028		
			4,235,000.000	103.192072	4,370,184.23	104.331280	4,418,429.71	48,245.48	1.35
		Base		103.192072	4,370,184.23	104.331280	4,418,429.71	48,245.48	1.35
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
			2,360,000.000	101.002181	2,383,651.48	100.968430	2,382,854.95	-796.53	0.73
		Base		101.002181	2,383,651.48	100.968430	2,382,854.95	-796.53	0.73
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
			18,035,000.000	100.851913	18,188,642.55	100.798520	18,179,013.08	-9,629.47	5.57
		Base		100.851913	18,188,642.55	100.798520	18,179,013.08	-9,629.47	5.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
158843ZL9	CHANDLER AZ CHA 07/29 FIXED 5					5.000000	01 Jul 2029		
		Local	5,000,000.000	107.084519	5,354,225.93	107.261890	5,363,094.50	8,868.57	1.64
		Base		107.084519	5,354,225.93	107.261890	5,363,094.50	8,868.57	1.64
1994922N8	COLUMBUS OH COL 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	7,040,000.000	104.599896	7,363,832.66	105.288910	7,412,339.26	48,506.60	2.27
		Base		104.599896	7,363,832.66	105.288910	7,412,339.26	48,506.60	2.27
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	100.792334	5,291,597.53	101.521440	5,329,875.60	38,278.07	1.63
		Base		100.792334	5,291,597.53	101.521440	5,329,875.60	38,278.07	1.63
236092PB2	DANE CNTY WI DAN 06/28 FIXED 4					4.000000	01 Jun 2028		
		Local	7,575,000.000	102.389677	7,756,018.06	102.869710	7,792,380.53	36,362.47	2.39
		Base		102.389677	7,756,018.06	102.869710	7,792,380.53	36,362.47	2.39
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	101.980863	4,696,218.73	102.140930	4,703,589.83	7,371.10	1.44
		Base		101.980863	4,696,218.73	102.140930	4,703,589.83	7,371.10	1.44
246381TE7	DELAWARE ST DES 05/29 FIXED 5					5.000000	01 May 2029		
		Local	2,770,000.000	106.767148	2,957,450.01	106.874830	2,960,432.79	2,982.78	0.91
		Base		106.767148	2,957,450.01	106.874830	2,960,432.79	2,982.78	0.91
249002MT0	DENTON TX INDEP SCH DIST DNNSCD 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	2,625,000.000	104.415122	2,740,896.95	105.125400	2,759,541.75	18,644.80	0.85
		Base		104.415122	2,740,896.95	105.125400	2,759,541.75	18,644.80	0.85
249174ZH9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,250,000.000	102.964470	1,287,055.87	103.736100	1,296,701.25	9,645.38	0.40
		Base		102.964470	1,287,055.87	103.736100	1,296,701.25	9,645.38	0.40
249174ZQ9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,800,000.000	103.403843	1,861,269.17	103.736100	1,867,249.80	5,980.63	0.57
		Base		103.403843	1,861,269.17	103.736100	1,867,249.80	5,980.63	0.57
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					2.680000	01 Apr 2038		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	3.99
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	3.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30382ALQ3	FAIRFAX CNTY VA FAI 10/27 FIXED 4				4.000000	01 Oct 2027		
	9,000,000.000	Local	101.907323	9,171,659.06	101.946020	9,175,141.80	3,482.74	2.81
		Base	101.907323	9,171,659.06	101.946020	9,175,141.80	3,482.74	2.81
303867PR0	FAIRFAX CNTY VA SWR REVENUE FAIUTL 07/29 FIXED 5				5.000000	15 Jul 2029		
	5,000,000.000	Local	107.020527	5,351,026.34	107.276090	5,363,804.50	12,778.16	1.64
		Base	107.020527	5,351,026.34	107.276090	5,363,804.50	12,778.16	1.64
405815HE4	HALIFAX FL HOSP MED CTR HALMED 06/48 ADJUSTABLE VAR				2.650000	01 Jun 2048		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.23
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.23
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	2,365,000.000	Local	101.442180	2,399,107.55	101.552610	2,401,719.23	2,611.68	0.74
		Base	101.442180	2,399,107.55	101.552610	2,401,719.23	2,611.68	0.74
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5				5.000000	15 Feb 2028		
	6,625,000.000	Local	103.658781	6,867,394.27	104.165890	6,900,990.21	33,595.94	2.12
		Base	103.658781	6,867,394.27	104.165890	6,900,990.21	33,595.94	2.12
479340ZH7	JOHNSTON CNTY NC JOH 02/29 FIXED 5				5.000000	01 Feb 2029		
	3,230,000.000	Local	105.775204	3,416,539.08	106.295540	3,433,345.94	16,806.86	1.05
		Base	105.775204	3,416,539.08	106.295540	3,433,345.94	16,806.86	1.05
486063Y46	KATY TX INDEP SCH DIST KATSCD 02/28 FIXED 5				5.000000	15 Feb 2028		
	1,000,000.000	Local	103.511471	1,035,114.71	104.052080	1,040,520.80	5,406.09	0.32
		Base	103.511471	1,035,114.71	104.052080	1,040,520.80	5,406.09	0.32
498531UT7	KLEIN TX INDEP SCH DIST KLNSCD 08/28 FIXED 5				5.000000	01 Aug 2028		
	5,000,000.000	Local	104.482551	5,224,127.57	105.125560	5,256,278.00	32,150.43	1.61
		Base	104.482551	5,224,127.57	105.125560	5,256,278.00	32,150.43	1.61
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
	1,710,000.000	Local	100.288975	1,714,941.47	100.256670	1,714,389.06	-552.41	0.53
		Base	100.288975	1,714,941.47	100.256670	1,714,389.06	-552.41	0.53
52882PHC5	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 5				5.000000	15 Aug 2027		
	2,000,000.000	Local	102.300123	2,046,002.46	102.893750	2,057,875.00	11,872.54	0.63
		Base	102.300123	2,046,002.46	102.893750	2,057,875.00	11,872.54	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52882PHD3	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	2,000,000.000	104.246923	2,084,938.45	105.125400	2,102,508.00	17,569.55	0.64
		Base		104.246923	2,084,938.45	105.125400	2,102,508.00	17,569.55	0.64
54589TQT2	LOUDOUN CNTY VA LDN 12/28 FIXED 5					5.000000	01 Dec 2028		
		Local	5,000,000.000	105.586741	5,279,337.03	106.058950	5,302,947.50	23,610.47	1.63
		Base		105.586741	5,279,337.03	106.058950	5,302,947.50	23,610.47	1.63
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					2.500000	01 Oct 2039		
		Local	15,355,000.000	100.000000	15,355,000.00	100.000000	15,355,000.00	0.00	4.71
Original Face:		Base	15,355,000.000	100.000000	15,355,000.00	100.000000	15,355,000.00	0.00	4.71
592112YW0	MET GOVT NASHVILLE DAVIDSON MET 01/28 FIXED 5					5.000000	01 Jan 2028		
		Local	8,770,000.000	103.634465	9,088,742.62	103.820330	9,105,042.94	16,300.32	2.79
		Base		103.634465	9,088,742.62	103.820330	9,105,042.94	16,300.32	2.79
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5					5.000000	01 Aug 2027		
		Local	13,495,000.000	102.625481	13,849,308.66	102.805650	13,873,622.47	24,313.81	4.25
		Base		102.625481	13,849,308.66	102.805650	13,873,622.47	24,313.81	4.25
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5					5.000000	01 Oct 2026		
		Local	13,390,000.000	100.363069	13,438,614.90	100.582840	13,468,042.28	29,427.38	4.13
		Base		100.363069	13,438,614.90	100.582840	13,468,042.28	29,427.38	4.13
625517PM3	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/28 FIXED 5					5.000000	15 Jun 2028		
		Local	10,000,000.000	104.712263	10,471,226.31	104.878580	10,487,858.00	16,631.69	3.22
		Base		104.712263	10,471,226.31	104.878580	10,487,858.00	16,631.69	3.22
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR					2.680000	01 Jul 2035		
		Local	8,180,000.000	100.000000	8,180,000.00	100.000000	8,180,000.00	0.00	2.51
		Base		100.000000	8,180,000.00	100.000000	8,180,000.00	0.00	2.51
677523RX2	OHIO ST OHS 05/28 FIXED 5					5.000000	01 May 2028		
		Local	8,000,000.000	104.463947	8,357,115.78	104.744840	8,379,587.20	22,471.42	2.57
		Base		104.463947	8,357,115.78	104.744840	8,379,587.20	22,471.42	2.57
727177C47	PLANO TX PNO 09/26 FIXED 5					5.000000	01 Sep 2026		
		Local	6,925,000.000	100.398778	6,952,615.35	100.361780	6,950,053.27	-2,562.08	2.13
		Base		100.398778	6,952,615.35	100.361780	6,950,053.27	-2,562.08	2.13

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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
727199D99	PLANO TX INDEP SCH DIST PNOSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	8,000,000.000	102.969389	8,237,551.15	104.149620	8,331,969.60	94,418.45	2.56
		Base		102.969389	8,237,551.15	104.149620	8,331,969.60	94,418.45	2.56
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					2.690000	01 Dec 2044		
		Local	17,090,000.000	100.000000	17,090,000.00	100.000000	17,090,000.00	0.00	5.24
		Base		100.000000	17,090,000.00	100.000000	17,090,000.00	0.00	5.24
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5					5.000000	01 Jul 2026		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	2.30
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	2.30
87973EDV8	TEMPE AZ TEM 07/28 FIXED 5					5.000000	01 Jul 2028		
		Local	700,000.000	104.886341	734,204.39	105.046870	735,328.09	1,123.70	0.23
		Base		104.886341	734,204.39	105.046870	735,328.09	1,123.70	0.23
87973EDW6	TEMPE AZ TEM 07/29 FIXED 5					5.000000	01 Jul 2029		
		Local	1,000,000.000	107.001671	1,070,016.71	107.201940	1,072,019.40	2,002.69	0.33
		Base		107.001671	1,070,016.71	107.201940	1,072,019.40	2,002.69	0.33
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	9,365,000.000	101.423438	9,498,304.99	101.527670	9,508,066.30	9,761.31	2.92
		Base		101.423438	9,498,304.99	101.527670	9,508,066.30	9,761.31	2.92
917542XB3	UTAH ST UTS 07/27 FIXED 5					5.000000	01 Jul 2027		
		Local	15,000,000.000	102.302886	15,345,432.87	102.565230	15,384,784.50	39,351.63	4.72
		Base		102.302886	15,345,432.87	102.565230	15,384,784.50	39,351.63	4.72
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5					5.000000	01 Jul 2027		
		Local	7,000,000.000	102.083110	7,145,817.68	102.515180	7,176,062.60	30,244.92	2.20
		Base		102.083110	7,145,817.68	102.515180	7,176,062.60	30,244.92	2.20
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5					5.000000	01 Jul 2028		
		Local	5,000,000.000	104.049108	5,202,455.38	104.944760	5,247,238.00	44,782.62	1.61
		Base		104.049108	5,202,455.38	104.944760	5,247,238.00	44,782.62	1.61
97705MM69	WISCONSIN ST WIS 05/28 FIXED 5					5.000000	01 May 2028		
		Local	7,375,000.000	104.558481	7,711,187.94	104.744840	7,724,931.95	13,744.01	2.37
		Base		104.558481	7,711,187.94	104.744840	7,724,931.95	13,744.01	2.37

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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
US DOLLAR Total									
		Local	295,010,000.000		301,752,634.92		302,570,351.56	817,716.64	92.79
	Original Face:	Base	19,355,000.000		301,752,634.92		302,570,351.56	817,716.64	92.79
FIXED INCOME Total									
		Base	295,010,000.000		301,752,634.92		302,570,351.56	817,716.64	92.79
	Original Face:		19,355,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		318,536,458.310	Base		325,281,445.69		326,096,809.87	815,364.18	100.00
	Original Face:	19,355,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.01
		Base			50,000.00		50,000.00	0.00	0.01
CASH Total									
			50,000.000		50,000.00		50,000.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665KHT7	AMERICAN HONDA FINAN					4.030000	27 Aug 2026		
			10,000,000.000	99.361917	9,936,191.66	99.361917	9,936,191.70	0.04	1.22
		Base		99.361917	9,936,191.66	99.361917	9,936,191.70	0.04	1.22
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
			10,000,000.000	98.719500	9,871,950.00	98.708990	9,870,899.00	-1,051.00	1.22
		Base		98.719500	9,871,950.00	98.708990	9,870,899.00	-1,051.00	1.22
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
			10,000,000.000	98.691000	9,869,100.00	98.686670	9,868,667.00	-433.00	1.22
		Base		98.691000	9,869,100.00	98.686670	9,868,667.00	-433.00	1.22
07644BLP5	BEDFORD ROW FDG CORP					3.960000	23 Nov 2026		
			10,000,000.000	98.405000	9,840,500.00	98.392650	9,839,265.00	-1,235.00	1.21
		Base		98.405000	9,840,500.00	98.392650	9,839,265.00	-1,235.00	1.21
15987HJ32	CHARLES SCHWAB + CO INC DISC C					3.860000	03 Sep 2026		
			10,000,000.000	99.313778	9,931,377.78	99.298240	9,929,824.00	-1,553.78	1.22
		Base		99.313778	9,931,377.78	99.298240	9,929,824.00	-1,553.78	1.22

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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
40588MJG3	HALKIN FINANCE LLC USC				3.840000	16 Sep 2026		
	10,000,000.000	Local	99.178667	9,917,866.67	99.160630	9,916,063.00	-1,803.67	1.22
		Base	99.178667	9,917,866.67	99.160630	9,916,063.00	-1,803.67	1.22
52953BJM6	LEXINGTN PKR CAP CO LL				3.990000	21 Sep 2026		
	10,000,000.000	Local	99.091167	9,909,116.67	99.093760	9,909,376.00	259.33	1.22
		Base	99.091167	9,909,116.67	99.093760	9,909,376.00	259.33	1.22
56274MHK1	MANHATTAN ASSET FDG.				3.760000	19 Aug 2026		
	10,000,000.000	Local	99.488222	9,948,822.22	99.488222	9,948,822.20	-0.02	1.23
		Base	99.488222	9,948,822.22	99.488222	9,948,822.20	-0.02	1.23
63307MTG4	NATIONAL BK OF CANAD				4.200000	16 Jun 2027		
	1,208,000.000	Local	95.916666	1,158,673.33	95.952620	1,159,107.65	434.32	0.14
		Base	95.916666	1,158,673.33	95.952620	1,159,107.65	434.32	0.14
69039UK77	OVERWATCH ALPHA FDG LLC				3.950000	07 Oct 2026		
	10,000,000.000	Local	98.924722	9,892,472.23	98.926950	9,892,695.00	222.77	1.22
		Base	98.924722	9,892,472.23	98.926950	9,892,695.00	222.77	1.22
70109MG73	PARKER HANNIFIN CORP				3.870000	07 Jul 2026		
	5,000,000.000	Local	99.935500	4,996,775.00	99.935500	4,996,775.00	0.00	0.62
		Base	99.935500	4,996,775.00	99.935500	4,996,775.00	0.00	0.62
73044GQA0	PODIUM FUNDING TRUST				4.200000	10 Mar 2027		
	10,000,000.000	Local	97.060000	9,706,000.00	97.096750	9,709,675.00	3,675.00	1.20
		Base	97.060000	9,706,000.00	97.096750	9,709,675.00	3,675.00	1.20
74367XG94	PROTECTIVE LIFE CORP				4.010000	09 Jul 2026		
	10,000,000.000	Local	99.910889	9,991,088.89	99.910889	9,991,088.89	0.00	1.23
		Base	99.910889	9,991,088.89	99.910889	9,991,088.89	0.00	1.23
82434UHS9	SHERWIN WILLIAMS CO				3.920000	26 Aug 2026		
	10,000,000.000	Local	99.390222	9,939,022.22	99.390222	9,939,022.20	-0.02	1.22
		Base	99.390222	9,939,022.22	99.390222	9,939,022.20	-0.02	1.22
91842KHH2	VW CR INC				3.850000	17 Aug 2026		
	10,000,000.000	Local	99.497361	9,949,736.11	99.497361	9,949,736.11	0.00	1.23
		Base	99.497361	9,949,736.11	99.497361	9,949,736.11	0.00	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
91842KLJ3	VW CR INC				4.210000	18 Nov 2026		
	15,000,000.000	Local	98.362778	14,754,416.67	98.325630	14,748,844.50	-5,572.17	1.82
		Base	98.362778	14,754,416.67	98.325630	14,748,844.50	-5,572.17	1.82
9612C1SU2	WESTPAC BANKING CORP.				3.980000	28 May 2027		
	9,150,000.000	Local	96.340611	8,815,165.92	96.216800	8,803,837.20	-11,328.72	1.08
		Base	96.340611	8,815,165.92	96.216800	8,803,837.20	-11,328.72	1.08
979QHR003	SOUTH STREET REPO				3.680000	01 Jul 2026		
	39,177,834.370	Local	100.000000	39,177,834.37	100.000000	39,177,834.37	0.00	4.83
		Base	100.000000	39,177,834.37	100.000000	39,177,834.37	0.00	4.83
US DOLLAR Total								
	199,535,834.370	Local		197,606,109.74		197,587,723.82	-18,385.92	24.34
		Base		197,606,109.74		197,587,723.82	-18,385.92	24.34
CASH EQUIVALENT Total								
	199,535,834.370	Base		197,606,109.74		197,587,723.82	-18,385.92	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	99.971791	9,997,179.14	100.615973	10,061,597.30	64,418.16	1.24
		Base	99.971791	9,997,179.14	100.615973	10,061,597.30	64,418.16	1.24
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.809079	4,990,453.93	88.067061	4,403,353.05	-587,100.88	0.54
		Base	99.809079	4,990,453.93	88.067061	4,403,353.05	-587,100.88	0.54
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.945674	7,495,925.55	96.479467	7,235,960.03	-259,965.52	0.89
		Base	99.945674	7,495,925.55	96.479467	7,235,960.03	-259,965.52	0.89
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	100.088000	6,005,280.00	5,280.00	0.74
		Base	100.000000	6,000,000.00	100.088000	6,005,280.00	5,280.00	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	99.626816	5,289,187.66	96.373721	5,116,480.85	-172,706.81	0.63
		Base		99.626816	5,289,187.66	96.373721	5,116,480.85	-172,706.81	0.63
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.919022	4,995,951.08	96.533591	4,826,679.55	-169,271.53	0.59
		Base		99.919022	4,995,951.08	96.533591	4,826,679.55	-169,271.53	0.59
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1					5.100000	15 Mar 2036		
		Local	5,000,000.000	99.794927	4,989,746.33	98.533500	4,926,675.00	-63,071.33	0.61
		Base		99.794927	4,989,746.33	98.533500	4,926,675.00	-63,071.33	0.61
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.810217	3,493,357.59	91.202770	3,192,096.95	-301,260.64	0.39
		Base		99.810217	3,493,357.59	91.202770	3,192,096.95	-301,260.64	0.39
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	2,463,203.140	99.997889	2,463,151.14	99.934630	2,461,592.94	-1,558.20	0.30
Original Face:		Base	4,000,000.000	99.997889	2,463,151.14	99.934630	2,461,592.94	-1,558.20	0.30
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.970122	2,499,253.06	92.633720	2,315,843.00	-183,410.06	0.29
		Base		99.970122	2,499,253.06	92.633720	2,315,843.00	-183,410.06	0.29
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.960035	4,998,001.73	94.140415	4,707,020.75	-290,980.98	0.58
		Base		99.960035	4,998,001.73	94.140415	4,707,020.75	-290,980.98	0.58
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	4,360,729.720	91.754979	4,001,186.66	98.279700	4,285,712.09	284,525.43	0.53
Original Face:		Base	5,000,000.000	91.754979	4,001,186.66	98.279700	4,285,712.09	284,525.43	0.53
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	2,968,643.520	96.002561	2,849,973.82	95.871630	2,846,086.93	-3,886.89	0.35
Original Face:		Base	5,000,000.000	96.002561	2,849,973.82	95.871630	2,846,086.93	-3,886.89	0.35
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	8,177,549.920	93.475259	7,643,985.96	99.286800	8,119,227.63	475,241.67	1.00
Original Face:		Base	12,250,000.000	93.475259	7,643,985.96	99.286800	8,119,227.63	475,241.67	1.00

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10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	3,542,180.590	95.720990	3,390,610.33	95.603720	3,386,456.41	-4,153.92	0.42
Original Face:		Base	5,000,000.000	95.720990	3,390,610.33	95.603720	3,386,456.41	-4,153.92	0.42
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	2,729,919.070	99.995843	2,729,805.59	100.737090	2,750,041.03	20,235.44	0.34
Original Face:		Base	5,000,000.000	99.995843	2,729,805.59	100.737090	2,750,041.03	20,235.44	0.34
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	2,164,527.390	99.998539	2,164,495.76	100.040350	2,165,400.78	905.02	0.27
Original Face:		Base	4,000,000.000	99.998539	2,164,495.76	100.040350	2,165,400.78	905.02	0.27
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.795866	4,989,793.29	93.752757	4,687,637.85	-302,155.44	0.58
		Base		99.795866	4,989,793.29	93.752757	4,687,637.85	-302,155.44	0.58
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.978808	4,998,940.42	100.191645	5,009,582.25	10,641.83	0.62
		Base		99.978808	4,998,940.42	100.191645	5,009,582.25	10,641.83	0.62
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.957642	4,997,882.11	99.062950	4,953,147.50	-44,734.61	0.61
		Base		99.957642	4,997,882.11	99.062950	4,953,147.50	-44,734.61	0.61
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	98.931928	4,946,596.40	-53,403.60	0.61
		Base		100.000000	5,000,000.00	98.931928	4,946,596.40	-53,403.60	0.61
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.655677	2,491,391.93	89.670813	2,241,770.33	-249,621.60	0.28
		Base		99.655677	2,491,391.93	89.670813	2,241,770.33	-249,621.60	0.28
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
		Local	3,500,000.000	99.992983	3,499,754.40	99.245290	3,473,585.15	-26,169.25	0.43
Original Face:		Base	3,500,000.000	99.992983	3,499,754.40	99.245290	3,473,585.15	-26,169.25	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	100.055601	10,005,560.10	5,560.10	1.23
		Base		100.000000	10,000,000.00	100.055601	10,005,560.10	5,560.10	1.23

