



Public Markets Asset Listing
As of March 31, 2026

Unaudited

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The following pages provide an unaudited list of the domestic and international equities, fixed income securities, cash and cash equivalents, FX forwards, and derivatives instruments held by the SBI in the retirement, non-retirement, and State Cash accounts. Securities lending collateral is excluded from this listing.

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Fixed Income Securities	Retirement Assets		
Security Description	Par Value	Book Value	Market Value
WELLS FARGO + COMPANY SR UNSECURED 04/34 VARIABLE	3,649,000	\$ 3,702,101	\$ 3,703,648
WELLS FARGO + COMPANY SR UNSECURED 04/36 VARIABLE	464,000	\$ 477,594	\$ 474,824
WELLS FARGO + COMPANY SR UNSECURED 04/53 VARIABLE	483,000	\$ 416,614	\$ 400,464
WELLS FARGO + COMPANY SR UNSECURED 05/28 VARIABLE	1,100,000	\$ 1,101,908	\$ 1,089,605
WELLS FARGO + COMPANY SR UNSECURED 06/28 VARIABLE	1,625,000	\$ 1,588,077	\$ 1,586,091
WELLS FARGO + COMPANY SR UNSECURED 07/33 VARIABLE	4,125,000	\$ 4,029,245	\$ 4,103,905
WELLS FARGO + COMPANY SR UNSECURED 07/34 VARIABLE	4,712,000	\$ 4,693,169	\$ 4,829,165
WELLS FARGO + COMPANY SR UNSECURED 09/29 VARIABLE	3,545,000	\$ 3,545,153	\$ 3,506,001
WELLS FARGO + COMPANY SR UNSECURED 10/29 VARIABLE	492,000	\$ 492,000	\$ 512,415
WELLS FARGO + COMPANY SR UNSECURED 10/30 VARIABLE	300,000	\$ 282,946	\$ 283,044
WELLS FARGO + COMPANY SR UNSECURED REGS 02/27 1%	708,000	\$ 809,636	\$ 803,140
WELLS FARGO + COMPANY SR UNSECURED REGS 05/30 VAR	100,000	\$ 108,594	\$ 109,124
WELLS FARGO + COMPANY SR UNSECURED REGS 07/32 VARIABLE	3,401,000	\$ 3,754,450	\$ 3,938,870
WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606%	840,000	\$ 841,826	\$ 803,794
WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1%	2,025,000	\$ 2,025,098	\$ 2,024,680
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3%	2,900,000	\$ 2,900,762	\$ 2,896,282
WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65%	450,000	\$ 400,560	\$ 377,301
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 A4	1,578,024	\$ 1,477,314	\$ 1,569,878
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 XA	3,360,205	\$ 234,343	\$ 7,633
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 C	1,642,000	\$ 1,507,839	\$ 1,596,674
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 XA	6,795,520	\$ 344,429	\$ 5,508
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C40 B	1,000,000	\$ 1,066,006	\$ 957,030
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 1745 A 144A	395,000	\$ 417,518	\$ 372,249
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A2	76,859	\$ 80,797	\$ 76,439
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A4	440,000	\$ 451,426	\$ 435,949
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C47 C	1,230,000	\$ 1,190,016	\$ 1,179,379
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C50 B	455,000	\$ 504,988	\$ 431,441
WELLS FARGO COMMERCIAL MORTGAG WFCM 2021 FCMT C 144A	1,000,000	\$ 946,857	\$ 999,180
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI A 144A	2,150,000	\$ 2,120,388	\$ 2,159,162
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI C 144A	845,000	\$ 833,289	\$ 848,772
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI D 144A	1,165,000	\$ 1,148,802	\$ 1,172,069
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 BPRC C 144A	260,000	\$ 260,000	\$ 261,034
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 C63 AS	1,000,000	\$ 1,028,967	\$ 1,027,868
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 SVEN D 144A	1,240,000	\$ 1,267,704	\$ 1,239,884
WELLS FARGO COMMERCIAL MORTGAG WFCM 2025 5C5 A3	653,000	\$ 672,291	\$ 673,500
WELLS FARGO COMMERCIAL MORTGAG WFCM 2025 AGLN A 144A	1,300,000	\$ 1,296,912	\$ 1,296,747
WELLS FARGO COMMERCIAL MORTGAG WFCM 2026 1250B A 144A	2,900,000	\$ 2,900,000	\$ 2,872,083
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/29 6.375%	462,000	\$ 465,032	\$ 470,274
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/32 6.625%	1,584,000	\$ 1,584,822	\$ 1,621,272
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/33 6.375%	1,968,000	\$ 1,972,658	\$ 2,004,924
WESCO DISTRIBUTION INC COMPANY GUAR 144A 04/31 5.25%	1,986,000	\$ 1,985,807	\$ 1,974,145
WESCO DISTRIBUTION INC COMPANY GUAR 144A 04/34 5.5%	2,303,000	\$ 2,303,000	\$ 2,268,107
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25%	434,000	\$ 434,341	\$ 436,367
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05%	1,370,000	\$ 1,316,169	\$ 1,330,372
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25%	105,000	\$ 97,607	\$ 88,559
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5%	100,000	\$ 99,174	\$ 100,057
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/31 4.8%	1,881,000	\$ 1,883,216	\$ 1,860,703
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3%	2,130,000	\$ 1,970,264	\$ 1,800,360
WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65%	3,795,000	\$ 3,786,165	\$ 3,795,000
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5%	500,000	\$ 461,168	\$ 432,038
WESTJET LOYALTY LP TERM LOAN B due 02/14/31	466,687	\$ 463,420	\$ 452,272
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2024 3A A2A 144A	191,891	\$ 191,884	\$ 191,955
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 1A D 144A	2,072,000	\$ 2,071,801	\$ 2,088,403
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 2A A3 144A	3,200,000	\$ 3,199,908	\$ 3,209,219
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 2A C 144A	2,294,000	\$ 2,293,750	\$ 2,302,469

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Fixed Income Securities	Retirement Assets		
Security Description	Par Value	Book Value	Market Value
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 3A A2 144A	4,814,792	\$ 4,814,528	\$ 4,816,875
WESTLAKE CORP SR UNSECURED 11/35 5.55%	1,230,000	\$ 1,226,642	\$ 1,225,980
WESTLAKE CORP SR UNSECURED 11/55 6.375%	3,045,000	\$ 3,038,762	\$ 3,000,300
WESTPAC BANKING CORP SUBORDINATED REGS 11/45 6.135%	230,000	\$ 148,821	\$ 150,270
WESTWAYS FUNDING LTD WEST 2025 ROSE A 144A	1,153,000	\$ 1,152,830	\$ 1,157,810
WEX INC COMPANY GUAR 144A 03/33 6.5%	547,000	\$ 541,354	\$ 535,826
WEYERHAEUSER CO SR UNSECURED 04/30 4%	2,050,000	\$ 2,207,438	\$ 1,995,219
WEYERHAEUSER CO SR UNSECURED 12/33 6.875%	700,000	\$ 869,402	\$ 762,894
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C14 AS	33,696	\$ 34,860	\$ 33,023
WH BORROWER LLC 2025 TERM LOAN B due 02/20/32	398,000	\$ 396,321	\$ 397,690
WHARF COMMERCIAL MORTGAGE TRUS WHARF 2025 DC B 144A	173,000	\$ 173,000	\$ 174,469
WHATABRANDS LLC 2024 1ST LIEN TERM LOAN B due 08/03/28	832,861	\$ 832,861	\$ 830,929
WHIRLPOOL CORP SR UNSECURED 02/29 4.75%	102,000	\$ 99,585	\$ 97,765
WHIRLPOOL CORP SR UNSECURED 05/50 4.6%	100,000	\$ 74,095	\$ 66,494
WHIRLPOOL CORP SR UNSECURED 06/30 6.125%	253,000	\$ 253,213	\$ 247,023
WHIRLPOOL CORP SR UNSECURED 06/33 6.5%	423,000	\$ 418,292	\$ 400,762
WHITE CAP BUYER LLC 2024 TERM LOAN B due 10/19/29	2,657,715	\$ 2,667,663	\$ 2,550,423
WHITE CAP SUPPLY HOLDING COMPANY GUAR 144A 11/30 7.375%	418,000	\$ 419,761	\$ 405,457
WHITEBOX CLO I LTD WBOX 2020 2A A1R2 144A	1,250,000	\$ 1,250,000	\$ 1,250,777
WILLIAM CARTER COMPANY GUAR 144A 02/31 7.375%	1,295,000	\$ 1,295,000	\$ 1,320,843
WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5%	409,000	\$ 448,569	\$ 457,133
WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75%	354,000	\$ 416,372	\$ 420,418
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65%	975,000	\$ 974,222	\$ 1,006,924
WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15%	590,000	\$ 587,809	\$ 590,757
WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85%	490,000	\$ 441,884	\$ 418,044
WILLIAMS COMPANIES INC SR UNSECURED 06/30 4.625%	875,000	\$ 874,364	\$ 874,205
WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3%	2,955,000	\$ 2,980,603	\$ 3,017,140
WILLIAMS COS INC SR UNSECURED 06/31 7.75%	334,000	\$ 371,943	\$ 378,226
WILLIAMS SCOTSMAN INC SR SECURED 144A 04/30 6.625%	438,000	\$ 444,041	\$ 444,916
WILLIAMS SCOTSMAN INC SR SECURED 144A 06/29 6.625%	451,000	\$ 454,766	\$ 456,071
WILLIAMS SCOTSMAN INC SR SECURED 144A 08/28 4.625%	184,000	\$ 177,923	\$ 181,010
WILLIAMS SCOTSMAN INC SR SECURED 144A 10/31 7.375%	1,237,000	\$ 1,235,380	\$ 1,268,393
WILLIAMSBURG VA ECON DEV AUTH WLLDEV 11/35 FIXED 4.957%	2,795,000	\$ 2,795,000	\$ 2,807,442
WILLIS ENGINE SECURITIZATION T WESTF 2025 A A 144A	1,229,227	\$ 1,229,193	\$ 1,245,268
WILSONART LLC 2024 TERM LOAN B due 08/05/31	492,500	\$ 486,849	\$ 427,244
WIND RIVER CLO LTD WINDR 2021 2A A2R 144A	2,175,000	\$ 2,175,000	\$ 2,174,824
WIND RIVER CLO LTD WINDR 2021 2A BR 144A	2,050,000	\$ 2,050,000	\$ 2,044,728
WINDSOR HOLDINGS III LLC 2025 USD TERM LOAN B due 08/01/30	1,321,997	\$ 1,321,871	\$ 1,300,515
WINDSOR HOLDINGS III LLC SR SECURED 144A 06/30 8.5%	1,677,000	\$ 1,693,612	\$ 1,737,156
WINDSTREAM SERVICES LLC SR SECURED 144A 10/33 7.5%	1,065,000	\$ 1,072,344	\$ 1,107,229
WINDSTREAM SERVICES/ESCR SR SECURED 144A 10/31 8.25%	4,226,000	\$ 4,343,830	\$ 4,416,834
WINNEBAGO INDUSTRIES SR UNSECURED 01/30 3.25%	613,000	\$ 596,646	\$ 554,446
WINTERSHALL DEA FIN 2BV COMPANY GUAR REGS 12/99 VARIABLE	197,000	\$ 224,253	\$ 229,381
WIRECO WORLDGROUP INC 2023 TERM LOAN B due 11/13/28	248,096	\$ 242,096	\$ 247,062
WIRELESS PROPCO FUNDING LLC SYMTOW 2025 1A A2 144A	1,102,000	\$ 1,051,034	\$ 1,052,974
WIRELESS PROPCO FUNDING LLC SYMTOW 2025 1A B 144A	777,000	\$ 724,120	\$ 733,837
WISE CLO LTD WYZE 2023 2A A1R 144A	6,270,000	\$ 6,270,000	\$ 6,257,098
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4%	460,000	\$ 430,423	\$ 425,785
WOM CHILE HOLDCO SPA UNSECURED 144A 04/32 5%	260,495	\$ 229,481	\$ 237,725
WOM MOBILE SA SR SECURED 144A 04/31 11%	17,857	\$ 22,571	\$ 18,140
WOODSIDE FINANCE LTD COMPANY GUAR 05/35 6%	1,725,000	\$ 1,766,004	\$ 1,797,629
WOODSIDE FINANCE LTD COMPANY GUAR 09/54 5.7%	1,500,000	\$ 1,494,770	\$ 1,411,833
WOODWARD CAPITAL MANAGEMENT RCKT 2021 1 A1 144A	421,547	\$ 358,993	\$ 349,881
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES2 A1A 144A	1,421,335	\$ 1,427,167	\$ 1,422,169
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES5 A3 144A	1,260,000	\$ 1,259,621	\$ 1,266,718

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Security Description	Par Value	Book Value	Market Value
WOODWARD CAPITAL MANAGEMENT RCKT 2025 CES10 A1A 144A	1,489,393	\$ 1,489,335	\$ 1,476,311
WOODWARD CAPITAL MANAGEMENT RCKT 2025 CES10 A1B 144A	2,382,844	\$ 2,382,752	\$ 2,348,773
WOODWARD CAPITAL MANAGEMENT RCKT 2025 CES5 M1 144A	1,500,000	\$ 1,499,850	\$ 1,523,602
WORKDAY INC SR UNSECURED 04/32 3.8%	325,000	\$ 324,585	\$ 301,686
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 D A3	165,364	\$ 165,995	\$ 165,719
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 A A2A	2,803,425	\$ 2,803,374	\$ 2,805,267
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2025 A A2A	2,430,067	\$ 2,429,971	\$ 2,433,262
WORLD WIDE TCHNLGY HLNG CO LLC 2025 REPRICED TERM LOAN B	248,125	\$ 248,395	\$ 246,731
WORLDLINE SA/FRANCE SR UNSECURED REGS 06/30 5.5%	200,000	\$ 228,052	\$ 197,236
WORLDLINE SA/FRANCE SR UNSECURED REGS 09/28 4.125%	1,000,000	\$ 1,099,171	\$ 1,046,965
WORLDLINE SA/FRANCE SR UNSECURED REGS 11/29 5.25%	600,000	\$ 628,181	\$ 596,800
WP CAREY INC SR UNSECURED 02/31 2.4%	400,000	\$ 398,196	\$ 357,906
WP CAREY INC SR UNSECURED 07/30 4.65%	628,000	\$ 623,022	\$ 623,935
WPP 2025 LLC COMPANY GUAR 03/36 6.5%	2,730,000	\$ 2,708,589	\$ 2,689,757
WPP FINANCE 2013 COMPANY GUAR REGS 06/31 3.625%	1,069,000	\$ 1,239,300	\$ 1,175,090
WR GRACE HOLDING LLC SR SECURED 144A 03/31 7.375%	832,000	\$ 814,817	\$ 834,147
WR GRACE HOLDING LLC SR SECURED 144A 08/32 6.625%	1,983,000	\$ 1,960,698	\$ 1,932,147
WR GRACE HOLDING LLC SR SECURED 144A 08/33 7%	1,309,000	\$ 1,308,708	\$ 1,271,268
WR GRACE HOLDING LLC SR UNSECURED 144A 08/29 5.625%	1,291,000	\$ 1,220,357	\$ 1,187,358
WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32 6.625%	70,000	\$ 70,521	\$ 72,078
WULF COMPUTE LLC SR SECURED 144A 10/30 7.75%	1,195,000	\$ 1,222,330	\$ 1,262,733
WW INTERNATIONAL INC 2025 TAKEBACK TERM LOAN	200,000	\$ 189,549	\$ 143,200
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 03/33 5.625%	1,104,000	\$ 1,105,587	\$ 1,086,311
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375%	927,000	\$ 919,301	\$ 905,656
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/27 5.25%	1,600,000	\$ 1,608,957	\$ 1,594,308
WYNN MACAU LTD SR UNSECURED 144A 10/27 5.5%	200,000	\$ 199,942	\$ 197,989
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125%	873,000	\$ 883,394	\$ 915,118
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 03/33 6.25%	127,000	\$ 127,000	\$ 125,679
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125%	270,000	\$ 253,192	\$ 266,509
XEROX CORPORATION SR SECURED 144A 10/30 10.25%	200,000	\$ 179,452	\$ 150,000
XHR LP SR SECURED 144A 06/29 4.875%	960,000	\$ 931,651	\$ 929,997
XPLOR T1 LLC 2025 TERM LOAN	132,313	\$ 131,682	\$ 122,720
XPLORNET COMMUNICATIONS INC 2024 TAKEBACK TERM LOAN due 10/24/31	212,254	\$ 171,436	\$ 133,985
XPLR INFRAST OPERATING COMPANY GUAR 144A 01/31 8.375%	1,225,000	\$ 1,238,766	\$ 1,289,559
XPLR INFRAST OPERATING COMPANY GUAR 144A 03/33 8.625%	1,484,000	\$ 1,472,776	\$ 1,567,726
XPLR INFRAST OPERATING COMPANY GUAR 144A 04/34 7.75%	1,250,000	\$ 1,264,624	\$ 1,290,940
XPO INC COMPANY GUAR 144A 02/32 7.125%	1,275,000	\$ 1,288,748	\$ 1,315,055
XPO INC COMPANY GUAR 144A 06/31 7.125%	75,000	\$ 75,000	\$ 77,256
XPO INC SR SECURED 144A 06/28 6.25%	531,000	\$ 531,000	\$ 537,567
YAMANA GOLD INC COMPANY GUAR 08/31 2.63%	1,000,000	\$ 982,413	\$ 886,479
YUM BRANDS INC SR UNSECURED 01/32 4.625%	25,000	\$ 25,000	\$ 23,873
YUM BRANDS INC SR UNSECURED 03/31 3.625%	800,000	\$ 806,276	\$ 739,019
YUM BRANDS INC SR UNSECURED 144A 01/30 4.75%	126,000	\$ 126,137	\$ 123,898
ZAYO GROUP HOLDINGS INC 2025 USD TERM LOAN	1,477,740	\$ 1,434,154	\$ 1,448,688
ZAYO GROUP HOLDINGS INC SR SECURED 144A 03/30 9.25%	4,062,169	\$ 4,044,468	\$ 4,038,365
ZAYO GROUP HOLDINGS INC SR SECURED 144A 09/30 13.75%	233,808	\$ 230,679	\$ 218,372
ZEBRA TECHNOLOGIES CORP COMPANY GUAR 144A 06/32 6.5%	1,968,000	\$ 1,969,178	\$ 1,981,414
ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625%	539,000	\$ 539,000	\$ 564,628
ZEGONA FINANCE PLC SR SECURED REGS 07/29 6.75%	260,500	\$ 295,814	\$ 311,500
ZF EUROPE FINANCE BV COMPANY GUAR REGS 02/32 5.5%	100,000	\$ 119,125	\$ 108,703
ZF EUROPE FINANCE BV COMPANY GUAR REGS 06/30 7%	300,000	\$ 364,475	\$ 352,598
ZF FINANCE GMBH COMPANY GUAR REGS 09/28 3.75%	2,800,000	\$ 2,914,029	\$ 3,123,378
ZF NA CAPITAL COMPANY GUAR 144A 03/31 7.5%	1,919,000	\$ 1,891,549	\$ 1,885,063
ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875%	490,000	\$ 489,695	\$ 497,008
ZF NA CAPITAL COMPANY GUAR 144A 04/30 6.75%	340,000	\$ 326,544	\$ 328,910

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ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125%	990,000	\$ 997,706	\$ 976,102
ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875%	2,116,000	\$ 2,064,849	\$ 2,010,418
ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875%	2,127,000	\$ 1,957,506	\$ 1,767,241
ZIGGO BOND CO BV COMPANY GUAR 144A 02/30 5.125%	1,876,000	\$ 1,800,651	\$ 1,609,767
ZIPRECRUITER INC SR UNSECURED 144A 01/30 5%	1,065,000	\$ 987,509	\$ 613,433

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Cash and Cash Equivalent Securities	Retirement Assets		
Security Description	Par Value	Book Value	Market Value
Total Cash and Cash Equivalent Securities		\$ 6,052,431,469	\$ 6,051,869,782
ARMADA FDG CO LLC DISC COML PA due 04/20/26	35,600,000	\$ 35,528,414	\$ 35,528,414
AUST & NEW ZEA due 06/17/26	20,000,000	\$ 19,837,017	\$ 19,837,017
AUST + NEW ZEA due 07/16/26	16,000,000	\$ 15,804,960	\$ 15,804,960
AUSTRALIAN DOLLAR	9,734,774	\$ 6,750,040	\$ 6,667,347
BANK OF AMERICA CASH COLLATERAL	6,230,000	\$ 6,230,000	\$ 6,230,000
BANK OF AMERICA COC SWAP CASH COLLATERAL	4,615,000	\$ 4,615,000	\$ 4,615,000
BANK OF AMERICA, N.A. due 09/18/26	35,000,000	\$ 35,000,000	\$ 35,000,000
BANK OF NOVA SCOTIA/THE due 11/20/26	30,000,000	\$ 30,000,000	\$ 30,000,000
BARCLAYS BK PLC NEW YORK BRH I 05/26 FIXED 4.05%	25,000,000	\$ 25,000,000	\$ 25,000,000
BARCLAYS BK PLC NEW YORK BRH I 12/26 FIXED 3.8%	7,000,000	\$ 7,000,000	\$ 7,000,000
BEDFORD ROW FDG CORP due 05/12/26	30,000,000	\$ 29,866,750	\$ 29,866,750
BENNINGTON SARK CAP CO due 05/21/26	35,000,000	\$ 34,817,222	\$ 34,817,222
BNK OF NOVA SCOTIA NY TRI A R TRI A REPO due 04/01/26	345,000,000	\$ 345,000,000	\$ 345,000,000
BRAZILIAN REAL	4,661,865	\$ 884,628	\$ 892,744
BRIGANTINE FDG CO LLC DISC COM due 04/29/26	30,000,000	\$ 29,910,633	\$ 29,910,633
BRIGANTINE FDG CO LLC DISC COM due 05/22/26	9,750,000	\$ 9,697,098	\$ 9,697,098
BRITANNIA FDG CO due 04/23/26	20,000,000	\$ 19,952,333	\$ 19,952,333
CABOT TRAIL FDG due 07/02/26	30,000,000	\$ 29,710,967	\$ 29,710,967
CANADIAN DOLLAR	5,109,688	\$ 3,706,318	\$ 3,661,415
CHILEAN PESO	335,481,504	\$ 363,036	\$ 359,299
CISCO SYSTEMS INC due 07/31/26	10,000,000	\$ 9,873,286	\$ 9,873,286
CITIGROUP TRI PARTY C REPO due 04/01/26	225,000,000	\$ 225,000,000	\$ 225,000,000
COLLAT COMM PAPER V CO 07/26 FIXED 4%	15,000,000	\$ 15,000,000	\$ 15,000,000
COLLAT COMM PAPER V CO 07/26 VARIABLE	17,500,000	\$ 17,500,000	\$ 17,500,000
COLOMBIAN PESO	827,318,793	\$ 223,955	\$ 226,136
COMMONWEALTH BK AUSTRALIA 07/26 VARIABLE	15,000,000	\$ 15,000,000	\$ 15,000,000
CONCORD MINUTEMEN CAP 07/26 VARIABLE	35,000,000	\$ 34,999,421	\$ 34,999,421
CONCORD MINUTEMEN CAP CO LLC S 07/26 ZCP	35,000,000	\$ 34,576,617	\$ 34,576,617
CREDIT AGRICOLE CORP + INVT BK 05/26 FIXED 4%	20,000,000	\$ 20,000,000	\$ 20,000,000
CREDIT AGRICOLE CORP + INVT BK 05/26 FIXED 4.18%	35,000,000	\$ 35,000,000	\$ 35,000,000
CZECH KORUNA	7,285,680	\$ 352,269	\$ 341,707
DANISH KRONE	22,022,816	\$ 3,391,137	\$ 3,395,753
DEUTSCHE TRI PARTY A REPO due 04/01/26	270,000,000	\$ 270,000,000	\$ 270,000,000
DNB BK ASA NEW YORK 10/26 FIXED 3.74%	30,000,000	\$ 30,000,000	\$ 30,000,000
DNB NOR BANK ASA due 04/15/26	23,850,000	\$ 23,813,828	\$ 23,813,828
EGYPTIAN POUND	1,154,100	\$ 23,687	\$ 21,145
ENDEAVOUR FDG CO LLC due 04/08/26	25,000,000	\$ 24,981,042	\$ 24,981,042
ENDEAVOUR FDG CO LLC due 04/10/26	10,000,000	\$ 9,990,250	\$ 9,990,250
ENDEAVOUR FDG CO LLC due 07/15/26	25,500,000	\$ 25,218,863	\$ 25,218,863
EURO CURRENCY	9,316,091	\$ 10,832,274	\$ 10,733,999
FALCON ASSET FDG CALL FLTG 07/26 VARIABLE	30,000,000	\$ 30,000,000	\$ 30,000,000
FASTNET FDG CO LLC DISC COML P due 06/23/26	26,500,000	\$ 26,259,277	\$ 26,259,277
FED HOME LN DISCOUNT NT due 04/01/26	92,600,000	\$ 92,600,000	\$ 92,600,000
FEDERAL HOME LOAN BANK due 01/20/27	42,500,000	\$ 42,500,000	\$ 42,500,000
FEDERAL HOME LOAN BANK due 12/08/26	43,500,000	\$ 43,500,000	\$ 43,500,000
FROZEN RUSSIA EUR FROZEN RUSSIA EUR	98,592	\$ 0	\$ 0
FROZEN RUSSIA USD FROZEN RUSSIA USD	538,878	\$ 0	\$ 0
GOLDMAN COC CASH COLLATERAL	4,620,000	\$ 4,620,000	\$ 4,620,000
GOLDMAN SACS TRI PARTY A REPO due 04/01/26	328,253,000	\$ 328,253,000	\$ 328,253,000
GOTHAM FDG CORP due 04/23/26	13,000,000	\$ 12,969,493	\$ 12,969,493
HELVETICA FDG CO LLC DISC COML due 04/15/26	40,000,000	\$ 39,940,578	\$ 39,940,578
HONG KONG DOLLAR	10,659,800	\$ 1,362,068	\$ 1,359,634
HQLA FDG LLC SER HURON IAM FLT 04/26 VARIABLE	6,000,000	\$ 6,000,000	\$ 6,000,000
HQLA FDG LLC SER HURON SER A D due 08/05/26	25,000,000	\$ 24,664,875	\$ 24,664,875

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Security Description	Par Value	Book Value	Market Value
HSBC BANK PLC due 12/16/26	15,000,000	\$ 15,000,000	\$ 15,000,000
HSBC BOC CASH COLLATERAL	(120,000)	\$ (120,000)	\$ (120,000)
HSBC BOC SWAP CASH COLLATERAL USD	(980,000)	\$ (980,000)	\$ (980,000)
HSBC COC SWAP CASH COLLATERAL USD	1,870,000	\$ 1,870,000	\$ 1,870,000
HSBC COCLLATERAL TBA CASH COLLATERAL	90,000	\$ 90,000	\$ 90,000
HSBC TRI PARTY A REPO due 04/01/26	220,000,000	\$ 220,000,000	\$ 220,000,000
HUNGARIAN FORINT	55,726,193	\$ 174,804	\$ 166,266
INDIAN RUPEE	10,776,721	\$ 116,346	\$ 113,620
INDONESIAN RUPIAH	1,703,867,823	\$ 100,845	\$ 100,260
ING US FUNDING LLC due 04/22/26	47,000,000	\$ 46,999,374	\$ 46,999,374
IONIC FDG LLC MCP SER 1 CL A D due 07/13/26	12,659,000	\$ 12,514,125	\$ 12,514,125
IONIC FDG LLC SER II CL A DISC due 05/22/26	33,890,000	\$ 33,705,158	\$ 33,705,158
JAPANESE YEN	2,828,173,564	\$ 17,816,163	\$ 17,777,193
JP MORGAN BOC SWAP CASH COLLATERAL USD	380,000	\$ 380,000	\$ 380,000
JP MORGAN COC SWAP CASH COLLATERAL USD	1,260,000	\$ 1,260,000	\$ 1,260,000
JP MORGAN SEC LLC TPR C due 01/02/24	385,000,000	\$ 385,000,000	\$ 385,000,000
KUWAITI DINAR	17,329	\$ 56,335	\$ 55,971
LEGACY CAPITAL COMPANY due 09/09/26	12,500,000	\$ 12,500,000	\$ 12,500,000
LEGACY CAPITAL COMPANY due 09/10/26	12,500,000	\$ 12,500,000	\$ 12,500,000
LEXINGTON PARKER CAP CO LLC DI due 06/10/26	45,000,000	\$ 44,664,875	\$ 44,664,875
LLOYDS BANK PLC due 05/01/26	26,500,000	\$ 26,500,000	\$ 26,500,000
LLOYDS BANK PLC due 07/01/26	5,261,000	\$ 5,206,476	\$ 5,206,476
LLOYDS BANK PLC due 10/26/26	20,000,000	\$ 19,573,022	\$ 19,573,022
LMA SA LMA AMERICAS due 09/28/26	45,000,000	\$ 44,095,500	\$ 44,095,500
MACKINAC FUNDING due 06/08/26	12,000,000	\$ 11,911,600	\$ 11,911,600
MACQUARIE BANK LIMITED due 06/29/26	27,000,000	\$ 27,000,000	\$ 27,000,000
MACQUARIE BANK LIMITED due 07/20/26	10,927,000	\$ 10,789,107	\$ 10,789,107
MACQUARIE BANK LIMITED due 09/28/26	30,000,000	\$ 30,000,000	\$ 30,000,000
MALAYSIAN RINGGIT	1,485,583	\$ 374,452	\$ 366,901
MERRILL LYNCH COC SWAP CASH COLLATERAL USD	70,000	\$ 70,000	\$ 70,000
MERRILL LYNCH TRI PARTY A REPO due 04/01/26	326,000,000	\$ 326,000,000	\$ 326,000,000
MEXICAN PESO (NEW)	7,355,677	\$ 412,796	\$ 407,709
MN STATE CD PROGRAM 3.68% due 4/16/26	27,700,000	\$ 27,700,000	\$ 27,700,000
MN STATE CD PROGRAM 3.71% due 7/16/26	16,000,000	\$ 16,000,000	\$ 16,000,000
MN STATE CD PROGRAM 3.97% due 4/16/26	9,250,000	\$ 9,250,000	\$ 9,250,000
MORGAN STANLEY BOC SWAP CASH COLLATERAL USD	(330,000)	\$ (330,000)	\$ (330,000)
MOROCCAN DIRHAM	342	\$ 42	\$ 37
MUFG BK LTD 04/26 VARIABLE	35,000,000	\$ 35,000,000	\$ 35,000,000
NATIONAL BK OF CANAD due 05/27/26	42,500,000	\$ 42,231,589	\$ 42,231,589
NATIONAL BK OF CANAD due 10/01/26	30,000,000	\$ 29,441,088	\$ 29,441,088
NATL AUSTRALIA BK LT due 08/20/26	40,000,000	\$ 40,000,000	\$ 40,000,000
NEW ISRAELI SHEQEL	2,083,611	\$ 671,188	\$ 659,893
NEW TAIWAN DOLLAR	10,866,576	\$ 340,010	\$ 339,899
NEW ZEALAND DOLLAR	62,112	\$ 36,801	\$ 35,432
NIEUW AMSTERDAM RECV due 07/28/26	35,000,000	\$ 34,576,675	\$ 34,576,675
NOMURA TRIPARTY A REPO due 04/01/26	100,000,000	\$ 100,000,000	\$ 100,000,000
NORDEA BANK ABP 07/26 FIXED 3.810%	25,000,000	\$ 25,000,000	\$ 25,000,000
NORDEA BK AB PUBL 05/26 VARIABLE	20,000,000	\$ 19,999,791	\$ 19,999,791
NORWEGIAN KRONE	3,108,577	\$ 318,384	\$ 319,125
OVERSEA CHINESE BANKING CORP L due 05/28/26	30,000,000	\$ 29,822,350	\$ 29,822,350
PHILIPPINE PESO	4,556,308	\$ 76,531	\$ 75,001
POLISH ZLOTY	1,233,598	\$ 342,494	\$ 330,896
POUND STERLING	6,287,897	\$ 8,380,685	\$ 8,291,845
PRUDENTIAL INTL TREAS LTD due 08/21/26	10,000,000	\$ 9,848,533	\$ 9,848,533
QATARI RIAL	193,278	\$ 53,084	\$ 53,084