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30231GBD3	EXXON MOBIL CORPORATION COMPANY GUAR 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	99.774749	2,494,368.73	-5,631.27	0.31
		Base		100.000000	2,500,000.00	99.774749	2,494,368.73	-5,631.27	0.31
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR					4.383000	01 Mar 2056		
		Local	4,770,044.050	99.496831	4,746,042.68	98.212821	4,684,794.82	-61,247.86	0.58
Original Face:		Base	5,000,000.000	99.496831	4,746,042.68	98.212821	4,684,794.82	-61,247.86	0.58
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	455,181.600	100.916849	459,354.93	89.184517	405,951.51	-53,403.42	0.05
Original Face:		Base	5,000,000.000	100.916849	459,354.93	89.184517	405,951.51	-53,403.42	0.05
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	435,176.150	101.546309	441,905.32	98.446934	428,417.58	-13,487.74	0.05
Original Face:		Base	5,000,000.000	101.546309	441,905.32	98.446934	428,417.58	-13,487.74	0.05
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	115.539572	6,932,374.31	90.938343	5,456,300.58	-1,476,073.73	0.67
		Base		115.539572	6,932,374.31	90.938343	5,456,300.58	-1,476,073.73	0.67
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	110.924948	4,436,997.93	96.505909	3,860,236.36	-576,761.57	0.48
		Base		110.924948	4,436,997.93	96.505909	3,860,236.36	-576,761.57	0.48
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
		Local	2,070,000.000	117.071381	2,423,377.59	93.212144	1,929,491.38	-493,886.21	0.24
		Base		117.071381	2,423,377.59	93.212144	1,929,491.38	-493,886.21	0.24
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87					4.870000	09 Dec 2033		
		Local	10,000,000.000	99.811110	9,981,111.03	98.906473	9,890,647.30	-90,463.73	1.22
		Base		99.811110	9,981,111.03	98.906473	9,890,647.30	-90,463.73	1.22
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99					4.990000	23 Apr 2035		
		Local	5,000,000.000	99.773272	4,988,663.62	99.605371	4,980,268.55	-8,395.07	0.61
		Base		99.773272	4,988,663.62	99.605371	4,980,268.55	-8,395.07	0.61
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95					4.950000	25 Sep 2034		
		Local	10,000,000.000	99.897060	9,989,705.97	98.873784	9,887,378.40	-102,327.57	1.22
		Base		99.897060	9,989,705.97	98.873784	9,887,378.40	-102,327.57	1.22

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3133Q3RT0	FREDDIEMAC STRIP FHS 429 GA				4.000000	25 Apr 2031		
	4,797,718.900	Local	98.897909	4,744,843.68	98.024500	4,702,939.96	-41,903.72	0.58
Original Face:	5,000,000.000	Base	98.897909	4,744,843.68	98.024500	4,702,939.96	-41,903.72	0.58
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.974030	2,499,350.75	95.877438	2,396,935.95	-102,414.80	0.30
		Base	99.974030	2,499,350.75	95.877438	2,396,935.95	-102,414.80	0.30
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	410,196.310	Local	101.857525	417,815.81	94.651080	388,255.24	-29,560.57	0.05
Original Face:	5,100,000.000	Base	101.857525	417,815.81	94.651080	388,255.24	-29,560.57	0.05
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	231,808.270	Local	98.996921	229,483.05	88.959800	206,216.17	-23,266.88	0.03
Original Face:	2,025,000.000	Base	98.996921	229,483.05	88.959800	206,216.17	-23,266.88	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	658,004.250	Local	99.000566	651,427.93	93.225840	613,429.99	-37,997.94	0.08
Original Face:	5,000,000.000	Base	99.000566	651,427.93	93.225840	613,429.99	-37,997.94	0.08
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	417,220.560	Local	101.019823	421,475.47	92.480160	385,846.24	-35,629.23	0.05
Original Face:	3,000,000.000	Base	101.019823	421,475.47	92.480160	385,846.24	-35,629.23	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	417,220.560	Local	99.893764	416,777.32	92.480160	385,846.24	-30,931.08	0.05
Original Face:	3,000,000.000	Base	99.893764	416,777.32	92.480160	385,846.24	-30,931.08	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	2,132,428.510	Local	102.504037	2,185,825.30	92.699570	1,976,752.06	-209,073.24	0.24
Original Face:	4,036,000.000	Base	102.504037	2,185,825.30	92.699570	1,976,752.06	-209,073.24	0.24
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	2,640,558.650	Local	102.687685	2,711,528.56	92.872520	2,452,353.36	-259,175.20	0.30
Original Face:	5,000,000.000	Base	102.687685	2,711,528.56	92.872520	2,452,353.36	-259,175.20	0.30
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,396,598.950	Local	100.359379	1,401,618.04	74.354580	1,038,435.28	-363,182.76	0.13
Original Face:	3,015,000.000	Base	100.359379	1,401,618.04	74.354580	1,038,435.28	-363,182.76	0.13

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3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,131,616.310	99.197424	2,114,508.47	93.459390	1,992,195.60	-122,312.87	0.25
Original Face:		Base	3,250,145.000	99.197424	2,114,508.47	93.459390	1,992,195.60	-122,312.87	0.25
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	973,180.440	100.452981	977,588.76	93.532080	910,235.91	-67,352.85	0.11
Original Face:		Base	1,500,000.000	100.452981	977,588.76	93.532080	910,235.91	-67,352.85	0.11
3136BPEA5	FANNIE MAE FNR 2022 66 PA					4.500000	25 Dec 2049		
		Local	4,639,687.420	99.074234	4,596,734.77	98.410400	4,565,934.95	-30,799.82	0.56
Original Face:		Base	7,682,489.000	99.074234	4,596,734.77	98.410400	4,565,934.95	-30,799.82	0.56
3136BU7G9	FANNIE MAE FNR 2025 18 DA					5.500000	25 Nov 2051		
		Local	5,571,835.800	99.679428	5,553,974.07	100.471460	5,598,104.78	44,130.71	0.69
Original Face:		Base	10,000,000.000	99.679428	5,553,974.07	100.471460	5,598,104.78	44,130.71	0.69
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	2,455,156.650	99.481678	2,442,431.03	100.106250	2,457,765.25	15,334.22	0.30
Original Face:		Base	5,000,000.000	99.481678	2,442,431.03	100.106250	2,457,765.25	15,334.22	0.30
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	2,540,907.990	99.911686	2,538,664.01	100.179330	2,545,464.60	6,800.59	0.31
Original Face:		Base	3,000,000.000	99.911686	2,538,664.01	100.179330	2,545,464.60	6,800.59	0.31
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	4,845,917.100	99.233026	4,808,750.18	97.946980	4,746,429.45	-62,320.73	0.58
Original Face:		Base	5,000,000.000	99.233026	4,808,750.18	97.946980	4,746,429.45	-62,320.73	0.58
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.958370	4,997,918.48	88.351520	4,417,576.00	-580,342.48	0.54
		Base		99.958370	4,997,918.48	88.351520	4,417,576.00	-580,342.48	0.54
3136G5BH2	FANNIE MAE FNR 2026 23 DE					4.750000	25 Sep 2054		
		Local	4,802,242.550	98.314809	4,721,315.59	98.493060	4,729,875.64	8,560.05	0.58
Original Face:		Base	5,000,000.000	98.314809	4,721,315.59	98.493060	4,729,875.64	8,560.05	0.58
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	4,686,386.450	99.735876	4,674,008.58	99.140850	4,646,123.36	-27,885.22	0.57
Original Face:		Base	5,000,000.000	99.735876	4,674,008.58	99.140850	4,646,123.36	-27,885.22	0.57

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	24,291.800	100.233618	24,348.55	99.599900	24,194.61	-153.94	0.00
Original Face:		Base	2,000,000.000	100.233618	24,348.55	99.599900	24,194.61	-153.94	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	2,448.180	100.020832	2,448.69	99.400540	2,433.50	-15.19	0.00
Original Face:		Base	2,000,000.000	100.020832	2,448.69	99.400540	2,433.50	-15.19	0.00
3137BSRE5	FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2					3.120000	25 Sep 2026		
		Local	8,445,347.900	99.715740	8,421,341.17	99.583100	8,410,139.24	-11,201.93	1.04
Original Face:		Base	10,000,000.000	99.715740	8,421,341.17	99.583100	8,410,139.24	-11,201.93	1.04
3137FTNS2	FREDDIE MAC FHR 4980 TB					2.000000	25 Jun 2035		
		Local	2,000,000.000	87.094862	1,741,897.23	87.431550	1,748,631.00	6,733.77	0.22
Original Face:		Base	2,000,000.000	87.094862	1,741,897.23	87.431550	1,748,631.00	6,733.77	0.22
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
		Local	4,841,587.790	92.979582	4,501,688.08	92.748480	4,490,499.08	-11,189.00	0.55
Original Face:		Base	8,381,000.000	92.979582	4,501,688.08	92.748480	4,490,499.08	-11,189.00	0.55
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,026,870.500	98.160260	1,007,978.75	98.220390	1,008,596.21	617.46	0.12
Original Face:		Base	1,466,009.000	98.160260	1,007,978.75	98.220390	1,008,596.21	617.46	0.12
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	3,294,289.500	99.825065	3,288,526.62	100.095190	3,297,425.33	8,898.71	0.41
Original Face:		Base	5,000,000.000	99.825065	3,288,526.62	100.095190	3,297,425.33	8,898.71	0.41
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,074,012.130	99.898479	1,072,921.78	100.259230	1,076,796.29	3,874.51	0.13
Original Face:		Base	2,331,768.000	99.898479	1,072,921.78	100.259230	1,076,796.29	3,874.51	0.13
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	1,267,174.070	99.217687	1,257,260.80	100.368070	1,271,838.16	14,577.36	0.16
Original Face:		Base	3,643,671.000	99.217687	1,257,260.80	100.368070	1,271,838.16	14,577.36	0.16
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	2,380,745.900	99.409924	2,366,697.69	99.423370	2,367,017.80	320.11	0.29
Original Face:		Base	5,000,000.000	99.409924	2,366,697.69	99.423370	2,367,017.80	320.11	0.29

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3137HHZ95	FREDDIE MAC FHR 5492 PA					5.000000	25 Dec 2053		
		Local	7,373,587.690	98.106496	7,233,968.48	99.697350	7,351,271.53	117,303.05	0.91
	Original Face:	Base	8,872,000.000	98.106496	7,233,968.48	99.697350	7,351,271.53	117,303.05	0.91
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	1,750,815.650	100.365017	1,757,206.42	100.941040	1,767,291.53	10,085.11	0.22
	Original Face:	Base	5,000,000.000	100.365017	1,757,206.42	100.941040	1,767,291.53	10,085.11	0.22
3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	2,266,446.150	99.695353	2,259,541.48	100.100620	2,268,726.65	9,185.17	0.28
	Original Face:	Base	5,000,000.000	99.695353	2,259,541.48	100.100620	2,268,726.65	9,185.17	0.28
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	3,599,917.050	100.000000	3,599,917.05	100.407900	3,614,601.11	14,684.06	0.45
	Original Face:	Base	5,825,000.000	100.000000	3,599,917.05	100.407900	3,614,601.11	14,684.06	0.45
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	4,807,867.150	99.860943	4,801,181.49	98.972920	4,758,486.51	-42,694.98	0.59
	Original Face:	Base	5,000,000.000	99.860943	4,801,181.49	98.972920	4,758,486.51	-42,694.98	0.59
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	4,807,867.150	99.227474	4,770,725.12	98.201620	4,721,403.43	-49,321.69	0.58
	Original Face:	Base	5,000,000.000	99.227474	4,770,725.12	98.201620	4,721,403.43	-49,321.69	0.58
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	4,269,862.850	99.969043	4,268,541.03	98.689310	4,213,898.18	-54,642.85	0.52
	Original Face:	Base	5,000,000.000	99.969043	4,268,541.03	98.689310	4,213,898.18	-54,642.85	0.52
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	4,861,549.050	99.844777	4,854,002.81	97.951410	4,761,955.84	-92,046.97	0.59
	Original Face:	Base	5,000,000.000	99.844777	4,854,002.81	97.951410	4,761,955.84	-92,046.97	0.59
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	4,766,115.210	99.393732	4,737,219.77	97.800620	4,661,290.23	-75,929.54	0.57
	Original Face:	Base	5,000,000.000	99.393732	4,737,219.77	97.800620	4,661,290.23	-75,929.54	0.57
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,487,285.800	99.634215	9,452,582.71	97.804290	9,278,972.52	-173,610.19	1.14
	Original Face:	Base	10,000,000.000	99.634215	9,452,582.71	97.804290	9,278,972.52	-173,610.19	1.14

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3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	4,751,986.200	98.692964	4,689,876.01	97.655580	4,640,579.69	-49,296.32	0.57
Original Face:		Base	5,000,000.000	98.692964	4,689,876.01	97.655580	4,640,579.69	-49,296.32	0.57
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	4,688,480.200	99.643723	4,671,776.22	98.289120	4,608,265.93	-63,510.29	0.57
Original Face:		Base	5,000,000.000	99.643723	4,671,776.22	98.289120	4,608,265.93	-63,510.29	0.57
3137HQVD0	FREDDIE MAC FHR 5645 PA					4.500000	25 Oct 2055		
		Local	4,946,058.350	97.904207	4,842,399.20	96.961040	4,795,749.62	-46,649.58	0.59
Original Face:		Base	5,000,000.000	97.904207	4,842,399.20	96.961040	4,795,749.62	-46,649.58	0.59
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	9,823,430.900	99.112859	9,736,283.23	98.459900	9,672,140.24	-64,142.99	1.19
Original Face:		Base	10,000,000.000	99.112859	9,736,283.23	98.459900	9,672,140.24	-64,142.99	1.19
3137HRX95	FREDDIE MAC FHR 5670 AB					5.000000	25 Jul 2055		
		Local	3,965,510.800	99.453778	3,943,850.31	99.483860	3,945,043.21	1,192.90	0.49
Original Face:		Base	4,000,000.000	99.453778	3,943,850.31	99.483860	3,945,043.21	1,192.90	0.49
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	956.680	100.055400	957.21	99.575929	952.62	-4.59	0.00
Original Face:		Base	500,000.000	100.055400	957.21	99.575929	952.62	-4.59	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	278,460.400	100.250686	279,158.46	97.298085	270,936.64	-8,221.82	0.03
Original Face:		Base	5,000,000.000	100.250686	279,158.46	97.298085	270,936.64	-8,221.82	0.03
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	742,741.510	102.521270	761,468.03	98.108351	728,691.45	-32,776.58	0.09
Original Face:		Base	7,000,000.000	102.521270	761,468.03	98.108351	728,691.45	-32,776.58	0.09
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	641,915.610	101.046276	648,631.82	98.528040	632,466.87	-16,164.95	0.08
Original Face:		Base	7,000,000.000	101.046276	648,631.82	98.528040	632,466.87	-16,164.95	0.08
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	32,443.100	103.444523	33,560.61	99.789210	32,374.71	-1,185.90	0.00
Original Face:		Base	5,000,000.000	103.444523	33,560.61	99.789210	32,374.71	-1,185.90	0.00

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3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	5,347,522.240	88.954293	4,756,850.60	87.234184	4,664,867.39	-91,983.21	0.57
Original Face:		Base	5,533,818.000	88.954293	4,756,850.60	87.234184	4,664,867.39	-91,983.21	0.57
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	538,860.490	101.315238	545,947.79	96.691959	521,034.76	-24,913.03	0.06
Original Face:		Base	7,000,000.000	101.315238	545,947.79	96.691959	521,034.76	-24,913.03	0.06
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,493,780.400	97.962039	2,442,958.14	99.130533	2,472,097.80	29,139.66	0.30
Original Face:		Base	5,000,000.000	97.962039	2,442,958.14	99.130533	2,472,097.80	29,139.66	0.30
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.984451	4,999,222.54	96.287195	4,814,359.75	-184,862.79	0.59
		Base		99.984451	4,999,222.54	96.287195	4,814,359.75	-184,862.79	0.59
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	102.352940	1,228,235.28	93.019443	1,116,233.32	-112,001.96	0.14
		Base		102.352940	1,228,235.28	93.019443	1,116,233.32	-112,001.96	0.14
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					4.440000	10 Sep 2027		
		Local	2,600,000.000	99.903400	2,597,488.39	100.074300	2,601,931.80	4,443.41	0.32
		Base		99.903400	2,597,488.39	100.074300	2,601,931.80	4,443.41	0.32
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	50,343.870	99.879092	50,283.00	97.900330	49,286.81	-996.19	0.01
Original Face:		Base	3,000,000.000	99.879092	50,283.00	97.900330	49,286.81	-996.19	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	113,785.220	97.166363	110,560.96	90.218650	102,655.49	-7,905.47	0.01
Original Face:		Base	675,000.000	97.166363	110,560.96	90.218650	102,655.49	-7,905.47	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	204,921.050	100.624182	206,200.13	88.473420	181,300.66	-24,899.47	0.02
Original Face:		Base	5,000,000.000	100.624182	206,200.13	88.473420	181,300.66	-24,899.47	0.02
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	393,020.820	96.673970	379,948.83	84.344660	331,492.07	-48,456.76	0.04
Original Face:		Base	1,600,000.000	96.673970	379,948.83	84.344660	331,492.07	-48,456.76	0.04

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38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,414,409.850	101.187042	1,431,199.49	97.194727	1,374,731.79	-56,467.70	0.17
	Original Face:	Base	5,000,000.000	101.187042	1,431,199.49	97.194727	1,374,731.79	-56,467.70	0.17
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	224,574.680	100.515637	225,732.67	99.721980	223,950.32	-1,782.35	0.03
	Original Face:	Base	7,878,829.000	100.515637	225,732.67	99.721980	223,950.32	-1,782.35	0.03
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.760850	20 Aug 2070		
		Local	2,918,586.250	103.290494	3,014,622.15	101.516190	2,962,837.56	-51,784.59	0.36
	Original Face:	Base	5,000,000.000	103.290494	3,014,622.15	101.516190	2,962,837.56	-51,784.59	0.36
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.910850	20 Aug 2070		
		Local	2,920,759.500	104.201763	3,043,482.89	101.897780	2,976,189.09	-67,293.80	0.37
	Original Face:	Base	5,000,000.000	104.201763	3,043,482.89	101.897780	2,976,189.09	-67,293.80	0.37
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	4,828,098.200	98.461805	4,753,832.64	97.259010	4,695,760.51	-58,072.13	0.58
	Original Face:	Base	5,000,000.000	98.461805	4,753,832.64	97.259010	4,695,760.51	-58,072.13	0.58
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	4,690,673.350	99.825221	4,682,475.03	99.607840	4,672,278.41	-10,196.62	0.58
	Original Face:	Base	5,000,000.000	99.825221	4,682,475.03	99.607840	4,672,278.41	-10,196.62	0.58
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,366,268.700	99.846222	9,351,865.41	98.624160	9,237,403.83	-114,461.58	1.14
	Original Face:	Base	10,000,000.000	99.846222	9,351,865.41	98.624160	9,237,403.83	-114,461.58	1.14
38381UK27	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 150 QD					4.500000	20 Jul 2051		
		Local	9,443,296.500	100.000000	9,443,296.50	98.846420	9,334,360.52	-108,935.98	1.15
	Original Face:	Base	10,000,000.000	100.000000	9,443,296.50	98.846420	9,334,360.52	-108,935.98	1.15
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	748,676.380	100.446596	752,019.94	87.584440	655,724.01	-96,295.93	0.08
	Original Face:	Base	6,993,000.000	100.446596	752,019.94	87.584440	655,724.01	-96,295.93	0.08
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.808720	20 Jul 2067		
		Local	338,306.230	97.746273	330,681.73	98.314550	332,604.25	1,922.52	0.04
	Original Face:	Base	7,000,000.000	97.746273	330,681.73	98.314550	332,604.25	1,922.52	0.04

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38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA					3.000000	16 Jan 2044		
		Local	5,241,895.960	95.828486	5,023,229.54	96.670520	5,067,368.08	44,138.54	0.62
Original Face:		Base	9,418,000.000	95.828486	5,023,229.54	96.670520	5,067,368.08	44,138.54	0.62
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	2,862,729.900	98.335364	2,815,075.86	97.963040	2,804,417.24	-10,658.62	0.35
Original Face:		Base	5,000,000.000	98.335364	2,815,075.86	97.963040	2,804,417.24	-10,658.62	0.35
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	1,459,746.300	100.585644	1,468,295.22	100.059070	1,460,608.57	-7,686.65	0.18
Original Face:		Base	5,000,000.000	100.585644	1,468,295.22	100.059070	1,460,608.57	-7,686.65	0.18
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	765,972.650	99.896038	765,176.33	100.054040	766,386.58	1,210.25	0.09
Original Face:		Base	2,628,000.000	99.896038	765,176.33	100.054040	766,386.58	1,210.25	0.09
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	1,427,480.700	99.977716	1,427,162.60	100.047390	1,428,157.18	994.58	0.18
Original Face:		Base	5,000,000.000	99.977716	1,427,162.60	100.047390	1,428,157.18	994.58	0.18
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	750,927.400	100.842341	757,252.77	100.779100	756,777.88	-474.89	0.09
Original Face:		Base	2,543,000.000	100.842341	757,252.77	100.779100	756,777.88	-474.89	0.09
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	1,220,560.450	98.814255	1,206,087.71	99.677350	1,216,622.31	10,534.60	0.15
Original Face:		Base	5,000,000.000	98.814255	1,206,087.71	99.677350	1,216,622.31	10,534.60	0.15
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	882,569.750	99.266014	876,091.81	99.661350	879,580.93	3,489.12	0.11
Original Face:		Base	5,000,000.000	99.266014	876,091.81	99.661350	879,580.93	3,489.12	0.11
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA					4.500000	20 Dec 2049		
		Local	6,200,866.320	99.414356	6,164,551.33	99.352470	6,160,713.85	-3,837.48	0.76
Original Face:		Base	8,000,000.000	99.414356	6,164,551.33	99.352470	6,160,713.85	-3,837.48	0.76
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E					4.500000	20 Jan 2050		
		Local	8,306,792.080	99.892794	8,297,886.68	99.370530	8,254,503.32	-43,383.36	1.02
Original Face:		Base	12,205,000.000	99.892794	8,297,886.68	99.370530	8,254,503.32	-43,383.36	1.02