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Security Description	Par Value	Book Value	Market Value
REGATTA FDG CO LLC DISC COML P due 09/10/26	30,000,000	\$ 30,000,000	\$ 30,000,000
RIDGEFIELD FUNDING CO due 06/22/26	40,000,000	\$ 39,644,667	\$ 39,644,667
ROMANIAN LEU	1,182,831	\$ 271,083	\$ 267,276
RUSSIAN RUBLE	725,907,204	\$ 0	\$ 0
RYL BNK OF SCOT TRI A REPO due 04/01/26	54,000,000	\$ 54,000,000	\$ 54,000,000
SAUDI RIYAL	133,346	\$ 35,533	\$ 35,534
SINGAPORE DOLLAR	623,193	\$ 488,730	\$ 483,039
SKANDIN ENS BANKEN AG due 04/23/26	30,000,000	\$ 30,000,000	\$ 30,000,000
SKANDIN ENS BANKEN AG due 05/05/26	17,300,000	\$ 17,301,871	\$ 17,301,871
SKANDIN ENS BANKEN AG due 08/21/26	25,000,000	\$ 25,000,000	\$ 25,000,000
SOUTH AFRICA TREASURY BILL due 05/06/26	11,700,000	\$ 671,497	\$ 678,878
SOUTH AFRICA TREASURY BILL due 08/19/26	12,200,000	\$ 694,134	\$ 693,788
SOUTH AFRICAN RAND	24,695,397	\$ 1,462,345	\$ 1,442,699
SOUTH AFRICAN T BILLS due 05/20/26	10,700,000	\$ 619,526	\$ 619,218
SOUTH KOREAN WON	33,129,834	\$ 22,088	\$ 21,630
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	1,114,395,183	\$ 1,114,395,183	\$ 1,114,395,183
SUMITOMO MITSUI BKG CORP 04/26 VARIABLE	60,000,000	\$ 60,000,000	\$ 60,000,000
SUMITOMO MITSUI BKG CORP 06/26 VARIABLE	32,750,000	\$ 32,750,000	\$ 32,750,000
SVENSKA HANDLSBNKN A due 05/04/26	20,000,000	\$ 19,928,867	\$ 19,928,867
SVENSKA HANDLSBNKN A due 07/02/26	20,000,000	\$ 19,804,756	\$ 19,804,756
SWEDBANK (SPARBANK) due 06/17/26	15,000,000	\$ 15,000,000	\$ 15,000,000
SWEDBANK SPARBANKEN SVENGE due 07/22/26	34,000,000	\$ 34,000,000	\$ 34,000,000
SWEDISH KRONA	24,900,394	\$ 2,635,352	\$ 2,613,872
SWISS FRANC	2,146,682	\$ 2,665,311	\$ 2,671,498
TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESC R(LEH ESCROW REC)	748,477	\$ 0	\$ 3,742
THAILAND BAHT	5,327,481	\$ 148,048	\$ 161,537
TOYOTA MOTOR CREDIT due 10/13/26	9,500,000	\$ 9,307,546	\$ 9,307,546
TURKISH LIRA	2,353,249	\$ 53,102	\$ 52,906
U.S. TREASURY BILL due 04/09/26	47,425,000	\$ 47,386,323	\$ 47,386,323
U.S. TREASURY BILL due 04/16/26	117,070,000	\$ 116,895,093	\$ 116,895,093
U.S. TREASURY BILL due 04/21/26	52,800,000	\$ 52,695,540	\$ 52,695,540
U.S. TREASURY BILL due 04/23/26	39,200,000	\$ 39,112,408	\$ 39,112,408
U.S. TREASURY BILL due 04/30/26	45,600,000	\$ 45,468,049	\$ 45,468,049
U.S. TREASURY BILL due 05/05/26	29,760,000	\$ 29,660,449	\$ 29,660,449
U.S. TREASURY BILL due 05/21/26	34,400,000	\$ 34,222,804	\$ 34,222,804
U.S. TREASURY BILL due 05/28/26	145,000,000	\$ 144,166,234	\$ 144,166,234
U.S. TREASURY BILL due 06/11/26	15,037,200	\$ 14,921,604	\$ 14,930,516
U.S. TREASURY BILL due 06/25/26	40,000,000	\$ 39,670,261	\$ 39,670,261
U.S.TREASURY BILL due 04/07/26	2,900,000	\$ 2,898,243	\$ 2,898,243
U.S.TREASURY BILL due 04/14/26	3,200,000	\$ 3,195,810	\$ 3,195,810
U.S.TREASURY BILL due 04/28/26	500,000	\$ 498,640	\$ 498,640
U.S.TREASURY BILL due 05/07/26	5,300,000	\$ 5,280,755	\$ 5,280,755
U.S.TREASURY BILL due 05/19/26	2,500,000	\$ 2,487,898	\$ 2,487,898
U.S.TREASURY BILL due 05/26/26	71,600,000	\$ 71,208,272	\$ 71,208,272
U.S.TREASURY BILL due 06/04/26	35,672,200	\$ 35,444,347	\$ 35,443,027
U.S.TREASURY BILL due 06/18/26	110,100,000	\$ 109,248,655	\$ 109,248,655
U.S.TREASURY BILL due 06/23/26	100,000	\$ 99,173	\$ 99,173
U.S.TREASURY BILL due 07/30/26	70,000,000	\$ 69,177,500	\$ 69,177,500
U.S.TREASURY BILL due 08/13/26	38,500,000	\$ 37,998,431	\$ 37,998,431
U.S.TREASURY BILL due 08/27/26	40,000,000	\$ 39,420,333	\$ 39,420,333
U.S.TREASURY BILL due 09/24/26	52,500,000	\$ 51,568,300	\$ 51,568,300
UAE DIRHAM	419,629	\$ 114,245	\$ 114,237
UKRAINIAN HRYVNIA	587	\$ 19	\$ 13
UNITED OVERSEAS BK LTD due 05/28/26	25,000,000	\$ 25,000,000	\$ 25,000,000
US DOLLAR (Incl. Pay/Rec)	(544,176,093)	\$ (544,176,093)	\$ (544,176,093)

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Security Description	Par Value	Book Value	Market Value
VERTO CAP I 144A DISC COML PAP due 08/20/26	35,000,000	\$ 34,477,713	\$ 34,477,713
VERTO CAP I COMPARTMENT B 144A due 05/20/26	35,000,000	\$ 34,818,972	\$ 34,818,972
VERTO CAPITAL COMP B due 04/20/26	15,250,000	\$ 15,219,174	\$ 15,219,174
WASHINGTON MORGAN CAP CO LLC S due 04/16/26	40,486,000	\$ 40,421,897	\$ 40,421,897
WELLS FARGO BANK NA 3.94% due 06/01/26	14,250,000	\$ 14,250,000	\$ 14,250,000
WELLS FARGO BANK NA due 12/03/26	12,750,000	\$ 12,750,000	\$ 12,750,000
WESTPAC BANKING CORP. due 08/31/26	33,750,000	\$ 33,227,025	\$ 33,227,025
YUAN RENMINBI	(309,435,176)	\$ (44,213,965)	\$ (44,792,446)
YUAN RENMINBI OFFSHORE	310,080,266	\$ 44,457,162	\$ 44,895,575

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FX Forwards	Retirement Assets	
Security Description	Notional Value	Market Value
Total FX Forwards		\$ 13,675,140
Forward Buy ARS Sell USD Settle 05/11/26	776,860,000	\$ 48,076
Forward Buy ARS Sell USD Settle 06/16/26	638,770,000	\$ 12,430
Forward Buy AUD Sell JPY Settle 04/09/26	14,528,490	\$ 158,249
Forward Buy AUD Sell USD Settle 01/05/27	103,500,000	\$ (990,960)
Forward Buy AUD Sell USD Settle 01/20/27	57,300,000	\$ (1,537,410)
Forward Buy AUD Sell USD Settle 02/05/27	103,600,000	\$ (2,371,780)
Forward Buy AUD Sell USD Settle 02/19/27	28,500,000	\$ (877,860)
Forward Buy AUD Sell USD Settle 03/05/27	53,900,000	\$ (1,400,368)
Forward Buy AUD Sell USD Settle 04/02/26	905,000	\$ (995)
Forward Buy AUD Sell USD Settle 04/07/26	6,800,000	\$ 450,792
Forward Buy AUD Sell USD Settle 04/20/26	106,200,000	\$ 3,225,701
Forward Buy AUD Sell USD Settle 05/07/26	355,000,000	\$ 9,350,993
Forward Buy AUD Sell USD Settle 05/20/26	151,500,000	\$ 3,362,427
Forward Buy AUD Sell USD Settle 06/05/26	315,800,000	\$ 6,901,920
Forward Buy AUD Sell USD Settle 06/18/26	136,100,000	\$ 3,339,872
Forward Buy AUD Sell USD Settle 07/06/26	182,900,000	\$ 4,724,089
Forward Buy AUD Sell USD Settle 07/17/26	7,200,000	\$ 116,023
Forward Buy AUD Sell USD Settle 08/06/26	7,400,000	\$ 105,979
Forward Buy AUD Sell USD Settle 08/20/26	62,300,000	\$ 1,698,613
Forward Buy AUD Sell USD Settle 09/04/26	7,400,000	\$ 147,264
Forward Buy AUD Sell USD Settle 09/18/26	22,200,000	\$ 280,399
Forward Buy AUD Sell USD Settle 10/20/26	6,700,000	\$ 130,292
Forward Buy AUD Sell USD Settle 11/06/26	45,100,000	\$ 571,994
Forward Buy AUD Sell USD Settle 12/04/26	6,500,000	\$ 96,143
Forward Buy AUD Sell USD Settle 12/18/26	51,500,000	\$ (470,841)
Forward Buy BRL Sell USD Settle 04/02/26	13,539,569	\$ 27,564
Forward Buy BRL Sell USD Settle 04/07/26	48,510,000	\$ 519,715
Forward Buy BRL Sell USD Settle 06/17/26	11,362,014	\$ 5,843
Forward Buy CAD Sell CNH Settle 04/09/26	13,947,891	\$ (52,329)
Forward Buy CAD Sell GBP Settle 04/09/26	10,137,234	\$ 41,803
Forward Buy CAD Sell USD Settle 04/02/26	869,675	\$ (4,946)
Forward Buy CAD Sell USD Settle 04/20/26	30,100,000	\$ (544,627)
Forward Buy CAD Sell USD Settle 05/07/26	181,000,000	\$ (3,734,266)
Forward Buy CAD Sell USD Settle 05/20/26	211,000,000	\$ (4,285,971)
Forward Buy CAD Sell USD Settle 06/05/26	153,600,000	\$ (3,534,148)
Forward Buy CAD Sell USD Settle 07/17/26	61,800,000	\$ (584,555)
Forward Buy CAD Sell USD Settle 08/06/26	32,000,000	\$ (344,298)
Forward Buy CAD Sell USD Settle 08/20/26	144,200,000	\$ (1,808,910)
Forward Buy CAD Sell USD Settle 09/04/26	159,100,000	\$ (1,553,132)
Forward Buy CHF Sell USD Settle 01/20/27	8,200,000	\$ (576,943)
Forward Buy CHF Sell USD Settle 04/07/26	76,000,000	\$ (3,155,769)
Forward Buy CHF Sell USD Settle 04/20/26	174,600,000	\$ (5,623,611)
Forward Buy CHF Sell USD Settle 05/07/26	75,200,000	\$ (4,610,409)
Forward Buy CHF Sell USD Settle 05/20/26	91,000,000	\$ (4,792,333)
Forward Buy CHF Sell USD Settle 06/05/26	43,600,000	\$ (1,653,984)
Forward Buy CHF Sell USD Settle 06/18/26	76,100,000	\$ (4,138,124)
Forward Buy CHF Sell USD Settle 07/06/26	175,600,000	\$ (9,533,814)
Forward Buy CHF Sell USD Settle 08/06/26	143,200,000	\$ (6,329,279)
Forward Buy CHF Sell USD Settle 09/18/26	53,700,000	\$ (2,313,571)
Forward Buy CHF Sell USD Settle 12/04/26	46,300,000	\$ (3,173,524)
Forward Buy CHF Sell USD Settle 12/18/26	18,800,000	\$ (1,259,906)
Forward Buy CLP Sell USD Settle 04/30/26	8,309,490,870	\$ (750,397)
Forward Buy CNH Sell USD Settle 04/10/26	68,390,946	\$ 14,148
Forward Buy COP Sell USD Settle 04/30/26	9,358,435,071	\$ 41,936

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Security Description	Notional Value	Market Value
Forward Buy CZK Sell USD Settle 04/30/26	74,419,384	\$ (142,906)
Forward Buy EGP Sell USD Settle 05/21/26	84,970,000	\$ (243,400)
Forward Buy EUR Sell GBP Settle 04/09/26	1,353,349	\$ 3,101
Forward Buy EUR Sell JPY Settle 04/09/26	29,302,052	\$ (64,724)
Forward Buy EUR Sell USD Settle 02/05/27	78,700,000	\$ (3,369,004)
Forward Buy EUR Sell USD Settle 04/02/26	36,967,871	\$ (105,086)
Forward Buy EUR Sell USD Settle 04/07/26	558,600,000	\$ 1,842,254
Forward Buy EUR Sell USD Settle 04/09/26	7,755,932	\$ (166,753)
Forward Buy EUR Sell USD Settle 04/16/26	120,363	\$ (486)
Forward Buy EUR Sell USD Settle 04/20/26	109,400,000	\$ (853,802)
Forward Buy EUR Sell USD Settle 05/07/26	632,000,000	\$ (12,719,997)
Forward Buy EUR Sell USD Settle 05/20/26	215,000,000	\$ (5,546,134)
Forward Buy EUR Sell USD Settle 06/05/26	325,600,000	\$ (12,051,538)
Forward Buy EUR Sell USD Settle 06/17/26	4,504,000	\$ 3,757
Forward Buy EUR Sell USD Settle 06/18/26	442,400,000	\$ (14,997,646)
Forward Buy EUR Sell USD Settle 07/06/26	847,400,000	\$ (26,393,836)
Forward Buy EUR Sell USD Settle 07/17/26	34,100,000	\$ (1,564,326)
Forward Buy EUR Sell USD Settle 08/06/26	253,600,000	\$ (8,285,766)
Forward Buy EUR Sell USD Settle 08/20/26	292,300,000	\$ (7,539,112)
Forward Buy EUR Sell USD Settle 09/04/26	74,500,000	\$ (3,174,430)
Forward Buy EUR Sell USD Settle 10/06/26	227,400,000	\$ (4,766,306)
Forward Buy GBP Sell CAD Settle 04/09/26	1,127,166	\$ (8,760)
Forward Buy GBP Sell EUR Settle 04/09/26	1,178,178	\$ (7,635)
Forward Buy GBP Sell USD Settle 04/02/26	6,029,000	\$ (57,994)
Forward Buy GBP Sell USD Settle 04/07/26	236,900,000	\$ (8,106,622)
Forward Buy GBP Sell USD Settle 04/09/26	1,580,726	\$ (47,518)
Forward Buy GBP Sell USD Settle 04/20/26	95,400,000	\$ (2,218,502)
Forward Buy GBP Sell USD Settle 05/07/26	76,000,000	\$ (2,751,861)
Forward Buy GBP Sell USD Settle 05/20/26	338,800,000	\$ (14,137,523)
Forward Buy GBP Sell USD Settle 06/05/26	77,400,000	\$ (4,024,918)
Forward Buy GBP Sell USD Settle 06/18/26	176,200,000	\$ (6,712,374)
Forward Buy GBP Sell USD Settle 10/20/26	40,000,000	\$ (1,142,822)
Forward Buy GBP Sell USD Settle 11/06/26	113,000,000	\$ (2,702,246)
Forward Buy HUF Sell USD Settle 04/20/26	582,300,000	\$ (17,556)
Forward Buy HUF Sell USD Settle 04/30/26	1,241,821,381	\$ (158,888)
Forward Buy IDR Sell USD Settle 04/13/26	20,227,000,000	\$ (2,039)
Forward Buy IDR Sell USD Settle 06/10/26	10,409,367,386	\$ (7,571)
Forward Buy INR Sell USD Settle 04/17/26	1,033,377,686	\$ (302,454)
Forward Buy JPY Sell AUD Settle 04/09/26	1,476,098,900	\$ 76,735
Forward Buy JPY Sell EUR Settle 04/09/26	2,863,815,048	\$ (106,025)
Forward Buy JPY Sell USD Settle 01/05/27	12,430,000,000	\$ (3,090,469)
Forward Buy JPY Sell USD Settle 04/02/26	506,910,613	\$ (67,060)
Forward Buy JPY Sell USD Settle 04/07/26	105,080,000,000	\$ (73,645,166)
Forward Buy JPY Sell USD Settle 04/20/26	66,300,000,000	\$ (33,365,666)
Forward Buy JPY Sell USD Settle 05/07/26	64,777,673,451	\$ (24,816,991)
Forward Buy JPY Sell USD Settle 08/20/26	11,590,000,000	\$ (2,558,923)
Forward Buy JPY Sell USD Settle 09/04/26	64,420,000,000	\$ (14,985,291)
Forward Buy JPY Sell USD Settle 09/18/26	11,590,000,000	\$ (2,898,845)
Forward Buy JPY Sell USD Settle 10/06/26	19,370,000,000	\$ (3,389,584)
Forward Buy JPY Sell USD Settle 10/20/26	12,240,000,000	\$ (3,286,056)
Forward Buy JPY Sell USD Settle 11/06/26	40,840,000,000	\$ (7,163,561)
Forward Buy KRW Sell USD Settle 04/27/26	2,853,219,362	\$ (74,381)
Forward Buy KZT Sell USD Settle 04/13/26	1,510,236,900	\$ 157,844
Forward Buy MXN Sell USD Settle 04/30/26	7,897,785	\$ (7,347)
Forward Buy MXN Sell USD Settle 06/17/26	30,853,322	\$ (21,655)

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FX Forwards	Retirement Assets	
Security Description	Notional Value	Market Value
Forward Buy NGN Sell USD Settle 06/05/26	1,359,768,980	\$ (15,129)
Forward Buy NGN Sell USD Settle 08/06/26	7,152,447,754	\$ (36,417)
Forward Buy PEN Sell USD Settle 04/30/26	19,958,304	\$ (234,873)
Forward Buy PEN Sell USD Settle 05/19/26	826,000	\$ (9,325)
Forward Buy PLN Sell USD Settle 04/30/26	10,044,894	\$ (82,341)
Forward Buy RON Sell USD Settle 04/30/26	19,138,715	\$ (89,432)
Forward Buy SEK Sell JPY Settle 04/09/26	62,435,112	\$ (93,371)
Forward Buy SEK Sell USD Settle 01/05/27	169,400,000	\$ (1,422,430)
Forward Buy SEK Sell USD Settle 02/05/27	203,000,000	\$ (547,050)
Forward Buy SEK Sell USD Settle 04/07/26	611,200,000	\$ (932,960)
Forward Buy SEK Sell USD Settle 04/20/26	515,200,000	\$ (817,169)
Forward Buy SEK Sell USD Settle 05/07/26	1,074,300,000	\$ (2,190,410)
Forward Buy SEK Sell USD Settle 05/20/26	360,600,000	\$ (992,936)
Forward Buy SEK Sell USD Settle 06/05/26	304,800,000	\$ (270,360)
Forward Buy SEK Sell USD Settle 06/18/26	113,500,000	\$ (166,624)
Forward Buy SEK Sell USD Settle 07/06/26	300,400,000	\$ (810,706)
Forward Buy SEK Sell USD Settle 07/17/26	425,900,000	\$ (1,033,232)
Forward Buy SEK Sell USD Settle 08/06/26	339,200,000	\$ (1,585,739)
Forward Buy SEK Sell USD Settle 08/20/26	106,900,000	\$ (396,623)
Forward Buy SEK Sell USD Settle 09/04/26	155,000,000	\$ (555,097)
Forward Buy SEK Sell USD Settle 09/18/26	87,300,000	\$ (378,222)
Forward Buy SEK Sell USD Settle 10/06/26	335,400,000	\$ (2,721,633)
Forward Buy SEK Sell USD Settle 10/20/26	22,300,000	\$ (179,356)
Forward Buy SEK Sell USD Settle 11/06/26	160,700,000	\$ (930,995)
Forward Buy SEK Sell USD Settle 11/20/26	170,100,000	\$ (1,190,456)
Forward Buy SEK Sell USD Settle 12/18/26	165,200,000	\$ (1,035,134)
Forward Buy TRY Sell USD Settle 04/01/26	6,217,658	\$ 2,743
Forward Buy TRY Sell USD Settle 04/06/26	555,659	\$ 343
Forward Buy TRY Sell USD Settle 04/09/26	12,485,913	\$ 3,892
Forward Buy TRY Sell USD Settle 04/20/26	92,342,054	\$ 25,275
Forward Buy TRY Sell USD Settle 04/22/26	49,936,405	\$ 5,658
Forward Buy TRY Sell USD Settle 04/24/26	11,991,714	\$ 1,708
Forward Buy TRY Sell USD Settle 04/28/26	6,158,276	\$ 147
Forward Buy TRY Sell USD Settle 04/30/26	492,473,780	\$ 40,692
Forward Buy TRY Sell USD Settle 05/06/26	9,841,883	\$ (141)
Forward Buy USD Sell AUD Settle 01/05/27	106,279,053	\$ 704,278
Forward Buy USD Sell AUD Settle 01/20/27	59,857,147	\$ 1,481,930
Forward Buy USD Sell AUD Settle 02/05/27	108,416,774	\$ 2,741,986
Forward Buy USD Sell AUD Settle 02/19/27	39,882,265	\$ 1,138,477
Forward Buy USD Sell AUD Settle 03/05/27	74,957,454	\$ 1,716,682
Forward Buy USD Sell AUD Settle 04/02/26	402,225	\$ 11,946
Forward Buy USD Sell AUD Settle 04/07/26	4,107,397	\$ (549,603)
Forward Buy USD Sell AUD Settle 04/20/26	68,551,842	\$ (4,168,470)
Forward Buy USD Sell AUD Settle 05/04/26	620,590	\$ 991
Forward Buy USD Sell AUD Settle 05/07/26	230,326,320	\$ (12,709,077)
Forward Buy USD Sell AUD Settle 05/20/26	98,914,062	\$ (4,781,989)
Forward Buy USD Sell AUD Settle 06/05/26	206,565,672	\$ (9,530,666)
Forward Buy USD Sell AUD Settle 06/17/26	2,063,391	\$ 62,968
Forward Buy USD Sell AUD Settle 06/18/26	90,352,026	\$ (4,604,815)
Forward Buy USD Sell AUD Settle 07/06/26	119,654,897	\$ (5,430,103)
Forward Buy USD Sell AUD Settle 07/17/26	4,724,100	\$ (198,745)
Forward Buy USD Sell AUD Settle 08/06/26	4,901,042	\$ (156,265)
Forward Buy USD Sell AUD Settle 08/20/26	40,638,211	\$ (1,925,404)
Forward Buy USD Sell AUD Settle 09/04/26	4,843,818	\$ (210,182)
Forward Buy USD Sell AUD Settle 09/18/26	14,735,765	\$ (421,451)

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Security Description	Notional Value	Market Value
Forward Buy USD Sell AUD Settle 10/06/26	35,266,734	\$ 51,596
Forward Buy USD Sell AUD Settle 10/20/26	24,516,142	\$ (179,155)
Forward Buy USD Sell AUD Settle 11/06/26	66,678,281	\$ (689,368)
Forward Buy USD Sell AUD Settle 11/20/26	20,148,400	\$ 177,934
Forward Buy USD Sell AUD Settle 12/04/26	41,326,490	\$ 311,438
Forward Buy USD Sell AUD Settle 12/18/26	54,836,837	\$ 353,584
Forward Buy USD Sell BRL Settle 04/02/26	2,606,069	\$ 13,250
Forward Buy USD Sell BRL Settle 04/07/26	8,710,201	\$ (571,624)
Forward Buy USD Sell BRL Settle 05/05/26	2,219,756	\$ (7,618)
Forward Buy USD Sell BRL Settle 05/19/26	4,140,038	\$ (58,042)
Forward Buy USD Sell BRL Settle 06/17/26	1,300,000	\$ 8,766
Forward Buy USD Sell CAD Settle 02/05/27	13,369,686	\$ 107,550
Forward Buy USD Sell CAD Settle 02/19/27	13,354,384	\$ 87,529
Forward Buy USD Sell CAD Settle 04/02/26	635,334	\$ 12,894
Forward Buy USD Sell CAD Settle 04/20/26	35,352,231	\$ 641,440
Forward Buy USD Sell CAD Settle 05/04/26	628,151	\$ 4,929
Forward Buy USD Sell CAD Settle 05/07/26	193,105,015	\$ 3,203,240
Forward Buy USD Sell CAD Settle 05/20/26	216,128,151	\$ 4,578,092
Forward Buy USD Sell CAD Settle 06/05/26	173,355,993	\$ 3,986,536
Forward Buy USD Sell CAD Settle 07/17/26	91,554,492	\$ 67,685
Forward Buy USD Sell CAD Settle 08/06/26	36,374,847	\$ 141,114
Forward Buy USD Sell CAD Settle 08/20/26	167,168,388	\$ 966,071
Forward Buy USD Sell CAD Settle 09/04/26	162,279,770	\$ 453,116
Forward Buy USD Sell CHF Settle 01/05/27	62,101,600	\$ 2,503,961
Forward Buy USD Sell CHF Settle 01/20/27	46,113,993	\$ 932,555
Forward Buy USD Sell CHF Settle 03/05/27	51,225,747	\$ 433,177
Forward Buy USD Sell CHF Settle 03/19/27	37,185,580	\$ 264,704
Forward Buy USD Sell CHF Settle 04/07/26	108,090,453	\$ 2,002,774
Forward Buy USD Sell CHF Settle 04/20/26	256,023,703	\$ 3,765,953
Forward Buy USD Sell CHF Settle 05/07/26	145,810,440	\$ 4,016,342
Forward Buy USD Sell CHF Settle 05/20/26	152,571,414	\$ 4,072,367
Forward Buy USD Sell CHF Settle 06/05/26	67,126,679	\$ 957,153
Forward Buy USD Sell CHF Settle 06/18/26	132,388,804	\$ 3,504,464
Forward Buy USD Sell CHF Settle 07/06/26	288,620,626	\$ 8,098,810
Forward Buy USD Sell CHF Settle 08/06/26	233,181,971	\$ 4,214,334
Forward Buy USD Sell CHF Settle 09/18/26	93,534,203	\$ 1,652,843
Forward Buy USD Sell CHF Settle 11/20/26	24,778,641	\$ 1,052,136
Forward Buy USD Sell CHF Settle 12/04/26	122,794,337	\$ 4,501,910
Forward Buy USD Sell CHF Settle 12/18/26	61,282,657	\$ 2,306,983
Forward Buy USD Sell CLP Settle 04/30/26	7,808,000	\$ 335,376
Forward Buy USD Sell COP Settle 04/30/26	3,725,000	\$ (70,282)
Forward Buy USD Sell CZK Settle 04/30/26	3,534,000	\$ 124,426
Forward Buy USD Sell CZK Settle 06/29/26	847,701	\$ 4,086
Forward Buy USD Sell EGP Settle 05/21/26	1,570,610	\$ 78,157
Forward Buy USD Sell EUR Settle 01/05/27	136,172,946	\$ 4,399,160
Forward Buy USD Sell EUR Settle 01/20/27	135,920,826	\$ 4,093,464
Forward Buy USD Sell EUR Settle 02/05/27	282,962,899	\$ 7,892,720
Forward Buy USD Sell EUR Settle 02/19/27	92,814,139	\$ 156,857
Forward Buy USD Sell EUR Settle 04/02/26	43,609,675	\$ 1,015,300
Forward Buy USD Sell EUR Settle 04/07/26	859,669,333	\$ (9,291,828)
Forward Buy USD Sell EUR Settle 04/09/26	83,233,080	\$ 1,554,828
Forward Buy USD Sell EUR Settle 04/16/26	3,214,252	\$ 52,211
Forward Buy USD Sell EUR Settle 04/20/26	127,452,479	\$ 1,294,203
Forward Buy USD Sell EUR Settle 05/04/26	35,493,875	\$ 56,725
Forward Buy USD Sell EUR Settle 05/07/26	865,619,477	\$ 4,881,359

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Security Description	Notional Value	Market Value
Forward Buy USD Sell EUR Settle 05/12/26	5,847,551	\$ 31,068
Forward Buy USD Sell EUR Settle 05/20/26	295,216,710	\$ 3,054,726
Forward Buy USD Sell EUR Settle 06/05/26	426,898,897	\$ 6,717,803
Forward Buy USD Sell EUR Settle 06/17/26	118,278,389	\$ (219,073)
Forward Buy USD Sell EUR Settle 06/18/26	652,790,044	\$ 13,386,276
Forward Buy USD Sell EUR Settle 07/06/26	1,231,297,183	\$ 24,684,652
Forward Buy USD Sell EUR Settle 07/17/26	81,289,377	\$ 2,345,448
Forward Buy USD Sell EUR Settle 08/06/26	433,738,581	\$ 6,655,550
Forward Buy USD Sell EUR Settle 08/20/26	478,501,465	\$ 6,358,307
Forward Buy USD Sell EUR Settle 09/04/26	312,293,656	\$ 8,729,018
Forward Buy USD Sell EUR Settle 10/06/26	355,388,668	\$ 3,429,820
Forward Buy USD Sell EUR Settle 11/20/26	92,137,471	\$ (275,614)
Forward Buy USD Sell EUR Settle 12/18/26	137,607,672	\$ 3,230,854
Forward Buy USD Sell GBP Settle 01/20/27	90,841,359	\$ 2,925,709
Forward Buy USD Sell GBP Settle 02/19/27	20,024,118	\$ 60,881
Forward Buy USD Sell GBP Settle 03/05/27	56,677,360	\$ 217,737
Forward Buy USD Sell GBP Settle 04/02/26	8,137,671	\$ 187,233
Forward Buy USD Sell GBP Settle 04/07/26	370,418,949	\$ 5,275,863
Forward Buy USD Sell GBP Settle 04/09/26	19,525,258	\$ 447,039
Forward Buy USD Sell GBP Settle 04/20/26	146,431,592	\$ 1,115,067
Forward Buy USD Sell GBP Settle 05/05/26	8,008,159	\$ 58,059
Forward Buy USD Sell GBP Settle 05/07/26	157,054,598	\$ 2,906,358
Forward Buy USD Sell GBP Settle 05/20/26	544,380,858	\$ 9,305,631
Forward Buy USD Sell GBP Settle 06/05/26	160,646,442	\$ 4,670,402
Forward Buy USD Sell GBP Settle 06/17/26	10,889,621	\$ 81,568
Forward Buy USD Sell GBP Settle 06/18/26	330,253,712	\$ 5,144,095
Forward Buy USD Sell GBP Settle 07/06/26	52,088,132	\$ 1,997,262
Forward Buy USD Sell GBP Settle 10/20/26	145,765,603	\$ 1,897,675
Forward Buy USD Sell GBP Settle 11/06/26	206,417,189	\$ 1,666,160
Forward Buy USD Sell GBP Settle 11/20/26	71,246,609	\$ 2,311,104
Forward Buy USD Sell GBP Settle 12/18/26	92,827,800	\$ 2,492,222
Forward Buy USD Sell HUF Settle 04/20/26	1,775,161	\$ 39,868
Forward Buy USD Sell HUF Settle 04/30/26	6,356,995	\$ 114,974
Forward Buy USD Sell IDR Settle 04/13/26	1,178,922	\$ 5,411
Forward Buy USD Sell IDR Settle 04/17/26	669,911	\$ 7,116
Forward Buy USD Sell INR Settle 04/17/26	11,337,367	\$ 299,699
Forward Buy USD Sell INR Settle 05/11/26	214,631	\$ 8,182
Forward Buy USD Sell JPY Settle 01/05/27	140,787,550	\$ 1,028,399
Forward Buy USD Sell JPY Settle 04/02/26	3,191,090	\$ (9,671)
Forward Buy USD Sell JPY Settle 04/07/26	799,669,319	\$ 80,337,795
Forward Buy USD Sell JPY Settle 04/09/26	32,268,861	\$ 548,530
Forward Buy USD Sell JPY Settle 04/20/26	533,977,914	\$ 37,334,660
Forward Buy USD Sell JPY Settle 05/07/26	465,570,873	\$ 32,574,644
Forward Buy USD Sell JPY Settle 08/06/26	103,421,932	\$ 4,591,698
Forward Buy USD Sell JPY Settle 08/20/26	158,769,469	\$ 4,379,300
Forward Buy USD Sell JPY Settle 09/04/26	555,616,978	\$ 17,078,944
Forward Buy USD Sell JPY Settle 09/18/26	167,791,488	\$ 4,306,980
Forward Buy USD Sell JPY Settle 10/06/26	265,573,624	\$ 8,087,640
Forward Buy USD Sell JPY Settle 10/20/26	160,780,388	\$ 4,355,610
Forward Buy USD Sell JPY Settle 11/06/26	297,164,059	\$ 7,635,142
Forward Buy USD Sell KRW Settle 04/27/26	1,942,816	\$ 71,197
Forward Buy USD Sell MXN Settle 04/30/26	10,934,591	\$ 200,392
Forward Buy USD Sell MXN Settle 06/17/26	1,300,000	\$ 22,221
Forward Buy USD Sell MXN Settle 06/22/26	6,448,613	\$ 113,269
Forward Buy USD Sell MYR Settle 06/18/26	1,874,095	\$ 57,243