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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
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	2,672,266.150	99.559973	2,660,507.45	99.835210	2,667,862.52	7,355.07	0.33
Original Face:		Base	5,000,000.000	99.559973	2,660,507.45	99.835210	2,667,862.52	7,355.07	0.33
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	3,408,589.800	99.788589	3,401,383.65	99.474920	3,390,691.98	-10,691.67	0.42
Original Face:		Base	5,000,000.000	99.788589	3,401,383.65	99.474920	3,390,691.98	-10,691.67	0.42
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	2,169,151.500	99.682770	2,162,270.31	99.731770	2,163,333.18	1,062.87	0.27
Original Face:		Base	5,000,000.000	99.682770	2,162,270.31	99.731770	2,163,333.18	1,062.87	0.27
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	1,947,383.950	98.905618	1,926,072.14	100.311030	1,953,440.90	27,368.76	0.24
Original Face:		Base	3,565,580.000	98.905618	1,926,072.14	100.311030	1,953,440.90	27,368.76	0.24
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	1,506,286.900	100.000000	1,506,286.90	99.448670	1,497,982.29	-8,304.61	0.18
Original Face:		Base	5,000,000.000	100.000000	1,506,286.90	99.448670	1,497,982.29	-8,304.61	0.18
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	10,558,089.150	99.714562	10,527,952.34	99.756450	10,532,374.92	4,422.58	1.30
Original Face:		Base	15,000,000.000	99.714562	10,527,952.34	99.756450	10,532,374.92	4,422.58	1.30
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	4,869,495.450	98.386404	4,790,921.46	97.679090	4,756,478.84	-34,442.62	0.59
Original Face:		Base	5,000,000.000	98.386404	4,790,921.46	97.679090	4,756,478.84	-34,442.62	0.59
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	4,766,232.100	99.551744	4,744,867.17	97.865860	4,664,514.03	-80,353.14	0.57
Original Face:		Base	5,000,000.000	99.551744	4,744,867.17	97.865860	4,664,514.03	-80,353.14	0.57
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	5,000,000.000	99.960942	4,998,047.10	100.339177	5,016,958.85	18,911.75	0.62
		Base		99.960942	4,998,047.10	100.339177	5,016,958.85	18,911.75	0.62
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.945468	4,997,273.40	98.759159	4,937,957.95	-59,315.45	0.61
		Base		99.945468	4,997,273.40	98.759159	4,937,957.95	-59,315.45	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4				4.000000	16 Mar 2029		
	2,500,000.000	Local	99.847476	2,496,186.89	98.669514	2,466,737.85	-29,449.04	0.30
		Base	99.847476	2,496,186.89	98.669514	2,466,737.85	-29,449.04	0.30
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.951682	6,996,617.71	99.152360	6,940,665.20	-55,952.51	0.85
		Base	99.951682	6,996,617.71	99.152360	6,940,665.20	-55,952.51	0.85
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	134.663202	1,346,632.02	102.082083	1,020,820.83	-325,811.19	0.13
		Base	134.663202	1,346,632.02	102.082083	1,020,820.83	-325,811.19	0.13
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.529261	4,976,463.05	70.177464	3,508,873.20	-1,467,589.85	0.43
		Base	99.529261	4,976,463.05	70.177464	3,508,873.20	-1,467,589.85	0.43
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.958392	4,997,919.61	98.369545	4,918,477.25	-79,442.36	0.61
		Base	99.958392	4,997,919.61	98.369545	4,918,477.25	-79,442.36	0.61
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.949289	2,498,732.23	101.626082	2,540,652.05	41,919.82	0.31
		Base	99.949289	2,498,732.23	101.626082	2,540,652.05	41,919.82	0.31
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	101.320907	5,066,045.37	100.892005	5,044,600.25	-21,445.12	0.62
		Base	101.320907	5,066,045.37	100.892005	5,044,600.25	-21,445.12	0.62
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	99.017656	4,950,882.81	57.384441	2,869,222.05	-2,081,660.76	0.35
		Base	99.017656	4,950,882.81	57.384441	2,869,222.05	-2,081,660.76	0.35
57636QBH6	MASTERCARD INC SR UNSECURED 06/28 VAR				4.010000	08 Jun 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.002000	10,000,200.00	200.00	1.23
		Base	100.000000	10,000,000.00	100.002000	10,000,200.00	200.00	1.23
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.993630	4,999,681.49	100.953309	5,047,665.45	47,983.96	0.62
		Base	99.993630	4,999,681.49	100.953309	5,047,665.45	47,983.96	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15				4.150000	25 Aug 2028		
	5,000,000.000	Local	99.918302	4,995,915.08	99.165276	4,958,263.80	-37,651.28	0.61
		Base	99.918302	4,995,915.08	99.165276	4,958,263.80	-37,651.28	0.61
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.866578	4,993,328.92	94.561621	4,728,081.05	-265,247.87	0.58
		Base	99.866578	4,993,328.92	94.561621	4,728,081.05	-265,247.87	0.58
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.854709	3,494,914.83	91.063836	3,187,234.26	-307,680.57	0.39
		Base	99.854709	3,494,914.83	91.063836	3,187,234.26	-307,680.57	0.39
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.969866	999,698.66	99.821274	998,212.74	-1,485.92	0.12
		Base	99.969866	999,698.66	99.821274	998,212.74	-1,485.92	0.12
666807BK7	NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2				3.200000	01 Feb 2027		
	5,000,000.000	Local	99.520290	4,976,014.51	99.349083	4,967,454.15	-8,560.36	0.61
		Base	99.520290	4,976,014.51	99.349083	4,967,454.15	-8,560.36	0.61
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4				4.000000	08 Aug 2028		
	5,000,000.000	Local	99.957887	4,997,894.35	99.358643	4,967,932.15	-29,962.20	0.61
		Base	99.957887	4,997,894.35	99.358643	4,967,932.15	-29,962.20	0.61
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	104.012591	5,200,629.54	94.267218	4,713,360.90	-487,268.64	0.58
		Base	104.012591	5,200,629.54	94.267218	4,713,360.90	-487,268.64	0.58
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.873236	9,987,323.63	89.761756	8,976,175.60	-1,011,148.03	1.11
		Base	99.873236	9,987,323.63	89.761756	8,976,175.60	-1,011,148.03	1.11
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.949403	4,997,470.13	91.601228	4,580,061.40	-417,408.73	0.56
		Base	99.949403	4,997,470.13	91.601228	4,580,061.40	-417,408.73	0.56
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	99.402872	2,485,071.80	-14,928.20	0.31
		Base	100.000000	2,500,000.00	99.402872	2,485,071.80	-14,928.20	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RQ29	ROYAL BANK OF CANADA SR UNSECURED 04/29 4.25				4.250000	30 Apr 2029		
	10,000,000.000	Local	99.763297	9,976,329.74	99.144556	9,914,455.60	-61,874.14	1.22
		Base	99.763297	9,976,329.74	99.144556	9,914,455.60	-61,874.14	1.22
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	100.391000	5,019,550.00	19,550.00	0.62
		Base	100.000000	5,000,000.00	100.391000	5,019,550.00	19,550.00	0.62
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.000000	25 May 2047		
	2,644,297.570	Local	100.000000	2,644,297.57	98.710175	2,610,190.76	-34,106.81	0.32
Original Face:	5,000,000.000	Base	100.000000	2,644,297.57	98.710175	2,610,190.76	-34,106.81	0.32
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.950295	4,997,514.74	90.728308	4,536,415.40	-461,099.34	0.56
		Base	99.950295	4,997,514.74	90.728308	4,536,415.40	-461,099.34	0.56
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.958351	4,997,917.53	101.627392	5,081,369.60	83,452.07	0.63
		Base	99.958351	4,997,917.53	101.627392	5,081,369.60	83,452.07	0.63
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.872031	2,996,160.94	92.144499	2,764,334.97	-231,825.97	0.34
		Base	99.872031	2,996,160.94	92.144499	2,764,334.97	-231,825.97	0.34
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR				4.280000	21 Jan 2027		
	10,000,000.000	Local	99.985638	9,998,563.80	99.841721	9,984,172.10	-14,391.70	1.23
		Base	99.985638	9,998,563.80	99.841721	9,984,172.10	-14,391.70	1.23
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15				4.150000	10 Dec 2030		
	4,000,000.000	Local	99.775277	3,991,011.07	97.503909	3,900,156.36	-90,854.71	0.48
		Base	99.775277	3,991,011.07	97.503909	3,900,156.36	-90,854.71	0.48
91282CJP7	US TREASURY N/B 12/26 4.375				4.375000	15 Dec 2026		
	10,000,000.000	Local	100.158326	10,015,832.59	100.232422	10,023,242.20	7,409.61	1.23
		Base	100.158326	10,015,832.59	100.232422	10,023,242.20	7,409.61	1.23
91282CNE7	US TREASURY N/B 05/27 3.875				3.875000	31 May 2027		
	10,000,000.000	Local	99.842177	9,984,217.72	99.808594	9,980,859.40	-3,358.32	1.23
		Base	99.842177	9,984,217.72	99.808594	9,980,859.40	-3,358.32	1.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	5,000,000.000	Local	99.567287	4,978,364.37	99.734375	4,986,718.75	8,354.38	0.61
		Base	99.567287	4,978,364.37	99.734375	4,986,718.75	8,354.38	0.61
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	5,000,000.000	Local	99.920017	4,996,000.84	102.348197	5,117,409.85	121,409.01	0.63
		Base	99.920017	4,996,000.84	102.348197	5,117,409.85	121,409.01	0.63
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.953192	1,999,063.84	88.110740	1,762,214.80	-236,849.04	0.22
		Base	99.953192	1,999,063.84	88.110740	1,762,214.80	-236,849.04	0.22
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5				5.000000	15 Jan 2036		
	3,000,000.000	Local	99.181758	2,975,452.75	97.660413	2,929,812.39	-45,640.36	0.36
		Base	99.181758	2,975,452.75	97.660413	2,929,812.39	-45,640.36	0.36
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	101.875416	5,093,770.79	91.995525	4,599,776.25	-493,994.54	0.57
		Base	101.875416	5,093,770.79	91.995525	4,599,776.25	-493,994.54	0.57
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.982502	4,999,125.08	96.255668	4,812,783.40	-186,341.68	0.59
		Base	99.982502	4,999,125.08	96.255668	4,812,783.40	-186,341.68	0.59
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A				4.430000	20 Dec 2027		
	1,804,750.640	Local	99.997971	1,804,714.02	100.083720	1,806,261.58	1,547.56	0.22
Original Face:	2,500,000.000	Base	99.997971	1,804,714.02	100.083720	1,806,261.58	1,547.56	0.22
931142FB4	WALMART INC SR UNSECURED 04/28 3.9				3.900000	15 Apr 2028		
	2,000,000.000	Local	99.929922	1,998,598.44	99.539744	1,990,794.88	-7,803.56	0.25
		Base	99.929922	1,998,598.44	99.539744	1,990,794.88	-7,803.56	0.25
US DOLLAR Total								
	632,216,874.540	Local		630,786,140.07		614,158,736.65	-16,627,403.42	75.65
Original Face:	504,918,309.000	Base		630,786,140.07		614,158,736.65	-16,627,403.42	75.65
FIXED INCOME Total								
	632,216,874.540	Base		630,786,140.07		614,158,736.65	-16,627,403.42	75.65

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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
Original Face:		504,918,309.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		831,802,708.910	Base		828,442,249.81		811,796,460.47	-16,645,789.34	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								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base			49,999.99		49,999.99	0.00	0.00
CASH Total									
			49,999.990	Base	49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KG68	AMERICAN HONDA FINAN					4.010000	06 Jul 2026		
			25,000,000.000	99.944306	24,986,076.39	99.944306	24,986,076.50	0.11	0.81
		Base		99.944306	24,986,076.39	99.944306	24,986,076.50	0.11	0.81
138994009	CANTOR FITZGERALD REPO REPO					3.640000	01 Jul 2026		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.26
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.26
138994009	CANTOR FITZGERALD REPO REPO					3.700000	30 Jul 2026		
			81,000,000.000	100.000000	81,000,000.00	100.000000	81,000,000.00	0.00	2.64
		Base		100.000000	81,000,000.00	100.000000	81,000,000.00	0.00	2.64
22599G006	CREDIT AGRICOLE REPO REPO					3.680000	01 Jul 2026		
			127,599,202.250	100.000000	127,599,202.25	100.000000	127,599,202.25	0.00	4.15
		Base		100.000000	127,599,202.25	100.000000	127,599,202.25	0.00	4.15
22599G006	CREDIT AGRICOLE REPO REPO					3.690000	01 Jul 2026		
			300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.77
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UHD8	HONEYWELL INTERNATN					3.750000	13 Aug 2026		
		Local	19,140,000.000	99.552083	19,054,268.75	99.552083	19,054,268.69	-0.06	0.62
		Base		99.552083	19,054,268.75	99.552083	19,054,268.69	-0.06	0.62
43851UHE6	HONEYWELL INTERNATN					3.730000	14 Aug 2026		
		Local	25,000,000.000	99.544111	24,886,027.78	99.544111	24,886,027.75	-0.03	0.81
		Base		99.544111	24,886,027.78	99.544111	24,886,027.75	-0.03	0.81
47816GL31	JOHNSON + JOHNSON					3.720000	03 Nov 2026		
		Local	24,700,000.000	98.708333	24,380,958.34	98.686800	24,375,639.60	-5,318.74	0.79
		Base		98.708333	24,380,958.34	98.686800	24,375,639.60	-5,318.74	0.79
58013NGD8	MCDONALD S CORPORATI					3.850000	13 Jul 2026		
		Local	30,000,000.000	99.871667	29,961,500.00	99.871667	29,961,500.10	0.10	0.98
		Base		99.871667	29,961,500.00	99.871667	29,961,500.10	0.10	0.98
71344UJE0	PEPSICO INC					3.640000	14 Sep 2026		
		Local	25,000,000.000	99.241667	24,810,416.66	99.222970	24,805,742.50	-4,674.16	0.81
		Base		99.241667	24,810,416.66	99.222970	24,805,742.50	-4,674.16	0.81
78015DG61	ROYAL BK CDA					3.670000	06 Jul 2026		
		Local	25,000,000.000	99.949028	24,987,256.94	99.949028	24,987,257.00	0.06	0.81
		Base		99.949028	24,987,256.94	99.949028	24,987,257.00	0.06	0.81
8085A3J89	SCHWAB CHARLES CORP					3.860000	08 Sep 2026		
		Local	15,000,000.000	99.260167	14,889,025.00	99.262410	14,889,361.50	336.50	0.48
		Base		99.260167	14,889,025.00	99.262410	14,889,361.50	336.50	0.48
8085A3J89	SCHWAB CHARLES CORP					3.940000	08 Sep 2026		
		Local	25,000,000.000	99.244833	24,811,208.33	99.262410	24,815,602.50	4,394.17	0.81
		Base		99.244833	24,811,208.33	99.262410	24,815,602.50	4,394.17	0.81
82434UHS9	SHERWIN WILLIAMS CO					3.860000	26 Aug 2026		
		Local	11,200,000.000	99.399556	11,132,750.22	99.399556	11,132,750.27	0.05	0.36
		Base		99.399556	11,132,750.22	99.399556	11,132,750.27	0.05	0.36
89119BHJ8	TORONTO DOMINION BANK					3.720000	18 Aug 2026		
		Local	25,000,000.000	99.504000	24,876,000.00	99.504000	24,876,000.00	0.00	0.81
		Base		99.504000	24,876,000.00	99.504000	24,876,000.00	0.00	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.630000	01 Jul 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.63
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.63
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.620000	01 Jul 2026		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.28
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.28
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.650000	30 Jul 2026		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.44
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.44
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.620000	01 Jul 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.63
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.63
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.660000	01 Jul 2026		
	223,610,375.720	Local	100.000000	223,610,375.72	100.000000	223,610,375.72	0.00	7.28
		Base	100.000000	223,610,375.72	100.000000	223,610,375.72	0.00	7.28
92828DG85	VISA INC DISC COML PAPER 4/2 Y				3.720000	08 Jul 2026		
	25,000,000.000	Local	99.927667	24,981,916.67	99.927667	24,981,916.75	0.08	0.81
		Base	99.927667	24,981,916.67	99.927667	24,981,916.75	0.08	0.81
93114FGL2	WAL MART STORES INC				3.650000	20 Jul 2026		
	25,000,000.000	Local	99.807361	24,951,840.28	99.807361	24,951,840.25	-0.03	0.81
		Base	99.807361	24,951,840.28	99.807361	24,951,840.25	-0.03	0.81
94107NG73	WASTE MANAGEMENT INC				3.900000	07 Jul 2026		
	25,000,000.000	Local	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	0.81
		Base	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	0.81
979QHR003	SOUTH STREET REPO				3.680000	01 Jul 2026		
	470,885,678.170	Local	100.000000	470,885,678.17	100.000000	470,885,678.17	0.00	15.33
		Base	100.000000	470,885,678.17	100.000000	470,885,678.17	0.00	15.33
980UKM008	US BANK REPO				3.630000	01 Jul 2026		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.77
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				3.500000	01 Jul 2026		
	163,000,000.000	Local	100.000000	163,000,000.00	100.000000	163,000,000.00	0.00	5.31
		Base	100.000000	163,000,000.00	100.000000	163,000,000.00	0.00	5.31
985FHY004	MITSUBISHI UFJ REPO				3.620000	01 Jul 2026		
	599,999,999.990	Local	100.000000	599,999,999.99	100.000000	599,999,999.99	0.00	19.53
		Base	100.000000	599,999,999.99	100.000000	599,999,999.99	0.00	19.53
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Jul 2026		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.81
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.81
US DOLLAR Total								
	2,961,135,256.130	Local		2,959,788,251.49		2,959,782,989.54	-5,261.95	96.36
		Base		2,959,788,251.49		2,959,782,989.54	-5,261.95	96.36
CASH EQUIVALENT Total								
	2,961,135,256.130	Base		2,959,788,251.49		2,959,782,989.54	-5,261.95	96.36
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	26,052,509.040	Local	1.000000	26,052,509.04	1.000000	26,052,509.04	0.00	0.85
		Base	1.000000	26,052,509.04	1.000000	26,052,509.04	0.00	0.85
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	44,753,694.020	Local	1.000000	44,753,694.02	1.000000	44,753,694.02	0.00	1.46
		Base	1.000000	44,753,694.02	1.000000	44,753,694.02	0.00	1.46
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	40,918,757.990	Local	1.000000	40,918,757.99	1.000000	40,918,757.99	0.00	1.33
		Base	1.000000	40,918,757.99	1.000000	40,918,757.99	0.00	1.33
US DOLLAR Total								
	111,724,961.050	Local		111,724,961.05		111,724,961.05	0.00	3.64

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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
			Base		111,724,961.05		111,724,961.05	0.00	3.64
EQUITY Total									
		111,724,961.050	Base		111,724,961.05		111,724,961.05	0.00	3.64

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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
FUND Total								
		3,072,910,217.170	Base	3,071,563,212.53		3,071,557,950.58	-5,261.95	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.05
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.05
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.05
		Base			50,000.00		50,000.00	0.00	0.05
CASH Total									
			50,000.000	Base	50,000.00		50,000.00	0.00	0.05
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
979QHR003	SOUTH STREET REPO					3.680000	01 Jul 2026		
			9,378,191.820	100.000000	9,378,191.82	100.000000	9,378,191.82	0.00	8.72
		Base		100.000000	9,378,191.82	100.000000	9,378,191.82	0.00	8.72
US DOLLAR Total									
			9,378,191.820		9,378,191.82		9,378,191.82	0.00	8.72
		Base			9,378,191.82		9,378,191.82	0.00	8.72
CASH EQUIVALENT Total									
			9,378,191.820	Base	9,378,191.82		9,378,191.82	0.00	8.72
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	99.945674	4,997,283.69	96.479467	4,823,973.35	-173,310.34	4.49
		Base		99.945674	4,997,283.69	96.479467	4,823,973.35	-173,310.34	4.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	99.626816	4,981,340.81	96.373721	4,818,686.05	-162,654.76	4.48
		Base	99.626816	4,981,340.81	96.373721	4,818,686.05	-162,654.76	4.48
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.919022	4,995,951.08	96.533591	4,826,679.55	-169,271.53	4.49
		Base	99.919022	4,995,951.08	96.533591	4,826,679.55	-169,271.53	4.49
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.810217	3,493,357.59	91.202770	3,192,096.95	-301,260.64	2.97
		Base	99.810217	3,493,357.59	91.202770	3,192,096.95	-301,260.64	2.97
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.970122	2,499,253.06	92.633720	2,315,843.00	-183,410.06	2.15
		Base	99.970122	2,499,253.06	92.633720	2,315,843.00	-183,410.06	2.15
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.960035	4,998,001.73	94.140415	4,707,020.75	-290,980.98	4.38
		Base	99.960035	4,998,001.73	94.140415	4,707,020.75	-290,980.98	4.38
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063		
	573,284.520	Local	94.499829	541,752.89	99.968720	573,105.20	31,352.31	0.53
Original Face:	675,000.000	Base	94.499829	541,752.89	99.968720	573,105.20	31,352.31	0.53
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	2,968,643.520	Local	96.002561	2,849,973.82	95.871630	2,846,086.93	-3,886.89	2.65
Original Face:	5,000,000.000	Base	96.002561	2,849,973.82	95.871630	2,846,086.93	-3,886.89	2.65
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,005,330.570	Local	94.316349	3,777,681.55	99.286800	3,976,764.55	199,083.00	3.70
Original Face:	6,000,000.000	Base	94.316349	3,777,681.55	99.286800	3,976,764.55	199,083.00	3.70
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.655677	2,491,391.93	89.670813	2,241,770.33	-249,621.60	2.09
		Base	99.655677	2,491,391.93	89.670813	2,241,770.33	-249,621.60	2.09
30231GBD3	EXXON MOBIL CORPORATION COMPANY GUAR 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	99.774749	2,494,368.73	-5,631.27	2.32
		Base	100.000000	2,500,000.00	99.774749	2,494,368.73	-5,631.27	2.32

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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
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					4.057490	15 May 2036		
		Local	87,823.680	100.025620	87,846.18	99.378287	87,277.67	-568.51	0.08
	Original Face:	Base	16,000,000.000	100.025620	87,846.18	99.378287	87,277.67	-568.51	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	455,181.600	100.916849	459,354.93	89.184517	405,951.51	-53,403.42	0.38
	Original Face:	Base	5,000,000.000	100.916849	459,354.93	89.184517	405,951.51	-53,403.42	0.38
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	816,727.900	103.157862	842,519.04	90.919930	742,568.43	-99,950.61	0.69
	Original Face:	Base	10,000,000.000	103.157862	842,519.04	90.919930	742,568.43	-99,950.61	0.69
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	110.924948	4,436,997.93	96.505909	3,860,236.36	-576,761.57	3.59
		Base		110.924948	4,436,997.93	96.505909	3,860,236.36	-576,761.57	3.59
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.974030	2,499,350.75	95.877438	2,396,935.95	-102,414.80	2.23
		Base		99.974030	2,499,350.75	95.877438	2,396,935.95	-102,414.80	2.23
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	278,147.040	99.893765	277,851.55	92.480160	257,230.83	-20,620.72	0.24
	Original Face:	Base	2,000,000.000	99.893765	277,851.55	92.480160	257,230.83	-20,620.72	0.24
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	1,693,938.660	99.911685	1,692,442.66	100.179330	1,696,976.40	4,533.74	1.58
	Original Face:	Base	2,000,000.000	99.911685	1,692,442.66	100.179330	1,696,976.40	4,533.74	1.58
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.958370	2,698,875.98	88.351520	2,385,491.04	-313,384.94	2.22
		Base		99.958370	2,698,875.98	88.351520	2,385,491.04	-313,384.94	2.22
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	113,469.800	100.520086	114,059.94	97.133640	110,217.35	-3,842.59	0.10
	Original Face:	Base	5,000,000.000	100.520086	114,059.94	97.133640	110,217.35	-3,842.59	0.10
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	36,437.700	100.233741	36,522.87	99.599900	36,291.91	-230.96	0.03
	Original Face:	Base	3,000,000.000	100.233741	36,522.87	99.599900	36,291.91	-230.96	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,360,071.530	100.598028	2,374,185.42	97.048080	2,290,404.11	-83,781.31	2.13
Original Face:	5,565,000.000	Base		100.598028	2,374,185.42	97.048080	2,290,404.11	-83,781.31	2.13
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	2,448.180	100.020832	2,448.69	99.400540	2,433.50	-15.19	0.00
Original Face:	2,000,000.000	Base		100.020832	2,448.69	99.400540	2,433.50	-15.19	0.00
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	172,961.750	100.262000	173,414.91	94.896170	164,134.08	-9,280.83	0.15
Original Face:	5,000,000.000	Base		100.262000	173,414.91	94.896170	164,134.08	-9,280.83	0.15
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	188,425.450	100.263351	188,921.67	94.492580	178,048.07	-10,873.60	0.17
Original Face:	14,878,168.000	Base		100.263351	188,921.67	94.492580	178,048.07	-10,873.60	0.17
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	3,343,002.750	99.357262	3,321,515.99	93.723570	3,133,181.52	-188,334.47	2.91
Original Face:	5,000,000.000	Base		99.357262	3,321,515.99	93.723570	3,133,181.52	-188,334.47	2.91
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	1,900,751.670	99.825066	1,897,426.60	100.095190	1,902,561.00	5,134.40	1.77
Original Face:	2,884,919.000	Base		99.825066	1,897,426.60	100.095190	1,902,561.00	5,134.40	1.77
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	921,199.820	99.898477	920,264.59	100.259230	923,587.85	3,323.26	0.86
Original Face:	2,000,000.000	Base		99.898477	920,264.59	100.259230	923,587.85	3,323.26	0.86
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	698,698.600	102.565004	716,620.25	93.600767	653,987.25	-62,633.00	0.61
Original Face:	5,000,000.000	Base		102.565004	716,620.25	93.600767	653,987.25	-62,633.00	0.61
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	278,460.400	100.250686	279,158.46	97.298085	270,936.64	-8,221.82	0.25
Original Face:	5,000,000.000	Base		100.250686	279,158.46	97.298085	270,936.64	-8,221.82	0.25
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	112,978.600	104.585090	118,158.77	97.595840	110,262.41	-7,896.36	0.10
Original Face:	10,000,000.000	Base		104.585090	118,158.77	97.595840	110,262.41	-7,896.36	0.10