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Security Description	Notional Value	Market Value
Forward Buy USD Sell PEN Settle 04/30/26	3,984,000	\$ 154,207
Forward Buy USD Sell PEN Settle 05/19/26	2,333,124	\$ 77,175
Forward Buy USD Sell PLN Settle 04/23/26	904,476	\$ 5,645
Forward Buy USD Sell PLN Settle 04/30/26	6,606,000	\$ 108,088
Forward Buy USD Sell RON Settle 04/30/26	4,243,261	\$ 127,805
Forward Buy USD Sell RON Settle 06/11/26	1,730,637	\$ (1,732)
Forward Buy USD Sell SEK Settle 01/05/27	38,033,437	\$ 2,041,097
Forward Buy USD Sell SEK Settle 01/20/27	10,668,128	\$ 666,955
Forward Buy USD Sell SEK Settle 02/05/27	22,923,620	\$ 1,337,972
Forward Buy USD Sell SEK Settle 03/05/27	19,668,768	\$ 65,774
Forward Buy USD Sell SEK Settle 04/07/26	63,788,648	\$ (387,873)
Forward Buy USD Sell SEK Settle 04/20/26	64,787,390	\$ (146,796)
Forward Buy USD Sell SEK Settle 05/07/26	133,062,986	\$ 715,318
Forward Buy USD Sell SEK Settle 05/20/26	46,596,512	\$ 452,760
Forward Buy USD Sell SEK Settle 06/05/26	51,762,661	\$ 264,050
Forward Buy USD Sell SEK Settle 06/18/26	23,418,069	\$ 266,013
Forward Buy USD Sell SEK Settle 07/06/26	51,142,695	\$ 759,697
Forward Buy USD Sell SEK Settle 07/17/26	56,460,497	\$ 671,963
Forward Buy USD Sell SEK Settle 08/06/26	56,844,078	\$ 1,566,914
Forward Buy USD Sell SEK Settle 08/20/26	22,790,240	\$ 545,476
Forward Buy USD Sell SEK Settle 09/04/26	36,766,313	\$ 897,729
Forward Buy USD Sell SEK Settle 09/18/26	20,268,532	\$ 715,039
Forward Buy USD Sell SEK Settle 10/06/26	56,641,882	\$ 3,189,357
Forward Buy USD Sell SEK Settle 10/20/26	13,399,436	\$ 707,616
Forward Buy USD Sell SEK Settle 11/06/26	37,067,880	\$ 1,513,320
Forward Buy USD Sell SEK Settle 11/20/26	30,109,335	\$ 1,441,377
Forward Buy USD Sell SEK Settle 12/18/26	29,735,902	\$ 1,283,247
Forward Buy USD Sell THB Settle 06/17/26	1,873,425	\$ 42,152
Forward Buy USD Sell TRY Settle 04/20/26	2,526,116	\$ (36,879)
Forward Buy USD Sell TRY Settle 04/30/26	10,062,000	\$ (183,801)
Forward Buy USD Sell UYU Settle 04/30/26	515,000	\$ 11,535
Forward Buy USD Sell ZAR Settle 04/20/26	9,328,312	\$ 268,950
Forward Buy USD Sell ZAR Settle 04/30/26	6,715,000	\$ 389,759
Forward Buy USD Sell ZAR Settle 05/06/26	669,758	\$ (19,655)
Forward Buy USD Sell ZAR Settle 05/20/26	605,128	\$ (3,790)
Forward Buy USD Sell ZAR Settle 06/18/26	4,233,234	\$ 81,045
Forward Buy USD Sell ZAR Settle 08/05/26	967,428	\$ (29,971)
Forward Buy USD Sell ZAR Settle 08/19/26	677,877	\$ (4,480)
Forward Buy USD Sell ZAR Settle 12/21/26	63,169	\$ (424)
Forward Buy UYU Sell USD Settle 04/30/26	25,546,800	\$ (47,839)
Forward Buy UZS Sell USD Settle 04/30/26	6,104,520,000	\$ (1,092)
Forward Buy ZAR Sell USD Settle 04/30/26	147,396,936	\$ (534,830)
Forward Buy ZAR Sell USD Settle 06/18/26	1,770,000	\$ (2,184)

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Derivatives	Retirement Assets		
Security Description	Notional Value/ # of Contracts	Book Value	Market Value
Total Derivatives		\$ 4,851,504	\$ 3,725,609
3 MONTH SOFR FUT DEC27	(40,000,000)	\$ 0	\$ 0
3 MONTH SOFR FUT DEC28	7,250,000	\$ 0	\$ 0
3 MONTH SOFR FUT MAR26	(19,750,000)	\$ 0	\$ 0
BRYRHGQP7 IRS USD P F 3.27000 2 CCPOIS	(7,680,300)	\$ (7,680,300)	\$ (7,628,421)
BRYRHGQP7 IRS USD R V 12MSOFR 1 CCPOIS	7,680,300	\$ 7,680,333	\$ 7,680,300
BRYTMPBU2 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	(35,000,000)	\$ (7,203,054)	\$ (6,702,477)
BRYTMPBU2 IRS BRL R F 9.66100 2 NDFPREDISWAP	35,000,000	\$ 7,203,054	\$ 5,918,483
BWU0203Z5 IRS USD P F 4.00000 SWU0203Z5 CCPOIS	(218,400,000)	\$ (218,400,000)	\$ (218,505,837)
BWU0203Z5 IRS USD R V 12MSOFR SWUV203Z7 CCPOIS	218,400,000	\$ 217,885,633	\$ 218,400,000
BWU0204Z4 IRS USD P F 3.75000 SWU0204Z4 CCPOIS	(8,600,000)	\$ (8,600,000)	\$ (8,644,688)
BWU0204Z4 IRS USD R V 12MSOFR SWUV204Z6 CCPOIS	8,600,000	\$ 8,802,394	\$ 8,600,000
BWU025TR4 IRS USD P F 3.75000 SWU025TR4 CCPOIS	(40,100,000)	\$ (40,100,000)	\$ (40,321,566)
BWU025TR4 IRS USD R V 12MSOFR SWUV25TR6 CCPOIS	40,100,000	\$ 39,176,056	\$ 40,100,000
BWU02G0K6 IRS USD P F 3.25000 SWU02G0K6 CCPOIS	(14,100,000)	\$ (14,100,000)	\$ (13,907,154)
BWU02G0K6 IRS USD R V 12MSOFR SWUV2G0K8 CCPOIS	14,100,000	\$ 14,321,014	\$ 14,100,000
BWU02J4V2 IRS CZK P F 3.57500 SWU02J4V2 CCPVANILLA	(53,918,000)	\$ (2,593,650)	\$ (2,451,920)
BWU02J4V2 IRS CZK R V 06MPRIBO SWUV2J4V4 CCPVANILLA	53,918,000	\$ 2,633,536	\$ 2,528,821
BWU02JZF3 IRS USD P F 3.50000 SWU02JZF3 CCPOIS	(51,600,000)	\$ (51,600,000)	\$ (51,469,233)
BWU02JZF3 IRS USD R V 12MSOFR SWUV2JZF5 CCPOIS	51,600,000	\$ 51,354,599	\$ 51,600,000
BWU02L1O6 IRS USD P F 3.75000 SWU02L1O6 CCPOIS	(14,000,000)	\$ (14,000,000)	\$ (14,079,022)
BWU02L1O6 IRS USD R V 12MSOFR SWUV2L1O8 CCPOIS	14,000,000	\$ 13,662,617	\$ 14,000,000
BWU02MS31 IRS USD P F 3.70000 SWU02MS31 CCPOIS	(10,800,000)	\$ (10,800,000)	\$ (10,682,836)
BWU02MS31 IRS USD R V 12MSOFR SWUV2MS33 CCPOIS	10,800,000	\$ 10,790,499	\$ 10,800,000
BWU02MSZ0 IRS USD P F 3.71500 SWU02MSZ0 CCPOIS	(18,521,000)	\$ (18,521,000)	\$ (18,341,994)
BWU02MSZ0 IRS USD R V 12MSOFR SWUV2MSZ2 CCPOIS	18,521,000	\$ 18,568,216	\$ 18,521,000
BWU02MXQ4 IRS USD P F 3.73569 SWU02MXQ4 CCPOIS	(47,400,000)	\$ (47,400,000)	\$ (47,019,256)
BWU02MXQ4 IRS USD R V 12MSOFR SWUV2MXQ6 CCPOIS	47,400,000	\$ 47,400,000	\$ 47,400,000
BWU02NYT5 IRS EUR P F 3.00000 SWU02NYT5 CCPVANILLA	(7,170,000)	\$ (8,433,450)	\$ (8,090,329)
BWU02NYT5 IRS EUR R V 06MEURIB SWUV2NYT7 CCPVANILLA	7,170,000	\$ 8,577,088	\$ 8,261,273
BYD8VDQ37 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	(2,617,000)	\$ (476,425)	\$ (501,154)
BYD8VDQ37 IRS BRL R F 12.09000 2 NDFPREDISWAP	2,617,000	\$ 476,425	\$ 464,213
BYD9PCVQ7 IRS USD P F 3.61900 2 CCPOIS	(6,925,000)	\$ (6,925,000)	\$ (6,825,997)
BYD9PCVQ7 IRS USD R V 12MSOFR 1 CCPOIS	6,925,000	\$ 6,925,065	\$ 6,925,000
BYDLPV5H7 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	(8,446,822)	\$ (1,539,775)	\$ (1,617,561)
BYDLPV5H7 IRS BRL R F 13.43000 2 NDFPREDISWAP	8,446,822	\$ 1,539,775	\$ 1,589,953
BYDM8MQA6 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	(17,305,000)	\$ (3,170,662)	\$ (3,313,896)
BYDM8MQA6 IRS BRL R F 13.09250 2 NDFPREDISWAP	17,305,000	\$ 3,170,662	\$ 3,220,227
BYDSC89Z3 SWAPTION 4.3 PUT USD 20270920	(22,810,000)	\$ (66,719)	\$ (88,921)
BYDTGDYJ4 SWAPTION 2.94 PUT EUR 20260423	(4,226,000)	\$ (24,540)	\$ (70,187)
BYDTTCV2 SWAPTION 3.55 CALL USD 2026043	4,300,000	\$ 55,638	\$ 707
BYDTTCW0 SWAPTION 3.25 CALL USD 2026043	(4,300,000)	\$ (21,883)	\$ (74)
BYDW8Y4X2 SWAPTION 4.6 PUT USD 20261216	(850,500)	\$ (7,027)	\$ (5,918)
BYDW8Y4Y0 SWAPTION 3.2 CALL USD 20261216	(1,701,000)	\$ (12,311)	\$ (9,003)
BYDXQZ4P4 SWAPTION 3.85 PUT USD 20261021	(20,066,000)	\$ (25,083)	\$ (76,413)
BYDYFGEE0 SWAPTION 3.7 PUT USD 20260803	(16,725,000)	\$ (17,561)	\$ (65,556)
BYJ0WQX71 SWAPTION 3.8 PUT USD 20260914	(16,764,000)	\$ (27,870)	\$ (62,644)
BYJ12VV65 TRS USD P V 12MSOFR BYJ12VV81 IB0XXTRS	(1,058,595)	\$ (1,058,595)	\$ (1,058,595)
BYJ12VV65 TRS USD R E BYJ12VV73 IB0XXTRS	3,114	\$ 1,058,595	\$ 1,057,629
BYJ166ZR6 CDSOPT CALL EUR 3.0 20260617	(1,094,000)	\$ (13,238)	\$ (10,138)
BYJ166ZU9 CDSOPT PUT EUR 3.0 20260617	(1,094,000)	\$ (19,667)	\$ (28,224)
BYJ1T5VJ5 SWAPTION 4.0 PUT USD 20260630	(18,563,000)	\$ (39,446)	\$ (27,189)
E-MINI RUSS 1000 JUN26	350	\$ 0	\$ 0
EURO-BOBL FUTURE JUN26	(12,200,000)	\$ 0	\$ 0

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Derivatives	Retirement Assets		
Security Description	Notional Value/ # of Contracts	Book Value	Market Value
EURO-BUND FUTURE JUN26	(5,400,000)	\$ 0	\$ 0
EURO-BUXL 30Y BND JUN26	(2,000,000)	\$ 0	\$ 0
EURO-OAT FUTURE JUN26	(1,700,000)	\$ 0	\$ 0
EURO-SCHATZ FUT JUN26	(300,000)	\$ 0	\$ 0
FED FUND 30DAY MAR26	(37,086,300)	\$ 0	\$ 0
HANG SENG IDX FUT APR26	200	\$ 0	\$ 0
LONG GILT FUTURE JUN26	12,100,000	\$ 0	\$ 0
MICRO EMIN RUS2000JUN26	155	\$ 0	\$ 0
MSCI EAFE JUN26	41,250	\$ 0	\$ 0
MSCI EMGMKT JUN26	5,550	\$ 0	\$ 0
MSCI INDIA JUN26	3,000	\$ 0	\$ 0
NASDAQ 100 E-MINI JUN26	20	\$ 0	\$ 0
S+P MID 400 EMINI JUN26	2,400	\$ 0	\$ 0
S+P/TSX 60 IX FUT JUN26	10,600	\$ 0	\$ 0
S+P500 EMINI FUT JUN26	18,050	\$ 0	\$ 0
S95NC6713 CDS EUR P V 03MEVENT 1 CCPCDX	(1,249,578)	\$ (1,273,882)	\$ (1,439,764)
S95NC6713 CDS EUR R F 5.00000 2 CCPCDX	1,249,578	\$ 1,290,842	\$ 1,499,744
S9796YTF3 CDS USD P V 03MEVENT 1 CCPCDX	(21,111,750)	\$ (21,111,750)	\$ (21,111,750)
S9796YTF3 CDS USD R F 5.00000 2 CCPCDX	21,111,750	\$ 22,736,896	\$ 22,223,528
S97J5BG58 CDS USD P V 03MEVENT 1 CCPCDX	(50,790,000)	\$ (50,790,000)	\$ (50,790,000)
S97J5BG58 CDS USD R F 1.00000 2 CCPCDX	50,790,000	\$ 51,598,375	\$ 51,666,682
S97JNT7P5 CDS USD P V 03MEVENT 1 CCPCDX	(3,660,000)	\$ (3,660,000)	\$ (3,660,000)
S97JNT7P5 CDS USD R F 5.00000 2 CCPCDX	3,660,000	\$ 3,797,250	\$ 3,835,353
SHORT EURO-BTP FU JUN26	1,700,000	\$ 0	\$ 0
SRYHJ8E03 IRS USD P V 12MSOFR 1 CCPOIS	(4,008,783)	\$ (4,008,783)	\$ (4,008,783)
SRYHJ8E03 IRS USD R F 3.13750 2 CCPOIS	4,008,783	\$ 4,008,820	\$ 3,899,298
SRYRHGUG2 IRS USD P V 12MSOFR 1 CCPOIS	(7,680,300)	\$ (7,680,300)	\$ (7,680,300)
SRYRHGUG2 IRS USD R F 3.87000 2 CCPOIS	7,680,300	\$ 7,680,333	\$ 7,710,700
SWPC0NUQ7 CDS USD P V 03MEVENT 2 CCPCDX	(53,400,000)	\$ (53,400,000)	\$ (53,400,000)
SWPC0NUQ7 CDS USD R F 1.00000 1 CCPCDX	53,400,000	\$ 54,601,778	\$ 54,346,368
SWPC0NWZ5 CDS USD P V 03MEVENT 2 CCPCDX	(24,453,000)	\$ (24,453,000)	\$ (24,453,000)
SWPC0NWZ5 CDS USD R F 5.00000 1 CCPCDX	24,453,000	\$ 26,310,023	\$ 25,740,733
SWPC0OB94 CDS USD P V 03MEVENT 2 CCPCDX	(31,700,000)	\$ (31,700,000)	\$ (31,700,000)
SWPC0OB94 CDS USD R F 1.00000 1 CCPCDX	31,700,000	\$ 32,236,899	\$ 32,247,171
SWPC0ODZ4 CDS USD P V 03MEVENT 2 CCPCDX	(6,400,000)	\$ (6,400,000)	\$ (6,400,000)
SWPC0ODZ4 CDS USD R F 5.00000 1 CCPCDX	6,400,000	\$ 6,650,710	\$ 6,706,629
SWU01XLH4 IRS AUD P V 06MBBSW SWUV1XLH6 CCPVANILLA	(29,800,000)	\$ (19,627,814)	\$ (20,410,022)
SWU01XLH4 IRS AUD R F 4.75000 SWU01XLH4 CCPVANILLA	29,800,000	\$ 19,732,813	\$ 20,176,498
SWU02D1W6 IRS CZK P V 06MPRIBO SWUV2D1W8 CCPVANILLA	(59,900,000)	\$ (2,471,974)	\$ (2,809,384)
SWU02D1W6 IRS CZK R F 3.36500 SWU02D1W6 CCPVANILLA	59,900,000	\$ 2,444,828	\$ 2,717,122
SWU02HWT0 IRS BRL P V 00MBRCDI SWUV2HWT2 CCPNDFPREDISWAP	(2,900,000)	\$ (510,820)	\$ (555,348)
SWU02HWT0 IRS BRL R F 13.32000 SWU02HWT0 CCPNDFPREDISWAP	2,900,000	\$ 510,820	\$ 547,341
SWU02HXE2 IRS BRL P V 00MBRCDI SWUV2HXE4 CCPNDFPREDISWAP	(5,100,000)	\$ (898,338)	\$ (976,647)
SWU02HXE2 IRS BRL R F 13.92550 SWU02HXE2 CCPNDFPREDISWAP	5,100,000	\$ 898,338	\$ 969,271
SWU02HXM4 IRS BRL P V 00MBRCDI SWUV2HXM6 CCPNDFPREDISWAP	(26,700,000)	\$ (4,703,064)	\$ (5,113,032)
SWU02HXM4 IRS BRL R F 13.29140 SWU02HXM4 CCPNDFPREDISWAP	26,700,000	\$ 4,703,064	\$ 5,036,005
SWU02HXN2 IRS BRL P V 00MBRCDI SWUV2HXN4 CCPNDFPREDISWAP	(40,300,000)	\$ (7,098,632)	\$ (7,717,424)
SWU02HXN2 IRS BRL R F 13.92710 SWU02HXN2 CCPNDFPREDISWAP	40,300,000	\$ 7,098,632	\$ 7,659,487
SWU02MSQ0 IRS BRL P V 00MBRCDI SWUV2MSQ2 CCPNDFPREDISWAP	(19,800,000)	\$ (3,683,858)	\$ (3,791,687)
SWU02MSQ0 IRS BRL R F 12.86690 SWU02MSQ0 CCPNDFPREDISWAP	19,800,000	\$ 3,683,858	\$ 3,708,046
SWU02MSS6 IRS BRL P V 00MBRCDI SWUV2MSS8 CCPNDFPREDISWAP	(2,700,000)	\$ (502,344)	\$ (517,048)
SWU02MSS6 IRS BRL R F 12.90500 SWU02MSS6 CCPNDFPREDISWAP	2,700,000	\$ 502,344	\$ 508,359
SWU02MZX7 IRS BRL P V 00MBRCDI SWUV2MZX9 CCPNDFPREDISWAP	(52,700,000)	\$ (9,541,743)	\$ (10,092,015)
SWU02MZX7 IRS BRL R F 13.25750 SWU02MZX7 CCPNDFPREDISWAP	52,700,000	\$ 9,541,743	\$ 9,996,816

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Derivatives	Retirement Assets		
Security Description	Notional Value/ # of Contracts	Book Value	Market Value
SWU02NML5 IRS BRL P V 00MBRCDI SWUV2NML7 CCPNDFPREDISWAP	(10,200,000)	\$ (1,954,266)	\$ (1,953,293)
SWU02NML5 IRS BRL R F 13.01500 SWU02NML5 CCPNDFPREDISWAP	10,200,000	\$ 1,954,266	\$ 1,920,621
SWU02NMM3 IRS BRL P V 00MBRCDI SWUV2NMM5 CCPNDFPREDISWAP	(12,100,000)	\$ (2,318,296)	\$ (2,317,142)
SWU02NMM3 IRS BRL R F 12.82000 SWU02NMM3 CCPNDFPREDISWAP	12,100,000	\$ 2,318,296	\$ 2,278,635
SWU02NYS7 IRS EUR P V 06MEURIB SWUV2NYS9 CCPVANILLA	(7,610,000)	\$ (8,937,917)	\$ (8,768,241)
SWU02NYS7 IRS EUR R F 2.75000 SWU02NYS7 CCPVANILLA	7,610,000	\$ 8,879,137	\$ 8,496,536
SWU02OH47 IRS ZAR P V 03MJIBAR SWUV2OH49 CCPVANILLA	(11,800,000)	\$ (729,352)	\$ (689,353)
SWU02OH47 IRS ZAR R F 6.77000 SWU02OH47 CCPVANILLA	11,800,000	\$ 729,350	\$ 682,243
SWU02OHA3 IRS BRL P V 00MBRCDI SWUV2OHA5 CCPNDFPREDISWAP	(1,900,000)	\$ (369,431)	\$ (363,849)
SWU02OHA3 IRS BRL R F 13.24500 SWU02OHA3 CCPNDFPREDISWAP	1,900,000	\$ 369,431	\$ 360,257
SWU02OHB1 IRS BRL P V 00MBRCDI SWUV2OHB3 CCPNDFPREDISWAP	(14,700,000)	\$ (2,850,772)	\$ (2,815,040)
SWU02OHB1 IRS BRL R F 13.25500 SWU02OHB1 CCPNDFPREDISWAP	14,700,000	\$ 2,847,309	\$ 2,788,051
SWU02OJY9 IRS BRL P V 00MBRCDI SWUV2OJY1 CCPNDFPREDISWAP	(1,800,000)	\$ (345,056)	\$ (344,699)
SWU02OJY9 IRS BRL R F 13.56000 SWU02OJY9 CCPNDFPREDISWAP	1,800,000	\$ 345,056	\$ 343,997
SWU02OQ47 IRS BRL P V 00MBRCDI SWUV2OQ49 CCPNDFPREDISWAP	(9,600,000)	\$ (1,841,616)	\$ (1,838,394)
SWU02OQ47 IRS BRL R F 13.68100 SWU02OQ47 CCPNDFPREDISWAP	9,600,000	\$ 1,839,082	\$ 1,840,289
SWU02OQ62 IRS BRL P V 00MBRCDI SWUV2OQ64 CCPNDFPREDISWAP	(400,000)	\$ (76,876)	\$ (76,600)
SWU02OQ62 IRS BRL R F 13.72500 SWU02OQ62 CCPNDFPREDISWAP	400,000	\$ 76,876	\$ 76,759
SYD9Y0A52 IRS INR P V 06MMIBOR 1 CCPNDFOIS	(50,866,909)	\$ (605,486)	\$ (536,295)
SYD9Y0A52 IRS INR R F 6.12300 2 CCPNDFOIS	50,866,909	\$ 605,493	\$ 528,087
SYD9Y0Q06 IRS INR P V 06MMIBOR 1 CCPNDFOIS	(50,866,910)	\$ (605,342)	\$ (536,295)
SYD9Y0Q06 IRS INR R F 6.11600 2 CCPNDFOIS	50,866,910	\$ 605,349	\$ 527,957
SYDB5DAG7 IRS MXN P V 00MTIEF 1 CCPOIS	(24,040,300)	\$ (1,177,249)	\$ (1,332,500)
SYDB5DAG7 IRS MXN R F 9.11000 2 CCPOIS	24,040,300	\$ 1,177,268	\$ 1,390,455
SYDB5KAY2 IRS MXN P V 00MTIEF 1 CCPOIS	(54,411,400)	\$ (2,664,515)	\$ (3,015,902)
SYDB5KAY2 IRS MXN R F 9.04000 2 CCPOIS	54,411,400	\$ 2,664,540	\$ 3,116,313
SYDCPP853 IRS USD P V 12MSOFR 1 CCPOIS	(2,842,642)	\$ (2,842,642)	\$ (2,842,642)
SYDCPP853 IRS USD R F 3.67000 2 CCPOIS	2,842,642	\$ 2,842,689	\$ 2,812,786
SYDD0R326 IRS USD P V 12MSOFR 1 CCPOIS	(3,440,703)	\$ (3,440,703)	\$ (3,440,703)
SYDD0R326 IRS USD R F 3.70000 2 CCPOIS	3,440,703	\$ 3,440,760	\$ 3,411,744
SYDKXF4W3 IRS EUR P V 06MEURIB 1 CCPVANILLA	(947,839)	\$ (1,079,826)	\$ (1,092,100)
SYDKXF4W3 IRS EUR R F 2.20000 2 CCPVANILLA	947,839	\$ 1,079,837	\$ 1,063,971
SYDMNH5P0 IRS USD P V 12MSOFR 1 CCPOIS	(1,719,106)	\$ (1,719,106)	\$ (1,719,106)
SYDMNH5P0 IRS USD R F 3.75000 2 CCPOIS	1,719,106	\$ 1,719,134	\$ 1,707,474
SYDQ3ZF80 IRS USD P V 12MSOFR 1 CCPOIS	(7,272,365)	\$ (7,272,365)	\$ (7,272,365)
SYDQ3ZF80 IRS USD R F 3.50000 2 CCPOIS	7,272,365	\$ 7,272,421	\$ 7,253,956
SYDVP27D6 IRS GBP P V 12MSONIA 1 CCPOIS	(687,300)	\$ (919,161)	\$ (906,342)
SYDVP27D6 IRS GBP R F 4.45000 2 CCPOIS	687,300	\$ 919,182	\$ 855,991
US 10YR NOTE (CBT)JUN26	422,300,000	\$ 0	\$ 0
US 10YR ULTRA FUT JUN26	179,600,000	\$ 0	\$ 0
US 2YR NOTE (CBT) JUN26	1,183,400,000	\$ 0	\$ 0
US 5YR NOTE (CBT) JUN26	(117,300,000)	\$ 0	\$ 0
US LONG BOND(CBT) JUN26	(27,900,000)	\$ 0	\$ 0
US ULTRA BOND CBT JUN26	250,400,000	\$ 0	\$ 0

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Stable Value Fund	Participant-Directed Investment Assets		
Security Description	Par Value	Book Value	Market Value
Total Underlying Fixed Income Securities		\$ 1,352,062,188	\$ 1,341,238,004
ABAY LEASING 2014 LLC US GOVT GUAR 11/26 2.654%	99,234	\$ 99,234	\$ 98,603
ADVOCATE HEALTH CORP SR UNSECURED 08/28 3.829%	450,000	\$ 448,964	\$ 446,089
ADVOCATE HEALTH CORP UNSECURED 06/30 2.211%	1,250,000	\$ 1,250,932	\$ 1,140,398
AGILENT TECHNOLOGIES INC SR UNSECURED 06/30 2.1%	450,000	\$ 444,879	\$ 407,249
AGILENT TECHNOLOGIES INC SR UNSECURED 09/29 2.75%	490,000	\$ 498,946	\$ 463,964
AGREE LP COMPANY GUAR 06/28 2%	450,000	\$ 418,507	\$ 426,132
AGREE LP COMPANY GUAR 10/30 2.9%	1,100,000	\$ 983,008	\$ 1,016,032
AIRBNB INC SR UNSECURED 03/29 4.4%	120,000	\$ 119,974	\$ 119,842
AIRBNB INC SR UNSECURED 03/31 4.65%	340,000	\$ 339,642	\$ 339,234
ALA TRUST ALA 2025 OANA A 144A	2,180,000	\$ 2,174,792	\$ 2,185,450
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/27 FIXED 1.547%	1,350,000	\$ 1,303,226	\$ 1,307,150
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/29 FIXED 1.856%	145,000	\$ 136,006	\$ 135,146
ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/28 3.95%	500,000	\$ 496,135	\$ 494,680
ALEXANDRIA REAL ESTATE E COMPANY GUAR 07/30 4.7%	1,000,000	\$ 976,434	\$ 993,634
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4%	600,000	\$ 599,859	\$ 605,031
ALLY AUTO RECEIVABLES TRUST ALLYA 2024 1 A3	754,052	\$ 753,988	\$ 757,239
ALLY AUTO RECEIVABLES TRUST ALLYA 2025 1 A3	1,145,000	\$ 1,144,853	\$ 1,143,781
ALLY AUTO RECEIVABLES TRUST ALLYA 2026 1 A3	600,000	\$ 599,906	\$ 596,683
AMAZON.COM INC SR UNSECURED 03/31 4.25%	930,000	\$ 928,526	\$ 923,146
AMEREN ILLINOIS CO 1ST MORTGAGE 11/30 1.55%	2,030,000	\$ 1,680,395	\$ 1,779,024
AMEREN MISSOURI SEC FU I SR SECURED 10/41 4.85%	1,040,566	\$ 1,040,524	\$ 1,038,361
AMERICAN EXPRESS CO SR UNSECURED 01/31 VARIABLE	420,000	\$ 420,000	\$ 427,104
AMERICAN EXPRESS CO SR UNSECURED 02/28 VARIABLE	640,000	\$ 640,000	\$ 643,485
AMERICAN EXPRESS CO SR UNSECURED 04/29 VARIABLE	170,000	\$ 170,000	\$ 171,075
AMERICAN EXPRESS CO SR UNSECURED 04/31 VARIABLE	430,000	\$ 430,000	\$ 437,160
AMERICAN EXPRESS CO SR UNSECURED 07/27 VARIABLE	680,000	\$ 680,000	\$ 681,794
AMERICAN EXPRESS CO SR UNSECURED 07/28 VARIABLE	590,000	\$ 591,337	\$ 595,078
AMERICAN EXPRESS CO SR UNSECURED 07/29 VARIABLE	170,000	\$ 170,000	\$ 169,879
AMERICAN EXPRESS CO SR UNSECURED 10/31 VARIABLE	280,000	\$ 280,033	\$ 300,778
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2024 1 A	2,810,000	\$ 2,809,640	\$ 2,846,979
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2024 3 A	1,840,000	\$ 1,839,944	\$ 1,853,760
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 1 A	705,000	\$ 704,879	\$ 710,640
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 2 A	910,000	\$ 909,986	\$ 913,150
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A	1,450,000	\$ 1,449,819	\$ 1,456,389
AMERICAN HONDA FINANCE SR UNSECURED 03/28 4.55%	670,000	\$ 669,504	\$ 669,716
AMERICAN HONDA FINANCE SR UNSECURED 03/29 4.9%	620,000	\$ 619,831	\$ 624,110
AMERICAN HONDA FINANCE SR UNSECURED 03/30 4.8%	600,000	\$ 599,575	\$ 599,706
AMERICAN HONDA FINANCE SR UNSECURED 04/30 4.6%	700,000	\$ 691,954	\$ 694,039
AMERICAN HONDA FINANCE SR UNSECURED 09/29 4.4%	630,000	\$ 629,464	\$ 624,313
AMERICAN HONDA FINANCE SR UNSECURED 10/27 4.45%	210,000	\$ 209,922	\$ 209,702
AMERICAN INTERNATIONAL SR UNSECURED 05/30 4.85%	240,000	\$ 239,701	\$ 242,411
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 A3	157,839	\$ 157,835	\$ 158,035
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2024 1 A3	287,842	\$ 287,825	\$ 289,563
AMGEN INC SR UNSECURED 02/31 4.2%	320,000	\$ 319,677	\$ 315,613
AMGEN INC SR UNSECURED 03/28 5.15%	780,000	\$ 779,438	\$ 791,431
AMPHENOL CORP SR UNSECURED 09/31 2.2%	660,000	\$ 658,617	\$ 585,739
AMRIZE FINANCE US LLC COMPANY GUAR 04/27 4.6%	270,000	\$ 269,965	\$ 270,679
AMRIZE FINANCE US LLC COMPANY GUAR 04/28 4.7%	370,000	\$ 370,000	\$ 372,185
AMRIZE FINANCE US LLC COMPANY GUAR 04/30 4.95%	640,000	\$ 642,489	\$ 646,999
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/29 3.875%	200,000	\$ 198,633	\$ 195,963
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/31 4.625%	530,000	\$ 528,209	\$ 523,932
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75%	330,000	\$ 328,531	\$ 330,349
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/30 2.625%	740,000	\$ 721,398	\$ 675,130
AON CORP COMPANY GUAR 05/29 3.75%	500,000	\$ 493,737	\$ 490,731