& 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
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	302,407.860	104.825784	317,001.41	99.555120	301,062.51	-15,938.90	0.28
	Original Face:	Base	6,000,000.000	104.825784	317,001.41	99.555120	301,062.51	-15,938.90	0.28
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	32,443.100	103.444523	33,560.61	99.789210	32,374.71	-1,185.90	0.03
	Original Face:	Base	5,000,000.000	103.444523	33,560.61	99.789210	32,374.71	-1,185.90	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,108,241.250	95.486180	1,058,217.23	84.300120	934,248.70	-123,968.53	0.87
	Original Face:	Base	5,000,000.000	95.486180	1,058,217.23	84.300120	934,248.70	-123,968.53	0.87
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	204,921.050	100.624182	206,200.13	88.473420	181,300.66	-24,899.47	0.17
	Original Face:	Base	5,000,000.000	100.624182	206,200.13	88.473420	181,300.66	-24,899.47	0.17
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,131,527.880	101.187041	1,144,959.58	97.194727	1,099,785.43	-45,174.15	1.02
	Original Face:	Base	4,000,000.000	101.187041	1,144,959.58	97.194727	1,099,785.43	-45,174.15	1.02
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.808720	20 Jul 2067		
		Local	144,988.380	97.746268	141,720.73	98.314550	142,544.67	823.94	0.13
	Original Face:	Base	3,000,000.000	97.746268	141,720.73	98.314550	142,544.67	823.94	0.13
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	1,418,034.740	99.858051	1,416,021.85	99.542280	1,411,544.11	-4,477.74	1.31
	Original Face:	Base	5,675,162.000	99.858051	1,416,021.85	99.542280	1,411,544.11	-4,477.74	1.31
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	2,500,000.000	99.960942	2,499,023.55	100.339177	2,508,479.43	9,455.88	2.33
		Base		99.960942	2,499,023.55	100.339177	2,508,479.43	9,455.88	2.33
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.529261	2,488,231.52	70.177464	1,754,436.60	-733,794.92	1.63
		Base		99.529261	2,488,231.52	70.177464	1,754,436.60	-733,794.92	1.63
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.958392	4,997,919.61	98.369545	4,918,477.25	-79,442.36	4.58
		Base		99.958392	4,997,919.61	98.369545	4,918,477.25	-79,442.36	4.58

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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
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.949289	2,498,732.23	101.626082	2,540,652.05	41,919.82	2.36
		Base	99.949289	2,498,732.23	101.626082	2,540,652.05	41,919.82	2.36
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	99.017656	4,950,882.81	57.384441	2,869,222.05	-2,081,660.76	2.67
		Base	99.017656	4,950,882.81	57.384441	2,869,222.05	-2,081,660.76	2.67
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.866578	4,993,328.92	94.561621	4,728,081.05	-265,247.87	4.40
		Base	99.866578	4,993,328.92	94.561621	4,728,081.05	-265,247.87	4.40
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.854709	3,494,914.83	91.063836	3,187,234.26	-307,680.57	2.96
		Base	99.854709	3,494,914.83	91.063836	3,187,234.26	-307,680.57	2.96
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4				4.000000	08 Aug 2028		
	2,000,000.000	Local	99.957887	1,999,157.74	99.358643	1,987,172.86	-11,984.88	1.85
		Base	99.957887	1,999,157.74	99.358643	1,987,172.86	-11,984.88	1.85
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	104.012591	1,600,753.78	94.267218	1,450,772.49	-149,981.29	1.35
		Base	104.012591	1,600,753.78	94.267218	1,450,772.49	-149,981.29	1.35
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.949403	4,997,470.13	91.601228	4,580,061.40	-417,408.73	4.26
		Base	99.949403	4,997,470.13	91.601228	4,580,061.40	-417,408.73	4.26
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	100.391000	5,019,550.00	19,550.00	4.67
		Base	100.000000	5,000,000.00	100.391000	5,019,550.00	19,550.00	4.67
US DOLLAR Total								
	105,089,548.000	Local		105,102,021.99		98,072,109.50	-7,029,912.49	91.23
Original Face:	145,678,249.000	Base		105,102,021.99		98,072,109.50	-7,029,912.49	91.23
FIXED INCOME Total								
	105,089,548.000	Base		105,102,021.99		98,072,109.50	-7,029,912.49	91.23

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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
Original Face:		145,678,249.000						

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									
		114,517,739.820	Base		114,530,213.81		107,500,301.32	-7,029,912.49	100.00
	Original Face:	145,678,249.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,377,907.310	1.000000	50,377,907.31	1.000000	50,377,907.31	0.00	3.69
		Base		1.000000	50,377,907.31	1.000000	50,377,907.31	0.00	3.69
US DOLLAR Total									
			50,377,907.310		50,377,907.31		50,377,907.31	0.00	3.69
		Base			50,377,907.31		50,377,907.31	0.00	3.69
CASH Total									
			50,377,907.310	Base	50,377,907.31		50,377,907.31	0.00	3.69
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
04821UHL9	ATLANTIC ASSET SECUR					3.800000	20 Aug 2026		
			5,000,000.000	99.472222	4,973,611.11	99.472222	4,973,611.11	0.00	0.36
		Base		99.472222	4,973,611.11	99.472222	4,973,611.11	0.00	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	100.044240	5,002,212.00	2,212.00	0.37
		Base		100.000000	5,000,000.00	100.044240	5,002,212.00	2,212.00	0.37
06741EH78	BARCLAYS BK PLC					3.910000	07 Aug 2026		
			5,000,000.000	99.598139	4,979,906.94	99.598139	4,979,906.94	0.00	0.36
		Base		99.598139	4,979,906.94	99.598139	4,979,906.94	0.00	0.36
07644BJV5	BEDFORD ROW FDG CORP					3.780000	29 Sep 2026		
			5,000,000.000	99.055000	4,952,750.00	99.018890	4,950,944.50	-1,805.50	0.36
		Base		99.055000	4,952,750.00	99.018890	4,950,944.50	-1,805.50	0.36
138994009	CANTOR FITZGERALD REPO REPO					3.640000	01 Jul 2026		
			125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	9.14
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	9.14

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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
138994009	CANTOR FITZGERALD REPO REPO					3.700000	30 Jul 2026		
		Local	27,000,000.000	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
15963UGP5	CHARIOT FNDG LLC					3.750000	23 Jul 2026		
		Local	5,000,000.000	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.36
		Base		99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.36
15963UJ15	CHARIOT FNDG LLC					3.760000	01 Sep 2026		
		Local	5,000,000.000	99.352445	4,967,622.23	99.322400	4,966,120.00	-1,502.23	0.36
		Base		99.352445	4,967,622.23	99.322400	4,966,120.00	-1,502.23	0.36
17277BGM1	CISCO SYSTEMS INC					3.600000	21 Jul 2026		
		Local	5,000,000.000	99.800000	4,990,000.00	99.800000	4,990,000.00	0.00	0.37
		Base		99.800000	4,990,000.00	99.800000	4,990,000.00	0.00	0.37
17277BK61	CISCO SYSTEMS INC					3.770000	06 Oct 2026		
		Local	2,000,000.000	98.984195	1,979,683.89	98.976260	1,979,525.20	-158.69	0.14
		Base		98.984195	1,979,683.89	98.976260	1,979,525.20	-158.69	0.14
38346MGU2	GOTHAM FDG CORP					3.920000	28 Jul 2026		
		Local	5,000,000.000	99.706000	4,985,300.00	99.706000	4,985,300.00	0.00	0.36
		Base		99.706000	4,985,300.00	99.706000	4,985,300.00	0.00	0.36
38346MGV0	GOTHAM FDG CORP					3.800000	29 Jul 2026		
		Local	5,000,000.000	99.704444	4,985,222.22	99.704444	4,985,222.20	-0.02	0.36
		Base		99.704444	4,985,222.22	99.704444	4,985,222.20	-0.02	0.36
40060XHU7	GTA FDG LLC DISC					3.800000	28 Aug 2026		
		Local	5,000,000.000	99.387778	4,969,388.89	99.387778	4,969,388.89	0.00	0.36
		Base		99.387778	4,969,388.89	99.387778	4,969,388.89	0.00	0.36
40588MHJ9	HALKIN FINANCE LLC USC					3.810000	18 Aug 2026		
		Local	5,000,000.000	99.492000	4,974,600.00	99.492000	4,974,600.00	0.00	0.36
		Base		99.492000	4,974,600.00	99.492000	4,974,600.00	0.00	0.36
46659CR93	JPMORGAN CHASE BK N A INSTL CT					5.000000	28 May 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	100.361660	5,018,083.00	18,083.00	0.37
		Base		100.000000	5,000,000.00	100.361660	5,018,083.00	18,083.00	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816GJN0	JOHNSON + JOHNSON					3.650000	22 Sep 2026		
		Local	5,000,000.000	99.158472	4,957,923.61	99.141330	4,957,066.50	-857.11	0.36
		Base		99.158472	4,957,923.61	99.141330	4,957,066.50	-857.11	0.36
4820P3H71	JUPITER SECT CO LLC					3.750000	07 Aug 2026		
		Local	5,000,000.000	99.614583	4,980,729.17	99.614583	4,980,729.15	-0.02	0.36
		Base		99.614583	4,980,729.17	99.614583	4,980,729.15	-0.02	0.36
4820P3HJ5	JUPITER SECT CO LLC					3.780000	18 Aug 2026		
		Local	5,000,000.000	99.496000	4,974,800.00	99.496000	4,974,800.00	0.00	0.36
		Base		99.496000	4,974,800.00	99.496000	4,974,800.00	0.00	0.36
53127UHB9	LIBERTY FUNDING LLC					3.770000	11 Aug 2026		
		Local	5,000,000.000	99.570639	4,978,531.94	99.570639	4,978,531.94	0.00	0.36
		Base		99.570639	4,978,531.94	99.570639	4,978,531.94	0.00	0.36
53245QH74	ELI LILLY + COMPANY					3.760000	07 Aug 2026		
		Local	5,000,000.000	99.613556	4,980,677.78	99.613556	4,980,677.80	0.02	0.36
		Base		99.613556	4,980,677.78	99.613556	4,980,677.80	0.02	0.36
56274MGU0	MANHATTAN ASSET FDG.					3.800000	28 Jul 2026		
		Local	5,000,000.000	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.36
		Base		99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.36
56274MHE5	MANHATTAN ASSET FDG.					3.840000	14 Aug 2026		
		Local	5,000,000.000	99.530667	4,976,533.33	99.530667	4,976,533.35	0.02	0.36
		Base		99.530667	4,976,533.33	99.530667	4,976,533.35	0.02	0.36
57636PG18	MASTERCARD INC					3.780000	01 Jul 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
64105HG14	NESTLE CAP CORP					3.640000	01 Jul 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.83
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.83
67983UG15	OLD LINE FUNDING LLC 07/26 ZCP					3.690000	01 Jul 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UG64	OLD LINE FUNDING LLC					3.680000	06 Jul 2026		
		Local	5,000,000.000	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.37
		Base		99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.37
69039UG15	OVERWATCH ALPHA FDG LLC 07/26 ZCP					3.910000	01 Jul 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
69039UGA5	OVERWATCH ALPHA FDG LLC					3.850000	10 Jul 2026		
		Local	5,000,000.000	99.903750	4,995,187.50	99.903750	4,995,187.50	0.00	0.37
		Base		99.903750	4,995,187.50	99.903750	4,995,187.50	0.00	0.37
71344UGX1	PEPSICO INC					3.650000	31 Jul 2026		
		Local	5,000,000.000	99.695833	4,984,791.67	99.695833	4,984,791.65	-0.02	0.36
		Base		99.695833	4,984,791.67	99.695833	4,984,791.65	-0.02	0.36
82124MHT0	SHEFFIELD RECEIVABLE					3.790000	27 Aug 2026		
		Local	5,000,000.000	99.399917	4,969,995.83	99.399917	4,969,995.85	0.02	0.36
		Base		99.399917	4,969,995.83	99.399917	4,969,995.85	0.02	0.36
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	5,000,000.000	98.896444	4,944,822.22	98.868330	4,943,416.50	-1,405.72	0.36
		Base		98.896444	4,944,822.22	98.868330	4,943,416.50	-1,405.72	0.36
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	5,000,000.000	97.781333	4,889,066.67	97.743700	4,887,185.00	-1,881.67	0.36
		Base		97.781333	4,889,066.67	97.743700	4,887,185.00	-1,881.67	0.36
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
		Local	3,000,000.000	98.134645	2,944,039.34	98.125111	2,943,753.33	-286.01	0.22
		Base		98.134645	2,944,039.34	98.125111	2,943,753.33	-286.01	0.22
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
		Local	10,000,000.000	96.825517	9,682,551.70	96.694728	9,669,472.80	-13,078.90	0.71
		Base		96.825517	9,682,551.70	96.694728	9,669,472.80	-13,078.90	0.71
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.620000	01 Jul 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

Base Currency: 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 Jul 2026		
		Local	500,000,000.000	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	36.58
		Base		100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	36.58
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.650000	30 Jul 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					3.680000	01 Jul 2026		
		Local	3,491,457.290	100.000000	3,491,457.29	100.000000	3,491,457.29	0.00	0.26
		Base		100.000000	3,491,457.29	100.000000	3,491,457.29	0.00	0.26
US DOLLAR Total									
		Local	850,491,457.290		849,480,929.44		849,480,248.59	-680.85	62.15
		Base			849,480,929.44		849,480,248.59	-680.85	62.15
CASH EQUIVALENT Total									
		Base	850,491,457.290		849,480,929.44		849,480,248.59	-680.85	62.15
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	99.986675	2,999,600.24	100.459832	3,013,794.96	14,194.72	0.22
		Base		99.986675	2,999,600.24	100.459832	3,013,794.96	14,194.72	0.22
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	10,000,000.000	99.971791	9,997,179.14	100.615973	10,061,597.30	64,418.16	0.74
		Base		99.971791	9,997,179.14	100.615973	10,061,597.30	64,418.16	0.74
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3					4.300000	11 Jun 2028		
		Local	5,000,000.000	99.955592	4,997,779.58	99.858520	4,992,926.00	-4,853.58	0.37
		Base		99.955592	4,997,779.58	99.858520	4,992,926.00	-4,853.58	0.37
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.965436	1,999,308.71	99.322169	1,986,443.38	-12,865.33	0.15
		Base		99.965436	1,999,308.71	99.322169	1,986,443.38	-12,865.33	0.15

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	10,000,000.000	99.982303	9,998,230.34	98.993307	9,899,330.70	-98,899.64	0.72
		Base		99.982303	9,998,230.34	98.993307	9,899,330.70	-98,899.64	0.72
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	100.065798	5,003,289.90	3,289.90	0.37
		Base		100.000000	5,000,000.00	100.065798	5,003,289.90	3,289.90	0.37
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	5,000,000.000	99.875501	4,993,775.04	99.610179	4,980,508.95	-13,266.09	0.36
		Base		99.875501	4,993,775.04	99.610179	4,980,508.95	-13,266.09	0.36
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	98.636452	9,863,645.20	-136,354.80	0.72
		Base		100.000000	10,000,000.00	98.636452	9,863,645.20	-136,354.80	0.72
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.12
		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		
		Local	5,000,000.000	97.327519	4,866,375.97	97.584427	4,879,221.35	12,845.38	0.36
		Base		97.327519	4,866,375.97	97.584427	4,879,221.35	12,845.38	0.36
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	7,000,000.000	100.000000	7,000,000.00	99.254448	6,947,811.36	-52,188.64	0.51
		Base		100.000000	7,000,000.00	99.254448	6,947,811.36	-52,188.64	0.51
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.451974	3,013,559.22	13,559.22	0.22
		Base		100.000000	3,000,000.00	100.451974	3,013,559.22	13,559.22	0.22
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.180000	15 Nov 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.351000	3,010,530.00	10,530.00	0.22
		Base		100.000000	3,000,000.00	100.351000	3,010,530.00	10,530.00	0.22
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.957642	4,997,882.11	99.062950	4,953,147.50	-44,734.61	0.36
		Base		99.957642	4,997,882.11	99.062950	4,953,147.50	-44,734.61	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	10,000,000.000	99.994254	9,999,425.36	99.576132	9,957,613.20	-41,812.16	0.73
		Base		99.994254	9,999,425.36	99.576132	9,957,613.20	-41,812.16	0.73
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.078005	5,053,900.26	99.488226	4,974,411.30	-79,488.96	0.36
		Base		101.078005	5,053,900.26	99.488226	4,974,411.30	-79,488.96	0.36
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.928531	2,997,855.93	100.517269	3,015,518.07	17,662.14	0.22
		Base		99.928531	2,997,855.93	100.517269	3,015,518.07	17,662.14	0.22
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.979705	2,999,391.16	100.163471	3,004,904.13	5,512.97	0.22
		Base		99.979705	2,999,391.16	100.163471	3,004,904.13	5,512.97	0.22
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	100.055601	10,005,560.10	5,560.10	0.73
		Base		100.000000	10,000,000.00	100.055601	10,005,560.10	5,560.10	0.73
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	2,000,000.000	99.980039	1,999,600.78	100.063088	2,001,261.76	1,660.98	0.15
		Base		99.980039	1,999,600.78	100.063088	2,001,261.76	1,660.98	0.15
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	4,488.170	100.071521	4,491.38	99.657784	4,472.81	-18.57	0.00
Original Face:		Base	2,096,032.000	100.071521	4,491.38	99.657784	4,472.81	-18.57	0.00
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	9,302.350	100.432579	9,342.59	99.416641	9,248.08	-94.51	0.00
Original Face:		Base	5,000,000.000	100.432579	9,342.59	99.416641	9,248.08	-94.51	0.00
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	99.050526	4,952,526.30	-47,473.70	0.36
		Base		100.000000	5,000,000.00	99.050526	4,952,526.30	-47,473.70	0.36
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	98.350103	4,917,505.15	-82,494.85	0.36
		Base		100.000000	5,000,000.00	98.350103	4,917,505.15	-82,494.85	0.36

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25					4.250000	28 Apr 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	98.901128	2,967,033.84	-32,966.16	0.22
		Base		100.000000	3,000,000.00	98.901128	2,967,033.84	-32,966.16	0.22
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,196,276.980	103.360888	1,236,482.51	93.793828	1,122,033.97	-114,448.54	0.08
Original Face:		Base	8,645,247.000	103.360888	1,236,482.51	93.793828	1,122,033.97	-114,448.54	0.08
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	356,706.520	103.311288	368,518.10	93.746277	334,399.08	-34,119.02	0.02
Original Face:		Base	4,322,624.000	103.311288	368,518.10	93.746277	334,399.08	-34,119.02	0.02
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9					3.900000	24 Sep 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.097888	4,954,894.40	-45,105.60	0.36
		Base		100.000000	5,000,000.00	99.097888	4,954,894.40	-45,105.60	0.36
3135G07K3	FANNIE MAE NOTES 09/26 VAR					3.760000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.014684	2,000,293.68	293.68	0.15
		Base		100.000000	2,000,000.00	100.014684	2,000,293.68	293.68	0.15
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	135,969.400	101.071807	137,426.73	93.679180	127,375.02	-10,051.71	0.01
Original Face:		Base	4,322,624.000	101.071807	137,426.73	93.679180	127,375.02	-10,051.71	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	224,841.150	100.976142	227,035.92	89.845650	202,009.99	-25,025.93	0.01
Original Face:		Base	4,322,624.000	100.976142	227,035.92	89.845650	202,009.99	-25,025.93	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	156,953.400	100.567028	157,843.37	96.919600	152,118.61	-5,724.76	0.01
Original Face:		Base	5,111,816.000	100.567028	157,843.37	96.919600	152,118.61	-5,724.76	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	78,407.000	99.946956	78,365.41	97.839330	76,712.88	-1,652.53	0.01
Original Face:		Base	4,322,624.000	99.946956	78,365.41	97.839330	76,712.88	-1,652.53	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	320,737.210	101.088776	324,229.32	95.075270	304,941.77	-19,287.55	0.02
Original Face:		Base	5,326,337.000	101.088776	324,229.32	95.075270	304,941.77	-19,287.55	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	78,407.000	100.051373	78,447.28	97.995260	76,835.14	-1,612.14	0.01
Original Face:		Base	4,322,624.000	100.051373	78,447.28	97.995260	76,835.14	-1,612.14	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	418,680.670	100.499913	420,773.71	89.358330	374,126.05	-46,647.66	0.03
Original Face:		Base	8,645,247.000	100.499913	420,773.71	89.358330	374,126.05	-46,647.66	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	411,730.070	101.107357	416,289.39	89.671420	369,204.20	-47,085.19	0.03
Original Face:		Base	6,483,935.000	101.107357	416,289.39	89.671420	369,204.20	-47,085.19	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	19,512.240	99.971095	19,506.60	99.150080	19,346.40	-160.20	0.00
Original Face:		Base	4,322,624.000	99.971095	19,506.60	99.150080	19,346.40	-160.20	0.00
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	303,643.090	99.720992	302,795.90	91.885940	279,005.31	-23,790.59	0.02
Original Face:		Base	4,507,221.000	99.720992	302,795.90	91.885940	279,005.31	-23,790.59	0.02
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	658,004.250	99.000566	651,427.93	93.225840	613,429.99	-37,997.94	0.04
Original Face:		Base	5,000,000.000	99.000566	651,427.93	93.225840	613,429.99	-37,997.94	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	5,345.850	99.983913	5,344.99	99.687020	5,329.12	-15.87	0.00
Original Face:		Base	2,161,312.000	99.983913	5,344.99	99.687020	5,329.12	-15.87	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	2,887.090	99.967441	2,886.15	99.796300	2,881.21	-4.94	0.00
Original Face:		Base	2,472,541.000	99.967441	2,886.15	99.796300	2,881.21	-4.94	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	5,291.280	100.020789	5,292.38	99.400540	5,259.56	-32.82	0.00
Original Face:		Base	4,322,624.000	100.020789	5,292.38	99.400540	5,259.56	-32.82	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	91,122.060	100.013136	91,134.03	98.079680	89,372.22	-1,761.81	0.01
Original Face:		Base	5,619,411.000	100.013136	91,134.03	98.079680	89,372.22	-1,761.81	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	531,822.370	100.924324	536,738.13	90.623240	481,954.66	-54,783.47	0.04
Original Face:		Base	4,322,624.000	100.924324	536,738.13	90.623240	481,954.66	-54,783.47	0.04
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	294,389.460	100.017365	294,440.58	94.048350	276,868.43	-17,572.15	0.02
Original Face:		Base	4,322,624.000	100.017365	294,440.58	94.048350	276,868.43	-17,572.15	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	735,973.570	100.538235	739,934.84	94.616520	696,352.58	-43,582.26	0.05
Original Face:		Base	10,806,559.000	100.538235	739,934.84	94.616520	696,352.58	-43,582.26	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	533,732.700	99.931173	533,365.35	92.517260	493,794.87	-39,570.48	0.04
Original Face:		Base	6,483,935.000	99.931173	533,365.35	92.517260	493,794.87	-39,570.48	0.04
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	176,815.440	101.262316	179,047.41	98.075490	173,412.61	-5,634.80	0.01
Original Face:		Base	6,000,000.000	101.262316	179,047.41	98.075490	173,412.61	-5,634.80	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	801,188.270	100.250688	803,196.75	97.298085	779,540.84	-23,655.91	0.06
Original Face:		Base	14,386,036.000	100.250688	803,196.75	97.298085	779,540.84	-23,655.91	0.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	234,298.280	100.596146	235,695.04	98.459195	230,688.20	-5,006.84	0.02
Original Face:		Base	6,483,935.000	100.596146	235,695.04	98.459195	230,688.20	-5,006.84	0.02
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	103,176.470	100.626296	103,822.66	97.537140	100,635.38	-3,187.28	0.01
Original Face:		Base	33,932,595.000	100.626296	103,822.66	97.537140	100,635.38	-3,187.28	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	214,172.020	104.585417	223,992.70	97.595840	209,022.98	-14,969.72	0.02
Original Face:		Base	18,956,866.000	104.585417	223,992.70	97.595840	209,022.98	-14,969.72	0.02
31398NAR5	FANNIE MAE FNR 2010 102 FB					4.142240	25 Sep 2040		
		Local	2,348,466.300	99.248415	2,330,815.58	99.332880	2,332,799.21	1,983.63	0.17
Original Face:		Base	90,000,000.000	99.248415	2,330,815.58	99.332880	2,332,799.21	1,983.63	0.17