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Security Description	Par Value	Book Value	Market Value
AON CORP COMPANY GUAR 12/28 4.5%	280,000	\$ 277,635	\$ 281,287
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15%	650,000	\$ 655,394	\$ 663,816
ASCENSION HEALTH SR UNSECURED 11/28 4.078%	975,000	\$ 975,730	\$ 969,646
ASCENSION HEALTH SR UNSECURED 11/29 2.532%	2,000,000	\$ 2,016,689	\$ 1,879,682
ASCENSION HEALTH SR UNSECURED 11/35 4.923%	1,050,000	\$ 1,053,751	\$ 1,037,477
AT+T INC SR UNSECURED 02/28 1.65%	1,420,000	\$ 1,367,099	\$ 1,353,079
AT+T INC SR UNSECURED 02/32 2.25%	460,000	\$ 459,550	\$ 401,867
AT+T INC SR UNSECURED 05/35 4.5%	800,000	\$ 836,751	\$ 758,291
AT+T INC SR UNSECURED 06/27 2.3%	250,000	\$ 249,934	\$ 244,374
AT+T INC SR UNSECURED 12/33 2.55%	2,199,000	\$ 2,202,855	\$ 1,860,876
AUTOZONE INC SR UNSECURED 07/29 5.1%	740,000	\$ 739,465	\$ 752,157
AVALONBAY COMMUNITIES SR UNSECURED 12/30 4.35%	370,000	\$ 369,847	\$ 365,984
BAE SYSTEMS PLC SR UNSECURED 144A 03/29 5.125%	230,000	\$ 229,548	\$ 234,724
BAE SYSTEMS PLC SR UNSECURED 144A 04/30 3.4%	1,410,000	\$ 1,317,062	\$ 1,352,028
BAKER HUGHES LLC/CO OBL COMPANY GUAR 03/29 4.05%	240,000	\$ 239,901	\$ 238,779
BAKER HUGHES LLC/CO OBL COMPANY GUAR 06/31 4.35%	540,000	\$ 539,017	\$ 532,920
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 A3	1,082,214	\$ 1,072,225	\$ 1,074,454
BANK BANK 2017 BNK5 A4	1,856,271	\$ 1,793,429	\$ 1,835,705
BANK BANK 2017 BNK6 A5	1,410,000	\$ 1,331,457	\$ 1,395,162
BANK BANK 2018 BN11 A2	2,363,139	\$ 2,345,093	\$ 2,331,940
BANK BANK 2018 BN12 A4	1,290,000	\$ 1,340,333	\$ 1,281,366
BANK OF AMERICA AUTO TRUST BAAT 2025 1A A3 144A	985,000	\$ 984,945	\$ 987,809
BANK OF AMERICA CORP SR UNSECURED 01/29 VARIABLE	890,000	\$ 890,000	\$ 896,934
BANK OF AMERICA CORP SR UNSECURED 01/31 VARIABLE	560,000	\$ 560,000	\$ 570,669
BANK OF AMERICA CORP SR UNSECURED 02/28 VARIABLE	1,550,000	\$ 1,534,190	\$ 1,526,372
BANK OF AMERICA CORP SR UNSECURED 04/28 VARIABLE	300,000	\$ 300,000	\$ 299,779
BANK OF AMERICA CORP SR UNSECURED 04/32 VARIABLE	900,000	\$ 817,148	\$ 815,597
BANK OF AMERICA CORP SR UNSECURED 04/33 VARIABLE	340,000	\$ 340,000	\$ 334,055
BANK OF AMERICA CORP SR UNSECURED 05/29 VARIABLE	840,000	\$ 840,000	\$ 843,652
BANK OF AMERICA CORP SR UNSECURED 07/27 VARIABLE	990,000	\$ 990,613	\$ 981,729
BANK OF AMERICA CORP SR UNSECURED 07/28 VARIABLE	1,510,000	\$ 1,510,280	\$ 1,513,727
BANK OF AMERICA CORP SR UNSECURED 07/29 VARIABLE	1,800,000	\$ 1,800,000	\$ 1,792,663
BANK OF AMERICA CORP SR UNSECURED 12/28 VARIABLE	930,000	\$ 907,263	\$ 913,605
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A1 A1	1,385,000	\$ 1,384,860	\$ 1,386,254
BANK OF AMERICA CREDIT CARD TR BACCT 2024 A1 A	3,490,000	\$ 3,489,873	\$ 3,526,101
BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A	1,295,000	\$ 1,294,996	\$ 1,299,868
BANK OF MONTREAL SR UNSECURED 01/29 VARIABLE	670,000	\$ 670,000	\$ 676,008
BANK OF MONTREAL SR UNSECURED 03/30 VARIABLE	860,000	\$ 860,000	\$ 856,231
BANK OF MONTREAL SR UNSECURED 09/28 5.717%	400,000	\$ 410,025	\$ 411,891
BANK OF MONTREAL SR UNSECURED 09/30 VARIABLE	800,000	\$ 800,000	\$ 801,481
BANK OF MONTREAL SR UNSECURED 09/31 VARIABLE	430,000	\$ 430,000	\$ 423,867
BANK OF NEW YORK MELLON SR UNSECURED 04/29 VARIABLE	300,000	\$ 300,000	\$ 302,134
BANK OF NOVA SCOTIA SR UNSECURED 02/29 VARIABLE	2,065,000	\$ 2,070,542	\$ 2,082,337
BANK OF NOVA SCOTIA SR UNSECURED 02/30 4.85%	440,000	\$ 439,819	\$ 445,042
BANK OF NOVA SCOTIA SR UNSECURED 02/31 VARIABLE	215,000	\$ 214,996	\$ 218,560
BANK OF NOVA SCOTIA SR UNSECURED 09/28 VARIABLE	995,000	\$ 995,000	\$ 992,686
BANK OF NOVA SCOTIA SR UNSECURED 09/31 VARIABLE	355,000	\$ 355,000	\$ 350,246
BANK OF NY MELLON CORP SR UNSECURED 01/30 VARIABLE	480,000	\$ 480,000	\$ 475,195
BANK OF NY MELLON CORP SR UNSECURED 02/29 VARIABLE	1,470,000	\$ 1,470,000	\$ 1,477,335
BANK OF NY MELLON CORP SR UNSECURED 02/31 VARIABLE	820,000	\$ 826,102	\$ 830,818
BANK OF NY MELLON CORP SR UNSECURED 06/28 VARIABLE	480,000	\$ 472,336	\$ 477,878
BANK5 BANK5 2024 5YR10 A3	1,305,000	\$ 1,339,191	\$ 1,329,674
BANK5 BANK5 2025 5YR15 A3	1,085,000	\$ 1,117,109	\$ 1,111,907
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915%	635,000	\$ 635,000	\$ 619,983
BAXTER INTERNATIONAL INC SR UNSECURED 04/30 3.95%	270,000	\$ 269,560	\$ 258,816

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Security Description	Par Value	Book Value	Market Value
BAXTER INTERNATIONAL INC SR UNSECURED 12/28 2.272%	590,000	\$ 557,610	\$ 549,787
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375%	1,210,000	\$ 1,207,323	\$ 1,197,862
BECTON DICKINSON + CO SR UNSECURED 02/29 4.874%	1,170,000	\$ 1,170,000	\$ 1,183,048
BECTON DICKINSON + CO SR UNSECURED 06/27 3.7%	190,000	\$ 187,303	\$ 188,436
BECTON DICKINSON + CO SR UNSECURED 08/32 4.298%	130,000	\$ 130,145	\$ 126,006
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 A5	1,270,000	\$ 1,270,809	\$ 1,248,958
BFLD TRUST BFLD 2024 UNIV A 144A	1,185,000	\$ 1,182,231	\$ 1,185,370
BHP BILLITON FIN USA LTD COMPANY GUAR 02/30 5%	1,080,000	\$ 1,079,508	\$ 1,099,981
BLACK HILLS CORP SR UNSECURED 01/27 3.15%	320,000	\$ 320,274	\$ 317,391
BLACK HILLS CORP SR UNSECURED 01/31 4.55%	420,000	\$ 419,772	\$ 415,488
BLP COMMERCIAL MORTGAGE TRUST BLP 2025 IND2 A 144A	285,000	\$ 285,000	\$ 285,000
BMP TRUST BMP 2024 MF23 A 144A	1,960,000	\$ 1,955,519	\$ 1,958,775
BMW US CAPITAL LLC COMPANY GUAR 144A 03/28 4.75%	460,000	\$ 459,845	\$ 462,543
BMW US CAPITAL LLC COMPANY GUAR 144A 03/30 5.05%	220,000	\$ 219,953	\$ 222,436
BMW US CAPITAL LLC COMPANY GUAR 144A 03/31 4.65%	230,000	\$ 229,799	\$ 228,326
BMW US CAPITAL LLC COMPANY GUAR 144A 08/27 4.6%	600,000	\$ 601,565	\$ 601,759
BMW US CAPITAL LLC COMPANY GUAR 144A 08/28 3.95%	652,000	\$ 646,929	\$ 644,430
BMW US CAPITAL LLC COMPANY GUAR 144A 08/29 4.65%	500,000	\$ 499,444	\$ 501,038
BMW US CAPITAL LLC COMPANY GUAR 144A 08/30 4.5%	170,000	\$ 169,953	\$ 168,084
BNP PARIBAS 144A 01/30 VARIABLE	770,000	\$ 770,000	\$ 781,862
BNP PARIBAS 144A 05/29 VARIABLE	880,000	\$ 880,000	\$ 883,128
BNP PARIBAS 144A 06/27 VARIABLE	580,000	\$ 580,000	\$ 575,695
BNP PARIBAS 144A 08/28 4.4%	1,120,000	\$ 1,118,328	\$ 1,115,256
BNP PARIBAS 144A 09/28 VARIABLE	650,000	\$ 617,099	\$ 624,892
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2025 BOCA A 144A	1,985,000	\$ 1,985,993	\$ 1,986,241
BOEING CO SR UNSECURED 05/27 5.04%	50,000	\$ 50,000	\$ 50,281
BOEING CO SR UNSECURED 05/30 5.15%	710,000	\$ 710,000	\$ 721,885
BOFA AUTO TRUST BAAT 2024 1A A3 144A	671,305	\$ 671,240	\$ 675,778
BPCE SA 144A 07/27 4.75%	570,000	\$ 568,481	\$ 572,788
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 1 A1B	1,649,025	\$ 1,649,025	\$ 1,641,482
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 2 A1B	912,664	\$ 912,664	\$ 888,623
BROADCOM INC SR UNSECURED 02/30 4.35%	680,000	\$ 679,132	\$ 677,589
BROADCOM INC SR UNSECURED 07/29 5.05%	1,100,000	\$ 1,123,040	\$ 1,122,742
BX TRUST BX 2021 RISE A 144A	1,005,942	\$ 991,146	\$ 1,005,313
BX TRUST BX 2022 IND A 144A	2,323,332	\$ 2,318,398	\$ 2,323,332
BX TRUST BX 2024 AIRC A 144A	2,328,569	\$ 2,323,187	\$ 2,330,752
BX TRUST BX 2024 BIO A 144A	1,700,000	\$ 1,696,173	\$ 1,695,737
BX TRUST BX 2024 GPA3 A 144A	1,713,313	\$ 1,709,341	\$ 1,713,313
BX TRUST BX 2024 MDHS A 144A	612,882	\$ 611,486	\$ 612,882
BX TRUST BX 2024 VLT4 A 144A	1,035,000	\$ 1,032,629	\$ 1,028,531
BX TRUST BX 2024 XL5 A 144A	910,816	\$ 908,758	\$ 911,859
BX TRUST BX 2025 ARIA A 144A	1,405,000	\$ 1,405,000	\$ 1,412,398
BX TRUST BX 2025 DELC A 144A	355,000	\$ 355,000	\$ 355,299
BX TRUST BX 2025 DIME A 144A	2,150,000	\$ 2,150,443	\$ 2,138,846
BX TRUST BX 2025 GW A 144A	1,700,000	\$ 1,700,000	\$ 1,700,529
BX TRUST BX 2025 ROIC A 144A	2,352,198	\$ 2,347,650	\$ 2,340,437
BX TRUST BX 2026 CSMO A 144A	1,590,000	\$ 1,590,000	\$ 1,589,992
BX TRUST BX 2026 RISE A 144A	755,000	\$ 755,000	\$ 754,325
CALIFORNIA ST CAS 10/31 FIXED 5.75%	1,250,000	\$ 1,305,456	\$ 1,341,438
CANADIAN NATL RAILWAY SR UNSECURED 03/31 4.2%	1,155,000	\$ 1,153,369	\$ 1,139,141
CANADIAN NATL RESOURCES SR UNSECURED 06/27 3.85%	1,210,000	\$ 1,197,238	\$ 1,203,137
CANADIAN NATL RESOURCES SR UNSECURED 12/29 5%	520,000	\$ 519,902	\$ 527,977
CANADIAN PACIFIC RAILWAY COMPANY GUAR 03/30 4.8%	660,000	\$ 659,238	\$ 668,080
CANADIAN PACIFIC RAILWAY COMPANY GUAR 06/28 4%	490,000	\$ 485,414	\$ 487,196
CANADIAN PACIFIC RR CO COMPANY GUAR 03/29 4%	230,000	\$ 229,712	\$ 227,485

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CAPITAL ONE FINANCIAL CO SR UNSECURED 03/30 VARIABLE	330,000	\$ 330,000	\$ 317,759
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VARIABLE	200,000	\$ 200,000	\$ 200,538
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VARIABLE	580,000	\$ 580,000	\$ 578,881
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/31 VARIABLE	360,000	\$ 360,000	\$ 353,471
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VARIABLE	725,000	\$ 714,610	\$ 713,020
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A3	1,090,000	\$ 1,089,788	\$ 1,084,426
CARGILL INC SR UNSECURED 144A 05/29 3.25%	300,000	\$ 292,616	\$ 290,615
CARGILL INC SR UNSECURED 144A 11/31 2.125%	500,000	\$ 429,928	\$ 440,462
CARMAX AUTO OWNER TRUST CARMX 2025 1 A3	665,000	\$ 664,913	\$ 669,560
CARMAX AUTO OWNER TRUST CARMX 2025 2 A3	920,000	\$ 919,889	\$ 924,357
CARMAX AUTO OWNER TRUST CARMX 2025 4 A3	835,000	\$ 834,941	\$ 829,561
CARMAX AUTO OWNER TRUST CARMX 2026 1 A3	1,040,000	\$ 1,039,827	\$ 1,036,328
CEDARS SINAI HEALTH SYS SECURED 08/31 2.288%	1,000,000	\$ 964,812	\$ 893,562
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/32 3%	890,000	\$ 795,716	\$ 811,427
CENTERPOINT ENER HOUSTON GENL REF MOR 03/30 4.8%	630,000	\$ 643,334	\$ 638,204
CENTERPOINT ENER HOUSTON GENL REF MOR 03/34 5.15%	600,000	\$ 598,266	\$ 607,035
CENTERPOINT ENER HOUSTON GENL REF MOR 10/28 5.2%	420,000	\$ 425,849	\$ 429,265
CENTERPOINT ENER HOUSTON GENL REF MOR 10/32 4.45%	1,480,000	\$ 1,460,811	\$ 1,458,378
CENTERPOINT ENERG RE III SR SECURED 06/36 4.48%	2,185,000	\$ 2,184,893	\$ 2,151,018
CENTERPOINT ENERG RE III SR SECURED 12/31 3.899%	1,935,000	\$ 1,934,982	\$ 1,920,983
CES MU2 LLC US GOVT GUAR 05/27 1.994%	276,700	\$ 276,700	\$ 272,570
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4%	740,000	\$ 738,145	\$ 691,826
CHASE AUTO OWNER TRUST CHAOT 2024 3A A3 144A	649,450	\$ 649,431	\$ 654,941
CHASE AUTO OWNER TRUST CHAOT 2025 1A A3 144A	995,000	\$ 994,916	\$ 997,050
CHASE AUTO OWNER TRUST CHAOT 2025 2A A3 144A	1,480,000	\$ 1,479,946	\$ 1,471,878
CHEROKEE CNTY GA SCH SYS CHESCD 08/28 FIXED 5.626%	1,250,000	\$ 1,293,510	\$ 1,276,411
CHESAPEAKE FUNDING II LLC CFII 2023 2A A1 144A	577,016	\$ 576,972	\$ 580,754
CHILDREN S HOSPITAL MEDI SR UNSECURED 11/26 2.853%	1,600,000	\$ 1,600,000	\$ 1,580,497
CHRISTUS HEALTH SR SECURED 07/28 4.341%	1,000,000	\$ 1,000,000	\$ 996,707
CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A	1,315,000	\$ 1,314,696	\$ 1,318,884
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC31 A4	159,147	\$ 162,460	\$ 156,114
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A4	1,121,813	\$ 1,092,920	\$ 1,116,923
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5	1,507,803	\$ 1,513,654	\$ 1,493,554
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	1,446,420	\$ 1,393,326	\$ 1,424,928
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 P7 A4	806,000	\$ 805,179	\$ 797,112
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A4	1,205,000	\$ 1,217,557	\$ 1,192,568
CITIGROUP INC SR UNSECURED 02/28 VARIABLE	1,960,000	\$ 1,952,985	\$ 1,936,377
CITIGROUP INC SR UNSECURED 03/30 VARIABLE	800,000	\$ 758,989	\$ 787,088
CITIGROUP INC SR UNSECURED 03/33 VARIABLE	910,000	\$ 910,000	\$ 853,629
CITIGROUP INC SR UNSECURED 06/27 VARIABLE	650,000	\$ 634,854	\$ 646,253
CITIGROUP INC SR UNSECURED 06/31 VARIABLE	1,440,000	\$ 1,440,000	\$ 1,320,019
CITIGROUP INC SR UNSECURED 07/28 VARIABLE	1,100,000	\$ 1,078,339	\$ 1,088,285
CITIGROUP INC SR UNSECURED 09/30 VARIABLE	550,000	\$ 550,000	\$ 548,092
CITIGROUP INC SR UNSECURED 09/31 VARIABLE	460,000	\$ 460,000	\$ 454,772
CITIGROUP INC SR UNSECURED 10/28 VARIABLE	1,200,000	\$ 1,172,085	\$ 1,182,144
CITIZENS BANK NA/RI SR UNSECURED 08/28 VARIABLE	2,020,000	\$ 2,013,287	\$ 2,021,023
CNH EQUIPMENT TRUST CNH 2024 C A3	2,155,000	\$ 2,154,762	\$ 2,148,614
CNH EQUIPMENT TRUST CNH 2025 A A3	795,000	\$ 794,929	\$ 795,940
CNH EQUIPMENT TRUST CNH 2026 A A3	1,070,000	\$ 1,069,804	\$ 1,062,305
CNH INDUSTRIAL CAP LLC COMPANY GUAR 03/28 4.75%	460,000	\$ 458,942	\$ 461,926
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/29 5.1%	990,000	\$ 984,753	\$ 1,001,924
CNH INDUSTRIAL CAP LLC COMPANY GUAR 07/26 1.45%	300,000	\$ 296,569	\$ 297,283
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/27 4.5%	620,000	\$ 619,380	\$ 619,727
CNH INDUSTRIAL NV SR UNSECURED 11/27 3.85%	260,000	\$ 257,754	\$ 257,348
COLORADO ST HSG FIN AUTH COSHSG 11/47 FIXED 5%	1,195,000	\$ 1,188,949	\$ 1,204,132

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COMCAST CORP COMPANY GUAR 05/32 4.95%	760,000	\$ 758,255	\$ 767,017
COMCAST CORP COMPANY GUAR 10/28 4.15%	600,000	\$ 600,796	\$ 597,536
COMM MORTGAGE TRUST COMM 2016 COR1 A3	1,325,775	\$ 1,269,664	\$ 1,320,347
COMM MORTGAGE TRUST COMM 2016 COR1 A4	910,000	\$ 887,151	\$ 903,861
COMMONSPIRIT HEALTH SR UNSECURED 09/30 4.352%	1,330,000	\$ 1,330,000	\$ 1,309,780
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/32 3.15%	900,000	\$ 813,142	\$ 831,618
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 01/29 4.65%	1,140,000	\$ 1,138,639	\$ 1,149,597
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 01/30 4.95%	1,030,000	\$ 1,036,254	\$ 1,047,266
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 07/31 2.05%	500,000	\$ 431,211	\$ 441,727
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/30 4.7%	840,000	\$ 840,633	\$ 847,447
CONSUMERS 23 SECURE FUND SR SECURED 09/31 5.21%	1,370,000	\$ 1,369,650	\$ 1,393,385
CONSUMERS ENERGY CO 1ST MORTGAGE 11/28 3.8%	140,000	\$ 136,678	\$ 138,457
COOPERATIEVE RABOBANK UA 144A 02/29 VARIABLE	550,000	\$ 550,000	\$ 560,456
COOPERATIEVE RABOBANK UA 144A 04/28 VARIABLE	960,000	\$ 960,000	\$ 951,295
COOPERATIEVE RABOBANK UA 144A 05/31 VARIABLE	260,000	\$ 260,000	\$ 262,505
COOPERATIEVE RABOBANK UA 144A 12/27 VARIABLE	1,115,000	\$ 1,115,000	\$ 1,096,779
COREBRIDGE GLOB FUNDING SECURED 144A 09/28 5.9%	860,000	\$ 868,386	\$ 885,859
COREBRIDGE GLOB FUNDING SR SECURED 144A 01/29 5.2%	500,000	\$ 511,269	\$ 507,643
COREBRIDGE GLOB FUNDING SR SECURED 144A 08/28 4.25%	300,000	\$ 300,305	\$ 297,871
COREBRIDGE GLOB FUNDING SR SECURED 144A 10/30 4.45%	885,000	\$ 884,146	\$ 867,792
CORNELL UNIVERSITY SR UNSECURED 06/30 4.169%	1,815,000	\$ 1,815,000	\$ 1,801,639
COTERRA ENERGY INC SR UNSECURED 03/29 4.375%	350,000	\$ 344,260	\$ 348,691
COTERRA ENERGY INC SR UNSECURED 05/27 3.9%	1,120,000	\$ 1,112,470	\$ 1,111,972
CRH AMERICA FINANCE INC COMPANY GUAR 144A 04/28 3.95%	300,000	\$ 298,121	\$ 297,465
CRH AMERICA FINANCE INC COMPANY GUAR 144A 05/27 3.4%	350,000	\$ 346,019	\$ 346,602
CRH SMW FINANCE DAC COMPANY GUAR 01/30 5.125%	520,000	\$ 519,576	\$ 528,970
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2%	1,260,000	\$ 1,268,595	\$ 1,287,528
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 A5	2,140,000	\$ 2,089,085	\$ 2,127,602
CUBESMART LP COMPANY GUAR 09/26 3.125%	400,000	\$ 397,980	\$ 397,902
CUBESMART LP COMPANY GUAR 12/28 2.25%	970,000	\$ 915,065	\$ 915,565
CUYAHOGA CNTY OH CUY 12/34 FIXED 6.034%	650,000	\$ 686,797	\$ 687,624
CVS HEALTH CORP SR UNSECURED 02/30 5.125%	1,790,000	\$ 1,782,835	\$ 1,815,102
CVS HEALTH CORP SR UNSECURED 03/28 4.3%	533,000	\$ 531,250	\$ 531,111
CVS HEALTH CORP SR UNSECURED 06/26 2.875%	400,000	\$ 398,281	\$ 398,980
CVS HEALTH CORP SR UNSECURED 08/27 1.3%	1,320,000	\$ 1,293,657	\$ 1,264,776
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95%	300,000	\$ 299,752	\$ 302,412
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 04/27 3.65%	530,000	\$ 529,770	\$ 526,307
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 08/27 4.3%	340,000	\$ 340,642	\$ 339,346
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 09/28 5.4%	530,000	\$ 529,735	\$ 540,400
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 10/30 4.65%	180,000	\$ 179,787	\$ 178,832
DARTMOUTH COLLEGE SR UNSECURED 06/30 4.273%	1,330,000	\$ 1,330,000	\$ 1,329,200
DC COMMERCIAL MORTGAGE TRUST DC 2023 DC A 144A	1,455,000	\$ 1,454,711	\$ 1,482,994
DELL EQUIPMENT FINANCE TRUST DEFT 2024 1 A3 144A	193,762	\$ 193,759	\$ 194,838
DELL EQUIPMENT FINANCE TRUST DEFT 2025 2 A3 144A	835,000	\$ 834,992	\$ 829,407
DENVER CITY CNTY CO SCH DIST DENSCD 12/33 FIXED 5.664%	750,000	\$ 782,320	\$ 777,829
DEPOSITORY TRUST COMPANY SR UNSECURED 144A 03/29 4.3%	250,000	\$ 249,709	\$ 250,188
DEPOSITORY TRUST COMPANY SR UNSECURED 144A 03/31 4.55%	250,000	\$ 249,791	\$ 250,513
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4	162,082	\$ 161,711	\$ 161,832
DIGITAL REALTY TRUST LP COMPANY GUAR 01/28 5.55%	270,000	\$ 269,927	\$ 274,785
DIGITAL REALTY TRUST LP COMPANY GUAR 07/28 4.45%	500,000	\$ 499,806	\$ 498,654
DLLAA LLC DLLAA 2023 1A A3 144A	908,052	\$ 908,029	\$ 914,969
DLLMT LLC DLLMT 2023 1A A3 144A	365,084	\$ 365,069	\$ 365,830
DLLMT LLC DLLMT 2026 1A A3 144A	415,000	\$ 414,946	\$ 411,395
DLLST LLC DLLST 2024 1A A3 144A	399,825	\$ 399,814	\$ 401,041
DOC DR LLC COMPANY GUAR 03/27 4.3%	375,000	\$ 375,128	\$ 374,638

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Security Description	Par Value	Book Value	Market Value
DOMINION ENERGY SOUTH 1ST MORTGAGE 12/31 2.3%	900,000	\$ 847,486	\$ 795,154
DTE ELECT SECUR FND II SR SECURED 03/33 5.97%	1,762,752	\$ 1,762,550	\$ 1,846,969
DTE ELECTRIC CO 1ST MORTGAGE 03/31 2.625%	1,130,000	\$ 1,095,105	\$ 1,037,359
DTE ELECTRIC CO GENL REF MOR 03/32 3%	1,110,000	\$ 1,107,193	\$ 1,022,813
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/29 2.45%	450,000	\$ 420,848	\$ 423,519
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/30 1.75%	300,000	\$ 271,753	\$ 268,442
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/30 4.2%	125,000	\$ 124,838	\$ 123,628
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/31 2%	930,000	\$ 929,107	\$ 819,237
EASTMAN CHEMICAL CO SR UNSECURED 08/29 5%	410,000	\$ 408,261	\$ 413,761
EASTMAN CHEMICAL CO SR UNSECURED 12/28 4.5%	470,000	\$ 466,626	\$ 470,245
EATON CORP COMPANY GUAR 03/29 3.95%	390,000	\$ 389,680	\$ 386,105
EATON CORP COMPANY GUAR 03/31 4.2%	420,000	\$ 419,092	\$ 413,923
EBAY INC SR UNSECURED 03/29 4.25%	300,000	\$ 299,952	\$ 298,422
ECMC GROUP STUDENT LOAN TRUST ECMC 2018 2A A 144A	1,500,747	\$ 1,499,037	\$ 1,477,126
ECMC GROUP STUDENT LOAN TRUST ECMC 2021 1A A1B 144A	833,129	\$ 833,129	\$ 827,049
ELM TRUST 2024 ELM 2024 ELM A10 144A	765,000	\$ 769,190	\$ 766,509
ELM TRUST 2024 ELM 2024 ELM A15 144A	830,000	\$ 834,878	\$ 831,637
EMD FINANCE LLC COMPANY GUAR 144A 08/28 4.125%	570,000	\$ 569,666	\$ 567,332
EMD FINANCE LLC COMPANY GUAR 144A 10/30 4.375%	620,000	\$ 619,505	\$ 612,637
ENBRIDGE INC COMPANY GUAR 03/31 4.85%	570,000	\$ 569,204	\$ 572,304
ENBRIDGE INC COMPANY GUAR 04/27 5.25%	275,000	\$ 274,943	\$ 277,297
ENBRIDGE INC COMPANY GUAR 06/28 4.6%	100,000	\$ 99,998	\$ 100,261
ENBRIDGE INC COMPANY GUAR 07/27 3.7%	350,000	\$ 348,555	\$ 346,670
ENBRIDGE INC COMPANY GUAR 11/28 6%	880,000	\$ 879,867	\$ 913,149
ENBRIDGE INC COMPANY GUAR 11/29 3.125%	800,000	\$ 770,400	\$ 762,481
ENERGY TRANSFER LP COMPANY GUAR 04/29 5.25%	530,000	\$ 544,116	\$ 539,805
ENERGY TRANSFER LP SR UNSECURED 01/31 4.55%	380,000	\$ 379,377	\$ 376,550
ENERGY TRANSFER LP SR UNSECURED 03/27 4.4%	200,000	\$ 200,178	\$ 199,891
ENERGY TRANSFER LP SR UNSECURED 04/30 5.2%	130,000	\$ 129,790	\$ 132,902
ENERGY TRANSFER LP SR UNSECURED 07/29 5.25%	550,000	\$ 549,252	\$ 562,028
ENERGY TRANSFER LP SR UNSECURED 12/28 6.1%	870,000	\$ 869,495	\$ 904,239
ENTERGY ARKANSAS LLC 1ST MORTGAGE 01/36 4.95%	720,000	\$ 717,507	\$ 706,185
ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A2 144A	635,830	\$ 635,771	\$ 638,942
ENTERPRISE FLEET FINANCING LLC EFF 2024 3 A3 144A	1,100,000	\$ 1,099,897	\$ 1,109,080
ENTERPRISE FLEET FINANCING LLC EFF 2024 4 A3 144A	815,000	\$ 817,655	\$ 819,541
ENTERPRISE FLEET FINANCING LLC EFF 2025 1 A3 144A	725,000	\$ 724,983	\$ 731,274
ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A	1,345,000	\$ 1,344,937	\$ 1,348,742
ENTERPRISE FLEET FINANCING LLC EFF 2025 4 A3 144A	3,500,000	\$ 3,499,940	\$ 3,480,228
ENTERPRISE FLEET FINANCING LLC EFF 2026 1 A3 144A	1,335,000	\$ 1,334,777	\$ 1,326,817
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/31 4.6%	615,000	\$ 616,519	\$ 616,004
ENTERPRISE PRODUCTS OPER COMPANY GUAR 06/28 4.3%	580,000	\$ 579,429	\$ 580,772
EOG RESOURCES INC SR UNSECURED 01/31 4.4%	470,000	\$ 469,761	\$ 466,652
EOG RESOURCES INC SR UNSECURED 07/28 4.4%	210,000	\$ 209,845	\$ 210,644
EOG RESOURCES INC SR UNSECURED 07/32 5%	360,000	\$ 359,326	\$ 364,479
EQUIFAX INC SR UNSECURED 06/28 5.1%	770,000	\$ 768,954	\$ 779,809
EQUIFAX INC SR UNSECURED 09/29 4.8%	790,000	\$ 784,640	\$ 794,642
EQUIFAX INC SR UNSECURED 09/31 2.35%	450,000	\$ 387,371	\$ 394,443
EQUIFAX INC SR UNSECURED 12/27 5.1%	340,000	\$ 339,898	\$ 343,404
ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646%	110,446	\$ 110,446	\$ 110,312
ETHIOPIAN LEASING 2012 US GOVT GUAR 08/26 2.566%	246,430	\$ 246,961	\$ 244,658
EVERGY KANSAS CENTRAL SR UNSECURED 03/28 4.7%	520,000	\$ 519,609	\$ 522,399
EVERGY METRO 1ST MORTGAGE 06/30 2.25%	760,000	\$ 759,609	\$ 694,486
EVERGY METRO GENL REF MOR 04/33 4.95%	720,000	\$ 719,321	\$ 723,388
EVERGY MISSOURI WEST INC 1ST MORTGAGE 144A 12/27 5.15%	300,000	\$ 299,788	\$ 302,932
EXELON CORP SR UNSECURED 03/28 5.15%	650,000	\$ 649,556	\$ 657,669

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Security Description	Par Value	Book Value	Market Value
EXP IMP IMB SECURED 03/27 2.372%	193,887	\$ 195,534	\$ 191,536
EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25%	1,590,000	\$ 1,605,050	\$ 1,578,125
EXTENDED STAY AMERICA TRUST ESA 2025 ESH A 144A	1,495,000	\$ 1,495,000	\$ 1,495,000
EXTENDED STAY AMERICA TRUST ESA 2026 ESH2 A 144A	1,788,176	\$ 1,788,176	\$ 1,788,176
EXTRA SPACE STORAGE LP COMPANY GUAR 01/33 4.95%	220,000	\$ 219,475	\$ 217,107
EXTRA SPACE STORAGE LP COMPANY GUAR 04/28 5.7%	550,000	\$ 560,106	\$ 561,579
EXTRA SPACE STORAGE LP COMPANY GUAR 04/29 3.9%	250,000	\$ 249,867	\$ 244,789
EXTRA SPACE STORAGE LP COMPANY GUAR 06/29 4%	580,000	\$ 576,485	\$ 570,742
EXTRA SPACE STORAGE LP COMPANY GUAR 07/30 5.5%	1,160,000	\$ 1,151,562	\$ 1,189,923
FANNIE MAE FNR 2007 88 HC	21,804	\$ 21,813	\$ 22,568
FANNIEMAE GRANTOR TRUST FNGT 2003 T4 1A	341	\$ 341	\$ 340
FANNIEMAE GRANTOR TRUST FNGT 2004 T2 1A1	5,988	\$ 6,209	\$ 6,094
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A2	15,566	\$ 16,402	\$ 16,175
FANNIEMAE WHOLE LOAN FNW 2003 W4 3A	8,853	\$ 9,299	\$ 8,912
FANNIEMAE WHOLE LOAN FNW 2004 W11 1A3	26,648	\$ 27,769	\$ 26,822
FANNIEMAE WHOLE LOAN FNW 2004 W8 3A	4,400	\$ 4,637	\$ 4,489
FED HM LN PC POOL 1B4924 FH 09/40 FLT	100,829	\$ 102,270	\$ 104,752
FED HM LN PC POOL 1B8747 FH 09/41 FLT	60,557	\$ 61,453	\$ 63,230
FED HM LN PC POOL 1B8908 FH 11/41 FLT	53,366	\$ 54,223	\$ 55,559
FED HM LN PC POOL 1G0062 FH 02/35 FLT	31,536	\$ 31,225	\$ 32,256
FED HM LN PC POOL 1G0208 FH 04/35 FLT	3,766	\$ 3,730	\$ 3,850
FED HM LN PC POOL 1G1496 FH 02/37 FLT	10,351	\$ 10,326	\$ 10,613
FED HM LN PC POOL 1J0248 FH 02/37 FLT	4,256	\$ 4,274	\$ 4,375
FED HM LN PC POOL 1J1064 FH 05/38 FLT	21,570	\$ 21,540	\$ 22,160
FED HM LN PC POOL 1J1068 FH 04/38 FLT	27,233	\$ 28,552	\$ 28,239
FED HM LN PC POOL 1J2841 FH 09/37 FLT	33,375	\$ 33,279	\$ 34,599
FED HM LN PC POOL 1Q0001 FH 01/36 FLT	7,734	\$ 7,670	\$ 7,958
FED HM LN PC POOL 2B0244 FH 02/42 FLT	9,821	\$ 10,168	\$ 10,105
FED HM LN PC POOL 2B0620 FH 07/42 FLT	92,857	\$ 94,815	\$ 96,490
FED HM LN PC POOL 2B0635 FH 08/42 FLT	31,840	\$ 32,613	\$ 32,875
FED HM LN PC POOL 2B0669 FH 07/42 FLT	6,477	\$ 6,625	\$ 6,691
FED HM LN PC POOL 2B1601 FH 08/43 FLT	48,530	\$ 48,902	\$ 50,423
FED HM LN PC POOL 2B1649 FH 09/43 FLT	78,058	\$ 78,622	\$ 80,891
FED HM LN PC POOL 2B1783 FH 10/43 FLT	117,028	\$ 118,305	\$ 121,399
FED HM LN PC POOL 2B2965 FH 08/44 FLT	83,073	\$ 84,592	\$ 86,078
FED HM LN PC POOL 2B3360 FH 11/44 FLT	30,635	\$ 30,909	\$ 31,718
FED HM LN PC POOL 2B3423 FH 11/44 FLT	94,396	\$ 96,427	\$ 97,711
FED HM LN PC POOL 2B3493 FH 12/44 FLT	200,691	\$ 205,957	\$ 207,143
FED HM LN PC POOL 2B3623 FH 01/45 FLT	217,306	\$ 221,809	\$ 224,166
FED HM LN PC POOL 2B3626 FH 12/44 FLT	243,901	\$ 249,378	\$ 252,103
FED HM LN PC POOL 2B3656 FH 01/45 FLT	149,338	\$ 152,401	\$ 153,989
FED HM LN PC POOL 2B4151 FH 05/45 FLT	173,104	\$ 176,458	\$ 179,564
FED HM LN PC POOL 2B4166 FH 05/45 FLT	91,431	\$ 93,485	\$ 94,971
FED HM LN PC POOL 2B4462 FH 08/45 FLT	131,651	\$ 133,511	\$ 136,288
FED HM LN PC POOL 2B4739 FH 09/45 FLT	77,757	\$ 79,392	\$ 80,588
FED HM LN PC POOL 2B4808 FH 11/45 FLT	167,613	\$ 170,793	\$ 173,518
FED HM LN PC POOL 2B4933 FH 12/45 FLT	103,584	\$ 104,940	\$ 107,179
FED HM LN PC POOL 2B5033 FH 01/46 FLT	63,277	\$ 63,324	\$ 65,404
FED HM LN PC POOL 2B5130 FH 02/46 FLT	20,423	\$ 20,560	\$ 21,071
FED HM LN PC POOL 2B5188 FH 03/46 FLT	58,852	\$ 59,059	\$ 60,722
FED HM LN PC POOL 2B5599 FH 09/46 FLT	99,660	\$ 102,113	\$ 103,046
FED HM LN PC POOL 2B5647 FH 10/46 FLT	238,763	\$ 243,403	\$ 247,361
FED HM LN PC POOL 2B5812 FH 01/47 FLT	218,163	\$ 221,424	\$ 225,540
FED HM LN PC POOL 2B6451 FH 08/47 FLT	147,929	\$ 151,105	\$ 153,463
FED HM LN PC POOL 2B6506 FH 10/47 FLT	120,121	\$ 121,320	\$ 124,612