Base Currency: USD - US DOLLAR

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	42,071.790	103.444493	43,520.95	99.789210	41,983.11	-1,537.84	0.00
Original Face:		Base	6,483,935.000	103.444493	43,520.95	99.789210	41,983.11	-1,537.84	0.00
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.385000	01 May 2053		
		Local	2,087,827.470	100.192098	2,091,838.14	102.248204	2,134,766.09	42,927.95	0.16
Original Face:		Base	3,000,000.000	100.192098	2,091,838.14	102.248204	2,134,766.09	42,927.95	0.16
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	7,000,000.000	100.047329	7,003,313.06	99.304525	6,951,316.75	-51,996.31	0.51
		Base		100.047329	7,003,313.06	99.304525	6,951,316.75	-51,996.31	0.51
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	582,714.150	101.470043	591,280.30	93.665560	545,802.47	-45,477.83	0.04
Original Face:		Base	7,989,505.000	101.470043	591,280.30	93.665560	545,802.47	-45,477.83	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,216,482.500	95.486180	2,116,434.46	84.300120	1,868,497.41	-247,937.05	0.14
Original Face:		Base	10,000,000.000	95.486180	2,116,434.46	84.300120	1,868,497.41	-247,937.05	0.14
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	323,635.300	98.115583	317,536.66	92.785610	300,286.99	-17,249.67	0.02
Original Face:		Base	5,000,000.000	98.115583	317,536.66	92.785610	300,286.99	-17,249.67	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	409,842.100	100.624179	412,400.25	88.473420	362,601.32	-49,798.93	0.03
Original Face:		Base	10,000,000.000	100.624179	412,400.25	88.473420	362,601.32	-49,798.93	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,736,809.600	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.11
Original Face:		Base	5,000,000.000	96.999977	1,684,704.91	86.527010	1,502,809.42	-181,895.49	0.11
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	510,428.670	102.995224	525,717.15	102.745990	524,444.99	-1,272.16	0.04
Original Face:		Base	3,000,000.000	102.995224	525,717.15	102.745990	524,444.99	-1,272.16	0.04
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,052,848.800	99.666965	1,049,342.44	100.334390	1,056,369.42	7,026.98	0.08
Original Face:		Base	3,000,000.000	99.666965	1,049,342.44	100.334390	1,056,369.42	7,026.98	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
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55				4.550000	24 Feb 2028		
	3,500,000.000	Local	99.960942	3,498,632.97	100.339177	3,511,871.20	13,238.23	0.26
		Base	99.960942	3,498,632.97	100.339177	3,511,871.20	13,238.23	0.26
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	2,000,000.000	Local	99.886056	1,997,721.11	100.599527	2,011,990.54	14,269.43	0.15
		Base	99.886056	1,997,721.11	100.599527	2,011,990.54	14,269.43	0.15
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75				3.750000	15 Sep 2028		
	5,000,000.000	Local	99.951513	4,997,575.67	98.910332	4,945,516.60	-52,059.07	0.36
		Base	99.951513	4,997,575.67	98.910332	4,945,516.60	-52,059.07	0.36
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	15,000,000.000	Local	99.966861	14,995,029.20	100.166017	15,024,902.55	29,873.35	1.10
		Base	99.966861	14,995,029.20	100.166017	15,024,902.55	29,873.35	1.10
459200LF6	IBM CORP SR UNSECURED 02/28 4.65				4.650000	10 Feb 2028		
	5,000,000.000	Local	99.992251	4,999,612.54	100.253565	5,012,678.25	13,065.71	0.37
		Base	99.992251	4,999,612.54	100.253565	5,012,678.25	13,065.71	0.37
459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	2,000,000.000	Local	102.133443	2,042,668.85	100.539566	2,010,791.32	-31,877.53	0.15
		Base	102.133443	2,042,668.85	100.539566	2,010,791.32	-31,877.53	0.15
46514X2M0	ISRAEL ST 04/28 4.74				4.740000	01 Apr 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.998300	4,999,915.00	-85.00	0.37
		Base	100.000000	5,000,000.00	99.998300	4,999,915.00	-85.00	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
46515DRX2	ISRAEL ST 06/29 0				4.880000	01 Jun 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
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	100.353411	2,007,068.22	7,068.22	0.15
		Base	100.000000	2,000,000.00	100.353411	2,007,068.22	7,068.22	0.15

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532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	4,000,000.000	99.963842	3,998,553.66	99.369085	3,974,763.40	-23,790.26	0.29
		Base		99.963842	3,998,553.66	99.369085	3,974,763.40	-23,790.26	0.29
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.973878	999,738.78	99.753569	997,535.69	-2,203.09	0.07
		Base		99.973878	999,738.78	99.753569	997,535.69	-2,203.09	0.07
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325					4.325000	08 Jun 2028		
		Local	5,000,000.000	99.992243	4,999,612.17	99.948708	4,997,435.40	-2,176.77	0.37
		Base		99.992243	4,999,612.17	99.948708	4,997,435.40	-2,176.77	0.37
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	5,000,000.000	90.042034	4,502,101.71	88.990078	4,449,503.90	-52,597.81	0.33
		Base		90.042034	4,502,101.71	88.990078	4,449,503.90	-52,597.81	0.33
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	7,000,000.000	99.942328	6,995,962.95	99.592139	6,971,449.73	-24,513.22	0.51
		Base		99.942328	6,995,962.95	99.592139	6,971,449.73	-24,513.22	0.51
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9					3.900000	01 Nov 2028		
		Local	5,000,000.000	99.757283	4,987,864.15	98.518297	4,925,914.85	-61,949.30	0.36
		Base		99.757283	4,987,864.15	98.518297	4,925,914.85	-61,949.30	0.36
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.981479	3,999,259.15	100.600488	4,024,019.52	24,760.37	0.29
		Base		99.981479	3,999,259.15	100.600488	4,024,019.52	24,760.37	0.29
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.914796	4,995,739.81	100.490777	5,024,538.85	28,799.04	0.37
		Base		99.914796	4,995,739.81	100.490777	5,024,538.85	28,799.04	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	100.113989	5,005,699.45	5,699.45	0.37
		Base		100.000000	5,000,000.00	100.113989	5,005,699.45	5,699.45	0.37
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	8,000,000.000	99.957743	7,996,619.41	99.807511	7,984,600.88	-12,018.53	0.58
		Base		99.957743	7,996,619.41	99.807511	7,984,600.88	-12,018.53	0.58

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713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1					4.100000	15 Jan 2029		
		Local	10,000,000.000	99.910024	9,991,002.41	99.452915	9,945,291.50	-45,710.91	0.73
		Base		99.910024	9,991,002.41	99.452915	9,945,291.50	-45,710.91	0.73
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75					4.750000	15 Jul 2031		
		Local	6,000,000.000	99.828421	5,989,705.27	100.296962	6,017,817.72	28,112.45	0.44
		Base		99.828421	5,989,705.27	100.296962	6,017,817.72	28,112.45	0.44
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625					3.625000	17 Sep 2028		
		Local	5,000,000.000	99.688839	4,984,441.94	98.528744	4,926,437.20	-58,004.74	0.36
		Base		99.688839	4,984,441.94	98.528744	4,926,437.20	-58,004.74	0.36
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.520000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.071453	5,003,572.65	3,572.65	0.37
		Base		100.000000	5,000,000.00	100.071453	5,003,572.65	3,572.65	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	99.732109	1,994,642.18	-5,357.82	0.15
		Base		100.000000	2,000,000.00	99.732109	1,994,642.18	-5,357.82	0.15
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.442240	25 Jan 2029		
		Local	301,744.370	100.000003	301,744.38	98.211390	296,347.34	-5,397.04	0.02
Original Face:		Base	2,161,312.000	100.000003	301,744.38	98.211390	296,347.34	-5,397.04	0.02
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.670000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.391000	2,007,820.00	7,820.00	0.15
		Base		100.000000	2,000,000.00	100.391000	2,007,820.00	7,820.00	0.15
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	1,326,218.710	100.000000	1,326,218.71	99.145257	1,314,882.95	-11,335.76	0.10
Original Face:		Base	3,000,000.000	100.000000	1,326,218.71	99.145257	1,314,882.95	-11,335.76	0.10
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	3,000,000.000	99.702012	2,991,060.37	99.613957	2,988,418.71	-2,641.66	0.22
		Base		99.702012	2,991,060.37	99.613957	2,988,418.71	-2,641.66	0.22
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	101.041798	2,020,835.96	20,835.96	0.15
		Base		100.000000	2,000,000.00	101.041798	2,020,835.96	20,835.96	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
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	99.151628	4,957,581.40	-42,418.60	0.36
		Base	100.000000	5,000,000.00	99.151628	4,957,581.40	-42,418.60	0.36
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.998612	1,999,972.24	99.168947	1,983,378.94	-16,593.30	0.15
		Base	99.998612	1,999,972.24	99.168947	1,983,378.94	-16,593.30	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	97.756236	4,887,811.80	-112,188.20	0.36
		Base	100.000000	5,000,000.00	97.756236	4,887,811.80	-112,188.20	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	97.406837	4,870,341.85	-129,658.15	0.36
		Base	100.000000	5,000,000.00	97.406837	4,870,341.85	-129,658.15	0.36
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.906587	4,995,329.34	100.932094	5,046,604.70	51,275.36	0.37
		Base	99.906587	4,995,329.34	100.932094	5,046,604.70	51,275.36	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	100.040876	10,004,087.60	4,087.60	0.73
		Base	100.000000	10,000,000.00	100.040876	10,004,087.60	4,087.60	0.73
91159XBH7	US BANCORP SR UNSECURED 03/30 5				5.000000	12 Mar 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.075149	5,003,757.45	3,757.45	0.37
		Base	100.000000	5,000,000.00	100.075149	5,003,757.45	3,757.45	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	99.063344	4,953,167.20	-46,832.80	0.36
		Base	100.000000	5,000,000.00	99.063344	4,953,167.20	-46,832.80	0.36
912828Z78	US TREASURY N/B 01/27 1.5				1.500000	31 Jan 2027		
	5,000,000.000	Local	98.689452	4,934,472.62	98.566406	4,928,320.30	-6,152.32	0.36
		Base	98.689452	4,934,472.62	98.566406	4,928,320.30	-6,152.32	0.36
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	3,000,000.000	Local	95.449145	2,863,474.36	94.492188	2,834,765.64	-28,708.72	0.21
		Base	95.449145	2,863,474.36	94.492188	2,834,765.64	-28,708.72	0.21

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91282CDW8	US TREASURY N/B 01/29 1.75					1.750000	31 Jan 2029		
		Local	3,000,000.000	95.302118	2,859,063.55	94.148438	2,824,453.14	-34,610.41	0.21
		Base		95.302118	2,859,063.55	94.148438	2,824,453.14	-34,610.41	0.21
91282CEW7	US TREASURY N/B 06/27 3.25					3.250000	30 Jun 2027		
		Local	5,000,000.000	99.468701	4,973,435.04	99.169531	4,958,476.55	-14,958.49	0.36
		Base		99.468701	4,973,435.04	99.169531	4,958,476.55	-14,958.49	0.36
91282CGH8	US TREASURY N/B 01/28 3.5					3.500000	31 Jan 2028		
		Local	5,000,000.000	99.061335	4,953,066.73	98.996094	4,949,804.70	-3,262.03	0.36
		Base		99.061335	4,953,066.73	98.996094	4,949,804.70	-3,262.03	0.36
91282CJQ5	US TREASURY N/B 12/30 3.75					3.750000	31 Dec 2030		
		Local	3,000,000.000	99.953537	2,998,606.11	98.207031	2,946,210.93	-52,395.18	0.22
		Base		99.953537	2,998,606.11	98.207031	2,946,210.93	-52,395.18	0.22
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	3,000,000.000	99.960575	2,998,817.24	100.135937	3,004,078.11	5,260.87	0.22
		Base		99.960575	2,998,817.24	100.135937	3,004,078.11	5,260.87	0.22
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	5,000,000.000	99.851900	4,992,594.99	99.659375	4,982,968.75	-9,626.24	0.36
		Base		99.851900	4,992,594.99	99.659375	4,982,968.75	-9,626.24	0.36
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.715480	1,994,309.60	97.859375	1,957,187.50	-37,122.10	0.14
		Base		99.715480	1,994,309.60	97.859375	1,957,187.50	-37,122.10	0.14
91282CPD7	US TREASURY N/B 10/30 3.625					3.625000	31 Oct 2030		
		Local	3,000,000.000	99.471063	2,984,131.88	97.804688	2,934,140.64	-49,991.24	0.21
		Base		99.471063	2,984,131.88	97.804688	2,934,140.64	-49,991.24	0.21
91282CPE5	US TREASURY N/B 10/27 3.5					3.500000	31 Oct 2027		
		Local	5,000,000.000	99.287433	4,964,371.63	99.160156	4,958,007.80	-6,363.83	0.36
		Base		99.287433	4,964,371.63	99.160156	4,958,007.80	-6,363.83	0.36
91282CPS4	US TREASURY N/B 12/27 3.375					3.375000	31 Dec 2027		
		Local	5,000,000.000	99.283033	4,964,151.64	98.871094	4,943,554.70	-20,596.94	0.36
		Base		99.283033	4,964,151.64	98.871094	4,943,554.70	-20,596.94	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
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	5,000,000.000	Local	98.902916	4,945,145.79	98.773438	4,938,671.90	-6,473.89	0.36
		Base	98.902916	4,945,145.79	98.773438	4,938,671.90	-6,473.89	0.36
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	5,000,000.000	Local	99.797643	4,989,882.16	99.531250	4,976,562.50	-13,319.66	0.36
		Base	99.797643	4,989,882.16	99.531250	4,976,562.50	-13,319.66	0.36
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	5,000,000.000	Local	99.852953	4,992,647.67	99.300781	4,965,039.05	-27,608.62	0.36
		Base	99.852953	4,992,647.67	99.300781	4,965,039.05	-27,608.62	0.36
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	5,000,000.000	Local	99.723628	4,986,181.42	99.734375	4,986,718.75	537.33	0.36
		Base	99.723628	4,986,181.42	99.734375	4,986,718.75	537.33	0.36
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75				4.750000	15 Jul 2026		
	2,000,000.000	Local	99.996589	1,999,931.78	100.021683	2,000,433.66	501.88	0.15
		Base	99.996589	1,999,931.78	100.021683	2,000,433.66	501.88	0.15
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030		
	4,000,000.000	Local	99.993772	3,999,750.88	100.854360	4,034,174.40	34,423.52	0.30
Original Face:	4,000,000.000	Base	99.993772	3,999,750.88	100.854360	4,034,174.40	34,423.52	0.30
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030		
	2,250,000.000	Local	99.989271	2,249,758.60	100.392200	2,258,824.50	9,065.90	0.17
Original Face:	2,250,000.000	Base	99.989271	2,249,758.60	100.392200	2,258,824.50	9,065.90	0.17
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A				4.400000	20 Jun 2031		
	8,000,000.000	Local	99.995528	7,999,642.24	99.960580	7,996,846.40	-2,795.84	0.59
Original Face:	8,000,000.000	Base	99.995528	7,999,642.24	99.960580	7,996,846.40	-2,795.84	0.59
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A				3.960000	20 Aug 2031		
	5,000,000.000	Local	99.985575	4,999,278.75	98.997060	4,949,853.00	-49,425.75	0.36
Original Face:	5,000,000.000	Base	99.985575	4,999,278.75	98.997060	4,949,853.00	-49,425.75	0.36
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A				4.510000	21 Jun 2032		
	10,000,000.000	Local	99.982690	9,998,269.00	100.098930	10,009,893.00	11,624.00	0.73
Original Face:	10,000,000.000	Base	99.982690	9,998,269.00	100.098930	10,009,893.00	11,624.00	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.899028	2,996,970.84	98.812755	2,964,382.65	-32,588.19	0.22
		Base		99.899028	2,996,970.84	98.812755	2,964,382.65	-32,588.19	0.22
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.943127	4,997,156.36	101.486560	5,074,328.00	77,171.64	0.37
		Base		99.943127	4,997,156.36	101.486560	5,074,328.00	77,171.64	0.37
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.994515	4,999,725.75	100.048613	5,002,430.65	2,704.90	0.37
		Base		99.994515	4,999,725.75	100.048613	5,002,430.65	2,704.90	0.37
931142FS7	WALMART INC SR UNSECURED 04/29 4					4.000000	30 Apr 2029		
		Local	10,000,000.000	99.939418	9,993,941.77	99.285637	9,928,563.70	-65,378.07	0.73
		Base		99.939418	9,993,941.77	99.285637	9,928,563.70	-65,378.07	0.73
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	2,000,000.000	99.957437	1,999,148.73	100.665670	2,013,313.40	14,164.67	0.15
		Base		99.957437	1,999,148.73	100.665670	2,013,313.40	14,164.67	0.15
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	2,000,000.000	99.999708	1,999,994.16	100.104162	2,002,083.24	2,089.08	0.15
		Base		99.999708	1,999,994.16	100.104162	2,002,083.24	2,089.08	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	100.056223	2,001,124.46	1,124.46	0.15
		Base		100.000000	2,000,000.00	100.056223	2,001,124.46	1,124.46	0.15
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.234520	3,007,035.60	7,035.60	0.22
		Base		100.000000	3,000,000.00	100.234520	3,007,035.60	7,035.60	0.22
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.335940	2,006,718.80	6,718.80	0.15
		Base		100.000000	2,000,000.00	100.335940	2,006,718.80	6,718.80	0.15
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.343704	2,006,874.08	6,874.08	0.15
		Base		100.000000	2,000,000.00	100.343704	2,006,874.08	6,874.08	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
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	98.821311	1,976,426.22	-23,573.78	0.14
		Base	100.000000	2,000,000.00	98.821311	1,976,426.22	-23,573.78	0.14
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	5,000,000.000	Local	99.549388	4,977,469.39	96.325245	4,816,262.25	-161,207.14	0.35
		Base	99.549388	4,977,469.39	96.325245	4,816,262.25	-161,207.14	0.35
US DOLLAR Total								
	471,292,964.120	Local		469,946,633.14		467,032,018.36	-2,914,614.78	34.17
Original Face:	374,907,393.000	Base		469,946,633.14		467,032,018.36	-2,914,614.78	34.17
FIXED INCOME Total								
	471,292,964.120	Base		469,946,633.14		467,032,018.36	-2,914,614.78	34.17
Original Face:	374,907,393.000							

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Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

As of: *June 30, 2026*

View Date: *July 8, 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									
		1,372,162,328.720	Base		1,369,805,469.89		1,366,890,174.26	-2,915,295.63	100.00
	Original Face:	374,907,393.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-4,700.000	1.000000	-4,700.00	1.000000	-4,700.00	0.00	0.00
		Base		1.000000	-4,700.00	1.000000	-4,700.00	0.00	0.00
US DOLLAR Total									
			-4,700.000		-4,700.00		-4,700.00	0.00	0.00
		Base			-4,700.00		-4,700.00	0.00	0.00
CASH Total									
			-4,700.000		-4,700.00		-4,700.00	0.00	0.00
		Base			-4,700.00		-4,700.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665KHT7	AMERICAN HONDA FINAN					4.030000	27 Aug 2026		
			15,000,000.000	99.361917	14,904,287.50	99.361917	14,904,287.55	0.05	1.79
		Base		99.361917	14,904,287.50	99.361917	14,904,287.55	0.05	1.79
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
			25,000,000.000	98.719500	24,679,875.00	98.708990	24,677,247.50	-2,627.50	2.97
		Base		98.719500	24,679,875.00	98.708990	24,677,247.50	-2,627.50	2.97
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
			15,000,000.000	98.691000	14,803,650.00	98.686670	14,803,000.50	-649.50	1.78
		Base		98.691000	14,803,650.00	98.686670	14,803,000.50	-649.50	1.78
04821UJR4	ATLANTIC ASSET SECUR					3.970000	25 Sep 2026		
			10,000,000.000	99.051611	9,905,161.11	99.060640	9,906,064.00	902.89	1.19
		Base		99.051611	9,905,161.11	99.060640	9,906,064.00	902.89	1.19
06741EGU8	BARCLAYS BK PLC 07/26 ZCP					3.910000	28 Jul 2026		
			15,000,000.000	99.706750	14,956,012.50	99.706750	14,956,012.50	0.00	1.80
		Base		99.706750	14,956,012.50	99.706750	14,956,012.50	0.00	1.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BLP5	BEDFORD ROW FDG CORP					3.960000	23 Nov 2026		
		Local	20,000,000.000	98.405000	19,681,000.00	98.392650	19,678,530.00	-2,470.00	2.37
		Base		98.405000	19,681,000.00	98.392650	19,678,530.00	-2,470.00	2.37
11563WH57	BROWN FORMAN CORP.					3.900000	05 Aug 2026		
		Local	10,700,000.000	99.620833	10,659,429.16	99.620833	10,659,429.13	-0.03	1.28
		Base		99.620833	10,659,429.16	99.620833	10,659,429.13	-0.03	1.28
24422MG21	JOHN DEERE CAPITAL C					3.690000	02 Jul 2026		
		Local	15,000,000.000	99.989750	14,998,462.50	99.989750	14,998,462.50	0.00	1.80
		Base		99.989750	14,998,462.50	99.989750	14,998,462.50	0.00	1.80
38346MGT5	GOTHAM FDG CORP					3.900000	27 Jul 2026		
		Local	25,000,000.000	99.718333	24,929,583.33	99.718333	24,929,583.25	-0.08	3.00
		Base		99.718333	24,929,583.33	99.718333	24,929,583.25	-0.08	3.00
38346MJU9	GOTHAM FDG CORP					3.950000	28 Sep 2026		
		Local	10,000,000.000	99.023472	9,902,347.22	99.025000	9,902,500.00	152.78	1.19
		Base		99.023472	9,902,347.22	99.025000	9,902,500.00	152.78	1.19
40588MGD3	HALKIN FINANCE LLC USC					3.850000	13 Jul 2026		
		Local	20,000,000.000	99.871667	19,974,333.33	99.871667	19,974,333.40	0.07	2.40
		Base		99.871667	19,974,333.33	99.871667	19,974,333.40	0.07	2.40
40588MJG3	HALKIN FINANCE LLC USC					3.840000	16 Sep 2026		
		Local	20,000,000.000	99.178667	19,835,733.33	99.160630	19,832,126.00	-3,607.33	2.38
		Base		99.178667	19,835,733.33	99.160630	19,832,126.00	-3,607.33	2.38
41282KG85	HARLEY DAVIDSON FND CP					4.440000	08 Jul 2026		
		Local	30,000,000.000	99.913667	29,974,100.00	99.913667	29,974,100.10	0.10	3.60
		Base		99.913667	29,974,100.00	99.913667	29,974,100.10	0.10	3.60
41282KGE2	HARLEY DAVIDSON FND CP					4.430000	14 Jul 2026		
		Local	12,500,000.000	99.840028	12,480,003.47	99.840028	12,480,003.50	0.03	1.50
		Base		99.840028	12,480,003.47	99.840028	12,480,003.50	0.03	1.50
41282KGT9	HARLEY DAVIDSON FND CP					4.500000	27 Jul 2026		
		Local	15,000,000.000	99.675000	14,951,250.00	99.675000	14,951,250.00	0.00	1.80
		Base		99.675000	14,951,250.00	99.675000	14,951,250.00	0.00	1.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282KHL5	HARLEY DAVIDSON FND CP					4.550000	20 Aug 2026		
		Local	15,000,000.000	99.368056	14,905,208.33	99.368056	14,905,208.40	0.07	1.79
		Base		99.368056	14,905,208.33	99.368056	14,905,208.40	0.07	1.79
4499929H1	ILA FINANCIAL SQUARE GOVT					3.520790	31 Dec 2030		
		Local	151,640,385.770	100.000000	151,640,385.77	100.000000	151,640,385.77	0.00	18.23
		Base		100.000000	151,640,385.77	100.000000	151,640,385.77	0.00	18.23
52953BJM6	LEXINGTN PKR CAP CO LL					3.990000	21 Sep 2026		
		Local	15,000,000.000	99.091167	14,863,675.00	99.093760	14,864,064.00	389.00	1.79
		Base		99.091167	14,863,675.00	99.093760	14,864,064.00	389.00	1.79
52953HJA9	LEXINGTON PARKER CAP CO LLC DI					4.000000	10 Sep 2026		
		Local	5,799,000.000	99.211111	5,753,252.33	99.216800	5,753,582.23	329.90	0.69
		Base		99.211111	5,753,252.33	99.216800	5,753,582.23	329.90	0.69
53127UKK5	LIBERTY FUNDING LLC					3.945000	19 Oct 2026		
		Local	15,000,000.000	98.794583	14,819,187.50	98.786400	14,817,960.00	-1,227.50	1.78
		Base		98.794583	14,819,187.50	98.786400	14,817,960.00	-1,227.50	1.78
56274MHK1	MANHATTAN ASSET FDG.					3.760000	19 Aug 2026		
		Local	20,000,000.000	99.488222	19,897,644.44	99.488222	19,897,644.40	-0.04	2.39
		Base		99.488222	19,897,644.44	99.488222	19,897,644.40	-0.04	2.39
56274MHK1	MANHATTAN ASSET FDG.					3.770000	19 Aug 2026		
		Local	20,000,000.000	99.486861	19,897,372.22	99.486861	19,897,372.20	-0.02	2.39
		Base		99.486861	19,897,372.22	99.486861	19,897,372.20	-0.02	2.39
57978DHS1	MCCORMICK + COMPANY					3.950000	26 Aug 2026		
		Local	25,100,000.000	99.385556	24,945,774.45	99.385556	24,945,774.56	0.11	3.00
		Base		99.385556	24,945,774.45	99.385556	24,945,774.56	0.11	3.00
62455GJ47	MOUNTCLIFF FDG LLC					3.900000	04 Sep 2026		
		Local	25,000,000.000	99.295833	24,823,958.34	99.287570	24,821,892.50	-2,065.84	2.98
		Base		99.295833	24,823,958.34	99.287570	24,821,892.50	-2,065.84	2.98
69039UJQ7	OVERWATCH ALPHA FDG LLC					3.960000	24 Sep 2026		
		Local	20,000,000.000	99.065000	19,813,000.00	99.072000	19,814,400.00	1,400.00	2.38
		Base		99.065000	19,813,000.00	99.072000	19,814,400.00	1,400.00	2.38

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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
69039UK77	OVERWATCH ALPHA FDG LLC					3.950000	07 Oct 2026		
		Local	20,000,000.000	98.924722	19,784,944.44	98.926950	19,785,390.00	445.56	2.38
		Base		98.924722	19,784,944.44	98.926950	19,785,390.00	445.56	2.38
70109MG73	PARKER HANNIFIN CORP					3.870000	07 Jul 2026		
		Local	20,000,000.000	99.935500	19,987,100.00	99.935500	19,987,100.00	0.00	2.40
		Base		99.935500	19,987,100.00	99.935500	19,987,100.00	0.00	2.40
74367XG94	PROTECTIVE LIFE CORP					4.010000	09 Jul 2026		
		Local	15,000,000.000	99.910889	14,986,633.33	99.910889	14,986,633.35	0.02	1.80
		Base		99.910889	14,986,633.33	99.910889	14,986,633.35	0.02	1.80
74367XGA1	PROTECTIVE LIFE CORP					3.940000	10 Jul 2026		
		Local	25,000,000.000	99.901500	24,975,375.00	99.901500	24,975,375.00	0.00	3.00
		Base		99.901500	24,975,375.00	99.901500	24,975,375.00	0.00	3.00
82124MH60	SHEFFIELD RECEIVABLE					3.800000	06 Aug 2026		
		Local	20,000,000.000	99.620000	19,924,000.00	99.620000	19,924,000.00	0.00	2.40
		Base		99.620000	19,924,000.00	99.620000	19,924,000.00	0.00	2.40
82124MHK9	SHEFFIELD RECEIVABLE					3.790000	19 Aug 2026		
		Local	30,000,000.000	99.484139	29,845,241.67	99.484139	29,845,241.70	0.03	3.59
		Base		99.484139	29,845,241.67	99.484139	29,845,241.70	0.03	3.59
82434UHS9	SHERWIN WILLIAMS CO					3.920000	26 Aug 2026		
		Local	30,000,000.000	99.390222	29,817,066.67	99.390222	29,817,066.60	-0.07	3.58
		Base		99.390222	29,817,066.67	99.390222	29,817,066.60	-0.07	3.58
84262MGD4	SOUTHERN COMPANY					3.950000	13 Jul 2026		
		Local	15,000,000.000	99.868333	14,980,250.00	99.868333	14,980,249.95	-0.05	1.80
		Base		99.868333	14,980,250.00	99.868333	14,980,249.95	-0.05	1.80
84262MGM4	SOUTHERN COMPANY					3.980000	21 Jul 2026		
		Local	25,000,000.000	99.778889	24,944,722.22	99.778889	24,944,722.25	0.03	3.00
		Base		99.778889	24,944,722.22	99.778889	24,944,722.25	0.03	3.00
91842KHH2	VW CR INC					3.850000	17 Aug 2026		
		Local	10,000,000.000	99.497361	9,949,736.11	99.497361	9,949,736.11	0.00	1.20
		Base		99.497361	9,949,736.11	99.497361	9,949,736.11	0.00	1.20

& 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
91842KLJ3	VW CR INC					4.210000	18 Nov 2026		
		Local	15,200,000.000	98.362778	14,951,142.22	98.325630	14,945,495.76	-5,646.46	1.80
		Base		98.362778	14,951,142.22	98.325630	14,945,495.76	-5,646.46	1.80
92646LGN4	VICTORY RECEIVABLES					3.820000	22 Jul 2026		
		Local	15,000,000.000	99.777167	14,966,575.00	99.777167	14,966,575.05	0.05	1.80
		Base		99.777167	14,966,575.00	99.777167	14,966,575.05	0.05	1.80
92646LJN1	VICTORY RECEIVABLES					3.970000	22 Sep 2026		
		Local	25,000,000.000	99.084694	24,771,173.61	99.094200	24,773,550.00	2,376.39	2.98
		Base		99.084694	24,771,173.61	99.094200	24,773,550.00	2,376.39	2.98
US DOLLAR Total									
		Local	835,939,385.770		831,878,647.10		831,866,349.76	-12,297.34	100.00
		Base			831,878,647.10		831,866,349.76	-12,297.34	100.00
CASH EQUIVALENT Total									
		Base	835,939,385.770		831,878,647.10		831,866,349.76	-12,297.34	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
FUND Total									
		835,934,685.770	Base		831,873,947.10		831,861,649.76	-12,297.34	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										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			4,630.790	Local	1.000000	4,630.79	1.000000	4,630.79	0.00	0.01
				Base	1.000000	4,630.79	1.000000	4,630.79	0.00	0.01
US DOLLAR Total										
			4,630.790	Local		4,630.79		4,630.79	0.00	0.01
				Base		4,630.79		4,630.79	0.00	0.01
CASH Total										
			4,630.790	Base		4,630.79		4,630.79	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.520790	31 Dec 2030		
			16,918.870	Local	100.000000	16,918.87	100.000000	16,918.87	0.00	0.04
				Base	100.000000	16,918.87	100.000000	16,918.87	0.00	0.04
US DOLLAR Total										
			16,918.870	Local		16,918.87		16,918.87	0.00	0.04
				Base		16,918.87		16,918.87	0.00	0.04
CASH EQUIVALENT Total										
			16,918.870	Base		16,918.87		16,918.87	0.00	0.04
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US									
			50,817.000	Local	412.594687	20,966,824.22	746.770000	37,948,611.09	16,981,786.87	95.85
				Base	412.594687	20,966,824.22	746.770000	37,948,611.09	16,981,786.87	95.85

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			2,360.000	469.273623	1,107,485.75	686.810000	1,620,871.60	513,385.85	4.09
		Base		469.273623	1,107,485.75	686.810000	1,620,871.60	513,385.85	4.09
US DOLLAR Total									
			53,177.000		22,074,309.97		39,569,482.69	17,495,172.72	99.95
		Base			22,074,309.97		39,569,482.69	17,495,172.72	99.95
EQUITY Total									
			53,177.000	Base	22,074,309.97		39,569,482.69	17,495,172.72	99.95

& 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
FUND Total									
		74,726.660	Base		22,095,859.63		39,591,032.35	17,495,172.72	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					3.520790	31 Dec 2030		
		Local	21,145.760	100.000000	21,145.76	100.000000	21,145.76	0.00	0.12
		Base		100.000000	21,145.76	100.000000	21,145.76	0.00	0.12
US DOLLAR Total									
		Local	21,145.760		21,145.76		21,145.76	0.00	0.12
		Base			21,145.76		21,145.76	0.00	0.12
CASH EQUIVALENT Total									
		Base	21,145.760		21,145.76		21,145.76	0.00	0.12
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP								
		Local	23,013.000	455.779177	10,488,846.21	703.340000	16,185,963.42	5,697,117.21	93.68
		Base		455.779177	10,488,846.21	703.340000	16,185,963.42	5,697,117.21	93.68
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	8,205.000	95.159048	780,779.99	130.400000	1,069,932.00	289,152.01	6.19
		Base		95.159048	780,779.99	130.400000	1,069,932.00	289,152.01	6.19
US DOLLAR Total									
		Local	31,218.000		11,269,626.20		17,255,895.42	5,986,269.22	99.88
		Base			11,269,626.20		17,255,895.42	5,986,269.22	99.88
EQUITY Total									
		Base	31,218.000		11,269,626.20		17,255,895.42	5,986,269.22	99.88

& 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									
		52,363.760	Base		11,290,771.96		17,277,041.18	5,986,269.22	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					3.520790	31 Dec 2030		
			23,778.520	100.000000	23,778.52	100.000000	23,778.52	0.00	0.20
		Base		100.000000	23,778.52	100.000000	23,778.52	0.00	0.20
US DOLLAR Total									
			23,778.520		23,778.52		23,778.52	0.00	0.20
		Base			23,778.52		23,778.52	0.00	0.20
CASH EQUIVALENT Total									
			23,778.520	Base	23,778.52		23,778.52	0.00	0.20
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
			85,566.000	91.628541	7,840,287.77	137.540000	11,768,747.64	3,928,459.87	99.80
		Base		91.628541	7,840,287.77	137.540000	11,768,747.64	3,928,459.87	99.80
US DOLLAR Total									
			85,566.000		7,840,287.77		11,768,747.64	3,928,459.87	99.80
		Base			7,840,287.77		11,768,747.64	3,928,459.87	99.80
EQUITY Total									
			85,566.000	Base	7,840,287.77		11,768,747.64	3,928,459.87	99.80

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		109,344.520	Base		7,864,066.29		11,792,526.16	3,928,459.87	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					3.520790	31 Dec 2030		
		Local	27,062.180	100.000000	27,062.18	100.000000	27,062.18	0.00	0.06
		Base		100.000000	27,062.18	100.000000	27,062.18	0.00	0.06
US DOLLAR Total									
		Local	27,062.180		27,062.18		27,062.18	0.00	0.06
		Base			27,062.18		27,062.18	0.00	0.06
CASH EQUIVALENT Total									
		Base	27,062.180		27,062.18		27,062.18	0.00	0.06
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	98.980000	11,943,322.72	-1,885,071.34	27.12
		Base		114.602483	13,828,394.06	98.980000	11,943,322.72	-1,885,071.34	27.12
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
		Local	404,715.000	25.727663	10,412,371.13	25.520000	10,328,326.80	-84,044.33	23.46
		Base		25.727663	10,412,371.13	25.520000	10,328,326.80	-84,044.33	23.46
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	296,055.000	73.775601	21,841,635.60	73.410000	21,733,397.55	-108,238.05	49.36
		Base		73.775601	21,841,635.60	73.410000	21,733,397.55	-108,238.05	49.36
US DOLLAR Total									
		Local	821,434.000		46,082,400.79		44,005,047.07	-2,077,353.72	99.94
		Base			46,082,400.79		44,005,047.07	-2,077,353.72	99.94
EQUITY Total									
		Base	821,434.000		46,082,400.79		44,005,047.07	-2,077,353.72	99.94

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

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		848,496.180	Base		46,109,462.97		44,032,109.25	-2,077,353.72	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								
	29,534,133.960	Local	29,534,133.96	29,534,133.96	1.70	0.00		0.00
		Base	29,534,133.96	29,534,133.96	1.70	0.00	0.00	0.00
EQUITY								
	24,645,077.000	Local	1,130,641,274.28	1,707,643,528.90	98.30	577,002,254.62		577,002,254.62
		Base	1,130,641,274.28	1,707,643,528.90	98.30	577,002,254.62	0.00	577,002,254.62
US DOLLAR Total								
	54,179,210.960	Local	1,160,175,408.24	1,737,177,662.86	100.00	577,002,254.62		577,002,254.62
		Base	1,160,175,408.24	1,737,177,662.86	100.00	577,002,254.62	0.00	577,002,254.62
FUND Total								
	54,179,210.960	Base	1,160,175,408.24	1,737,177,662.86	100.00	577,002,254.62	0.00	577,002,254.62

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		0.010	Local	0.01	0.01	0.00	0.00		0.00
			Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		38,720,646.740	Local	38,720,646.74	38,720,646.74	3.19	0.00		0.00
			Base	38,720,646.74	38,720,646.74	3.19	0.00	0.00	0.00
EQUITY									
		30,953,471.000	Local	830,480,819.13	1,173,388,138.69	96.81	342,907,319.56		342,907,319.56
			Base	830,480,819.13	1,173,388,138.69	96.81	342,907,319.56	0.00	342,907,319.56
US DOLLAR Total									
		69,674,117.750	Local	869,201,465.88	1,212,108,785.44	100.00	342,907,319.56		342,907,319.56
			Base	869,201,465.88	1,212,108,785.44	100.00	342,907,319.56	0.00	342,907,319.56
FUND Total									
		69,674,117.750	Base	869,201,465.88	1,212,108,785.44	100.00	342,907,319.56	0.00	342,907,319.56

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	541,726,671.020	Local	538,108,469.96	538,097,795.11	15.28	-10,674.85		-10,674.85
		Base	538,108,469.96	538,097,795.11	15.28	-10,674.85	0.00	-10,674.85
EQUITY								
	1,082,687.000	Local	59,367,285.00	51,837,067.41	1.47	-7,530,217.59		-7,530,217.59
		Base	59,367,285.00	51,837,067.41	1.47	-7,530,217.59	0.00	-7,530,217.59
FIXED INCOME								
	2,997,467,100.260	Local	2,990,878,066.87	2,931,637,828.49	83.25	-59,240,238.38		-59,240,238.38
Original Face:	3,126,444,424.000	Base	2,990,878,066.87	2,931,637,828.49	83.25	-59,240,238.38	0.00	-59,240,238.38
US DOLLAR Total								
	3,540,276,458.280	Local	3,588,353,821.83	3,521,572,691.01	100.00	-66,781,130.82		-66,781,130.82
Original Face:	3,126,444,424.000	Base	3,588,353,821.83	3,521,572,691.01	100.00	-66,781,130.82	0.00	-66,781,130.82
FUND Total								
	3,540,276,458.280	Base	3,588,353,821.83	3,521,572,691.01	100.00	-66,781,130.82	0.00	-66,781,130.82
Original Face:	3,126,444,424.000							

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									
		386,143,477.180	Local	385,096,389.67	385,079,253.70	49.63	-17,135.97		-17,135.97
			Base	385,096,389.67	385,079,253.70	49.63	-17,135.97	0.00	-17,135.97
FIXED INCOME									
		393,745,487.860	Local	393,207,462.67	390,748,867.17	50.36	-2,458,595.50		-2,458,595.50
	Original Face:	153,966,732.000	Base	393,207,462.67	390,748,867.17	50.36	-2,458,595.50	0.00	-2,458,595.50
US DOLLAR Total									
		779,938,965.030	Local	778,353,852.33	775,878,120.86	100.00	-2,475,731.47		-2,475,731.47
	Original Face:	153,966,732.000	Base	778,353,852.33	775,878,120.86	100.00	-2,475,731.47	0.00	-2,475,731.47
FUND Total									
		779,938,965.030	Base	778,353,852.33	775,878,120.86	100.00	-2,475,731.47	0.00	-2,475,731.47
	Original Face:	153,966,732.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.02	0.00		0.00
		Base	50,000.00	50,000.00	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	165,992,726.710	Local	165,721,160.71	165,712,005.23	72.10	-9,155.48		-9,155.48
		Base	165,721,160.71	165,712,005.23	72.10	-9,155.48	0.00	-9,155.48
FIXED INCOME								
	65,863,170.870	Local	65,532,417.94	64,074,800.02	27.88	-1,457,617.92		-1,457,617.92
Original Face:	108,263,606.000	Base	65,532,417.94	64,074,800.02	27.88	-1,457,617.92	0.00	-1,457,617.92
US DOLLAR Total								
	231,905,897.580	Local	231,303,578.65	229,836,805.25	100.00	-1,466,773.40		-1,466,773.40
Original Face:	108,263,606.000	Base	231,303,578.65	229,836,805.25	100.00	-1,466,773.40	0.00	-1,466,773.40
FUND Total								
	231,905,897.580	Base	231,303,578.65	229,836,805.25	100.00	-1,466,773.40	0.00	-1,466,773.40
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									
		35,060.450	Local	35,060.45	35,060.45	0.00	0.00		0.00
			Base	35,060.45	35,060.45	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		10,513,454.830	Local	10,513,454.83	10,513,454.83	0.27	0.00		0.00
			Base	10,513,454.83	10,513,454.83	0.27	0.00	0.00	0.00
EQUITY									
		22,327,589.500	Local	1,202,617,109.95	3,935,637,613.68	99.73	2,733,020,503.73		2,733,020,503.73
			Base	1,202,617,109.95	3,935,637,613.68	99.73	2,733,020,503.73	0.00	2,733,020,503.73
US DOLLAR Total									
		32,876,104.780	Local	1,213,165,625.23	3,946,186,128.96	100.00	2,733,020,503.73		2,733,020,503.73
			Base	1,213,165,625.23	3,946,186,128.96	100.00	2,733,020,503.73	0.00	2,733,020,503.73
FUND Total									
		32,876,104.780	Base	1,213,165,625.23	3,946,186,128.96	100.00	2,733,020,503.73	0.00	2,733,020,503.73