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Security Description	Par Value	Book Value	Market Value
FED HM LN PC POOL 2B6612 FH 11/47 FLT	94,956	\$ 94,962	\$ 98,416
FED HM LN PC POOL 2B6628 FH 11/47 FLT	179,640	\$ 182,009	\$ 186,190
FED HM LN PC POOL 2B6641 FH 11/47 FLT	168,050	\$ 169,941	\$ 173,982
FED HM LN PC POOL 2B7736 FH 02/50 FLT	517,914	\$ 528,361	\$ 522,351
FED HM LN PC POOL 781804 FH 07/34 FLT	2,524	\$ 2,480	\$ 2,602
FED HM LN PC POOL 782656 FH 03/36 FLT	4,440	\$ 4,436	\$ 4,588
FED HM LN PC POOL 840637 FH 03/47 FLT	41,230	\$ 41,115	\$ 42,643
FED HM LN PC POOL 847565 FH 04/36 FLT	23,941	\$ 23,666	\$ 24,508
FED HM LN PC POOL 8C0269 FH 05/52 FLT	3,656,417	\$ 3,506,468	\$ 3,496,660
FED HM LN PC POOL 8C0303 FH 07/52 FLT	1,115,638	\$ 1,087,642	\$ 1,087,798
FED HM LN PC POOL 8C0329 FH 08/52 FLT	1,513,792	\$ 1,508,378	\$ 1,493,169
FED HM LN PC POOL 8C0376 FH 09/52 FLT	567,179	\$ 570,362	\$ 561,094
FED HM LN PC POOL 8C0382 FH 09/52 FLT	691,528	\$ 698,450	\$ 692,906
FED HM LN PC POOL 8C0399 FH 10/52 FLT	943,126	\$ 926,839	\$ 936,128
FED HM LN PC POOL 8C0430 FH 11/52 FLT	818,074	\$ 798,116	\$ 817,339
FED HM LN PC POOL 8C0464 FH 12/52 FLT	1,112,317	\$ 1,105,037	\$ 1,119,895
FED HM LN PC POOL 8C1417 FH 03/56 FLOATING VARIABLE	1,460,000	\$ 1,435,478	\$ 1,443,360
FED HM LN PC POOL 8C6080 FH 03/56 FLOATING VARIABLE	2,720,000	\$ 2,601,141	\$ 2,575,747
FED HM LN PC POOL 8C6081 FH 03/56 FLOATING VARIABLE	3,960,000	\$ 3,774,511	\$ 3,739,655
FED HM LN PC POOL G04540 FG 08/38 FIXED 6%	139,827	\$ 141,591	\$ 146,874
FED HM LN PC POOL G14573 FG 04/27 FIXED 3%	30,497	\$ 30,744	\$ 30,316
FED HM LN PC POOL G67702 FG 01/47 FIXED 4%	714,735	\$ 742,475	\$ 688,187
FED HM LN PC POOL J17545 FG 12/26 FIXED 3%	12,930	\$ 12,960	\$ 12,866
FED HM LN PC POOL J18801 FG 04/27 FIXED 3%	17,362	\$ 17,440	\$ 17,251
FED HM LN PC POOL Q40083 FG 04/46 FIXED 3.5%	745,298	\$ 780,396	\$ 701,645
FED HM LN PC POOL QA5182 FR 12/49 FIXED 3%	1,697,533	\$ 1,725,608	\$ 1,517,985
FED HM LN PC POOL QB4931 FR 11/50 FIXED 2%	2,688,949	\$ 2,778,059	\$ 2,208,892
FED HM LN PC POOL QE8086 FR 08/52 FIXED 4%	2,105,341	\$ 2,112,979	\$ 2,006,295
FED HM LN PC POOL QE8113 FR 08/52 FIXED 4%	2,180,776	\$ 2,184,993	\$ 2,067,915
FED HM LN PC POOL QE9162 FR 09/52 FIXED 4.5%	1,699,471	\$ 1,702,988	\$ 1,652,681
FED HM LN PC POOL QN1110 FR 12/34 FIXED 2.5%	3,918,188	\$ 3,944,558	\$ 3,709,800
FED HM LN PC POOL QN1350 FR 01/35 FIXED 2.5%	595,966	\$ 602,084	\$ 563,424
FED HM LN PC POOL QN1355 FR 01/35 FIXED 2.5%	1,786,575	\$ 1,804,303	\$ 1,689,020
FED HM LN PC POOL QN1370 FR 01/35 FIXED 3%	154,836	\$ 158,106	\$ 148,678
FED HM LN PC POOL QN1374 FR 01/35 FIXED 3%	167,349	\$ 171,089	\$ 161,050
FED HM LN PC POOL QN1377 FR 01/35 FIXED 3%	224,658	\$ 229,774	\$ 216,200
FED HM LN PC POOL QN1511 FR 02/35 FIXED 2.5%	1,237,879	\$ 1,252,685	\$ 1,174,083
FED HM LN PC POOL QN1577 FR 02/35 FIXED 2.5%	162,492	\$ 164,673	\$ 154,057
FED HM LN PC POOL QN1678 FR 02/35 FIXED 2.5%	978,978	\$ 990,353	\$ 928,522
FED HM LN PC POOL RA6388 FR 12/51 FIXED 2.5%	3,870,738	\$ 3,817,164	\$ 3,324,767
FED HM LN PC POOL SD7557 FR 12/52 FIXED 4.5%	2,278,986	\$ 2,213,865	\$ 2,226,102
FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5%	58,660	\$ 59,851	\$ 54,381
FED HM LN PC POOL U40189 FG 03/27 FIXED 3%	46,481	\$ 46,684	\$ 46,164
FED HM LN PC POOL U59002 FG 09/32 FIXED 3.5%	207,833	\$ 216,414	\$ 203,855
FED HM LN PC POOL U62123 FG 02/43 FIXED 3.5%	807,497	\$ 845,560	\$ 763,714
FED HM LN PC POOL U70048 FG 08/27 FIXED 3%	28,403	\$ 28,683	\$ 28,192
FED HM LN PC POOL U90739 FG 02/43 FIXED 3.5%	44,750	\$ 47,151	\$ 42,102
FEDERAL REALTY OP LP SR UNSECURED 05/28 5.375%	1,755,000	\$ 1,767,679	\$ 1,781,731
FEDERAL REALTY OP LP SR UNSECURED 06/29 3.2%	380,000	\$ 363,265	\$ 365,581
FEDERAL REALTY OP LP SR UNSECURED 07/27 3.25%	300,000	\$ 296,109	\$ 295,616
FEDEX CORP COMPANY GUAR 02/28 3.4%	610,000	\$ 596,185	\$ 599,305
FEDEX CORP COMPANY GUAR 08/29 3.1%	1,540,000	\$ 1,465,376	\$ 1,477,831
FHLMC MULTIFAMILY STRUCTURED P FHMS K508 A2	1,115,000	\$ 1,100,524	\$ 1,126,985
FHLMC MULTIFAMILY STRUCTURED P FHMS K509 A2	3,270,000	\$ 3,209,140	\$ 3,318,878
FHLMC MULTIFAMILY STRUCTURED P FHMS K511 A2	1,100,000	\$ 1,096,664	\$ 1,117,133

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Security Description	Par Value	Book Value	Market Value
FHLMC MULTIFAMILY STRUCTURED P FHMS Q004 A2H	48,743	\$ 49,299	\$ 48,550
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT1	2,102,877	\$ 2,122,057	\$ 2,098,096
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT2	2,351,021	\$ 2,371,961	\$ 2,227,480
FHLMC MULTIFAMILY STRUCTURED P FHMS Q032 A	1,576,723	\$ 1,576,133	\$ 1,584,957
FHLMC STRUCTURED PASS THROUGH FSFC T 63 1A1	96,157	\$ 91,513	\$ 93,910
FIDELITY NATL INFO SERV SR UNSECURED 03/28 4.45%	180,000	\$ 179,871	\$ 179,496
FIDELITY NATL INFO SERV SR UNSECURED 03/29 4.55%	180,000	\$ 179,779	\$ 179,151
FIDELITY NATL INFO SERV SR UNSECURED 03/31 4.8%	530,000	\$ 529,633	\$ 525,840
FIFTH THIRD BANCORP SR UNSECURED 04/28 VARIABLE	550,000	\$ 550,000	\$ 546,923
FIFTH THIRD BANCORP SR UNSECURED 07/30 VARIABLE	950,000	\$ 950,089	\$ 950,143
FIFTH THIRD BANK NA SR UNSECURED 01/28 VARIABLE	550,000	\$ 551,383	\$ 552,007
FIRSTENERGY PENN ELECTRI SR UNSECURED 144A 04/28 5.2%	450,000	\$ 449,731	\$ 456,391
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 09/28 2.866%	360,000	\$ 348,712	\$ 345,944
FISERV INC SR UNSECURED 03/28 5.45%	430,000	\$ 429,768	\$ 436,108
FISERV INC SR UNSECURED 07/29 3.5%	554,000	\$ 530,689	\$ 530,623
FISERV INC SR UNSECURED 08/28 5.375%	1,440,000	\$ 1,445,082	\$ 1,462,460
FISERV INC SR UNSECURED 10/28 4.2%	350,000	\$ 346,820	\$ 345,962
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/30 2.55%	450,000	\$ 408,928	\$ 414,833
FMC CORP SR UNSECURED 10/26 3.2%	560,000	\$ 557,920	\$ 554,505
FMC CORP SR UNSECURED 10/29 3.45%	470,000	\$ 482,465	\$ 419,825
FNMA POOL 295541 FN 10/32 FLT	10,253	\$ 10,217	\$ 10,168
FNMA POOL 555743 FN 09/33 FIXED 5.0%	81,344	\$ 83,953	\$ 81,854
FNMA POOL 725027 FN 11/33 FIXED 5.0%	151,120	\$ 156,437	\$ 153,480
FNMA POOL 725205 FN 03/34 FIXED 5.0%	166,225	\$ 172,321	\$ 167,456
FNMA POOL 725206 FN 02/34 FIXED 5.5%	76,105	\$ 80,122	\$ 77,497
FNMA POOL 725232 FN 03/34 FIXED 5.0%	32,606	\$ 34,709	\$ 32,842
FNMA POOL 725238 FN 03/34 FIXED 5.0%	78,184	\$ 81,238	\$ 78,733
FNMA POOL 735803 FN 07/35 FLT	76,766	\$ 76,726	\$ 78,018
FNMA POOL 739757 FN 08/33 FLT	3,699	\$ 3,690	\$ 3,767
FNMA POOL 739759 FN 08/33 FLT	16,333	\$ 16,301	\$ 16,682
FNMA POOL 745484 FN 12/35 FLT	19,501	\$ 19,367	\$ 20,037
FNMA POOL 745606 FN 05/36 FLT	5,277	\$ 5,211	\$ 5,410
FNMA POOL 745777 FN 07/36 FLT	10,153	\$ 10,219	\$ 10,479
FNMA POOL 745859 FN 11/35 FLT	8,115	\$ 8,026	\$ 8,346
FNMA POOL 764364 FN 06/34 FLT	12,909	\$ 12,899	\$ 13,079
FNMA POOL 776486 FN 03/34 FLT	14,287	\$ 14,855	\$ 14,641
FNMA POOL 789463 FN 06/34 FLT	85,530	\$ 85,511	\$ 87,922
FNMA POOL 796989 FN 08/34 FLT	3,986	\$ 4,047	\$ 4,116
FNMA POOL 815055 FN 04/35 FLT	5,356	\$ 5,293	\$ 5,483
FNMA POOL 818982 FN 03/35 FLT	47,389	\$ 47,079	\$ 48,360
FNMA POOL 832729 FN 09/35 FLT	8,532	\$ 8,500	\$ 8,713
FNMA POOL 888635 FN 09/36 FIXED 5.5%	60,483	\$ 65,623	\$ 61,597
FNMA POOL 889911 FN 05/36 FLT	114,128	\$ 114,927	\$ 113,205
FNMA POOL 933584 FN 05/38 FLT	11,031	\$ 11,060	\$ 11,386
FNMA POOL AB5358 FN 06/27 FIXED 2.5%	57,010	\$ 57,248	\$ 56,411
FNMA POOL AE8281 FN 12/40 FLT	29,592	\$ 30,086	\$ 30,750
FNMA POOL AJ2155 FN 10/41 FLT	23,821	\$ 24,095	\$ 24,746
FNMA POOL AJ3295 FN 11/41 FLT	32,362	\$ 33,088	\$ 33,466
FNMA POOL AK4888 FN 03/42 FLT	22,895	\$ 23,708	\$ 23,651
FNMA POOL AK6431 FN 04/27 FIXED 3%	42,927	\$ 43,035	\$ 42,553
FNMA POOL AK7385 FN 03/27 FIXED 3%	18,571	\$ 18,638	\$ 18,457
FNMA POOL AL2964 FN 07/27 FIXED 2.5%	257,460	\$ 258,910	\$ 254,760
FNMA POOL AL9502 FN 11/45 FIXED 4.0%	341,919	\$ 355,021	\$ 330,013
FNMA POOL AO4573 FN 06/42 FLT	80,427	\$ 81,980	\$ 83,964
FNMA POOL AP2392 FN 08/42 FLT	23,247	\$ 23,817	\$ 24,162

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FNMA POOL AP4058 FN 08/27 FIXED 3%	16,845	\$ 16,922	\$ 16,701
FNMA POOL AP5947 FN 09/32 FIXED 4%	231,742	\$ 240,634	\$ 229,333
FNMA POOL AP6310 FN 09/42 FLT	63,772	\$ 65,237	\$ 66,221
FNMA POOL AP7487 FN 09/27 FIXED 3%	45,167	\$ 45,702	\$ 44,748
FNMA POOL AP7557 FN 09/42 FLT	10,832	\$ 10,803	\$ 11,187
FNMA POOL AQ4651 FN 11/42 FIXED 3.5%	52,073	\$ 54,907	\$ 49,071
FNMA POOL AQ4697 FN 11/42 FIXED 3.5%	72,101	\$ 75,794	\$ 68,131
FNMA POOL AQ9465 FN 01/33 FIXED 3%	75,132	\$ 77,041	\$ 71,889
FNMA POOL AS7056 FN 04/31 FIXED 3%	764,128	\$ 781,808	\$ 745,294
FNMA POOL AU3730 FN 09/43 FLT	19,953	\$ 20,341	\$ 20,706
FNMA POOL AW1181 FN 03/44 FLT	208,477	\$ 211,019	\$ 215,923
FNMA POOL AW5021 FN 08/44 FLT	87,301	\$ 89,329	\$ 90,617
FNMA POOL AW8592 FN 10/44 FLT	100,206	\$ 102,484	\$ 103,885
FNMA POOL AX0686 FN 08/44 FLT	38,056	\$ 38,979	\$ 39,747
FNMA POOL AY0090 FN 12/44 FLT	224,283	\$ 230,324	\$ 232,556
FNMA POOL BC0145 FN 01/46 FLT	117,225	\$ 119,112	\$ 122,231
FNMA POOL BF0105 FN 06/56 FIXED 4%	1,984,722	\$ 2,095,946	\$ 1,847,948
FNMA POOL BF0107 FN 06/56 FIXED 4.5%	1,445,044	\$ 1,549,012	\$ 1,393,451
FNMA POOL BF0108 FN 06/56 FIXED 4.5%	857,643	\$ 912,002	\$ 822,784
FNMA POOL BF0118 FN 06/56 FIXED 4.5%	747,402	\$ 800,849	\$ 717,022
FNMA POOL BF0125 FN 07/56 FIXED 4%	1,285,069	\$ 1,353,615	\$ 1,215,598
FNMA POOL BF0132 FN 07/56 FIXED 4%	726,125	\$ 766,837	\$ 679,686
FNMA POOL BF0136 FN 08/56 FIXED 5%	1,111,360	\$ 1,218,457	\$ 1,107,445
FNMA POOL BF0154 FN 11/46 FIXED 3.5%	908,811	\$ 940,059	\$ 862,630
FNMA POOL BF0172 FN 01/41 FIXED 4%	140,948	\$ 144,621	\$ 138,656
FNMA POOL BF0193 FN 04/41 FIXED 4%	1,078,834	\$ 1,108,363	\$ 1,058,634
FNMA POOL BF0198 FN 11/40 FIXED 4%	2,188,179	\$ 2,240,420	\$ 2,147,196
FNMA POOL BF0201 FN 08/51 FIXED 4%	3,195,521	\$ 3,243,576	\$ 3,036,803
FNMA POOL BF0202 FN 01/51 FIXED 4.5%	1,351,721	\$ 1,401,258	\$ 1,306,861
FNMA POOL BH2589 FN 08/47 FLT	80,886	\$ 82,847	\$ 84,030
FNMA POOL BH5786 FN 11/47 FLT	67,328	\$ 67,581	\$ 69,872
FNMA POOL BH7365 FN 08/47 FLT	183,691	\$ 187,962	\$ 190,721
FNMA POOL BJ2463 FN 11/47 FLT	264,983	\$ 268,747	\$ 275,053
FNMA POOL BK0700 FN 02/35 FIXED 2.5%	84,392	\$ 85,652	\$ 79,784
FNMA POOL BK0706 FN 02/35 FIXED 2.5%	108,552	\$ 110,051	\$ 102,624
FNMA POOL BK0707 FN 02/35 FIXED 2.5%	108,089	\$ 109,694	\$ 102,186
FNMA POOL BK7939 FN 11/48 FIXED 4.5%	787,161	\$ 806,714	\$ 772,689
FNMA POOL BM7030 FN 06/52 FLT	1,162,597	\$ 1,109,899	\$ 1,111,326
FNMA POOL BM7055 FN 09/52 FLT	1,661,379	\$ 1,629,870	\$ 1,627,719
FNMA POOL BO1843 FN 08/49 FLT	262,001	\$ 267,360	\$ 269,298
FNMA POOL BO2240 FN 09/49 FLT	566,865	\$ 578,073	\$ 581,458
FNMA POOL BO3236 FN 11/49 FLT	679,790	\$ 689,183	\$ 691,983
FNMA POOL BO4955 FN 11/49 FLT	173,106	\$ 175,992	\$ 176,276
FNMA POOL BO4956 FN 11/49 FLT	132,436	\$ 134,862	\$ 134,864
FNMA POOL BO5007 FN 12/49 FLT	106,921	\$ 108,725	\$ 108,698
FNMA POOL BO6254 FN 12/49 FLT	315,996	\$ 320,402	\$ 320,862
FNMA POOL BO6257 FN 12/49 FLT	212,417	\$ 214,413	\$ 215,595
FNMA POOL BO7258 FN 01/35 FIXED 3%	397,851	\$ 406,588	\$ 382,824
FNMA POOL BO7259 FN 01/35 FIXED 3%	281,474	\$ 287,849	\$ 270,975
FNMA POOL BO7262 FN 01/35 FIXED 3%	226,505	\$ 231,248	\$ 217,387
FNMA POOL BO7270 FN 01/50 FLT	579,325	\$ 583,753	\$ 586,925
FNMA POOL BO9283 FN 02/35 FIXED 2.5%	210,050	\$ 212,816	\$ 198,580
FNMA POOL BP0633 FN 01/50 FLT	592,951	\$ 598,786	\$ 600,948
FNMA POOL BS3060 FN 11/28 FIXED 1.39%	440,000	\$ 440,214	\$ 410,896
FNMA POOL BS3066 FN 11/28 FIXED 1.39%	560,000	\$ 560,272	\$ 522,958

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Security Description	Par Value	Book Value	Market Value
FNMA POOL BS4249 FN 02/29 FIXED 1.99%	4,094,002	\$ 4,126,314	\$ 3,867,602
FNMA POOL BS5306 FN 12/30 FIXED 2.59%	3,410,000	\$ 3,412,821	\$ 3,175,293
FNMA POOL BS6526 FN 10/29 FIXED 3.5%	3,000,000	\$ 3,003,688	\$ 2,942,381
FNMA POOL BS7897 FN 03/33 FIXED 4.32%	1,540,000	\$ 1,550,477	\$ 1,527,777
FNMA POOL BS7985 FN 03/28 FIXED 4.79%	600,000	\$ 596,581	\$ 601,553
FNMA POOL BS9640 FN 10/28 FIXED 4.92%	3,150,000	\$ 3,124,363	\$ 3,202,613
FNMA POOL BS9766 FN 10/28 FIXED 5.38%	2,710,000	\$ 2,712,981	\$ 2,791,150
FNMA POOL BS9862 FN 12/28 FIXED 5.33%	1,910,000	\$ 1,910,381	\$ 1,965,566
FNMA POOL BT7869 FN 09/52 FIXED 4.5%	1,012,056	\$ 1,015,588	\$ 985,069
FNMA POOL BT8141 FN 06/52 FLT	1,331,654	\$ 1,281,907	\$ 1,273,576
FNMA POOL BT8249 FN 07/52 FLT	735,287	\$ 721,933	\$ 720,617
FNMA POOL BT8268 FN 08/52 FLT	1,043,626	\$ 1,043,426	\$ 1,034,335
FNMA POOL BU8809 FN 05/52 FLT	915,174	\$ 902,856	\$ 886,441
FNMA POOL BV2500 FN 06/52 FLT	1,509,541	\$ 1,510,320	\$ 1,485,771
FNMA POOL BV7994 FN 08/52 FLT	789,890	\$ 783,774	\$ 790,527
FNMA POOL BW1300 FN 10/52 FLT	2,485,650	\$ 2,430,374	\$ 2,496,324
FNMA POOL BW1315 FN 11/52 FIXED 4.5%	2,061,459	\$ 1,966,956	\$ 2,013,621
FNMA POOL BW1384 FN 12/52 FLT	1,133,121	\$ 1,127,584	\$ 1,149,482
FNMA POOL BW5040 FN 07/52 FLT	1,957,020	\$ 1,973,380	\$ 1,928,835
FNMA POOL BW9708 FN 11/52 FLT	1,864,291	\$ 1,846,178	\$ 1,892,384
FNMA POOL BZ0084 FN 01/29 FIXED 5.09%	1,560,000	\$ 1,570,928	\$ 1,592,082
FNMA POOL BZ0085 FN 12/28 FIXED 5.18%	820,000	\$ 820,087	\$ 840,079
FNMA POOL BZ0274 FN 01/31 FIXED 4.45%	3,781,767	\$ 3,724,872	\$ 3,804,064
FNMA POOL BZ0920 FN 05/31 FIXED 4.57%	3,260,000	\$ 3,221,701	\$ 3,284,077
FNMA POOL BZ1599 FN 09/29 FIXED 4.755%	3,820,000	\$ 3,825,049	\$ 3,883,871
FNMA POOL BZ2186 FN 12/31 FIXED 3.86%	1,540,000	\$ 1,516,965	\$ 1,503,200
FNMA POOL BZ2333 FN 11/31 FIXED 4.14%	1,200,000	\$ 1,182,478	\$ 1,189,002
FNMA POOL BZ2593 FN 12/29 FIXED 4.515%	2,551,958	\$ 2,524,778	\$ 2,570,188
FNMA POOL BZ2708 FN 01/32 FIXED 4.4%	1,715,000	\$ 1,693,633	\$ 1,715,832
FNMA POOL BZ2726 FN 12/29 FIXED 4.35%	680,000	\$ 673,121	\$ 683,563
FNMA POOL BZ2727 FN 01/30 FIXED 4.36%	780,000	\$ 776,271	\$ 785,207
FNMA POOL BZ2744 FN 01/30 FIXED 4.3%	320,000	\$ 317,801	\$ 321,462
FNMA POOL BZ2772 FN 01/30 FIXED 4.4%	1,685,000	\$ 1,671,185	\$ 1,693,923
FNMA POOL BZ2775 FN 01/30 FIXED 4.325%	1,070,000	\$ 1,063,575	\$ 1,073,966
FNMA POOL BZ2785 FN 01/30 FIXED 4.255%	110,000	\$ 109,070	\$ 110,176
FNMA POOL BZ2794 FN 02/30 FIXED 4.28%	510,000	\$ 505,497	\$ 511,248
FNMA POOL BZ2814 FN 01/30 FIXED 4.32%	710,000	\$ 705,545	\$ 713,247
FNMA POOL BZ2848 FN 01/30 FIXED 4.34%	550,000	\$ 546,860	\$ 552,902
FNMA POOL BZ2928 FN 01/32 FIXED 4.62%	3,560,000	\$ 3,521,669	\$ 3,591,776
FNMA POOL BZ2931 FN 01/30 FIXED 4.63%	1,045,000	\$ 1,044,546	\$ 1,058,965
FNMA POOL BZ3023 FN 01/30 FIXED 4.86%	830,000	\$ 830,219	\$ 847,789
FNMA POOL BZ3026 FN 01/30 FIXED 4.86%	2,010,000	\$ 2,010,530	\$ 2,053,078
FNMA POOL BZ3190 FN 02/30 FIXED 4.51%	2,110,000	\$ 2,089,842	\$ 2,127,969
FNMA POOL BZ3244 FN 03/30 FIXED 4.555%	1,140,000	\$ 1,130,784	\$ 1,152,191
FNMA POOL BZ3319 FN 08/29 FIXED 5%	881,138	\$ 884,623	\$ 899,082
FNMA POOL BZ3506 FN 05/31 FIXED 4.73%	3,170,000	\$ 3,176,369	\$ 3,229,445
FNMA POOL BZ4075 FN 12/30 FIXED 5.24%	1,690,039	\$ 1,719,621	\$ 1,748,633
FNMA POOL BZ4120 FN 07/30 FIXED 4.99%	1,688,687	\$ 1,711,434	\$ 1,728,109
FNMA POOL BZ4291 FN 07/32 FIXED 4.49%	2,500,000	\$ 2,465,008	\$ 2,508,854
FNMA POOL BZ4315 FN 07/32 FIXED 4.91%	1,700,000	\$ 1,717,226	\$ 1,740,718
FNMA POOL BZ4348 FN 07/30 FIXED 4.71%	2,560,000	\$ 2,574,560	\$ 2,591,572
FNMA POOL BZ4447 FN 07/30 FIXED 4.67%	2,000,000	\$ 2,021,056	\$ 2,026,111
FNMA POOL BZ4606 FN 10/31 FIXED 4.9%	1,144,905	\$ 1,155,512	\$ 1,168,990
FNMA POOL BZ4878 FN 08/29 FIXED 4.55%	1,450,000	\$ 1,461,001	\$ 1,469,240
FNMA POOL BZ5672 FN 11/30 FIXED 3.94%	4,270,000	\$ 4,232,536	\$ 4,210,702

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FNMA POOL BZ5739 FN 12/32 FIXED 4.165%	2,060,000	\$ 2,040,251	\$ 2,027,919
FNMA POOL BZ5948 FN 06/31 FIXED 4.235%	4,280,000	\$ 4,290,240	\$ 4,265,122
FNMA POOL BZ6510 FN 03/33 FIXED 4.39%	1,020,000	\$ 1,031,575	\$ 1,013,533
FNMA POOL CA3155 FN 02/34 FIXED 4%	118,203	\$ 121,094	\$ 117,527
FNMA POOL CA3156 FN 02/34 FIXED 4%	75,648	\$ 77,416	\$ 75,221
FNMA POOL CB2624 FN 01/52 FIXED 2.5%	2,835,613	\$ 2,838,937	\$ 2,437,029
FNMA POOL CB3854 FN 06/52 FIXED 4%	9,748,756	\$ 9,472,775	\$ 9,290,127
FNMA POOL CB4905 FN 10/52 FIXED 5.5%	3,551,698	\$ 3,547,602	\$ 3,629,163
FNMA POOL CB6531 FN 06/53 FLT	2,613,721	\$ 2,545,954	\$ 2,650,913
FNMA POOL CC1935 FN 02/56 FLOATING VARIABLE	2,465,077	\$ 2,366,851	\$ 2,342,054
FNMA POOL FM2268 FN 01/35 FIXED 2.5%	526,061	\$ 533,051	\$ 497,343
FNMA POOL FM7075 FN 07/49 FIXED 4%	992,155	\$ 942,888	\$ 950,210
FNMA POOL FM7599 FN 01/51 FIXED 3.5%	1,529,253	\$ 1,357,149	\$ 1,414,019
FNMA POOL MA0952 FN 01/32 FIXED 4%	212,834	\$ 217,999	\$ 210,971
FNMA POOL MA3744 FN 08/49 FIXED 3%	614,425	\$ 546,115	\$ 547,729
FNMA POOL MA3937 FN 02/50 FIXED 3%	3,105,389	\$ 2,691,018	\$ 2,761,512
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	5,705,000	\$ 5,614,945	\$ 5,625,852
FORD CREDIT AUTO LEASE TRUST FORDL 2025 A A3	585,000	\$ 584,956	\$ 587,703
FORD CREDIT AUTO LEASE TRUST FORDL 2026 A A3	1,265,000	\$ 1,264,899	\$ 1,261,318
FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A3	1,505,000	\$ 1,504,993	\$ 1,504,891
FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A3	700,000	\$ 699,947	\$ 703,123
FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A3	620,000	\$ 619,882	\$ 618,014
FORD CREDIT AUTO OWNER TRUST/F FORDR 2022 1 A 144A	690,000	\$ 689,857	\$ 687,961
FORD CREDIT AUTO OWNER TRUST/F FORDR 2024 1 A 144A	2,050,000	\$ 2,049,447	\$ 2,079,672
FORD CREDIT AUTO OWNER TRUST/F FORDR 2025 1 A 144A	2,045,000	\$ 2,053,517	\$ 2,080,755
FORD CREDIT AUTO OWNER TRUST/F FORDR 2025 2 A 144A	1,800,000	\$ 1,799,316	\$ 1,795,399
FORD CREDIT AUTO OWNER TRUST/F FORDR 2026 1 A 144A	920,000	\$ 919,920	\$ 912,999
FORD CREDIT FLOORPLAN MASTER O FORDF 2024 1 A1 144A	820,000	\$ 819,898	\$ 827,151
FORD CREDIT FLOORPLAN MASTER O FORDF 2025 2 A1	740,000	\$ 739,918	\$ 737,817
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/29 5.303%	500,000	\$ 500,000	\$ 497,391
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/26 5.125%	520,000	\$ 519,994	\$ 521,074
FORWARD SETTLE SECURITY BCCJ8WG78	782,000	\$ 784,981	\$ 784,981
FREDDIE MAC SCRT SCRT 2018 3 MA	462,121	\$ 459,725	\$ 450,395
FREDDIE MAC SCRT SCRT 2018 4 M55D	272,782	\$ 277,455	\$ 259,622
FREDDIE MAC SCRT SCRT 2019 1 M55D	978,820	\$ 1,001,065	\$ 930,927
FREDDIE MAC SCRT SCRT 2020 2 M55H	973,147	\$ 1,022,913	\$ 858,188
FREDDIE MAC SCRT SCRT 2020 3 M5TU	422,280	\$ 443,514	\$ 365,826
FREDDIE MAC SCRT SCRT 2020 3 TTU	404,662	\$ 422,790	\$ 373,905
FREDDIE MAC SCRT SCRT 2021 1 TTU	850,204	\$ 884,128	\$ 783,434
GE HEALTHCARE TECH INC COMPANY GUAR 03/30 5.857%	360,000	\$ 360,013	\$ 375,675
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65%	680,000	\$ 689,775	\$ 693,507
GE HEALTHCARE TECH INC SR UNSECURED 08/29 4.8%	120,000	\$ 119,900	\$ 121,090
GE HEALTHCARE TECH INC SR UNSECURED 12/28 4.15%	400,000	\$ 400,000	\$ 397,388
GENERAL MILLS INC SR UNSECURED 04/28 4.2%	1,440,000	\$ 1,435,666	\$ 1,432,497
GENERAL MOTORS FINL CO SR UNSECURED 04/28 2.4%	275,000	\$ 265,494	\$ 263,722
GENERAL MOTORS FINL CO SR UNSECURED 04/28 5.05%	400,000	\$ 399,958	\$ 403,473
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3%	820,000	\$ 819,314	\$ 811,714
GENERAL MOTORS FINL CO SR UNSECURED 05/27 5.4%	630,000	\$ 629,822	\$ 635,548
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4%	1,370,000	\$ 1,368,690	\$ 1,298,696
GENERAL MOTORS GFORT 2023 1 A1 144A	2,275,000	\$ 2,274,743	\$ 2,281,515
GEORGIA PACIFIC LLC SR UNSECURED 144A 04/30 2.3%	950,000	\$ 857,510	\$ 871,350
GM FINANCIAL CONSUMER AUTOMOBIL GM CAR 2025 2 A3	1,045,000	\$ 1,044,873	\$ 1,046,938
GM FINANCIAL REVOLVING RECEIVABLE GMREV 2022 1 A 144A	1,030,000	\$ 1,029,843	\$ 1,057,352
GM FINANCIAL REVOLVING RECEIVABLE GMREV 2023 2 A 144A	2,240,000	\$ 2,239,671	\$ 2,317,210
GM FINANCIAL REVOLVING RECEIVABLE GMREV 2024 1 A 144A	1,135,000	\$ 1,134,705	\$ 1,156,077

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GM FINANCIAL REVOLVING RECEIVA GMREV 2024 2 A 144A	2,205,000	\$ 2,204,203	\$ 2,223,289
GM FINANCIAL REVOLVING RECEIVA GMREV 2025 1 A 144A	2,265,000	\$ 2,277,798	\$ 2,287,011
GM FINANCIAL SECURITIZED TERM GMCAR 2026 1 A3	945,000	\$ 944,908	\$ 938,201
GNMA II POOL 082977 G2 11/41 FLT	205,435	\$ 209,885	\$ 209,015
GNMA II POOL 082997 G2 12/41 FLT	104,443	\$ 106,794	\$ 106,267
GNMA II POOL 725607 G2 11/59 FIXED 5.47%	5	\$ 5	\$ 5
GNMA II POOL 765167 G2 11/61 FIXED 4.7%	6,510	\$ 6,939	\$ 6,491
GNMA II POOL 773419 G2 09/61 FIXED 4.14%	29,019	\$ 31,106	\$ 28,603
GNMA II POOL 891615 G2 05/58 FLT	39,724	\$ 39,120	\$ 39,781
GNMA II POOL AY8928 G2 02/67 FIXED 4.468%	161,092	\$ 170,692	\$ 160,407
GNMA II POOL AY8939 G2 02/67 FIXED 4.565%	307,707	\$ 327,225	\$ 306,508
GNMA II POOL MA3195 G2 10/45 FLT	86,386	\$ 87,387	\$ 87,943
GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VARIABLE	380,000	\$ 380,000	\$ 377,655
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VARIABLE	610,000	\$ 610,000	\$ 600,754
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VARIABLE	2,860,000	\$ 2,829,996	\$ 2,813,914
GOLDMAN SACHS GROUP INC SR UNSECURED 07/30 VARIABLE	390,000	\$ 390,000	\$ 394,698
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VARIABLE	940,000	\$ 936,917	\$ 939,982
GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VARIABLE	1,300,000	\$ 1,251,297	\$ 1,283,152
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VARIABLE	2,260,000	\$ 2,259,276	\$ 2,229,155
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H25 FD	447,947	\$ 442,633	\$ 448,399
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H01 FA	198,166	\$ 200,324	\$ 199,033
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H01 FA	980,158	\$ 982,735	\$ 986,460
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H06 FD	2,018,656	\$ 2,018,656	\$ 2,030,899
GREAT WOLF TRUST GWT 2024 WLF2 A 144A	1,715,000	\$ 1,712,668	\$ 1,715,000
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 A3	1,590,478	\$ 1,549,120	\$ 1,580,713
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS6 A2	1,487,431	\$ 1,444,447	\$ 1,470,254
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS8 A3	3,030,000	\$ 2,921,091	\$ 2,986,827
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 A4	2,705,000	\$ 2,678,868	\$ 2,668,932
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 A3	820,000	\$ 766,317	\$ 775,043
GUARDIAN LIFE GLOB FUND SR SECURED 144A 10/28 5.737%	550,000	\$ 570,973	\$ 567,558
HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375%	550,000	\$ 545,975	\$ 544,622
HALLIBURTON CO SR UNSECURED 03/30 2.92%	1,240,000	\$ 1,239,863	\$ 1,168,805
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A3	348,184	\$ 348,171	\$ 348,786
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/29 5.2%	2,040,000	\$ 2,050,973	\$ 2,069,233
HEALTHPEAK OP LLC COMPANY GUAR 01/31 2.875%	890,000	\$ 886,172	\$ 816,518
HEALTHPEAK OP LLC COMPANY GUAR 07/29 3.5%	840,000	\$ 826,018	\$ 811,787
HEINEKEN NV SR UNSECURED 144A 01/28 3.5%	420,000	\$ 414,102	\$ 413,903
HNA 2015 LLC US GOVT GUAR 06/27 2.291%	173,142	\$ 174,845	\$ 170,115
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A4	135,000	\$ 134,980	\$ 136,888
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A3	1,145,000	\$ 1,144,897	\$ 1,145,749
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 1 A3	1,005,000	\$ 1,004,844	\$ 996,669
HONDA MOTOR CO LTD SR UNSECURED 07/28 4.436%	620,000	\$ 619,329	\$ 618,575
HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/28 3.9%	370,000	\$ 368,066	\$ 367,275
HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4%	450,000	\$ 449,254	\$ 445,798
HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/31 4.3%	910,000	\$ 908,075	\$ 900,158
HOSPITAL SPECIAL SURGERY SECURED 04/28 3.737%	285,000	\$ 285,000	\$ 281,312
HP ENTERPRISE CO SR UNSECURED 03/29 4.6%	330,000	\$ 329,591	\$ 329,697
HP ENTERPRISE CO SR UNSECURED 09/27 4.05%	380,000	\$ 379,858	\$ 377,540
HP ENTERPRISE CO SR UNSECURED 09/27 4.4%	520,000	\$ 519,876	\$ 519,231
HP ENTERPRISE CO SR UNSECURED 09/28 4.15%	495,000	\$ 494,853	\$ 491,038
HP ENTERPRISE CO SR UNSECURED 10/29 4.55%	1,290,000	\$ 1,289,033	\$ 1,283,590
HP ENTERPRISE CO SR UNSECURED 10/30 4.4%	740,000	\$ 739,386	\$ 726,549
HP INC SR UNSECURED 01/28 4.75%	200,000	\$ 199,891	\$ 200,874
HP INC SR UNSECURED 04/29 4%	1,060,000	\$ 1,055,740	\$ 1,041,507
HSBC HOLDINGS PLC SR UNSECURED 03/28 VARIABLE	1,850,000	\$ 1,813,050	\$ 1,841,417

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HSBC HOLDINGS PLC SR UNSECURED 03/29 VARIABLE	1,000,000	\$ 1,000,000	\$ 1,014,539
HSBC HOLDINGS PLC SR UNSECURED 03/31 VARIABLE	560,000	\$ 560,000	\$ 566,328
HSBC HOLDINGS PLC SR UNSECURED 05/31 VARIABLE	270,000	\$ 270,000	\$ 273,803
HSBC HOLDINGS PLC SR UNSECURED 06/28 VARIABLE	580,000	\$ 577,074	\$ 581,232
HSBC HOLDINGS PLC SR UNSECURED 06/29 VARIABLE	440,000	\$ 440,000	\$ 439,684
HSBC HOLDINGS PLC SR UNSECURED 08/29 VARIABLE	750,000	\$ 724,669	\$ 709,944
HSBC HOLDINGS PLC SR UNSECURED 09/28 VARIABLE	700,000	\$ 655,578	\$ 674,800
HSBC HOLDINGS PLC SR UNSECURED 11/32 VARIABLE	1,560,000	\$ 1,560,000	\$ 1,395,825
HUNTINGTON AUTO TRUST HUNT 2024 1A A3 144A	1,305,144	\$ 1,305,116	\$ 1,314,406
HUNTINGTON BANCSHARES SR UNSECURED 08/28 VARIABLE	500,000	\$ 500,000	\$ 499,637
HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VARIABLE	550,000	\$ 550,000	\$ 551,859
HUNTINGTON NATIONAL BANK SR UNSECURED 05/28 VARIABLE	1,060,000	\$ 1,057,901	\$ 1,060,023
HYUNDAI AUTO LEASE SECURITIZAT HALST 2025 C A3 144A	1,310,000	\$ 1,309,842	\$ 1,314,096
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A3	480,000	\$ 479,945	\$ 481,122
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 D A3	1,890,000	\$ 1,889,852	\$ 1,885,337
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 A A3	840,000	\$ 839,945	\$ 832,900
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/28 5%	620,000	\$ 619,255	\$ 624,066
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/30 5.3%	750,000	\$ 748,635	\$ 761,116
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 09/27 4.3%	410,000	\$ 409,821	\$ 408,406
HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2025 1A A 144A	725,000	\$ 724,919	\$ 719,474
IBM CORP SR UNSECURED 02/30 4.8%	1,200,000	\$ 1,204,447	\$ 1,213,172
IBM CORP SR UNSECURED 05/29 3.5%	540,000	\$ 525,300	\$ 524,929
INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 08/35 5.05%	1,130,000	\$ 1,126,511	\$ 1,118,020
INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 12/32 5.65%	1,200,000	\$ 1,223,757	\$ 1,240,258
INGREDION INC SR UNSECURED 06/30 2.9%	800,000	\$ 813,408	\$ 749,490
INGREDION INC SR UNSECURED 10/26 3.2%	500,000	\$ 496,144	\$ 497,380
INT DEVELOPMENT FIN CORP US GOVT GUAR 03/35 3.6	2,152,174	\$ 2,152,174	\$ 2,081,833
INTEL CORP SR UNSECURED 02/31 5%	310,000	\$ 309,164	\$ 312,762
INTEL CORP SR UNSECURED 03/30 3.9%	730,000	\$ 729,334	\$ 707,612
INTEL CORP SR UNSECURED 11/29 2.45%	270,000	\$ 250,711	\$ 250,861
INTERSTATE POWER + LIGHT SR UNSECURED 04/29 3.6%	180,000	\$ 174,256	\$ 175,923
INTERSTATE POWER + LIGHT SR UNSECURED 09/28 4.1%	900,000	\$ 955,251	\$ 893,583
INTOWN MORTGAGE TRUST TOWN 2025 STAY A 144A	2,470,000	\$ 2,470,000	\$ 2,463,825
J PAUL GETTY TRUST UNSECURED 04/35 4.905%	1,000,000	\$ 985,000	\$ 1,002,542
JABIL INC SR UNSECURED 02/29 4.2%	210,000	\$ 209,854	\$ 207,452
JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985%	480,000	\$ 482,386	\$ 478,987
JOHN DEERE OWNER TRUST JDOT 2023 B A3	298,145	\$ 298,124	\$ 299,324
JOHN DEERE OWNER TRUST JDOT 2024 A A3	693,326	\$ 693,303	\$ 696,679
JOHN DEERE OWNER TRUST JDOT 2024 C A3	2,245,000	\$ 2,244,642	\$ 2,239,690
JOHN DEERE OWNER TRUST JDOT 2025 A A3	555,000	\$ 554,973	\$ 554,485
JOHNS HOPKINS HEALTH SYS UNSECURED 01/30 2.42%	1,600,000	\$ 1,617,096	\$ 1,476,064
JOHNSON CONTROLS/TYCO FI SR UNSECURED 04/29 5.5%	540,000	\$ 539,088	\$ 557,860
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 A5	80,173	\$ 80,851	\$ 79,884
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP A 144A	1,563,893	\$ 1,519,185	\$ 1,548,254
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 A5	146,407	\$ 150,100	\$ 143,624
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A2	1,021,987	\$ 983,871	\$ 1,017,022
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A3	1,135,000	\$ 1,113,046	\$ 1,122,594
JPMORGAN CHASE + CO SR UNSECURED 01/28 VARIABLE	640,000	\$ 640,000	\$ 643,246
JPMORGAN CHASE + CO SR UNSECURED 01/29 VARIABLE	715,000	\$ 715,000	\$ 721,090
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE	1,790,000	\$ 1,790,000	\$ 1,767,478
JPMORGAN CHASE + CO SR UNSECURED 04/28 VARIABLE	1,220,000	\$ 1,220,000	\$ 1,233,502
JPMORGAN CHASE + CO SR UNSECURED 06/29 VARIABLE	390,000	\$ 390,000	\$ 371,083
JPMORGAN CHASE + CO SR UNSECURED 07/28 VARIABLE	1,190,000	\$ 1,189,964	\$ 1,197,117
JPMORGAN CHASE + CO SR UNSECURED 07/29 VARIABLE	1,590,000	\$ 1,590,000	\$ 1,589,647
JPMORGAN CHASE + CO SR UNSECURED 09/27 VARIABLE	3,230,000	\$ 3,186,082	\$ 3,185,799

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JPMORGAN CHASE + CO SR UNSECURED 12/29 VARIABLE	1,520,000	\$ 1,520,000	\$ 1,521,817
KENTUCKY HIGHER EDUCATION STUD KHESL 2020 1 A1B	1,900,800	\$ 1,880,996	\$ 1,863,412
KEY BANK NA SR UNSECURED 01/33 5%	470,000	\$ 468,337	\$ 463,230
KEY BANK NA SR UNSECURED 11/27 5.85%	250,000	\$ 249,851	\$ 255,257
KEY BANK NA SUBORDINATED 04/29 3.9%	450,000	\$ 436,623	\$ 439,016
KEYCORP SR UNSECURED 04/31 VARIABLE	790,000	\$ 790,000	\$ 797,793
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25%	1,500,000	\$ 1,495,944	\$ 1,320,910
KINDER MORGAN INC COMPANY GUAR 02/29 5%	1,580,000	\$ 1,579,233	\$ 1,603,814
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A3 144A	457,207	\$ 457,185	\$ 458,067
KUBOTA CREDIT OWNER TRUST KCOT 2024 1A A3 144A	730,077	\$ 730,061	\$ 735,117
KUBOTA CREDIT OWNER TRUST KCOT 2024 2A A3 144A	560,000	\$ 559,992	\$ 565,250
KUBOTA CREDIT OWNER TRUST KCOT 2026 1A A3 144A	510,000	\$ 509,888	\$ 504,410
L3HARRIS TECH INC SR UNSECURED 06/28 4.4%	690,000	\$ 689,096	\$ 690,428
L3HARRIS TECH INC SR UNSECURED 06/29 5.05%	870,000	\$ 877,973	\$ 885,124
LABORATORY CORP OF AMER COMPANY GUAR 04/30 4.35%	580,000	\$ 579,705	\$ 574,883
LABORATORY CORP OF AMER SR UNSECURED 12/29 2.95%	350,000	\$ 328,624	\$ 331,720
LAD AUTO RECEIVABLES TRUST LADAR 2025 3A A3 144A	1,080,000	\$ 1,079,975	\$ 1,075,169
LAD AUTO RECEIVABLES TRUST LADAR 2026 1A A3 144A	370,000	\$ 369,949	\$ 366,999
LENNOX INTERNATIONAL INC COMPANY GUAR 08/27 1.7%	640,000	\$ 626,083	\$ 618,770
LENNOX INTERNATIONAL INC COMPANY GUAR 09/28 5.5%	1,200,000	\$ 1,221,144	\$ 1,222,382
LIFE FINANCIAL SERVICES TRUST LIFE 2022 BMR2 A1 144A	1,495,000	\$ 1,486,939	\$ 1,442,675
LINCOLN W HAYMARKET NE JT PUBL LINGEN 12/30 FIXED 5.4%	1,730,000	\$ 1,822,167	\$ 1,779,956
LOCKHEED MARTIN CORP SR UNSECURED 08/30 4.4%	1,100,000	\$ 1,098,830	\$ 1,100,865
LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/30 FIXED 1.806%	1,000,000	\$ 911,424	\$ 914,706
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615%	445,742	\$ 445,704	\$ 444,608
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/33 FIXED 4.145%	1,750,000	\$ 1,660,125	\$ 1,741,676
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/31 FIXED 5.081%	1,343,830	\$ 1,342,223	\$ 1,361,100
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475%	1,000,000	\$ 925,304	\$ 963,910
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 12/34 FIXED 5.048%	80,000	\$ 80,318	\$ 81,973
M+T BANK AUTO RECEIVABLES TRUS MTBAT 2024 1A A3 144A	696,250	\$ 696,123	\$ 702,805
M+T BANK AUTO RECEIVABLES TRUS MTBAT 2025 1A A3 144A	270,000	\$ 269,974	\$ 272,018
M+T BANK CORPORATION SR UNSECURED 08/28 VARIABLE	430,000	\$ 430,000	\$ 429,697
M+T EQUIPMENT NOTES MTLRF 2023 1A A3 144A	227,849	\$ 227,843	\$ 228,655
MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VARIABLE	570,000	\$ 570,082	\$ 571,574
MARATHON PETROLEUM CORP SR UNSECURED 03/30 5.15%	860,000	\$ 862,921	\$ 877,188
MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8%	650,000	\$ 644,423	\$ 642,417
MARS INC SR UNSECURED 144A 03/32 5%	1,210,000	\$ 1,207,892	\$ 1,224,368
MARSH + MCLENNAN COS INC SR UNSECURED 03/30 4.65%	780,000	\$ 779,023	\$ 785,563
MARTIN MARIETTA MATERIAL SR UNSECURED 07/31 2.4%	420,000	\$ 372,471	\$ 373,811
MARYLAND ST CMNTY DEV ADMIN DE MDSMFH 09/48 FIXED 3.242%	715,000	\$ 693,881	\$ 704,549
MASCO CORP SR UNSECURED 10/30 2%	1,260,000	\$ 1,259,567	\$ 1,119,882
MASCO CORP SR UNSECURED 11/27 3.5%	300,000	\$ 295,026	\$ 295,688
MASSACHUSETTS ST MAS 08/31 FIXED 4.5%	1,185,000	\$ 1,228,249	\$ 1,185,675
MASSACHUSETTS ST SPL OBLG REVE MASOBL 07/31 FIXED 4.11%	778,878	\$ 776,666	\$ 777,497
MASSACHUSETTS ST WTR RESOURCES MASWTR 08/33 FIXED 2.39%	415,000	\$ 357,873	\$ 360,572
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 01/30 4.95%	420,000	\$ 421,690	\$ 424,499
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 01/29 4.85%	1,630,000	\$ 1,644,260	\$ 1,651,174
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 05/29 5.15%	700,000	\$ 719,246	\$ 713,505
MCCORMICK + CO SR UNSECURED 02/29 4.15%	340,000	\$ 339,723	\$ 336,701
MERCEDES BENZ AUTO LEASE TRUST MBALT 2025 B A3	1,735,000	\$ 1,734,750	\$ 1,725,613
MERCEDES BENZ AUTO LEASE TRUST MBALT 2026 A A3	1,215,000	\$ 1,214,770	\$ 1,208,049
MERCEDES BENZ FIN NA COMPANY GUAR 144A 01/29 4.85%	1,000,000	\$ 1,002,949	\$ 1,008,061
MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/27 4.75%	730,000	\$ 729,571	\$ 733,889
MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/28 5.1%	390,000	\$ 389,770	\$ 396,006
MERCK + CO INC SR UNSECURED 03/31 4.15%	905,000	\$ 904,250	\$ 894,885

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MET GOVT NASHVILLE DAVIDSON MET 07/34 FIXED 5.707%	555,000	\$ 650,547	\$ 579,189
MET LIFE GLOB FUNDING I SECURED 144A 01/29 4.85%	350,000	\$ 356,768	\$ 353,616
MET LIFE GLOB FUNDING I SR SECURED 144A 09/28 5.4%	560,000	\$ 559,532	\$ 573,303
MET TOWER GLOBAL FUNDING SECURED 144A 01/28 4.8%	400,000	\$ 399,784	\$ 402,946
MET TOWER GLOBAL FUNDING SR SECURED 144A 04/29 5.25%	620,000	\$ 619,195	\$ 631,916
METLIFE SECURITIZATION TRUST MST 2019 1A A1A 144A	277,760	\$ 282,471	\$ 274,520
MEXICAN AIR FINANCE V US GOVT GUAR 01/27 2.329%	166,666	\$ 166,606	\$ 164,063
MICROCHIP TECHNOLOGY INC COMPANY GUAR 02/30 5.05%	670,000	\$ 669,632	\$ 675,799
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/28 4.9%	500,000	\$ 499,536	\$ 503,027
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/29 5.05%	880,000	\$ 878,714	\$ 892,777
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95%	700,000	\$ 685,714	\$ 692,448
MID AMERICA APARTMENTS SR UNSECURED 06/28 4.2%	550,000	\$ 547,097	\$ 548,974
MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1%	1,490,000	\$ 1,476,188	\$ 1,481,311
MISSISSIPPI HIGHER EDUCATION A MHEAC 2014 1 A1	392,318	\$ 392,318	\$ 390,258
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 1 A1B	511,532	\$ 511,532	\$ 501,811
MITSUBISHI UFJ FIN GRP SR UNSECURED 01/28 VARIABLE	830,000	\$ 830,000	\$ 816,534
MITSUBISHI UFJ FIN GRP SR UNSECURED 01/31 VARIABLE	310,000	\$ 310,000	\$ 315,040
MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VARIABLE	540,000	\$ 537,453	\$ 537,954
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/27 VAR	2,010,000	\$ 2,010,000	\$ 1,991,754
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/31 VAR	475,000	\$ 475,000	\$ 470,538
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A4 144A	555,000	\$ 509,924	\$ 539,133
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A3 144A	1,527,440	\$ 1,527,255	\$ 1,544,302
MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A3 144A	1,365,000	\$ 1,364,819	\$ 1,375,559
MMAF EQUIPMENT FINANCE LLC MMAF 2025 B A3 144A	1,810,000	\$ 1,809,541	\$ 1,800,616
MMAF EQUIPMENT FINANCE LLC MMAF 2026 A A3 144A	885,000	\$ 884,918	\$ 878,967
MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25%	830,000	\$ 828,469	\$ 828,329
MONONGAHELA POWER CO 1ST MORTGAGE 144A 05/27 3.55%	600,000	\$ 594,358	\$ 594,007
MORGAN STANLEY BAML TRUST MSBAM 2016 C31 A4	1,012,096	\$ 965,584	\$ 1,007,568
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A4	805,000	\$ 797,526	\$ 800,346
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A4	1,735,000	\$ 1,641,150	\$ 1,718,349
MORGAN STANLEY BANK NA SR UNSECURED 01/28 VARIABLE	900,000	\$ 900,000	\$ 903,605
MORGAN STANLEY BANK NA SR UNSECURED 01/29 VARIABLE	720,000	\$ 720,000	\$ 727,706
MORGAN STANLEY BANK NA SR UNSECURED 07/28 VARIABLE	580,000	\$ 580,923	\$ 583,440
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H3 A5	1,200,000	\$ 1,230,577	\$ 1,191,114
MORGAN STANLEY SR UNSECURED 01/28 VARIABLE	1,470,000	\$ 1,470,016	\$ 1,446,960
MORGAN STANLEY SR UNSECURED 01/30 VAR	360,000	\$ 360,000	\$ 356,367
MORGAN STANLEY SR UNSECURED 01/30 VARIABLE	1,660,000	\$ 1,660,000	\$ 1,672,764
MORGAN STANLEY SR UNSECURED 01/32 VAR	1,110,000	\$ 1,110,000	\$ 1,091,339
MORGAN STANLEY SR UNSECURED 04/28 VARIABLE	1,840,000	\$ 1,840,000	\$ 1,839,648
MORGAN STANLEY SR UNSECURED 04/29 VARIABLE	1,240,000	\$ 1,240,000	\$ 1,253,648
MORGAN STANLEY SR UNSECURED 04/30 VARIABLE	890,000	\$ 890,000	\$ 915,562
MORGAN STANLEY SR UNSECURED 05/27 VARIABLE	800,000	\$ 776,759	\$ 797,779
MORGAN STANLEY SR UNSECURED 07/27 VARIABLE	200,000	\$ 195,080	\$ 198,176
MORGAN STANLEY SR UNSECURED 07/29 VARIABLE	260,000	\$ 260,000	\$ 264,636
MORGAN STANLEY SR UNSECURED 10/28 VARIABLE	330,000	\$ 330,000	\$ 338,636
MOSAIC CO SR UNSECURED 01/29 4.35%	145,000	\$ 144,919	\$ 144,233
MOSAIC CO SR UNSECURED 11/27 4.05%	420,000	\$ 416,709	\$ 417,242
MOSAIC CO SR UNSECURED 11/30 4.6%	580,000	\$ 579,615	\$ 575,650
MOTOROLA SOLUTIONS INC SR UNSECURED 04/29 5%	230,000	\$ 229,672	\$ 233,011
MPLX LP SR UNSECURED 02/31 4.8%	680,000	\$ 679,271	\$ 681,556
MPLX LP SR UNSECURED 03/27 4.125%	960,000	\$ 954,757	\$ 957,526
MPLX LP SR UNSECURED 03/28 4%	490,000	\$ 489,506	\$ 486,051
MPLX LP SR UNSECURED 09/32 4.95%	280,000	\$ 278,904	\$ 278,731
MUTUAL OF OMAHA GLOBAL SECURED 144A 04/27 5.35%	695,000	\$ 694,988	\$ 701,111
MUTUAL OF OMAHA GLOBAL SECURED 144A 04/30 5%	475,000	\$ 474,572	\$ 477,994

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MUTUAL OF OMAHA GLOBAL SECURED 144A 06/28 4.514%	220,000	\$ 220,000	\$ 219,732
MUTUAL OF OMAHA GLOBAL SECURED 144A 12/28 5.45%	1,250,000	\$ 1,249,413	\$ 1,276,299
MUTUAL OF OMAHA GLOBAL SR SECURED 144A 10/29 4.75%	370,000	\$ 369,881	\$ 370,920
NATURE CONSERVANCY (THE) SR UNSECURED 03/30 3.016%	1,000,000	\$ 1,000,000	\$ 936,780
NAVIENT EDUCATION LOAN TRUST NAVEL 2025 A A 144A	964,515	\$ 964,353	\$ 959,404
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 A A 144A	1,836,478	\$ 1,836,284	\$ 1,835,069
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 B A 144A	842,489	\$ 842,323	\$ 830,132
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 C A 144A	731,971	\$ 731,883	\$ 723,613
NAVIENT REFINANCE LOAN TRUST NAVRL 2026 A A 144A	595,000	\$ 594,899	\$ 586,111
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	439,082	\$ 430,979	\$ 413,566
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A	2,024,121	\$ 2,024,121	\$ 1,975,194
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	667,762	\$ 667,628	\$ 594,373
NAVIENT STUDENT LOAN TRUST NAVSL 2021 GA A 144A	1,015,285	\$ 1,013,873	\$ 907,330
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	474,642	\$ 474,634	\$ 428,739
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A	626,236	\$ 626,130	\$ 605,411
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2024 1 A 144A	160,000	\$ 159,986	\$ 160,136
NELNET STUDENT LOAN TRUST NSLT 2021 A A1 144A	479,005	\$ 479,734	\$ 477,853
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	1,402,373	\$ 1,402,158	\$ 1,333,516
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	330,047	\$ 330,497	\$ 325,371
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	685,966	\$ 685,385	\$ 677,360
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFX 144A	242,022	\$ 241,956	\$ 228,075
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFL 144A	676,502	\$ 676,502	\$ 664,531
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A	1,207,389	\$ 1,207,307	\$ 1,143,889
NEW YORK CITY NY TRANSITIONAL NYCGEN 05/27 FIXED OID 3.05%	1,250,000	\$ 1,233,777	\$ 1,238,407
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/29 4.7%	350,000	\$ 352,133	\$ 352,967
NEW YORK LIFE GLOBAL FDG SECURED 144A 07/28 4.15%	570,000	\$ 569,750	\$ 568,125
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/30 FIXED 5.5%	26,014	\$ 26,381	\$ 26,450
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.628%	100,000	\$ 100,824	\$ 102,618
NEW YORK ST NYS 02/36 FIXED 3.08%	1,000,000	\$ 1,027,454	\$ 868,819
NEW YORK ST URBAN DEV CORP SAL NYSFAC 03/31 FIXED 2.15%	750,000	\$ 640,370	\$ 681,368
NEWMONT / NEWCREST FIN COMPANY GUAR 03/34 5.35%	350,000	\$ 349,084	\$ 359,949
NISSAN AUTO LEASE TRUST NALT 2025 A A3	1,115,000	\$ 1,114,990	\$ 1,122,526
NISSAN AUTO LEASE TRUST NALT 2025 B A3	1,215,000	\$ 1,214,904	\$ 1,219,227
NISSAN AUTO LEASE TRUST NALT 2026 A A3	790,000	\$ 789,918	\$ 784,904
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A4	1,300,000	\$ 1,299,859	\$ 1,322,945
NISSAN AUTO RECEIVABLES OWNER NAROT 2025 A A3	1,590,000	\$ 1,589,749	\$ 1,600,068
NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A3	2,780,000	\$ 2,779,966	\$ 2,770,338
NLG GLOBAL FUNDING SECURED 144A 01/30 5.4%	795,000	\$ 794,975	\$ 812,929
NLG GLOBAL FUNDING SR SECURED 144A 09/30 4.35%	455,000	\$ 454,270	\$ 446,890
NNN REIT INC SR UNSECURED 02/31 4.6%	580,000	\$ 575,842	\$ 576,496
NNN REIT INC SR UNSECURED 10/27 3.5%	300,000	\$ 296,680	\$ 296,633
NNN REIT INC SR UNSECURED 10/28 4.3%	1,260,000	\$ 1,235,474	\$ 1,255,317
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55%	1,509,000	\$ 1,428,017	\$ 1,420,371
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 1 A1B	920,742	\$ 920,742	\$ 910,279
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 2 A1B	1,186,280	\$ 1,186,280	\$ 1,118,710
NORTHWESTERN CORP 1ST MORTGAGE 144A 03/30 5.073%	1,205,000	\$ 1,209,864	\$ 1,224,234
NORTHWESTERN MUTUAL GLBL SECURED 144A 04/29 3.3%	620,000	\$ 619,401	\$ 599,744
NOVARTIS CAPITAL CORP COMPANY GUAR 03/31 4.4%	810,000	\$ 809,678	\$ 809,826
NTT FINANCE CORP NTT FINANCE CORP	530,000	\$ 530,000	\$ 534,551
NTT FINANCE CORP SR UNSECURED 144A 07/28 4.62%	360,000	\$ 360,000	\$ 361,369
NTT FINANCE CORP SR UNSECURED 144A 07/29 5.11%	960,000	\$ 960,000	\$ 973,983
NTT FINANCE CORP SR UNSECURED 144A 07/30 4.876%	1,000,000	\$ 1,000,000	\$ 1,006,322
NUCOR CORP SR UNSECURED 06/30 4.65%	920,000	\$ 918,327	\$ 928,555
NUTRIEN LTD SR UNSECURED 03/27 4.5%	500,000	\$ 499,891	\$ 500,833
NUTRIEN LTD SR UNSECURED 03/28 4.9%	480,000	\$ 479,660	\$ 483,960