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	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								
	1,799,192,440.490	Local	1,795,983,053.27	1,795,749,566.54	57.42	-233,486.73		-233,486.73
		Base	1,795,983,053.27	1,795,749,566.54	57.42	-233,486.73	0.00	-233,486.73
EQUITY								
	63,627,013.420	Local	63,627,013.42	63,627,013.42	2.03	0.00		0.00
		Base	63,627,013.42	63,627,013.42	2.03	0.00	0.00	0.00
FIXED INCOME								
	1,276,653,644.670	Local	1,272,835,028.85	1,267,985,624.89	40.54	-4,849,403.96		-4,849,403.96
Original Face:	541,804,267.000	Base	1,272,835,028.85	1,267,985,624.89	40.54	-4,849,403.96	0.00	-4,849,403.96
US DOLLAR Total								
	3,139,523,098.590	Local	3,132,495,095.55	3,127,412,204.86	100.00	-5,082,890.69		-5,082,890.69
Original Face:	541,804,267.000	Base	3,132,495,095.55	3,127,412,204.86	100.00	-5,082,890.69	0.00	-5,082,890.69
FUND Total								
	3,139,523,098.590	Base	3,132,495,095.55	3,127,412,204.86	100.00	-5,082,890.69	0.00	-5,082,890.69
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								
	56,999.990	Local	56,999.99	56,999.99	0.00	0.00		0.00
		Base	56,999.99	56,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,796,954,543.620	Local	1,793,309,708.93	1,793,308,988.04	41.30	-720.89		-720.89
		Base	1,793,309,708.93	1,793,308,988.04	41.30	-720.89	0.00	-720.89
EQUITY								
	134,882,512.300	Local	134,882,512.30	134,882,512.30	3.11	0.00		0.00
		Base	134,882,512.30	134,882,512.30	3.11	0.00	0.00	0.00
FIXED INCOME								
	2,431,991,179.890	Local	2,427,599,259.36	2,413,852,412.54	55.59	-13,746,846.82		-13,746,846.82
Original Face:	409,869,662.000	Base	2,427,599,259.36	2,413,852,412.54	55.59	-13,746,846.82	0.00	-13,746,846.82
US DOLLAR Total								
	4,363,885,235.800	Local	4,355,848,480.58	4,342,100,912.87	100.00	-13,747,567.71		-13,747,567.71
Original Face:	409,869,662.000	Base	4,355,848,480.58	4,342,100,912.87	100.00	-13,747,567.71	0.00	-13,747,567.71
FUND Total								
	4,363,885,235.800	Base	4,355,848,480.58	4,342,100,912.87	100.00	-13,747,567.71	0.00	-13,747,567.71
Original Face:	409,869,662.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,862,627.770	Local	1,862,627.77	1,862,627.77	1.42	0.00		0.00
		Base	1,862,627.77	1,862,627.77	1.42	0.00	0.00	0.00
FIXED INCOME								
	129,772,303.210	Local	129,667,351.05	129,510,137.45	98.58	-157,213.60		-157,213.60
Original Face:	61,223,000.000	Base	129,667,351.05	129,510,137.45	98.58	-157,213.60	0.00	-157,213.60
US DOLLAR Total								
	131,634,930.980	Local	131,529,978.82	131,372,765.22	100.00	-157,213.60		-157,213.60
Original Face:	61,223,000.000	Base	131,529,978.82	131,372,765.22	100.00	-157,213.60	0.00	-157,213.60
FUND Total								
	131,634,930.980	Base	131,529,978.82	131,372,765.22	100.00	-157,213.60	0.00	-157,213.60
Original Face:	61,223,000.000							

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								
	1,091,090,414.140	Local	1,091,064,757.92	1,091,064,757.94	61.05	0.02		0.02
		Base	1,091,064,757.92	1,091,064,757.94	61.05	0.02	0.00	0.02
EQUITY								
	69,427,948.460	Local	69,427,948.46	69,427,948.46	3.89	0.00		0.00
		Base	69,427,948.46	69,427,948.46	3.89	0.00	0.00	0.00
FIXED INCOME								
	633,983,016.670	Local	631,004,107.77	626,508,517.44	35.06	-4,495,590.33		-4,495,590.33
Original Face:	277,029,571.000	Base	631,004,107.77	626,508,517.44	35.06	-4,495,590.33	0.00	-4,495,590.33
US DOLLAR Total								
	1,794,551,379.280	Local	1,791,546,814.16	1,787,051,223.85	100.00	-4,495,590.31		-4,495,590.31
Original Face:	277,029,571.000	Base	1,791,546,814.16	1,787,051,223.85	100.00	-4,495,590.31	0.00	-4,495,590.31
FUND Total								
	1,794,551,379.280	Base	1,791,546,814.16	1,787,051,223.85	100.00	-4,495,590.31	0.00	-4,495,590.31
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								
	82,508.010	Local	82,508.01	82,508.01	0.00	0.00		0.00
		Base	82,508.01	82,508.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,331,389,624.270	Local	3,317,432,747.57	3,317,242,213.59	99.02	-190,533.98		-190,533.98
		Base	3,317,432,747.57	3,317,242,213.59	99.02	-190,533.98	0.00	-190,533.98
EQUITY								
	32,642,687.190	Local	32,642,687.19	32,642,687.19	0.97	0.00		0.00
		Base	32,642,687.19	32,642,687.19	0.97	0.00	0.00	0.00
US DOLLAR Total								
	3,364,114,819.470	Local	3,350,157,942.77	3,349,967,408.79	100.00	-190,533.98		-190,533.98
		Base	3,350,157,942.77	3,349,967,408.79	100.00	-190,533.98	0.00	-190,533.98
FUND Total								
	3,364,114,819.470	Base	3,350,157,942.77	3,349,967,408.79	100.00	-190,533.98	0.00	-190,533.98

Base Currency:USD - US DOLLAR

			Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								Exchange Rate:	1.000000	
CASH										
			49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
				Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT										
			3,029,921,619.240	Local	3,020,247,836.38	3,020,123,785.93	98.75	-124,050.45		-124,050.45
				Base	3,020,247,836.38	3,020,123,785.93	98.75	-124,050.45	0.00	-124,050.45
EQUITY										
			38,100,078.430	Local	38,100,078.43	38,100,078.43	1.25	0.00		0.00
				Base	38,100,078.43	38,100,078.43	1.25	0.00	0.00	0.00
US DOLLAR Total										
			3,068,071,697.660	Local	3,058,397,914.80	3,058,273,864.35	100.00	-124,050.45		-124,050.45
				Base	3,058,397,914.80	3,058,273,864.35	100.00	-124,050.45	0.00	-124,050.45
FUND Total										
			3,068,071,697.660	Base	3,058,397,914.80	3,058,273,864.35	100.00	-124,050.45	0.00	-124,050.45

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 EQUIVALENT								
	23,526,458.310	Local	23,528,810.77	23,526,458.31	7.21	-2,352.46		-2,352.46
		Base	23,528,810.77	23,526,458.31	7.21	-2,352.46	0.00	-2,352.46
FIXED INCOME								
	295,010,000.000	Local	301,752,634.92	302,570,351.56	92.79	817,716.64		817,716.64
Original Face:	19,355,000.000	Base	301,752,634.92	302,570,351.56	92.79	817,716.64	0.00	817,716.64
US DOLLAR Total								
	318,536,458.310	Local	325,281,445.69	326,096,809.87	100.00	815,364.18		815,364.18
Original Face:	19,355,000.000	Base	325,281,445.69	326,096,809.87	100.00	815,364.18	0.00	815,364.18
FUND Total								
	318,536,458.310	Base	325,281,445.69	326,096,809.87	100.00	815,364.18	0.00	815,364.18
Original Face:	19,355,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	199,535,834.370	Local	197,606,109.74	197,587,723.82	24.34	-18,385.92		-18,385.92
		Base	197,606,109.74	197,587,723.82	24.34	-18,385.92	0.00	-18,385.92
FIXED INCOME								
	632,216,874.540	Local	630,786,140.07	614,158,736.65	75.65	-16,627,403.42		-16,627,403.42
Original Face:	504,918,309.000	Base	630,786,140.07	614,158,736.65	75.65	-16,627,403.42	0.00	-16,627,403.42
US DOLLAR Total								
	831,802,708.910	Local	828,442,249.81	811,796,460.47	100.00	-16,645,789.34		-16,645,789.34
Original Face:	504,918,309.000	Base	828,442,249.81	811,796,460.47	100.00	-16,645,789.34	0.00	-16,645,789.34
FUND Total								
	831,802,708.910	Base	828,442,249.81	811,796,460.47	100.00	-16,645,789.34	0.00	-16,645,789.34
Original Face:	504,918,309.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,961,135,256.130	Local	2,959,788,251.49	2,959,782,989.54	96.36	-5,261.95		-5,261.95
		Base	2,959,788,251.49	2,959,782,989.54	96.36	-5,261.95	0.00	-5,261.95
EQUITY								
	111,724,961.050	Local	111,724,961.05	111,724,961.05	3.64	0.00		0.00
		Base	111,724,961.05	111,724,961.05	3.64	0.00	0.00	0.00
US DOLLAR Total								
	3,072,910,217.170	Local	3,071,563,212.53	3,071,557,950.58	100.00	-5,261.95		-5,261.95
		Base	3,071,563,212.53	3,071,557,950.58	100.00	-5,261.95	0.00	-5,261.95
FUND Total								
	3,072,910,217.170	Base	3,071,563,212.53	3,071,557,950.58	100.00	-5,261.95	0.00	-5,261.95

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.05	0.00		0.00
		Base	50,000.00	50,000.00	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	9,378,191.820	Local	9,378,191.82	9,378,191.82	8.72	0.00		0.00
		Base	9,378,191.82	9,378,191.82	8.72	0.00	0.00	0.00
FIXED INCOME								
	105,089,548.000	Local	105,102,021.99	98,072,109.50	91.23	-7,029,912.49		-7,029,912.49
Original Face:	145,678,249.000	Base	105,102,021.99	98,072,109.50	91.23	-7,029,912.49	0.00	-7,029,912.49
US DOLLAR Total								
	114,517,739.820	Local	114,530,213.81	107,500,301.32	100.00	-7,029,912.49		-7,029,912.49
Original Face:	145,678,249.000	Base	114,530,213.81	107,500,301.32	100.00	-7,029,912.49	0.00	-7,029,912.49
FUND Total								
	114,517,739.820	Base	114,530,213.81	107,500,301.32	100.00	-7,029,912.49	0.00	-7,029,912.49
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									
		50,377,907.310	Local	50,377,907.31	50,377,907.31	3.69	0.00		0.00
			Base	50,377,907.31	50,377,907.31	3.69	0.00	0.00	0.00
CASH EQUIVALENT									
		850,491,457.290	Local	849,480,929.44	849,480,248.59	62.15	-680.85		-680.85
			Base	849,480,929.44	849,480,248.59	62.15	-680.85	0.00	-680.85
FIXED INCOME									
		471,292,964.120	Local	469,946,633.14	467,032,018.36	34.17	-2,914,614.78		-2,914,614.78
	Original Face:	374,907,393.000	Base	469,946,633.14	467,032,018.36	34.17	-2,914,614.78	0.00	-2,914,614.78
US DOLLAR Total									
		1,372,162,328.720	Local	1,369,805,469.89	1,366,890,174.26	100.00	-2,915,295.63		-2,915,295.63
	Original Face:	374,907,393.000	Base	1,369,805,469.89	1,366,890,174.26	100.00	-2,915,295.63	0.00	-2,915,295.63
FUND Total									
		1,372,162,328.720	Base	1,369,805,469.89	1,366,890,174.26	100.00	-2,915,295.63	0.00	-2,915,295.63
	Original Face:	374,907,393.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-4,700.000	Local	-4,700.00	-4,700.00	0.00	0.00		0.00
		Base	-4,700.00	-4,700.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	835,939,385.770	Local	831,878,647.10	831,866,349.76	100.00	-12,297.34		-12,297.34
		Base	831,878,647.10	831,866,349.76	100.00	-12,297.34	0.00	-12,297.34
US DOLLAR Total								
	835,934,685.770	Local	831,873,947.10	831,861,649.76	100.00	-12,297.34		-12,297.34
		Base	831,873,947.10	831,861,649.76	100.00	-12,297.34	0.00	-12,297.34
FUND Total								
	835,934,685.770	Base	831,873,947.10	831,861,649.76	100.00	-12,297.34	0.00	-12,297.34

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									
		4,630.790	Local	4,630.79	4,630.79	0.01	0.00		0.00
			Base	4,630.79	4,630.79	0.01	0.00	0.00	0.00
CASH EQUIVALENT									
		16,918.870	Local	16,918.87	16,918.87	0.04	0.00		0.00
			Base	16,918.87	16,918.87	0.04	0.00	0.00	0.00
EQUITY									
		53,177.000	Local	22,074,309.97	39,569,482.69	99.95	17,495,172.72		17,495,172.72
			Base	22,074,309.97	39,569,482.69	99.95	17,495,172.72	0.00	17,495,172.72
US DOLLAR Total									
		74,726.660	Local	22,095,859.63	39,591,032.35	100.00	17,495,172.72		17,495,172.72
			Base	22,095,859.63	39,591,032.35	100.00	17,495,172.72	0.00	17,495,172.72
FUND Total									
		74,726.660	Base	22,095,859.63	39,591,032.35	100.00	17,495,172.72	0.00	17,495,172.72

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									
	21,145.760	Local	21,145.76	21,145.76	0.12	0.00			0.00
		Base	21,145.76	21,145.76	0.12	0.00		0.00	0.00
EQUITY									
	31,218.000	Local	11,269,626.20	17,255,895.42	99.88	5,986,269.22			5,986,269.22
		Base	11,269,626.20	17,255,895.42	99.88	5,986,269.22		0.00	5,986,269.22
US DOLLAR Total									
	52,363.760	Local	11,290,771.96	17,277,041.18	100.00	5,986,269.22			5,986,269.22
		Base	11,290,771.96	17,277,041.18	100.00	5,986,269.22		0.00	5,986,269.22
FUND Total									
	52,363.760	Base	11,290,771.96	17,277,041.18	100.00	5,986,269.22		0.00	5,986,269.22

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
		23,778.520	Local	23,778.52	23,778.52	0.20	0.00		0.00
			Base	23,778.52	23,778.52	0.20	0.00	0.00	0.00
EQUITY									
		85,566.000	Local	7,840,287.77	11,768,747.64	99.80	3,928,459.87		3,928,459.87
			Base	7,840,287.77	11,768,747.64	99.80	3,928,459.87	0.00	3,928,459.87
US DOLLAR Total									
		109,344.520	Local	7,864,066.29	11,792,526.16	100.00	3,928,459.87		3,928,459.87
			Base	7,864,066.29	11,792,526.16	100.00	3,928,459.87	0.00	3,928,459.87
FUND Total									
		109,344.520	Base	7,864,066.29	11,792,526.16	100.00	3,928,459.87	0.00	3,928,459.87

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									
	27,062.180	Local	27,062.18	27,062.18	0.06	0.00			0.00
		Base	27,062.18	27,062.18	0.06	0.00		0.00	0.00
EQUITY									
	821,434.000	Local	46,082,400.79	44,005,047.07	99.94	-2,077,353.72			-2,077,353.72
		Base	46,082,400.79	44,005,047.07	99.94	-2,077,353.72		0.00	-2,077,353.72
US DOLLAR Total									
	848,496.180	Local	46,109,462.97	44,032,109.25	100.00	-2,077,353.72			-2,077,353.72
		Base	46,109,462.97	44,032,109.25	100.00	-2,077,353.72		0.00	-2,077,353.72
FUND Total									
	848,496.180	Base	46,109,462.97	44,032,109.25	100.00	-2,077,353.72		0.00	-2,077,353.72

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	29,534,133.960	29,534,133.96	29,534,133.96	1.70	0.00	0.00	0.00
CASH EQUIVALENT Total	29,534,133.960	29,534,133.96	29,534,133.96	1.70	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	24,645,077.000	1,130,641,274.28	1,707,643,528.90	98.30	577,002,254.62	0.00	577,002,254.62
EQUITY Total	24,645,077.000	1,130,641,274.28	1,707,643,528.90	98.30	577,002,254.62	0.00	577,002,254.62

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	54,179,210.960	1,160,175,408.24	1,737,177,662.86	100.00	577,002,254.62	0.00	577,002,254.62

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	38,720,646.740	38,720,646.74	38,720,646.74	3.19	0.00	0.00	0.00
CASH EQUIVALENT Total	38,720,646.740	38,720,646.74	38,720,646.74	3.19	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	30,953,471.000	830,480,819.13	1,173,388,138.69	96.81	342,907,319.56	0.00	342,907,319.56
EQUITY Total	30,953,471.000	830,480,819.13	1,173,388,138.69	96.81	342,907,319.56	0.00	342,907,319.56

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	69,674,117.750	869,201,465.88	1,212,108,785.44	100.00	342,907,319.56	0.00	342,907,319.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	541,726,671.020	538,108,469.96	538,097,795.11	15.28	-10,674.85	0.00	-10,674.85
CASH EQUIVALENT Total	541,726,671.020	538,108,469.96	538,097,795.11	15.28	-10,674.85	0.00	-10,674.85

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	51,837,067.41	1.47	-7,530,217.59	0.00	-7,530,217.59
EQUITY Total	1,082,687.000	59,367,285.00	51,837,067.41	1.47	-7,530,217.59	0.00	-7,530,217.59

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	2,997,467,100.260	2,990,878,066.87	2,931,637,828.49	83.25	-59,240,238.38	0.00	-59,240,238.38
FIXED INCOME Total	2,997,467,100.260	2,990,878,066.87	2,931,637,828.49	83.25	-59,240,238.38	0.00	-59,240,238.38

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	3,540,276,458.280	3,588,353,821.83	3,521,572,691.01	100.00	-66,781,130.82	0.00	-66,781,130.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
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	386,143,477.180	385,096,389.67	385,079,253.70	49.63	-17,135.97	0.00	-17,135.97
CASH EQUIVALENT Total	386,143,477.180	385,096,389.67	385,079,253.70	49.63	-17,135.97	0.00	-17,135.97

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	393,745,487.860	393,207,462.67	390,748,867.17	50.36	-2,458,595.50	0.00	-2,458,595.50
FIXED INCOME Total	393,745,487.860	393,207,462.67	390,748,867.17	50.36	-2,458,595.50	0.00	-2,458,595.50

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	779,938,965.030	778,353,852.33	775,878,120.86	100.00	-2,475,731.47	0.00	-2,475,731.47

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	165,992,726.710	165,721,160.71	165,712,005.23	72.10	-9,155.48	0.00	-9,155.48
CASH EQUIVALENT Total	165,992,726.710	165,721,160.71	165,712,005.23	72.10	-9,155.48	0.00	-9,155.48

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	65,863,170.870	65,532,417.94	64,074,800.02	27.88	-1,457,617.92	0.00	-1,457,617.92
FIXED INCOME Total	65,863,170.870	65,532,417.94	64,074,800.02	27.88	-1,457,617.92	0.00	-1,457,617.92

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	231,905,897.580	231,303,578.65	229,836,805.25	100.00	-1,466,773.40	0.00	-1,466,773.40

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	35,060.450	35,060.45	35,060.45	0.00	0.00	0.00	0.00
CASH Total	35,060.450	35,060.45	35,060.45	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	10,513,454.830	10,513,454.83	10,513,454.83	0.27	0.00	0.00	0.00
CASH EQUIVALENT Total	10,513,454.830	10,513,454.83	10,513,454.83	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	22,327,589.500	1,202,617,109.95	3,935,637,613.68	99.73	2,733,020,503.73	0.00	2,733,020,503.73
EQUITY Total	22,327,589.500	1,202,617,109.95	3,935,637,613.68	99.73	2,733,020,503.73	0.00	2,733,020,503.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	32,876,104.780	1,213,165,625.23	3,946,186,128.96	100.00	2,733,020,503.73	0.00	2,733,020,503.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	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	1,799,192,440.490	1,795,983,053.27	1,795,749,566.54	57.42	-233,486.73	0.00	-233,486.73
CASH EQUIVALENT Total	1,799,192,440.490	1,795,983,053.27	1,795,749,566.54	57.42	-233,486.73	0.00	-233,486.73

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	63,627,013.420	63,627,013.42	63,627,013.42	2.03	0.00	0.00	0.00
EQUITY Total	63,627,013.420	63,627,013.42	63,627,013.42	2.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,276,653,644.670	1,272,835,028.85	1,267,985,624.89	40.54	-4,849,403.96	0.00	-4,849,403.96
FIXED INCOME Total	1,276,653,644.670	1,272,835,028.85	1,267,985,624.89	40.54	-4,849,403.96	0.00	-4,849,403.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,139,523,098.590	3,132,495,095.55	3,127,412,204.86	100.00	-5,082,890.69	0.00	-5,082,890.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	56,999.990	56,999.99	56,999.99	0.00	0.00	0.00	0.00
CASH Total	56,999.990	56,999.99	56,999.99	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,796,954,543.620	1,793,309,708.93	1,793,308,988.04	41.30	-720.89	0.00	-720.89
CASH EQUIVALENT Total	1,796,954,543.620	1,793,309,708.93	1,793,308,988.04	41.30	-720.89	0.00	-720.89

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	134,882,512.300	134,882,512.30	134,882,512.30	3.11	0.00	0.00	0.00
EQUITY Total	134,882,512.300	134,882,512.30	134,882,512.30	3.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,431,991,179.890	2,427,599,259.36	2,413,852,412.54	55.59	-13,746,846.82	0.00	-13,746,846.82
FIXED INCOME Total	2,431,991,179.890	2,427,599,259.36	2,413,852,412.54	55.59	-13,746,846.82	0.00	-13,746,846.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,363,885,235.800	4,355,848,480.58	4,342,100,912.87	100.00	-13,747,567.71	0.00	-13,747,567.71

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							
	1,862,627.770	1,862,627.77	1,862,627.77	1.42	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,862,627.770	1,862,627.77	1,862,627.77	1.42	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	129,772,303.210	129,667,351.05	129,510,137.45	98.58	-157,213.60	0.00	-157,213.60
FIXED INCOME Total	129,772,303.210	129,667,351.05	129,510,137.45	98.58	-157,213.60	0.00	-157,213.60

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	131,634,930.980	131,529,978.82	131,372,765.22	100.00	-157,213.60	0.00	-157,213.60

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	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	1,091,090,414.140	1,091,064,757.92	1,091,064,757.94	61.05	0.02	0.00	0.02
CASH EQUIVALENT Total	1,091,090,414.140	1,091,064,757.92	1,091,064,757.94	61.05	0.02	0.00	0.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	69,427,948.460	69,427,948.46	69,427,948.46	3.89	0.00	0.00	0.00
EQUITY Total	69,427,948.460	69,427,948.46	69,427,948.46	3.89	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	633,983,016.670	631,004,107.77	626,508,517.44	35.06	-4,495,590.33	0.00	-4,495,590.33
FIXED INCOME Total	633,983,016.670	631,004,107.77	626,508,517.44	35.06	-4,495,590.33	0.00	-4,495,590.33

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	1,794,551,379.280	1,791,546,814.16	1,787,051,223.85	100.00	-4,495,590.31	0.00	-4,495,590.31

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	82,508.010	82,508.01	82,508.01	0.00	0.00	0.00	0.00
CASH Total	82,508.010	82,508.01	82,508.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,331,389,624.270	3,317,432,747.57	3,317,242,213.59	99.02	-190,533.98	0.00	-190,533.98
CASH EQUIVALENT Total	3,331,389,624.270	3,317,432,747.57	3,317,242,213.59	99.02	-190,533.98	0.00	-190,533.98

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	32,642,687.190	32,642,687.19	32,642,687.19	0.97	0.00	0.00	0.00
EQUITY Total	32,642,687.190	32,642,687.19	32,642,687.19	0.97	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,364,114,819.470	3,350,157,942.77	3,349,967,408.79	100.00	-190,533.98	0.00	-190,533.98