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NUTRIEN LTD SR UNSECURED 05/30 2.95%	380,000	\$ 379,825	\$ 356,141
NUTRIEN LTD SR UNSECURED 06/27 5.2%	600,000	\$ 599,987	\$ 605,782
NUVEEN LLC COMPANY GUAR 144A 11/28 4%	700,000	\$ 694,062	\$ 694,532
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5%	270,000	\$ 269,451	\$ 268,713
NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/32 2.65%	1,240,000	\$ 1,238,171	\$ 1,093,740
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/27 4.4%	510,000	\$ 509,878	\$ 509,801
NXP BV/NXP FDG/NXP USA COMPANY GUAR 08/28 4.3%	180,000	\$ 179,980	\$ 179,131
NXP BV/NXP FDG/NXP USA COMPANY GUAR 08/32 4.85%	450,000	\$ 449,167	\$ 443,889
NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/28 5.65%	240,000	\$ 246,697	\$ 246,278
OHIO ST HGR EDUCTNL FAC COMMIS OHSHGR 01/32 FIXED 4.723%	800,000	\$ 801,080	\$ 813,779
OHIO ST HOSP FAC REVENUE OHSMED 01/42 FIXED 3.276%	750,000	\$ 811,350	\$ 634,932
OHIOHEALTH CORP SECURED 11/31 2.297%	1,500,000	\$ 1,466,021	\$ 1,335,594
OKLAHOMA ST DEV FIN AUTH OKSDEV 05/37 FIXED 3.877%	2,245,387	\$ 2,190,705	\$ 2,212,586
ONCOR ELECTRIC DELIVERY SR SECURED 05/30 2.75%	630,000	\$ 591,618	\$ 589,452
ONCOR ELECTRIC DELIVERY SR SECURED 09/32 4.55%	1,270,000	\$ 1,269,201	\$ 1,253,959
ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7%	1,450,000	\$ 1,406,496	\$ 1,427,389
ONCOR ELECTRIC DELIVERY SR SECURED 144A 03/31 4.5%	810,000	\$ 809,252	\$ 805,541
ONE GAS INC SR UNSECURED 04/29 5.1%	1,460,000	\$ 1,472,251	\$ 1,488,936
ONEOK INC COMPANY GUAR 09/27 4.25%	390,000	\$ 389,967	\$ 388,989
ONEOK INC COMPANY GUAR 10/29 4.4%	500,000	\$ 499,170	\$ 496,700
ONEOK INC COMPANY GUAR 10/32 4.95%	300,000	\$ 299,169	\$ 297,570
ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT A 144A	920,000	\$ 902,889	\$ 931,099
ORACLE CORP SR UNSECURED 02/29 4.55%	365,000	\$ 364,556	\$ 360,387
ORACLE CORP SR UNSECURED 03/28 2.3%	500,000	\$ 482,831	\$ 476,279
ORACLE CORP SR UNSECURED 04/30 2.95%	2,860,000	\$ 2,858,717	\$ 2,610,714
ORACLE CORP SR UNSECURED 08/28 4.8%	515,000	\$ 514,752	\$ 515,219
ORACLE CORP SR UNSECURED 09/30 4.45%	310,000	\$ 309,826	\$ 298,741
ORACLE CORP SR UNSECURED 09/32 4.8%	265,000	\$ 264,913	\$ 252,372
ORACLE CORP SR UNSECURED 09/35 5.2%	265,000	\$ 264,962	\$ 248,569
ORANGE SA SR UNSECURED 144A 01/29 4%	630,000	\$ 629,753	\$ 623,692
ORANGE SA SR UNSECURED 144A 01/31 4.25%	600,000	\$ 596,206	\$ 588,559
OREGON ST ORS 06/27 FIXED 5.892%	1,407,332	\$ 1,443,214	\$ 1,424,107
ORLANDO HEALTH OBL GRP UNSECURED 10/28 3.777%	1,950,000	\$ 1,934,125	\$ 1,908,312
PACKAGING CORP OF AMERIC SR UNSECURED 12/27 3.4%	310,000	\$ 302,991	\$ 304,790
PACKAGING CORP OF AMERIC SR UNSECURED 12/29 3%	900,000	\$ 838,935	\$ 855,004
PARKER HANNIFIN CORP SR UNSECURED 06/29 3.25%	300,000	\$ 292,634	\$ 290,585
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/28 4.335%	240,000	\$ 240,000	\$ 238,847
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 2A A 144A	858,795	\$ 857,054	\$ 847,278
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7%	410,000	\$ 423,378	\$ 424,553
PFS FINANCING CORP. PFSFC 2023 C A 144A	970,000	\$ 969,929	\$ 976,090
PFS FINANCING CORP. PFSFC 2024 B A 144A	1,255,000	\$ 1,254,964	\$ 1,261,484
PFS FINANCING CORP. PFSFC 2024 F A 144A	310,000	\$ 309,978	\$ 311,799
PHILLIPS 66 CO COMPANY GUAR 06/31 5.25%	820,000	\$ 825,064	\$ 840,547
PHILLIPS 66 COMPANY GUAR 03/28 3.9%	600,000	\$ 593,065	\$ 594,949
PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15%	650,000	\$ 576,354	\$ 585,774
PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9%	500,000	\$ 441,751	\$ 449,698
PLAINS ALL AMER PIPELINE SR UNSECURED 01/31 4.7%	600,000	\$ 599,310	\$ 598,174
PLAINS ALL AMER PIPELINE SR UNSECURED 12/29 3.55%	300,000	\$ 290,354	\$ 290,307
PLYM COMMERCIAL MORTGAGE TRUST PLYM 2026 IND A 144A	1,805,000	\$ 1,805,000	\$ 1,795,975
PNC BANK NA SR UNSECURED 07/28 VARIABLE	450,000	\$ 452,391	\$ 449,828
PNC BANK NA SUBORDINATED 07/28 4.05%	550,000	\$ 538,258	\$ 545,108
PNC BANK NA SUBORDINATED 10/29 2.7%	1,800,000	\$ 1,658,269	\$ 1,693,854
PNC FINANCIAL SERVICES SR UNSECURED 01/31 VARIABLE	570,000	\$ 570,000	\$ 581,454
PNC FINANCIAL SERVICES SR UNSECURED 05/31 VARIABLE	390,000	\$ 390,000	\$ 392,390
PNC FINANCIAL SERVICES SR UNSECURED 07/27 VARIABLE	460,000	\$ 460,000	\$ 460,865

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PNC FINANCIAL SERVICES SR UNSECURED 10/27 VARIABLE	320,000	\$ 320,023	\$ 323,684
PPG INDUSTRIES INC SR UNSECURED 03/31 4.375%	365,000	\$ 363,555	\$ 359,374
PPG INDUSTRIES INC SR UNSECURED 06/30 2.55%	640,000	\$ 638,176	\$ 592,651
PPG INDUSTRIES INC SR UNSECURED 08/29 2.8%	500,000	\$ 476,945	\$ 476,143
PPL ELECTRIC UTILITIES 1ST MORTGAGE 05/33 5%	1,460,000	\$ 1,448,856	\$ 1,475,496
PRES + FELLOWS OF HARVARIABLE UNSECURED 03/30 4.887%	1,175,000	\$ 1,184,870	\$ 1,198,664
PRINCIPAL LFE GLB FND II SECURED 144A 08/27 4.6%	720,000	\$ 721,976	\$ 722,038
PRINCIPAL LFE GLB FND II SECURED 144A 08/28 4.25%	570,000	\$ 569,757	\$ 566,609
PRINCIPAL LFE GLB FND II SR SECURED 144A 01/29 5.1%	890,000	\$ 889,080	\$ 903,583
PROGRESSIVE CORP SR UNSECURED 03/31 4.6%	890,000	\$ 889,885	\$ 892,033
PROLOGIS LP SR UNSECURED 01/31 4.75%	210,000	\$ 209,462	\$ 212,163
PROTECTIVE LIFE GLOBAL SECURED 144A 07/27 4.714%	310,000	\$ 310,000	\$ 311,261
PROTECTIVE LIFE GLOBAL SECURED 144A 09/27 4.335%	490,000	\$ 490,000	\$ 489,549
PROTECTIVE LIFE GLOBAL SECURED 144A 12/28 5.467%	530,000	\$ 531,606	\$ 542,004
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746%	500,000	\$ 498,652	\$ 496,057
PUB SVC NEW HAMP 1ST MORTGAGE 06/31 2.2%	670,000	\$ 585,848	\$ 594,826
PUB SVC NEW HAMP 1ST MORTGAGE 10/33 5.35%	280,000	\$ 281,695	\$ 288,578
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/31 1.9%	1,780,000	\$ 1,706,044	\$ 1,559,764
PUBLIC SERVICE ELECTRIC SECURED 01/31 4.2%	480,000	\$ 479,431	\$ 473,632
PUBLIC SERVICE NEW HAMPSHIRE F PSNH 2018 1 A2	108,953	\$ 108,952	\$ 108,632
PUGET SOUND ENERGY INC SR SECURED 06/34 5.33%	700,000	\$ 699,999	\$ 715,425
REALTY INCOME CORP SR UNSECURED 02/29 3.95%	240,000	\$ 238,792	\$ 237,219
REALTY INCOME CORP SR UNSECURED 04/33 4.75%	690,000	\$ 678,001	\$ 680,624
REALTY INCOME CORP SR UNSECURED 06/28 2.2%	400,000	\$ 382,246	\$ 381,921
REGIONS FINANCIAL CORP SR UNSECURED 08/28 1.8%	610,000	\$ 609,452	\$ 572,521
RELX CAPITAL INC COMPANY GUAR 03/30 4.75%	410,000	\$ 408,662	\$ 413,036
REVVITY INC SR UNSECURED 09/28 1.9%	1,010,000	\$ 1,009,735	\$ 949,002
REXFORD INDUSTRIAL REALT COMPANY GUAR 06/28 5%	1,210,000	\$ 1,205,063	\$ 1,221,320
RIMON LLC US GOVLT GUAR 06/26 2.623%	35,268	\$ 35,348	\$ 35,122
RIO TINTO FIN USA PLC COMPANY GUAR 03/30 4.875%	730,000	\$ 729,894	\$ 741,428
ROCC TRUST ROCC 2024 CNTR A 144A	1,370,000	\$ 1,372,983	\$ 1,392,725
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/29 5%	830,000	\$ 828,573	\$ 838,562
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/27 3.2%	650,000	\$ 641,744	\$ 641,971
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8%	990,000	\$ 988,255	\$ 924,153
ROPER TECHNOLOGIES INC SR UNSECURED 09/28 4.25%	230,000	\$ 229,960	\$ 228,500
ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95%	1,050,000	\$ 1,015,104	\$ 992,013
ROPER TECHNOLOGIES INC SR UNSECURED 09/30 4.45%	450,000	\$ 449,190	\$ 443,155
ROPER TECHNOLOGIES INC SR UNSECURED 10/29 4.5%	290,000	\$ 289,082	\$ 288,319
ROYAL BANK OF CANADA SR UNSECURED 01/29 VARIABLE	990,000	\$ 994,642	\$ 999,219
ROYAL BANK OF CANADA SR UNSECURED 02/31 VARIABLE	380,000	\$ 380,000	\$ 386,216
ROYAL BANK OF CANADA SR UNSECURED 07/27 VARIABLE	30,000	\$ 30,000	\$ 30,058
ROYAL BANK OF CANADA SR UNSECURED 08/30 VARIABLE	1,110,000	\$ 1,112,739	\$ 1,124,095
ROYAL BANK OF CANADA SR UNSECURED 10/28 VARIABLE	1,030,000	\$ 1,028,750	\$ 1,031,142
ROYAL BANK OF CANADA SR UNSECURED 10/30 VARIABLE	630,000	\$ 630,000	\$ 631,475
RTX CORP SR UNSECURED 05/27 3.125%	1,030,000	\$ 1,013,405	\$ 1,016,684
RTX CORP SR UNSECURED 07/30 2.25%	680,000	\$ 679,614	\$ 621,690
RTX CORP SR UNSECURED 11/28 4.125%	1,200,000	\$ 1,200,211	\$ 1,194,962
RUSH OBLIGATED GROUP UNSECURED 11/29 3.922%	505,000	\$ 505,000	\$ 496,963
RYDER SYSTEM INC SR UNSECURED 03/27 5.3%	240,000	\$ 239,916	\$ 241,550
SABINE PASS LIQUEFACTION SR SECURED 03/28 4.2%	570,000	\$ 567,670	\$ 567,633
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5%	1,410,000	\$ 1,431,540	\$ 1,399,763
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 A3	76,970	\$ 76,964	\$ 77,019
SBNA AUTO LEASE TRUST SBALT 2024 C A3 144A	387,478	\$ 387,459	\$ 387,904
SDR COMMERCIAL MORTGAGE TRUST SDR 2024 DSNY A 144A	1,770,000	\$ 1,766,034	\$ 1,764,469
SFS AUTO RECEIVABLES SECURITIZ SFAST 2023 1A A3 144A	303,700	\$ 303,684	\$ 305,039

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SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 1A A3 144A	813,245	\$ 813,213	\$ 817,102
SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 2A A3 144A	1,005,534	\$ 1,005,413	\$ 1,014,546
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 1A A3 144A	490,000	\$ 489,938	\$ 493,178
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 2A A3 144A	735,000	\$ 734,959	\$ 737,162
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 3A A3 144A	970,000	\$ 969,989	\$ 967,986
SFS AUTO RECEIVABLES SECURITIZ SFAST 2026 1A A3 144A	1,205,000	\$ 1,204,845	\$ 1,194,840
SHERWIN WILLIAMS CO SR UNSECURED 06/27 3.45%	650,000	\$ 638,627	\$ 643,086
SHERWIN WILLIAMS CO SR UNSECURED 08/28 4.3%	420,000	\$ 419,979	\$ 419,096
SHERWIN WILLIAMS CO SR UNSECURED 08/29 2.95%	1,200,000	\$ 1,143,055	\$ 1,143,724
SHERWIN WILLIAMS CO SR UNSECURED 08/30 4.5%	460,000	\$ 459,566	\$ 459,156
SHR TRUST SHR 2024 LXRY A 144A	1,480,000	\$ 1,480,000	\$ 1,478,150
SHRN TRUST SHRN 2025 MF18 A 144A	2,210,000	\$ 2,210,000	\$ 2,204,475
SLG TRUST SLG 2026 OMA A 144A	1,050,000	\$ 1,050,000	\$ 1,053,085
SLM STUDENT LOAN TRUST SLMA 2003 10A A4 144A	2,430,976	\$ 2,432,363	\$ 2,393,335
SLM STUDENT LOAN TRUST SLMA 2010 1 A	93,872	\$ 93,870	\$ 92,029
SLM STUDENT LOAN TRUST SLMA 2013 5 A3	1,115,901	\$ 1,118,039	\$ 1,107,291
SMALL BUSINESS ADMINISTRATION SBAP 2006 20D 1	5,038	\$ 5,038	\$ 5,038
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	8,250	\$ 8,252	\$ 8,248
SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	6,296	\$ 6,298	\$ 6,312
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	54,987	\$ 54,843	\$ 54,805
SMALL BUSINESS ADMINISTRATION SBAP 2008 20J 1	108,890	\$ 108,890	\$ 109,834
SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	51,043	\$ 11,525	\$ 51,779
SMALL BUSINESS ADMINISTRATION SBAP 2008 20L 1	74,449	\$ 75,132	\$ 75,605
SMALL BUSINESS ADMINISTRATION SBAP 2009 20A 1	126,101	\$ 127,686	\$ 126,566
SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1	619,819	\$ 630,415	\$ 600,156
SMALL BUSINESS ADMINISTRATION SBAP 2014 20B 1	402,975	\$ 402,975	\$ 384,421
SMALL BUSINESS ADMINISTRATION SBAP 2014 20C 1	381,841	\$ 381,841	\$ 364,239
SMALL BUSINESS ADMINISTRATION SBAP 2015 20E 1	570,314	\$ 570,314	\$ 535,784
SMALL BUSINESS ADMINISTRATION SBAP 2015 20F 1	701,584	\$ 701,584	\$ 662,490
SMALL BUSINESS ADMINISTRATION SBAP 2017 20F 1	710,560	\$ 710,560	\$ 660,122
SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1	765,329	\$ 765,329	\$ 717,907
SMALL BUSINESS ADMINISTRATION SBAP 2018 20G 1	1,332,062	\$ 1,332,062	\$ 1,271,137
SMALL BUSINESS ADMINISTRATION SBAP 2022 25E 1	4,439,346	\$ 4,439,346	\$ 4,219,805
SMALL BUSINESS ADMINISTRATION SBAP 2022 25H 1	4,373,866	\$ 4,373,866	\$ 4,113,856
SMALL BUSINESS ADMINISTRATION SBAP 2022 25J 1	2,020,765	\$ 2,020,765	\$ 2,025,318
SMALL BUSINESS ADMINISTRATION SBAP 2022 25K 1	2,332,709	\$ 2,332,709	\$ 2,337,163
SMALL BUSINESS ADMINISTRATION SBAP 2022 25L 1	3,258,455	\$ 3,258,455	\$ 3,239,932
SMALL BUSINESS ADMINISTRATION SBAP 2023 25A 1	777,892	\$ 777,892	\$ 772,688
SMALL BUSINESS ADMINISTRATION SBAP 2023 25D 1	1,688,119	\$ 1,688,119	\$ 1,660,805
SMALL BUSINESS ADMINISTRATION SBAP 2023 25G 1	2,233,120	\$ 2,233,120	\$ 2,282,675
SMALL BUSINESS ADMINISTRATION SBAP 2023 25L 1	1,979,638	\$ 1,979,638	\$ 2,027,312
SMALL BUSINESS ADMINISTRATION SBAP 2024 25D 1	2,036,593	\$ 2,036,593	\$ 2,091,860
SMALL BUSINESS ADMINISTRATION SBAP 2025 25E 1	2,538,579	\$ 2,538,579	\$ 2,592,100
SMALL BUSINESS ADMINISTRATION SBAP 2025 25F 1	1,977,043	\$ 1,977,043	\$ 2,013,695
SMALL BUSINESS ADMINISTRATION SBAP 2025 25J 1	1,500,000	\$ 1,500,000	\$ 1,495,155
SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1	1,638,008	\$ 1,638,008	\$ 1,608,194
SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1	407,527	\$ 407,527	\$ 396,129
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	809,246	\$ 809,246	\$ 794,986
SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1	376,070	\$ 376,070	\$ 367,799
SMALL BUSINESS ADMINISTRATION SBIC 2020 10A 1	1,760,657	\$ 1,760,657	\$ 1,637,000
SMALL BUSINESS ADMINISTRATION SBIC 2020 10B 1	2,825,575	\$ 2,825,575	\$ 2,533,626
SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1	1,609,425	\$ 1,609,425	\$ 1,469,106
SMALL BUSINESS ADMINISTRATION SBIC 2021 10B 1	3,063,323	\$ 3,063,323	\$ 2,773,950
SMALL BUSINESS ADMINISTRATION SBIC 2022 10A 1	9,129,206	\$ 9,129,206	\$ 8,793,308
SMALL BUSINESS ADMINISTRATION SBIC 2023 10A 1	5,986,109	\$ 6,008,278	\$ 6,064,595

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SMALL BUSINESS ADMINISTRATION SBIC 2023 10B 1	6,866,027	\$ 6,866,027	\$ 7,053,736
SMALL BUSINESS ADMINISTRATION SBIC 2024 10A 1	694,375	\$ 706,701	\$ 705,302
SMALL BUSINESS ADMINISTRATION SBIC 2025 10A 1	6,130,735	\$ 6,150,216	\$ 6,186,437
SMALL BUSINESS ADMINISTRATION SBIC 2026 10A 1	2,480,000	\$ 2,480,000	\$ 2,481,233
SMRT SMRT 2022 MINI A 144A	1,135,000	\$ 1,131,807	\$ 1,134,291
SMURFIT KAPPA TREASURY COMPANY GUAR 01/30 5.2%	550,000	\$ 549,608	\$ 560,095
SOUTH CAROLINA ST STUDENT LOAN SCSHGR 01/41 FLOATING VARIABLE	289,808	\$ 289,552	\$ 279,863
SOUTH32 TREASURY LTD COMPANY GUAR 144A 04/32 4.35%	1,960,000	\$ 1,953,313	\$ 1,886,431
SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05%	120,000	\$ 119,891	\$ 119,117
SPACE COAST CREDIT UNION SCCU 2025 1A A3 144A	1,025,000	\$ 1,024,887	\$ 1,028,346
SPIRE MISSOURI INC 1ST MORTGAGE 08/34 5.15%	80,000	\$ 79,764	\$ 80,867
STANFORD HEALTH CARE UNSECURED 08/30 3.31%	1,245,000	\$ 1,289,085	\$ 1,188,215
STANFORD UNIVERSITY SECURED 08/30 4.146%	1,665,000	\$ 1,665,000	\$ 1,656,547
STANFORD UNIVERSITY UNSECURED 05/29 3.089%	1,450,000	\$ 1,380,098	\$ 1,397,152
STANFORD UNIVERSITY UNSECURED 06/27 1.289%	685,000	\$ 685,000	\$ 664,579
STARBUCKS CORP SR UNSECURED 03/30 2.25%	160,000	\$ 156,178	\$ 146,670
STARBUCKS CORP SR UNSECURED 05/28 4.5%	670,000	\$ 669,395	\$ 671,361
STATE STREET CORP SR UNSECURED 02/28 VARIABLE	650,000	\$ 650,000	\$ 638,721
STATE STREET CORP SR UNSECURED 05/33 VARIABLE	380,000	\$ 380,000	\$ 372,663
STATE STREET CORP SR UNSECURED 11/29 VARIABLE	910,000	\$ 910,000	\$ 941,435
STEEL DYNAMICS INC SR UNSECURED 12/28 4%	250,000	\$ 248,673	\$ 247,283
STELLANTIS FINANCIAL UNDERWRIT SFUEL 2025 AA A3 144A	810,000	\$ 809,904	\$ 813,052
STELLANTIS FINANCIAL UNDERWRIT SFUEL 2025 CA A3 144A	1,885,000	\$ 1,884,864	\$ 1,876,951
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 3.04%	1,560,000	\$ 1,506,727	\$ 1,483,861
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 1.902%	1,700,000	\$ 1,700,000	\$ 1,596,593
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 5.716%	660,000	\$ 660,000	\$ 678,546
SWCH COMMERCIAL MORTGAGE TRUST SWCH 2025 DATA A 144A	1,545,000	\$ 1,541,347	\$ 1,525,688
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2024 A1 A	2,065,000	\$ 2,064,783	\$ 2,083,066
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2024 A2 A	1,475,000	\$ 1,474,738	\$ 1,489,951
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2025 A2 A	1,400,000	\$ 1,399,743	\$ 1,408,490
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2026 A1 A	1,230,000	\$ 1,229,953	\$ 1,227,508
T MOBILE US TRUST TMUST 2025 1A A 144A	510,000	\$ 509,959	\$ 510,876
T MOBILE US TRUST TMUST 2025 2A A 144A	720,000	\$ 719,989	\$ 716,575
T MOBILE US TRUST TMUST 2026 1A A 144A	715,000	\$ 714,849	\$ 710,056
T MOBILE USA INC COMPANY GUAR 03/29 2.4%	770,000	\$ 769,794	\$ 726,524
T MOBILE USA INC COMPANY GUAR 04/26 2.625%	160,000	\$ 159,872	\$ 159,882
T MOBILE USA INC COMPANY GUAR 04/29 3.375%	880,000	\$ 845,342	\$ 852,828
T MOBILE USA INC COMPANY GUAR 04/30 3.875%	1,480,000	\$ 1,422,405	\$ 1,441,329
TAKE TWO INTERACTIVE SOF SR UNSECURED 03/28 4.95%	720,000	\$ 714,927	\$ 726,583
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7%	400,000	\$ 399,996	\$ 396,394
TAKE TWO INTERACTIVE SOF SR UNSECURED 06/29 5.4%	605,000	\$ 605,282	\$ 618,254
TAUBMAN CENTERS COMMERCIAL MOR TCO 2024 DPM A 144A	2,145,000	\$ 2,140,028	\$ 2,141,648
TESLA AUTO LEASE TRUST TESLA 2024 A A3 144A	229,507	\$ 229,496	\$ 229,961
TESLA ELECTRIC VEHICLE TRUST TEVT 2023 1 A3 144A	907,763	\$ 907,731	\$ 914,055
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265%	1,718,741	\$ 1,719,492	\$ 1,706,788
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102%	2,281,663	\$ 2,325,840	\$ 2,337,370
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 04/30 FIXED 5.178%	800,000	\$ 851,133	\$ 813,905
TEXAS ST TXS 04/33 FIXED 4.631%	1,780,000	\$ 1,894,763	\$ 1,776,067
THERMO FISHER SCIENTIFIC SR UNSECURED 02/31 4.215%	150,000	\$ 150,000	\$ 148,424
TORONTO DOMINION BANK SR UNSECURED 01/28 4.861%	650,000	\$ 650,000	\$ 655,231
TORONTO DOMINION BANK SR UNSECURED 04/29 4.994%	650,000	\$ 650,000	\$ 660,473
TORONTO DOMINION BANK SR UNSECURED 06/28 4.574%	1,000,000	\$ 999,326	\$ 1,003,082
TOTALENERGI CAP USA LLC COMPANY GUAR 01/31 4.248%	1,280,000	\$ 1,280,000	\$ 1,268,190
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	173,387	\$ 173,817	\$ 171,243
TOWD POINT MORTGAGE TRUST TPMT 2018 3 A1 144A	333,377	\$ 333,433	\$ 326,998

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TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	1,211,911	\$ 1,219,624	\$ 1,164,830
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	194,941	\$ 195,171	\$ 194,889
TOWD POINT MORTGAGE TRUST TPMT 2021 1 A1 144A	792,307	\$ 804,705	\$ 740,959
TOWD POINT MORTGAGE TRUST TPMT 2022 1 A1 144A	1,578,218	\$ 1,515,521	\$ 1,495,551
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	1,393,419	\$ 1,325,085	\$ 1,326,061
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2022 1A A 144A	3,925,000	\$ 3,923,813	\$ 3,909,496
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2023 1A A 144A	2,780,000	\$ 2,779,414	\$ 2,821,992
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2024 1A A 144A	3,260,000	\$ 3,259,121	\$ 3,347,332
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2025 1A A 144A	2,385,000	\$ 2,384,334	\$ 2,403,855
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A3	845,000	\$ 844,975	\$ 850,462
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A3	990,000	\$ 989,954	\$ 993,704
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A3	1,470,000	\$ 1,469,880	\$ 1,460,269
TOYOTA LEASE OWNER TRUST TLOT 2025 B A3 144A	975,000	\$ 974,854	\$ 970,323
TOYOTA LEASE OWNER TRUST TLOT 2026 A A3 144A	1,350,000	\$ 1,349,839	\$ 1,341,237
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/31 5.1%	630,000	\$ 629,864	\$ 644,465
TRANE TECH FIN LTD COMPANY GUAR 03/29 3.8%	370,000	\$ 366,742	\$ 365,412
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4%	720,000	\$ 717,884	\$ 714,831
TRUIST BANK SR UNSECURED 07/28 VARIABLE	1,040,000	\$ 1,042,292	\$ 1,039,946
TRUIST BANK SR UNSECURED 10/29 VARIABLE	305,000	\$ 305,000	\$ 302,097
TRUIST BANK SUBORDINATED 03/30 2.25%	1,000,000	\$ 900,112	\$ 908,092
TRUIST BANK SUBORDINATED 09/29 VARIABLE	1,200,000	\$ 1,208,197	\$ 1,189,700
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VARIABLE	230,000	\$ 230,000	\$ 235,419
TRUSTEES PRINCETON UNIV SR UNSECURED 07/30 4.647%	1,210,000	\$ 1,210,000	\$ 1,223,895
TSY INFL IX N/B 01/36 1.875%	1,416,217	\$ 1,388,249	\$ 1,399,117
U.S. TREASURY N/B 02/33 3.5%	10,890,000	\$ 10,900,097	\$ 10,478,222
U.S. TREASURY N/B 02/34 4%	10,985,000	\$ 10,704,367	\$ 10,835,673
U.S. TREASURY N/B 02/35 4.625%	13,805,000	\$ 14,137,100	\$ 14,164,146
U.S. TREASURY N/B 05/33 3.375%	4,390,000	\$ 4,301,188	\$ 4,181,989
U.S. TREASURY N/B 05/34 4.375%	12,255,000	\$ 12,254,553	\$ 12,384,252
U.S. TREASURY N/B 05/35 4.25%	10,900,000	\$ 10,808,305	\$ 10,871,047
U.S. TREASURY N/B 07/29 4%	14,230,000	\$ 14,285,595	\$ 14,293,368
U.S. TREASURY N/B 08/33 3.875%	4,650,000	\$ 4,583,910	\$ 4,564,811
U.S. TREASURY N/B 08/34 3.875%	4,465,000	\$ 4,480,904	\$ 4,351,456
U.S. TREASURY N/B 08/35 4.25%	18,940,000	\$ 19,128,374	\$ 18,868,975
U.S. TREASURY N/B 09/28 3.375%	1,335,000	\$ 1,329,330	\$ 1,321,233
U.S. TREASURY N/B 11/28 3.5%	11,100,000	\$ 11,090,183	\$ 11,010,246
U.S. TREASURY N/B 11/30 3.5%	11,320,000	\$ 11,226,316	\$ 11,111,730
U.S. TREASURY N/B 11/33 4.5%	7,000,000	\$ 7,188,508	\$ 7,144,922
U.S. TREASURY N/B 11/34 4.25%	5,710,000	\$ 5,668,236	\$ 5,708,439
U.S. TREASURY N/B 11/35 4%	7,530,000	\$ 7,396,252	\$ 7,345,280
U.S. TREASURY N/B 12/28 3.5%	13,760,000	\$ 13,747,486	\$ 13,646,050
U.S. TREASURY N/B 12/30 3.625%	4,205,000	\$ 4,193,420	\$ 4,147,838
UBS AG STAMFORD CT SR UNSECURED 02/32 VAR	630,000	\$ 630,000	\$ 627,832
UBS AG STAMFORD CT SR UNSECURED 03/29 VAR	910,000	\$ 910,000	\$ 908,823
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C3 A3	1,365,000	\$ 1,293,854	\$ 1,348,644
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C10 A4	1,650,000	\$ 1,765,350	\$ 1,636,098
UBS GROUP AG SR UNSECURED 144A 01/29 VAR	420,000	\$ 420,000	\$ 415,163
UBS GROUP AG SR UNSECURED 144A 02/33 VARIABLE	360,000	\$ 360,000	\$ 318,374
UBS GROUP AG SR UNSECURED 144A 03/28 4.253%	600,000	\$ 593,141	\$ 597,774
UBS GROUP AG SR UNSECURED 144A 12/27 VARIABLE	350,000	\$ 350,000	\$ 354,643
UDR INC COMPANY GUAR 01/28 3.5%	1,170,000	\$ 1,188,160	\$ 1,150,783
UDR INC COMPANY GUAR 01/29 4.4%	300,000	\$ 301,261	\$ 299,067
UDR INC COMPANY GUAR 01/30 3.2%	700,000	\$ 648,860	\$ 667,323
UDR INC COMPANY GUAR 07/27 3.5%	280,000	\$ 277,927	\$ 276,999
UNION ELECTRIC CO 1ST MORTGAGE 03/29 3.5%	550,000	\$ 543,873	\$ 537,657