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,029,921,619.240	3,020,247,836.38	3,020,123,785.93	98.75	-124,050.45	0.00	-124,050.45
CASH EQUIVALENT Total	3,029,921,619.240	3,020,247,836.38	3,020,123,785.93	98.75	-124,050.45	0.00	-124,050.45

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	38,100,078.430	38,100,078.43	38,100,078.43	1.25	0.00	0.00	0.00
EQUITY Total	38,100,078.430	38,100,078.43	38,100,078.43	1.25	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2026*

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

View Date: *July 8, 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	3,068,071,697.660	3,058,397,914.80	3,058,273,864.35	100.00	-124,050.45	0.00	-124,050.45

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	23,526,458.310	23,528,810.77	23,526,458.31	7.21	-2,352.46	0.00	-2,352.46
CASH EQUIVALENT Total							
	23,526,458.310	23,528,810.77	23,526,458.31	7.21	-2,352.46	0.00	-2,352.46

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							
	295,010,000.000	301,752,634.92	302,570,351.56	92.79	817,716.64	0.00	817,716.64
FIXED INCOME Total							
	295,010,000.000	301,752,634.92	302,570,351.56	92.79	817,716.64	0.00	817,716.64

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	318,536,458.310	325,281,445.69	326,096,809.87	100.00	815,364.18	0.00	815,364.18

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	199,535,834.370	197,606,109.74	197,587,723.82	24.34	-18,385.92	0.00	-18,385.92
CASH EQUIVALENT Total	199,535,834.370	197,606,109.74	197,587,723.82	24.34	-18,385.92	0.00	-18,385.92

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	632,216,874.540	630,786,140.07	614,158,736.65	75.65	-16,627,403.42	0.00	-16,627,403.42
FIXED INCOME Total	632,216,874.540	630,786,140.07	614,158,736.65	75.65	-16,627,403.42	0.00	-16,627,403.42

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	831,802,708.910	828,442,249.81	811,796,460.47	100.00	-16,645,789.34	0.00	-16,645,789.34

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,961,135,256.130	2,959,788,251.49	2,959,782,989.54	96.36	-5,261.95	0.00	-5,261.95
CASH EQUIVALENT Total	2,961,135,256.130	2,959,788,251.49	2,959,782,989.54	96.36	-5,261.95	0.00	-5,261.95

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	111,724,961.050	111,724,961.05	111,724,961.05	3.64	0.00	0.00	0.00
EQUITY Total	111,724,961.050	111,724,961.05	111,724,961.05	3.64	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2026*

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

View Date: *July 8, 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	3,072,910,217.170	3,071,563,212.53	3,071,557,950.58	100.00	-5,261.95	0.00	-5,261.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.05	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,378,191.820	9,378,191.82	9,378,191.82	8.72	0.00	0.00	0.00
CASH EQUIVALENT Total	9,378,191.820	9,378,191.82	9,378,191.82	8.72	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	105,089,548.000	105,102,021.99	98,072,109.50	91.23	-7,029,912.49	0.00	-7,029,912.49
FIXED INCOME Total	105,089,548.000	105,102,021.99	98,072,109.50	91.23	-7,029,912.49	0.00	-7,029,912.49

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	114,517,739.820	114,530,213.81	107,500,301.32	100.00	-7,029,912.49	0.00	-7,029,912.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,377,907.310	50,377,907.31	50,377,907.31	3.69	0.00	0.00	0.00
CASH Total	50,377,907.310	50,377,907.31	50,377,907.31	3.69	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	850,491,457.290	849,480,929.44	849,480,248.59	62.15	-680.85	0.00	-680.85
CASH EQUIVALENT Total	850,491,457.290	849,480,929.44	849,480,248.59	62.15	-680.85	0.00	-680.85

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	471,292,964.120	469,946,633.14	467,032,018.36	34.17	-2,914,614.78	0.00	-2,914,614.78
FIXED INCOME Total	471,292,964.120	469,946,633.14	467,032,018.36	34.17	-2,914,614.78	0.00	-2,914,614.78

Holdings

Asset Summary

As of: *June 30, 2026*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *July 8, 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	1,372,162,328.720	1,369,805,469.89	1,366,890,174.26	100.00	-2,915,295.63	0.00	-2,915,295.63

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	835,939,385.770	831,878,647.10	831,866,349.76	100.00	-12,297.34	0.00	-12,297.34
CASH EQUIVALENT Total	835,939,385.770	831,878,647.10	831,866,349.76	100.00	-12,297.34	0.00	-12,297.34

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	835,934,685.770	831,873,947.10	831,861,649.76	100.00	-12,297.34	0.00	-12,297.34

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,630.790	4,630.79	4,630.79	0.01	0.00	0.00	0.00
CASH Total	4,630.790	4,630.79	4,630.79	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	16,918.870	16,918.87	16,918.87	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	16,918.870	16,918.87	16,918.87	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	53,177.000	22,074,309.97	39,569,482.69	99.95	17,495,172.72	0.00	17,495,172.72
EQUITY Total	53,177.000	22,074,309.97	39,569,482.69	99.95	17,495,172.72	0.00	17,495,172.72

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	74,726.660	22,095,859.63	39,591,032.35	100.00	17,495,172.72	0.00	17,495,172.72

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	21,145.760	21,145.76	21,145.76	0.12	0.00	0.00	0.00
CASH EQUIVALENT Total	21,145.760	21,145.76	21,145.76	0.12	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	31,218.000	11,269,626.20	17,255,895.42	99.88	5,986,269.22	0.00	5,986,269.22
EQUITY Total	31,218.000	11,269,626.20	17,255,895.42	99.88	5,986,269.22	0.00	5,986,269.22

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	52,363.760	11,290,771.96	17,277,041.18	100.00	5,986,269.22	0.00	5,986,269.22

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	23,778.520	23,778.52	23,778.52	0.20	0.00	0.00	0.00
CASH EQUIVALENT Total	23,778.520	23,778.52	23,778.52	0.20	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	85,566.000	7,840,287.77	11,768,747.64	99.80	3,928,459.87	0.00	3,928,459.87
EQUITY Total	85,566.000	7,840,287.77	11,768,747.64	99.80	3,928,459.87	0.00	3,928,459.87

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	109,344.520	7,864,066.29	11,792,526.16	100.00	3,928,459.87	0.00	3,928,459.87

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	27,062.180	27,062.18	27,062.18	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	27,062.180	27,062.18	27,062.18	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	821,434.000	46,082,400.79	44,005,047.07	99.94	-2,077,353.72	0.00	-2,077,353.72
EQUITY Total	821,434.000	46,082,400.79	44,005,047.07	99.94	-2,077,353.72	0.00	-2,077,353.72

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	848,496.180	46,109,462.97	44,032,109.25	100.00	-2,077,353.72	0.00	-2,077,353.72

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							
	29,534,133.960	29,534,133.96	29,534,133.96	1.70	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							
	24,645,077.000	1,130,641,274.28	1,707,643,528.90	98.30	577,002,254.62	0.00	577,002,254.62
					668,280,425.56 GN	0.00 GN	668,280,425.56 GN
					-91,278,170.94 LS	0.00 LS	-91,278,170.94 LS
FUND Total							
0.000	54,179,210.960	1,160,175,408.24	1,737,177,662.86	100.00	577,002,254.62	0.00	577,002,254.62
					668,280,425.56 GN	0.00 GN	668,280,425.56 GN
					-91,278,170.94 LS	0.00 LS	-91,278,170.94 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	38,720,646.740	38,720,646.74	38,720,646.74	3.19	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							
	30,953,471.000	830,480,819.13	1,173,388,138.69	96.81	342,907,319.56	0.00	342,907,319.56
					424,017,329.65 GN	0.00 GN	424,017,329.65 GN
					-81,110,010.09 LS	0.00 LS	-81,110,010.09 LS
FUND Total							
0.000	69,674,117.750	869,201,465.88	1,212,108,785.44	100.00	342,907,319.56	0.00	342,907,319.56
					424,017,329.65 GN	0.00 GN	424,017,329.65 GN
					-81,110,010.09 LS	0.00 LS	-81,110,010.09 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							
	541,726,671.020	538,108,469.96	538,097,795.11	15.28	-10,674.85	0.00	-10,674.85
					13,798.59 GN	0.00 GN	13,798.59 GN
					-24,473.44 LS	0.00 LS	-24,473.44 LS
EQUITY							
	1,082,687.000	59,367,285.00	51,837,067.41	1.47	-7,530,217.59	0.00	-7,530,217.59
					0.00 GN	0.00 GN	0.00 GN
					-7,530,217.59 LS	0.00 LS	-7,530,217.59 LS
FIXED INCOME							
	2,997,467,100.260	2,990,878,066.87	2,931,637,828.49	83.25	-59,240,238.38	0.00	-59,240,238.38
					16,439,355.87 GN	0.00 GN	16,439,355.87 GN
					-75,679,594.25 LS	0.00 LS	-75,679,594.25 LS
Original Face:	3,126,444,424.000						
FUND Total							
0.000	3,540,276,458.280	3,588,353,821.83	3,521,572,691.01	100.00	-66,781,130.82	0.00	-66,781,130.82
					16,453,154.46 GN	0.00 GN	16,453,154.46 GN
					-83,234,285.28 LS	0.00 LS	-83,234,285.28 LS
Original Face:	3,126,444,424.000						

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							
	386,143,477.180	385,096,389.67	385,079,253.70	49.63	-17,135.97	0.00	-17,135.97
					2,212.08 GN	0.00 GN	2,212.08 GN
					-19,348.05 LS	0.00 LS	-19,348.05 LS
FIXED INCOME							
	393,745,487.860	393,207,462.67	390,748,867.17	50.36	-2,458,595.50	0.00	-2,458,595.50
					780,122.30 GN	0.00 GN	780,122.30 GN
					-3,238,717.80 LS	0.00 LS	-3,238,717.80 LS
Original Face:	153,966,732.000						
FUND Total							
0.000	779,938,965.030	778,353,852.33	775,878,120.86	100.00	-2,475,731.47	0.00	-2,475,731.47
					782,334.38 GN	0.00 GN	782,334.38 GN
					-3,258,065.85 LS	0.00 LS	-3,258,065.85 LS
Original Face:	153,966,732.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	165,992,726.710	165,721,160.71	165,712,005.23	72.10	-9,155.48	0.00	-9,155.48
					0.00 GN	0.00 GN	0.00 GN
					-9,155.48 LS	0.00 LS	-9,155.48 LS
FIXED INCOME							
	65,863,170.870	65,532,417.94	64,074,800.02	27.88	-1,457,617.92	0.00	-1,457,617.92
					29,596.17 GN	0.00 GN	29,596.17 GN
					-1,487,214.09 LS	0.00 LS	-1,487,214.09 LS
Original Face:	108,263,606.000						
FUND Total							
0.000	231,905,897.580	231,303,578.65	229,836,805.25	100.00	-1,466,773.40	0.00	-1,466,773.40
					29,596.17 GN	0.00 GN	29,596.17 GN
					-1,496,369.57 LS	0.00 LS	-1,496,369.57 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							
	35,060.450	35,060.45	35,060.45	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							
	10,513,454.830	10,513,454.83	10,513,454.83	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							
	22,327,589.500	1,202,617,109.95	3,935,637,613.68	99.73	2,733,020,503.73	0.00	2,733,020,503.73
					2,784,994,557.20 GN	0.00 GN	2,784,994,557.20 GN
					-51,974,053.47 LS	0.00 LS	-51,974,053.47 LS
FUND Total							
0.000	32,876,104.780	1,213,165,625.23	3,946,186,128.96	100.00	2,733,020,503.73	0.00	2,733,020,503.73
					2,784,994,557.20 GN	0.00 GN	2,784,994,557.20 GN
					-51,974,053.47 LS	0.00 LS	-51,974,053.47 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							
	50,000.010	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							
	1,799,192,440.490	1,795,983,053.27	1,795,749,566.54	57.42	-233,486.73	0.00	-233,486.73
					0.00 GN	0.00 GN	0.00 GN
					-233,486.73 LS	0.00 LS	-233,486.73 LS
EQUITY							
	63,627,013.420	63,627,013.42	63,627,013.42	2.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,276,653,644.670	1,272,835,028.85	1,267,985,624.89	40.54	-4,849,403.96	0.00	-4,849,403.96
					308,809.98 GN	0.00 GN	308,809.98 GN
					-5,158,213.94 LS	0.00 LS	-5,158,213.94 LS
Original Face:	541,804,267.000						
FUND Total							
0.000	3,139,523,098.590	3,132,495,095.55	3,127,412,204.86	100.00	-5,082,890.69	0.00	-5,082,890.69
					308,809.98 GN	0.00 GN	308,809.98 GN
					-5,391,700.67 LS	0.00 LS	-5,391,700.67 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								
		56,999.990	56,999.99	56,999.99	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		1,796,954,543.620	1,793,309,708.93	1,793,308,988.04	41.30	-720.89	0.00	-720.89
						58,855.13 GN	0.00 GN	58,855.13 GN
						-59,576.02 LS	0.00 LS	-59,576.02 LS
EQUITY								
		134,882,512.300	134,882,512.30	134,882,512.30	3.11	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		2,431,991,179.890	2,427,599,259.36	2,413,852,412.54	55.59	-13,746,846.82	0.00	-13,746,846.82
						3,082,470.44 GN	0.00 GN	3,082,470.44 GN
						-16,829,317.26 LS	0.00 LS	-16,829,317.26 LS
	Original Face:	409,869,662.000						
FUND Total								
	0.000	4,363,885,235.800	4,355,848,480.58	4,342,100,912.87	100.00	-13,747,567.71	0.00	-13,747,567.71
						3,141,325.57 GN	0.00 GN	3,141,325.57 GN
						-16,888,893.28 LS	0.00 LS	-16,888,893.28 LS
	Original Face:	409,869,662.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,862,627.770	1,862,627.77	1,862,627.77	1.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	129,772,303.210	129,667,351.05	129,510,137.45	98.58	-157,213.60	0.00	-157,213.60
					146,836.80 GN	0.00 GN	146,836.80 GN
					-304,050.40 LS	0.00 LS	-304,050.40 LS
Original Face:	61,223,000.000						
FUND Total							
0.000	131,634,930.980	131,529,978.82	131,372,765.22	100.00	-157,213.60	0.00	-157,213.60
					146,836.80 GN	0.00 GN	146,836.80 GN
					-304,050.40 LS	0.00 LS	-304,050.40 LS
Original Face:	61,223,000.000						

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		1,091,090,414.140	1,091,064,757.92	1,091,064,757.94	61.05	0.02	0.00	0.02
						0.13 GN	0.00 GN	0.13 GN
						-0.11 LS	0.00 LS	-0.11 LS
EQUITY		69,427,948.460	69,427,948.46	69,427,948.46	3.89	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		633,983,016.670	631,004,107.77	626,508,517.44	35.06	-4,495,590.33	0.00	-4,495,590.33
						206,215.95 GN	0.00 GN	206,215.95 GN
						-4,701,806.28 LS	0.00 LS	-4,701,806.28 LS
Original Face:	277,029,571.000							
FUND Total								
	0.000	1,794,551,379.280	1,791,546,814.16	1,787,051,223.85	100.00	-4,495,590.31	0.00	-4,495,590.31
						206,216.08 GN	0.00 GN	206,216.08 GN
						-4,701,806.39 LS	0.00 LS	-4,701,806.39 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							
	82,508.010	82,508.01	82,508.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,331,389,624.270	3,317,432,747.57	3,317,242,213.59	99.02	-190,533.98	0.00	-190,533.98
					261.47 GN	0.00 GN	261.47 GN
					-190,795.45 LS	0.00 LS	-190,795.45 LS
EQUITY							
	32,642,687.190	32,642,687.19	32,642,687.19	0.97	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	3,364,114,819.470	3,350,157,942.77	3,349,967,408.79	100.00	-190,533.98	0.00	-190,533.98
					261.47 GN	0.00 GN	261.47 GN
					-190,795.45 LS	0.00 LS	-190,795.45 LS

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		49,999.990	49,999.99	49,999.99	0.00	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								
		3,029,921,619.240	3,020,247,836.38	3,020,123,785.93	98.75	-124,050.45	0.00	-124,050.45
						1,068.28 GN	0.00 GN	1,068.28 GN
						-125,118.73 LS	0.00 LS	-125,118.73 LS
EQUITY								
		38,100,078.430	38,100,078.43	38,100,078.43	1.25	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FUND Total								
	0.000	3,068,071,697.660	3,058,397,914.80	3,058,273,864.35	100.00	-124,050.45	0.00	-124,050.45
						1,068.28 GN	0.00 GN	1,068.28 GN
						-125,118.73 LS	0.00 LS	-125,118.73 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	23,526,458.310	23,528,810.77	23,526,458.31	7.21	-2,352.46	0.00	-2,352.46
					0.00 GN	0.00 GN	0.00 GN
					-2,352.46 LS	0.00 LS	-2,352.46 LS
FIXED INCOME							
	295,010,000.000	301,752,634.92	302,570,351.56	92.79	817,716.64	0.00	817,716.64
					831,257.13 GN	0.00 GN	831,257.13 GN
					-13,540.49 LS	0.00 LS	-13,540.49 LS
Original Face:	19,355,000.000						
FUND Total							
0.000	318,536,458.310	325,281,445.69	326,096,809.87	100.00	815,364.18	0.00	815,364.18
					831,257.13 GN	0.00 GN	831,257.13 GN
					-15,892.95 LS	0.00 LS	-15,892.95 LS
Original Face:	19,355,000.000						

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		199,535,834.370	197,606,109.74	197,587,723.82	24.34	-18,385.92	0.00	-18,385.92
						4,591.46 GN	0.00 GN	4,591.46 GN
						-22,977.38 LS	0.00 LS	-22,977.38 LS
FIXED INCOME								
		632,216,874.540	630,786,140.07	614,158,736.65	75.65	-16,627,403.42	0.00	-16,627,403.42
						1,615,925.55 GN	0.00 GN	1,615,925.55 GN
						-18,243,328.97 LS	0.00 LS	-18,243,328.97 LS
	Original Face:	504,918,309.000						
FUND Total								
	0.000	831,802,708.910	828,442,249.81	811,796,460.47	100.00	-16,645,789.34	0.00	-16,645,789.34
						1,620,517.01 GN	0.00 GN	1,620,517.01 GN
						-18,266,306.35 LS	0.00 LS	-18,266,306.35 LS
	Original Face:	504,918,309.000						

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT		2,961,135,256.130	2,959,788,251.49	2,959,782,989.54	96.36	-5,261.95	0.00	-5,261.95
						4,731.07 GN	0.00 GN	4,731.07 GN
						-9,993.02 LS	0.00 LS	-9,993.02 LS
EQUITY		111,724,961.050	111,724,961.05	111,724,961.05	3.64	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	3,072,910,217.170	3,071,563,212.53	3,071,557,950.58	100.00	-5,261.95	0.00	-5,261.95
						4,731.07 GN	0.00 GN	4,731.07 GN
						-9,993.02 LS	0.00 LS	-9,993.02 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,378,191.820	9,378,191.82	9,378,191.82	8.72	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							
	105,089,548.000	105,102,021.99	98,072,109.50	91.23	-7,029,912.49	0.00	-7,029,912.49
					315,176.35 GN	0.00 GN	315,176.35 GN
					-7,345,088.84 LS	0.00 LS	-7,345,088.84 LS
Original Face:	145,678,249.000						
FUND Total							
0.000	114,517,739.820	114,530,213.81	107,500,301.32	100.00	-7,029,912.49	0.00	-7,029,912.49
					315,176.35 GN	0.00 GN	315,176.35 GN
					-7,345,088.84 LS	0.00 LS	-7,345,088.84 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							
	50,377,907.310	50,377,907.31	50,377,907.31	3.69	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							
	850,491,457.290	849,480,929.44	849,480,248.59	62.15	-680.85	0.00	-680.85
					20,295.06 GN	0.00 GN	20,295.06 GN
					-20,975.91 LS	0.00 LS	-20,975.91 LS
FIXED INCOME							
	471,292,964.120	469,946,633.14	467,032,018.36	34.17	-2,914,614.78	0.00	-2,914,614.78
					636,997.81 GN	0.00 GN	636,997.81 GN
					-3,551,612.59 LS	0.00 LS	-3,551,612.59 LS
Original Face:	374,907,393.000						
FUND Total							
0.000	1,372,162,328.720	1,369,805,469.89	1,366,890,174.26	100.00	-2,915,295.63	0.00	-2,915,295.63
					657,292.87 GN	0.00 GN	657,292.87 GN
					-3,572,588.50 LS	0.00 LS	-3,572,588.50 LS
Original Face:	374,907,393.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-4,700.000	-4,700.00	-4,700.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	835,939,385.770	831,878,647.10	831,866,349.76	100.00	-12,297.34	0.00	-12,297.34
					5,997.08 GN	0.00 GN	5,997.08 GN
					-18,294.42 LS	0.00 LS	-18,294.42 LS
FUND Total							
0.000	835,934,685.770	831,873,947.10	831,861,649.76	100.00	-12,297.34	0.00	-12,297.34
					5,997.08 GN	0.00 GN	5,997.08 GN
					-18,294.42 LS	0.00 LS	-18,294.42 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,630.790	4,630.79	4,630.79	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							
	16,918.870	16,918.87	16,918.87	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	53,177.000	22,074,309.97	39,569,482.69	99.95	17,495,172.72	0.00	17,495,172.72
					17,495,172.72 GN	0.00 GN	17,495,172.72 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	74,726.660	22,095,859.63	39,591,032.35	100.00	17,495,172.72	0.00	17,495,172.72
					17,495,172.72 GN	0.00 GN	17,495,172.72 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							
	21,145.760	21,145.76	21,145.76	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	31,218.000	11,269,626.20	17,255,895.42	99.88	5,986,269.22	0.00	5,986,269.22
					5,986,269.22 GN	0.00 GN	5,986,269.22 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	52,363.760	11,290,771.96	17,277,041.18	100.00	5,986,269.22	0.00	5,986,269.22
					5,986,269.22 GN	0.00 GN	5,986,269.22 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	23,778.520	23,778.52	23,778.52	0.20	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	85,566.000	7,840,287.77	11,768,747.64	99.80	3,928,459.87	0.00	3,928,459.87
					3,928,459.87 GN	0.00 GN	3,928,459.87 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	109,344.520	7,864,066.29	11,792,526.16	100.00	3,928,459.87	0.00	3,928,459.87
					3,928,459.87 GN	0.00 GN	3,928,459.87 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							
	27,062.180	27,062.18	27,062.18	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	821,434.000	46,082,400.79	44,005,047.07	99.94	-2,077,353.72	0.00	-2,077,353.72
					0.00 GN	0.00 GN	0.00 GN
					-2,077,353.72 LS	0.00 LS	-2,077,353.72 LS
FUND Total							
0.000	848,496.180	46,109,462.97	44,032,109.25	100.00	-2,077,353.72	0.00	-2,077,353.72
					0.00 GN	0.00 GN	0.00 GN
					-2,077,353.72 LS	0.00 LS	-2,077,353.72 LS