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Stable Value Fund	Participant-Directed Investment Assets		
Security Description	Par Value	Book Value	Market Value
UNION ELECTRIC CO 1ST MORTGAGE 03/30 2.95%	424,000	\$ 397,760	\$ 401,620
UNITEDHEALTH GROUP INC SR UNSECURED 01/29 4.25%	310,000	\$ 307,759	\$ 309,449
UNITEDHEALTH GROUP INC SR UNSECURED 04/29 4.7%	800,000	\$ 806,640	\$ 807,980
UNIV OF COLORADO CO ENTERPRISE UCOHGR 06/29 FIXED 1.613%	5,000	\$ 4,660	\$ 4,644
US BANCORP SR UNSECURED 01/28 VARIABLE	725,000	\$ 725,000	\$ 712,353
US BANCORP SR UNSECURED 01/30 VARIABLE	1,150,000	\$ 1,150,000	\$ 1,177,717
US BANCORP SR UNSECURED 07/28 VARIABLE	800,000	\$ 800,000	\$ 800,719
US BANCORP SR UNSECURED 10/33 VARIABLE	120,000	\$ 120,000	\$ 126,080
US BANK NA CINCINNATI SR UNSECURED 05/28 VARIABLE	1,260,000	\$ 1,260,672	\$ 1,264,581
US TREASURY N/B 01/29 3.5%	2,730,000	\$ 2,721,621	\$ 2,706,752
US TREASURY N/B 02/29 3.5%	20,800,000	\$ 20,806,837	\$ 20,619,625
US TREASURY N/B 02/36 4.125%	2,985,000	\$ 3,010,576	\$ 2,938,359
US TREASURY N/B 03/29 3.5%	2,925,000	\$ 2,909,759	\$ 2,899,178
US TREASURY N/B 10/28 3.5%	11,185,000	\$ 11,171,318	\$ 11,098,054
USAA AUTO OWNER TRUST USAOT 2024 A A3 144A	778,887	\$ 778,792	\$ 783,283
USAA AUTO OWNER TRUST USAOT 2025 A A3 144A	1,005,000	\$ 1,004,921	\$ 1,002,769
USB AUTO OWNER TRUST USCAR 2025 1A A3 144A	1,075,000	\$ 1,074,835	\$ 1,079,420
VENTAS REALTY LP COMPANY GUAR 01/29 4.4%	2,150,000	\$ 2,144,729	\$ 2,137,668
VENTAS REALTY LP COMPANY GUAR 04/27 3.85%	280,000	\$ 278,324	\$ 278,251
VERISK ANALYTICS INC SR UNSECURED 03/31 4.45%	440,000	\$ 439,816	\$ 432,682
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75%	1,100,000	\$ 944,605	\$ 964,388
VERIZON COMMUNICATIONS SR UNSECURED 01/33 4.75%	1,365,000	\$ 1,361,235	\$ 1,348,126
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1%	930,000	\$ 886,899	\$ 892,980
VERIZON MASTER TRUST VZMT 2023 4 A1A	1,370,000	\$ 1,369,915	\$ 1,369,122
VERIZON MASTER TRUST VZMT 2024 3 A1A	3,130,000	\$ 3,129,522	\$ 3,163,437
VERIZON MASTER TRUST VZMT 2024 6 A1A	2,420,000	\$ 2,419,529	\$ 2,413,453
VERIZON MASTER TRUST VZMT 2025 5 A1A	840,000	\$ 839,951	\$ 841,810
VERIZON MASTER TRUST VZMT 2025 7 A1A	775,000	\$ 774,861	\$ 771,021
VERIZON MASTER TRUST VZMT 2026 1 A1A	905,000	\$ 904,875	\$ 900,772
VIRGINIA POWER FUEL SEC SR SECURED 05/33 4.877%	2,255,000	\$ 2,273,553	\$ 2,279,320
VIRGINIA ST RESOURCES AUTH INF VASGEN 11/39 FIXED 5.7%	440,000	\$ 442,210	\$ 448,163
VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A3	1,285,000	\$ 1,284,933	\$ 1,291,702
VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 B A3	745,000	\$ 744,901	\$ 743,949
VOLKSWAGEN AUTO LEASE TRUST VWALT 2026 A A3	845,000	\$ 844,959	\$ 843,315
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A3	715,000	\$ 714,981	\$ 718,930
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A3	1,635,000	\$ 1,634,747	\$ 1,626,597
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/27 4.35%	980,000	\$ 980,361	\$ 977,058
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 08/27 4.85%	250,000	\$ 249,980	\$ 250,748
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65%	1,230,000	\$ 1,229,227	\$ 1,253,899
VOLVO FINANCIAL EQUIPMENT LLC VFET 2024 1A A3 144A	1,130,000	\$ 1,129,883	\$ 1,130,091
VOLVO FINANCIAL EQUIPMENT LLC VFET 2026 1A A3 144A	700,000	\$ 699,883	\$ 693,884
VOYA GLOBAL FUNDING SECURED 144A 11/30 4.6%	180,000	\$ 179,874	\$ 177,281
VULCAN MATERIALS CO SR UNSECURED 12/29 4.95%	320,000	\$ 322,239	\$ 324,863
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755%	266,000	\$ 266,000	\$ 262,739
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279%	1,411,000	\$ 1,411,000	\$ 1,248,735
WASHINGTON CNTY OR SCH DIST 1 WASSCD 06/26 FIXED 5.909%	1,695,000	\$ 1,706,303	\$ 1,702,060
WEC ENERGY GROUP INC SR UNSECURED 10/27 1.375%	360,000	\$ 345,213	\$ 343,788
WEC ENERGY GROUP INC SR UNSECURED 10/27 5.15%	990,000	\$ 989,336	\$ 1,000,660
WEC ENERGY GROUP INC SR UNSECURED 12/28 2.2%	1,010,000	\$ 980,997	\$ 953,796
WELLS FARGO + COMPANY SR UNSECURED 01/28 VARIABLE	705,000	\$ 705,000	\$ 707,557
WELLS FARGO + COMPANY SR UNSECURED 01/30 VARIABLE	1,380,000	\$ 1,380,000	\$ 1,401,632
WELLS FARGO + COMPANY SR UNSECURED 03/28 VARIABLE	1,100,000	\$ 1,100,000	\$ 1,090,925
WELLS FARGO + COMPANY SR UNSECURED 03/33 VARIABLE	2,460,000	\$ 2,460,000	\$ 2,258,737
WELLS FARGO + COMPANY SR UNSECURED 04/28 VARIABLE	280,000	\$ 280,000	\$ 283,612
WELLS FARGO + COMPANY SR UNSECURED 05/28 VARIABLE	190,000	\$ 183,818	\$ 188,205

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Stable Value Fund	Participant-Directed Investment Assets		
Security Description	Par Value	Book Value	Market Value
WELLS FARGO + COMPANY SR UNSECURED 07/28 VARIABLE	1,390,000	\$ 1,390,000	\$ 1,395,770
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE	660,000	\$ 660,000	\$ 675,162
WELLS FARGO + COMPANY SR UNSECURED 09/29 VARIABLE	765,000	\$ 765,000	\$ 756,584
WELLS FARGO CARD ISSUANCE TRUS WFCIT 2024 A1 A	1,120,000	\$ 1,119,820	\$ 1,129,091
WELLS FARGO CARD ISSUANCE TRUS WFCIT 2024 A2 A	1,505,000	\$ 1,504,839	\$ 1,511,160
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A3	842,615	\$ 794,581	\$ 839,042
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A4	1,585,000	\$ 1,601,166	\$ 1,575,664
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 A3	322,543	\$ 308,411	\$ 321,985
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C38 A4	879,723	\$ 847,201	\$ 869,033
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4	3,129,692	\$ 3,011,346	\$ 3,082,783
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 RB1 A5	1,515,000	\$ 1,497,685	\$ 1,488,928
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C43 A4	1,180,000	\$ 1,176,553	\$ 1,169,096
WELLTOWER OP LLC COMPANY GUAR 01/29 2.05%	690,000	\$ 674,715	\$ 648,999
WEYERHAEUSER CO SR UNSECURED 04/30 4%	850,000	\$ 802,818	\$ 827,286
WEYERHAEUSER CO SR UNSECURED 05/26 4.75%	280,000	\$ 279,961	\$ 280,078
WEYERHAEUSER CO SR UNSECURED 11/29 4%	300,000	\$ 297,687	\$ 293,971
WHARF COMMERCIAL MORTGAGE TRUS WHARF 2025 DC A 144A	1,270,000	\$ 1,270,000	\$ 1,298,302
WHEELS FLEET LEASE FUNDING LLC WFLF 2023 1A A 144A	600,728	\$ 600,706	\$ 603,418
WHEELS FLEET LEASE FUNDING LLC WFLF 2024 1A A1 144A	782,965	\$ 782,915	\$ 789,793
WILLIAMS COMPANIES INC SR UNSECURED 03/29 4.9%	570,000	\$ 569,474	\$ 576,692
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65%	500,000	\$ 499,601	\$ 516,371
WISCONSIN POWER + LIGHT SR UNSECURED 03/34 5.375%	500,000	\$ 499,223	\$ 507,562
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95%	500,000	\$ 495,973	\$ 476,433
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	831,007	\$ 828,862	\$ 831,007
WORCESTER MA WOR 01/28 FIXED OID 6.25%	340,000	\$ 352,847	\$ 348,531
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3	686,772	\$ 686,708	\$ 693,322
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 A A3	685,000	\$ 684,960	\$ 689,793
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 B A3	1,570,000	\$ 1,569,883	\$ 1,573,088
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 C A3	780,000	\$ 779,946	\$ 778,811
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 D A3	1,655,000	\$ 1,654,795	\$ 1,645,756
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 A A3	1,075,000	\$ 1,074,927	\$ 1,065,888
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2024 A A3	953,276	\$ 953,240	\$ 956,329
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2025 A A3	475,000	\$ 474,979	\$ 476,421
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2026 A A3	930,000	\$ 929,905	\$ 926,619
WORLD OMNI SELECT AUTO TRUST WOSAT 2024 A A3	730,937	\$ 730,825	\$ 733,198
WRKCO INC COMPANY GUAR 03/28 4%	1,420,000	\$ 1,396,927	\$ 1,411,862
WRKCO INC COMPANY GUAR 06/28 3.9%	1,460,000	\$ 1,446,675	\$ 1,442,248
XCEL ENERGY INC SR UNSECURED 03/27 1.75%	1,145,000	\$ 1,144,530	\$ 1,116,269
YALE UNIVERSITY SR UNSECURED 04/32 4.701%	1,200,000	\$ 1,200,000	\$ 1,220,552
YALE UNIVERSITY UNSECURED 04/30 1.482%	423,000	\$ 423,000	\$ 381,192

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Stable Value Fund	Participant-Directed Investment Assets		
Security Description	Par Value	Book Value	Market Value
Total Cash and Cash Equivalent Securities		\$ 23,126,620	\$ 23,126,620
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	22,810,905	\$ 22,810,905	\$ 22,810,905
US DOLLAR (Incl. Pay/Rec)	315,714	\$ 315,714	\$ 315,714

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Domestic Equity	Non-Retirement Assets		
Security Description	Shares	Book Value	Market Value
Total Domestic Equity Securities		\$ 1,672,861,279	\$ 3,744,994,734
3M CO COMMON STOCK USD.01	35,530	\$ 6,776,727	\$ 5,160,022
ABBOTT LABORATORIES COMMON STOCK	116,913	\$ 7,343,921	\$ 12,003,458
ABBVIE INC COMMON STOCK USD.01	118,830	\$ 11,483,284	\$ 25,844,337
ACCENTURE PLC CL A COMMON STOCK USD.0000225	41,112	\$ 6,571,306	\$ 8,152,098
ADOBE INC COMMON STOCK USD.0001	27,689	\$ 5,562,925	\$ 6,730,642
ADVANCED MICRO DEVICES COMMON STOCK USD.01	109,461	\$ 3,186,538	\$ 22,267,651
AES CORP COMMON STOCK USD.01	47,616	\$ 601,497	\$ 670,909
AFLAC INC COMMON STOCK USD.1	30,885	\$ 1,354,637	\$ 3,388,393
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	19,092	\$ 1,396,437	\$ 2,176,106
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	15,062	\$ 2,570,464	\$ 4,375,360
AIRBNB INC CLASS A COMMON STOCK USD.0001	28,627	\$ 4,087,845	\$ 3,615,018
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	9,552	\$ 586,384	\$ 1,097,047
ALBEMARLE CORP COMMON STOCK USD.01	8,170	\$ 1,110,201	\$ 1,466,760
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	10,686	\$ 1,471,030	\$ 496,044
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	4,503	\$ 1,157,026	\$ 771,949
ALLEGION PLC COMMON STOCK USD.01	5,513	\$ 457,248	\$ 800,984
ALLIANT ENERGY CORP COMMON STOCK USD.01	16,763	\$ 770,147	\$ 1,202,913
ALLSTATE CORP COMMON STOCK USD.01	17,481	\$ 1,802,113	\$ 3,624,511
ALPHABET INC CL A COMMON STOCK USD.001	391,172	\$ 22,189,186	\$ 112,485,420
ALPHABET INC CL C COMMON STOCK USD.001	312,643	\$ 17,171,256	\$ 89,684,771
ALTRIA GROUP INC COMMON STOCK USD.333	113,445	\$ 7,304,507	\$ 7,486,236
AMAZON.COM INC COMMON STOCK USD.01	654,066	\$ 53,197,894	\$ 136,222,326
AMCOR PLC COMMON STOCK USD.01	30,738	\$ 1,577,639	\$ 1,221,836
AMEREN CORPORATION COMMON STOCK USD.01	18,530	\$ 1,213,708	\$ 2,036,818
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	36,320	\$ 2,857,666	\$ 4,760,826
AMERICAN EXPRESS CO COMMON STOCK USD.2	36,126	\$ 3,618,161	\$ 10,927,392
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	36,443	\$ 2,119,556	\$ 2,742,336
AMERICAN TOWER CORP REIT USD.01	31,476	\$ 5,118,354	\$ 5,432,128
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	13,343	\$ 1,358,289	\$ 1,815,849
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	6,173	\$ 1,024,040	\$ 2,743,281
AMETEK INC COMMON STOCK USD.01	15,309	\$ 1,140,118	\$ 3,281,637
AMGEN INC COMMON STOCK USD.0001	36,205	\$ 6,496,880	\$ 12,738,729
AMPHENOL CORP CL A COMMON STOCK USD.001	82,215	\$ 2,072,692	\$ 10,387,865
ANALOG DEVICES INC COMMON STOCK USD.167	32,707	\$ 3,010,420	\$ 10,405,405
AON PLC CLASS A COMMON STOCK	14,199	\$ 2,288,014	\$ 4,583,153
APA CORP COMMON STOCK USD.625	24,664	\$ 970,192	\$ 1,046,740
APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001	30,519	\$ 5,200,915	\$ 3,400,427
APPLE INC COMMON STOCK USD.00001	985,606	\$ 57,058,778	\$ 250,136,947
APPLIED MATERIALS INC COMMON STOCK USD.01	53,234	\$ 2,934,866	\$ 18,194,849
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	18,199	\$ 11,825,782	\$ 7,243,202
APTIV PLC COMMON STOCK USD.01	12,881	\$ 1,075,291	\$ 894,457
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	24,171	\$ 1,389,760	\$ 2,320,174
ARCHER DANIELS MIDLAND CO COMMON STOCK	31,800	\$ 1,317,498	\$ 2,311,542
ARES MANAGEMENT CORP A COMMON STOCK	13,740	\$ 2,436,399	\$ 1,499,034
ARISTA NETWORKS INC COMMON STOCK USD.0001	69,621	\$ 1,440,514	\$ 8,548,066
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	17,184	\$ 1,922,876	\$ 3,721,711
ASSURANT INC COMMON STOCK USD.01	3,429	\$ 367,723	\$ 746,870
AT+T INC COMMON STOCK USD1.0	470,877	\$ 12,427,308	\$ 13,650,724
ATMOS ENERGY CORP COMMON STOCK	10,915	\$ 1,092,389	\$ 2,016,219
AUTODESK INC COMMON STOCK USD.01	14,374	\$ 1,686,302	\$ 3,441,136
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	27,199	\$ 3,294,328	\$ 5,526,293
AUTOZONE INC COMMON STOCK USD.01	1,115	\$ 900,730	\$ 3,766,225
AVALONBAY COMMUNITIES INC REIT USD.01	9,371	\$ 1,712,663	\$ 1,530,753
AVERY DENNISON CORP COMMON STOCK USD1.0	5,117	\$ 586,862	\$ 883,604

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Domestic Equity	Non-Retirement Assets		
Security Description	Shares	Book Value	Market Value
AXON ENTERPRISE INC COMMON STOCK USD.00001	5,338	\$ 1,365,101	\$ 2,266,995
BAKER HUGHES CO COMMON STOCK USD.0001	66,747	\$ 1,904,538	\$ 4,074,904
BALL CORP COMMON STOCK	17,406	\$ 711,613	\$ 1,028,869
BANK OF AMERICA CORP COMMON STOCK USD.01	447,462	\$ 13,010,492	\$ 21,813,773
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	46,886	\$ 2,433,336	\$ 5,562,086
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	35,840	\$ 2,417,616	\$ 602,112
BECTON DICKINSON AND CO COMMON STOCK USD1.0	19,352	\$ 3,429,725	\$ 3,042,715
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	123,027	\$ 25,173,029	\$ 58,954,538
BEST BUY CO INC COMMON STOCK USD.1	13,560	\$ 871,566	\$ 870,552
BIO TECHNE CORP COMMON STOCK USD.01	10,801	\$ 1,211,716	\$ 564,460
BIOGEN INC COMMON STOCK USD.0005	9,828	\$ 3,072,067	\$ 1,801,767
BLACKROCK INC COMMON STOCK USD.01	9,639	\$ 5,198,439	\$ 9,269,923
BLACKSTONE INC COMMON STOCK USD.00001	49,807	\$ 5,729,805	\$ 5,727,307
BLOCK INC COMMON STOCK USD.0000001	36,526	\$ 2,887,894	\$ 2,198,135
BOEING CO/THE COMMON STOCK USD5.0	52,539	\$ 12,419,932	\$ 10,456,837
BOOKING HOLDINGS INC COMMON STOCK USD.008	2,167	\$ 3,913,068	\$ 9,123,763
BOSTON PROPERTIES INC REIT USD.01	10,177	\$ 1,220,840	\$ 528,186
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	99,571	\$ 2,974,214	\$ 6,248,080
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	136,360	\$ 8,205,355	\$ 8,270,234
BROADCOM INC COMMON STOCK	317,867	\$ 14,731,307	\$ 98,383,015
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	7,858	\$ 906,703	\$ 1,276,768
BROWN + BROWN INC COMMON STOCK USD.1	19,708	\$ 1,265,082	\$ 1,285,159
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	11,786	\$ 591,561	\$ 311,622
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	7,500	\$ 1,192,557	\$ 617,475
BUNGE GLOBAL SA COMMON STOCK USD.01	9,281	\$ 938,032	\$ 1,180,543
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	8,066	\$ 669,911	\$ 1,339,521
CADENCE DESIGN SYS INC COMMON STOCK USD.01	18,221	\$ 885,999	\$ 5,063,069
CAMDEN PROPERTY TRUST REIT USD.01	7,166	\$ 1,170,253	\$ 699,832
CAMPBELL SOUP CO COMMON STOCK USD.0375	13,286	\$ 619,664	\$ 295,879
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	42,112	\$ 3,432,261	\$ 7,682,492
CARDINAL HEALTH INC COMMON STOCK	16,135	\$ 983,296	\$ 3,409,487
CARNIVAL CORP COMMON STOCK USD.01	73,518	\$ 2,428,431	\$ 1,902,646
CARRIER GLOBAL CORP COMMON STOCK USD.01	53,573	\$ 1,171,993	\$ 3,016,696
CARVANA CO COMMON STOCK USD.001	9,501	\$ 4,277,535	\$ 2,986,924
CATERPILLAR INC COMMON STOCK USD1.0	31,300	\$ 4,462,600	\$ 22,174,798
CBOE GLOBAL MARKETS INC COMMON STOCK	6,904	\$ 851,166	\$ 1,940,507
CBRE GROUP INC A COMMON STOCK USD.01	18,961	\$ 870,301	\$ 2,568,457
CDW CORP/DE COMMON STOCK USD.01	8,823	\$ 1,118,465	\$ 1,067,759
CENCORA INC COMMON STOCK USD.01	12,959	\$ 1,554,047	\$ 4,070,940
CENTENE CORP COMMON STOCK USD.001	30,569	\$ 1,735,753	\$ 1,000,829
CENTERPOINT ENERGY INC COMMON STOCK USD.01	44,694	\$ 1,255,185	\$ 1,928,993
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	9,979	\$ 395,755	\$ 1,295,673
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	3,393	\$ 1,091,805	\$ 585,293
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	5,405	\$ 1,816,123	\$ 1,166,831
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	15,371	\$ 1,653,480	\$ 1,687,428
CHEVRON CORP COMMON STOCK USD.75	126,364	\$ 13,961,036	\$ 26,144,712
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	86,260	\$ 811,473	\$ 2,761,183
CHUBB LTD COMMON STOCK	24,608	\$ 3,789,206	\$ 8,020,485
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	16,601	\$ 845,745	\$ 1,549,205
CIENA CORP COMMON STOCK USD.01	8,699	\$ 2,360,191	\$ 3,377,213
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	10,484	\$ 816,821	\$ 1,649,657
CINTAS CORP COMMON STOCK	22,911	\$ 1,099,892	\$ 3,875,167
CISCO SYSTEMS INC COMMON STOCK USD.001	264,954	\$ 10,332,722	\$ 20,557,781
CITIGROUP INC COMMON STOCK USD.01	118,907	\$ 8,558,141	\$ 13,485,243
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	29,528	\$ 1,171,966	\$ 1,770,794

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CLOROX COMPANY COMMON STOCK USD1.0	8,118	\$ 1,160,803	\$ 841,268
CME GROUP INC COMMON STOCK USD.01	24,245	\$ 3,783,056	\$ 7,160,761
CMS ENERGY CORP COMMON STOCK USD.01	20,321	\$ 1,032,071	\$ 1,576,503
COCA COLA CO/THE COMMON STOCK USD.25	260,296	\$ 12,160,748	\$ 19,795,511
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	32,562	\$ 2,308,214	\$ 1,997,679
COHERENT CORP COMMON STOCK	12,343	\$ 3,130,535	\$ 2,940,226
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	14,883	\$ 4,028,904	\$ 2,598,721
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	53,987	\$ 3,886,898	\$ 4,601,312
COMCAST CORP CLASS A COMMON STOCK USD.01	245,031	\$ 8,610,356	\$ 7,034,840
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	2,345	\$ 2,206,034	\$ 3,233,732
CONAGRA BRANDS INC COMMON STOCK USD5.0	30,959	\$ 1,088,424	\$ 486,675
CONOCOPHILLIPS COMMON STOCK USD.01	83,078	\$ 5,048,533	\$ 10,966,296
CONSOLIDATED EDISON INC COMMON STOCK USD.1	24,612	\$ 2,165,909	\$ 2,785,586
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	9,209	\$ 1,957,013	\$ 1,381,350
CONSTELLATION ENERGY COMMON STOCK	20,988	\$ 893,808	\$ 5,860,899
COOPER COS INC/THE COMMON STOCK USD.1	13,783	\$ 875,504	\$ 985,485
COPART INC COMMON STOCK	60,540	\$ 1,061,973	\$ 2,009,928
CORNING INC COMMON STOCK USD.5	52,104	\$ 1,683,644	\$ 7,084,581
CORPAY INC COMMON STOCK USD.001	4,786	\$ 1,095,950	\$ 1,392,678
CORTEVA INC COMMON STOCK USD.01	45,882	\$ 1,867,296	\$ 3,840,782
COSTAR GROUP INC COMMON STOCK USD.01	28,930	\$ 2,050,467	\$ 1,167,036
COSTCO WHOLESALE CORP COMMON STOCK USD.005	29,797	\$ 6,405,589	\$ 29,690,625
COTERRA ENERGY INC COMMON STOCK USD.1	51,875	\$ 1,371,758	\$ 1,822,888
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	16,843	\$ 6,410,214	\$ 6,575,676
CROWN CASTLE INC REIT USD.01	29,367	\$ 3,437,645	\$ 2,387,831
CSX CORP COMMON STOCK USD1.0	124,707	\$ 2,334,672	\$ 5,119,222
CUMMINS INC COMMON STOCK USD2.5	9,283	\$ 1,576,249	\$ 4,994,440
CVS HEALTH CORP COMMON STOCK USD.01	85,121	\$ 6,304,723	\$ 6,113,390
DANAHER CORP COMMON STOCK USD.01	42,267	\$ 4,359,032	\$ 8,013,823
DARDEN RESTAURANTS INC COMMON STOCK	8,012	\$ 725,230	\$ 1,570,672
DATADOG INC CLASS A COMMON STOCK USD.00001	21,652	\$ 3,166,515	\$ 2,556,019
DAVITA INC COMMON STOCK USD.001	2,412	\$ 212,129	\$ 370,700
DECKERS OUTDOOR CORP COMMON STOCK USD.01	8,905	\$ 1,350,718	\$ 891,301
DEERE + CO COMMON STOCK USD1.0	16,878	\$ 2,737,817	\$ 9,507,377
DELL TECHNOLOGIES C COMMON STOCK	19,924	\$ 2,318,541	\$ 3,270,126
DELTA AIR LINES INC COMMON STOCK USD.0001	43,986	\$ 2,074,682	\$ 2,924,189
DEVON ENERGY CORP COMMON STOCK USD.1	40,578	\$ 1,310,118	\$ 2,041,885
DEXCOM INC COMMON STOCK USD.001	26,131	\$ 2,736,853	\$ 1,641,027
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	12,649	\$ 1,364,385	\$ 2,501,846
DIGITAL REALTY TRUST INC REIT USD.01	21,635	\$ 2,700,339	\$ 3,898,843
DOLLAR GENERAL CORP COMMON STOCK USD.875	14,930	\$ 1,496,770	\$ 1,772,639
DOLLAR TREE INC COMMON STOCK USD.01	12,748	\$ 1,323,009	\$ 1,396,033
DOMINION ENERGY INC COMMON STOCK	57,777	\$ 4,593,188	\$ 3,571,774
DOMINO S PIZZA INC COMMON STOCK USD.01	2,148	\$ 811,022	\$ 770,681
DOORDASH INC A COMMON STOCK USD.00001	25,235	\$ 4,947,263	\$ 3,789,035
DOVER CORP COMMON STOCK USD1.0	9,385	\$ 831,337	\$ 1,956,303
DOW INC COMMON STOCK USD.01	46,211	\$ 3,060,955	\$ 1,924,688
DR HORTON INC COMMON STOCK USD.01	18,557	\$ 1,053,942	\$ 2,546,392
DTE ENERGY COMPANY COMMON STOCK	13,652	\$ 1,373,857	\$ 1,996,195
DUKE ENERGY CORP COMMON STOCK USD.001	52,057	\$ 4,676,260	\$ 6,816,344
DUPONT DE NEMOURS INC COMMON STOCK USD.01	28,907	\$ 1,155,496	\$ 1,323,941
EATON CORP PLC COMMON STOCK USD.01	26,114	\$ 2,123,030	\$ 9,340,194
EBAY INC COMMON STOCK USD.001	30,703	\$ 1,085,729	\$ 2,794,587
ECHOSTAR CORP A COMMON STOCK USD.001	8,723	\$ 958,120	\$ 1,021,202
ECOLAB INC COMMON STOCK USD1.0	17,120	\$ 2,394,766	\$ 4,554,262

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EDISON INTERNATIONAL COMMON STOCK	25,188	\$ 1,921,862	\$ 1,843,258
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	39,146	\$ 1,696,488	\$ 3,134,812
ELECTRONIC ARTS INC COMMON STOCK USD.01	15,249	\$ 1,609,956	\$ 3,108,814
ELEVANCE HEALTH INC COMMON STOCK USD.01	14,632	\$ 3,566,520	\$ 4,283,518
ELI LILLY + CO COMMON STOCK	53,216	\$ 6,103,689	\$ 48,946,480
EMCOR GROUP INC COMMON STOCK USD.01	3,066	\$ 1,937,735	\$ 2,263,658
EMERSON ELECTRIC CO COMMON STOCK USD.5	37,764	\$ 2,438,128	\$ 4,947,839
ENTERGY CORP COMMON STOCK USD.01	29,638	\$ 1,380,672	\$ 3,330,126
EOG RESOURCES INC COMMON STOCK USD.01	36,451	\$ 3,625,654	\$ 5,269,721
EPAM SYSTEMS INC COMMON STOCK USD.001	3,706	\$ 2,427,109	\$ 501,792
EQT CORP COMMON STOCK	41,393	\$ 1,636,493	\$ 2,634,251
EQUIFAX INC COMMON STOCK USD1.25	8,101	\$ 974,049	\$ 1,458,747
EQUINIX INC REIT USD.001	6,570	\$ 3,358,398	\$ 6,440,177
EQUITY RESIDENTIAL REIT USD.01	22,892	\$ 1,513,493	\$ 1,354,062
ERIE INDEMNITY COMPANY CL A COMMON STOCK	1,717	\$ 894,568	\$ 431,499
ESSEX PROPERTY TRUST INC REIT USD.0001	4,210	\$ 1,047,741	\$ 1,018,820
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	16,279	\$ 2,189,513	\$ 1,168,344
EVEREST GROUP LTD COMMON STOCK USD.01	2,419	\$ 563,000	\$ 790,650
EVERGY INC COMMON STOCK	15,356	\$ 834,993	\$ 1,257,964
EVERSOURCE ENERGY COMMON STOCK USD5.0	24,874	\$ 1,681,649	\$ 1,723,271
EXELON CORP COMMON STOCK	67,530	\$ 2,052,760	\$ 3,310,321
EXPEDIA GROUP INC COMMON STOCK USD.001	7,714	\$ 962,917	\$ 1,781,085
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	9,032	\$ 587,095	\$ 1,293,653
EXTRA SPACE STORAGE INC REIT USD.01	14,080	\$ 1,596,341	\$ 1,846,310
EXXON MOBIL CORP COMMON STOCK	280,472	\$ 22,100,921	\$ 47,584,880
F5 INC COMMON STOCK	3,534	\$ 471,804	\$ 1,022,492
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	2,514	\$ 1,183,929	\$ 545,513
FAIR ISAAC CORP COMMON STOCK USD.01	1,514	\$ 1,015,649	\$ 1,616,256
FASTENAL CO COMMON STOCK USD.01	77,665	\$ 1,119,501	\$ 3,603,656
FEDERAL REALTY INVS TRUST REIT USD.01	4,909	\$ 612,504	\$ 521,385
FEDEX CORP COMMON STOCK USD.1	14,728	\$ 3,205,450	\$ 5,245,819
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	35,130	\$ 3,946,075	\$ 1,647,948
FIFTH THIRD BANCORP COMMON STOCK	56,435	\$ 1,918,715	\$ 2,621,970
FIRST SOLAR INC COMMON STOCK USD.001	7,274	\$ 1,159,022	\$ 1,434,869
FIRSTENERGY CORP COMMON STOCK USD.1	34,864	\$ 1,263,181	\$ 1,766,210
FISERV INC COMMON STOCK USD.01	35,798	\$ 3,023,201	\$ 1,997,528
FORD MOTOR CO COMMON STOCK USD.01	260,574	\$ 3,113,314	\$ 3,007,024
FORTINET INC COMMON STOCK USD.001	41,951	\$ 734,449	\$ 3,428,236
FORTIVE CORP COMMON STOCK USD.01	21,190	\$ 1,009,350	\$ 1,171,383
FOX CORP CLASS A COMMON STOCK USD.01	13,668	\$ 567,033	\$ 798,211
FOX CORP CLASS B COMMON STOCK USD.01	9,568	\$ 382,599	\$ 508,061
FRANKLIN RESOURCES INC COMMON STOCK USD.1	19,314	\$ 796,662	\$ 456,197
FREEPORT MCMORAN INC COMMON STOCK USD.1	95,923	\$ 1,457,037	\$ 5,638,354
GARMIN LTD COMMON STOCK CHF.1	10,887	\$ 836,453	\$ 2,525,893
GARTNER INC COMMON STOCK USD.0005	4,876	\$ 613,678	\$ 772,066
GE HEALTHCARE TECHNOLOGY COMMON STOCK	31,004	\$ 2,414,702	\$ 2,206,865
GE VERNOVA INC COMMON STOCK USD.01	18,105	\$ 1,291,966	\$ 15,803,855
GEN DIGITAL INC COMMON STOCK USD.01	37,634	\$ 1,008,477	\$ 708,648
GENERAC HOLDINGS INC COMMON STOCK USD.01	3,799	\$ 1,127,381	\$ 742,059
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	16,996	\$ 3,593,237	\$ 5,833,367
GENERAL ELECTRIC CO COMMON STOCK USD.01	70,537	\$ 4,968,773	\$ 20,016,284
GENERAL MILLS INC COMMON STOCK USD.1	33,622	\$ 1,890,704	\$ 1,251,411
GENERAL MOTORS CO COMMON STOCK USD.01	60,997	\$ 2,621,592	\$ 4,544,277
GENUINE PARTS CO COMMON STOCK USD1.0	9,066	\$ 908,940	\$ 958,730
GILEAD SCIENCES INC COMMON STOCK USD.001	83,388	\$ 6,126,658	\$ 11,621,786

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GLOBAL PAYMENTS INC COMMON STOCK	15,919	\$ 1,633,133	\$ 1,071,349
GLOBE LIFE INC COMMON STOCK USD1.0	5,412	\$ 490,562	\$ 753,188
GODADDY INC CLASS A COMMON STOCK USD.001	9,279	\$ 1,286,245	\$ 767,095
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	20,166	\$ 4,844,361	\$ 17,060,234
HALLIBURTON CO COMMON STOCK USD2.5	55,616	\$ 2,026,183	\$ 2,168,468
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	18,915	\$ 1,113,087	\$ 2,557,875
HASBRO INC COMMON STOCK USD.5	8,552	\$ 804,762	\$ 800,467
HCA HEALTHCARE INC COMMON STOCK USD.01	10,731	\$ 930,372	\$ 5,078,338
HEALTHPEAK PROPERTIES INC REIT USD1.0	46,997	\$ 1,209,707	\$ 772,161
HENRY SCHEIN INC COMMON STOCK USD.01	6,977	\$ 388,423	\$ 514,205
HERSHEY CO/THE COMMON STOCK USD1.0	9,722	\$ 1,225,576	\$ 2,021,107
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	89,857	\$ 1,232,455	\$ 2,139,495
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	15,622	\$ 1,266,819	\$ 4,750,338
HOLOGIC INC COMMON STOCK USD.01	14,687	\$ 678,437	\$ 1,110,190
HOME DEPOT INC COMMON STOCK USD.05	66,925	\$ 12,399,752	\$ 22,010,963
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	42,751	\$ 5,985,237	\$ 9,663,009
HORMEL FOODS CORP COMMON STOCK USD.01465	20,190	\$ 724,277	\$ 457,304
HOST HOTELS + RESORTS INC REIT USD.01	43,318	\$ 801,648	\$ 829,973
HOWMET AEROSPACE INC COMMON STOCK	26,913	\$ 772,157	\$ 6,202,370
HP INC COMMON STOCK USD.01	57,621	\$ 1,308,078	\$ 1,106,899
HUBBELL INC COMMON STOCK USD.01	3,645	\$ 1,083,571	\$ 1,788,747
HUMANA INC COMMON STOCK USD.1666666	8,184	\$ 2,125,964	\$ 1,419,024
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	4,999	\$ 561,823	\$ 1,059,288
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	124,936	\$ 1,876,809	\$ 1,955,248
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	2,542	\$ 587,600	\$ 965,706
IDEX CORP COMMON STOCK USD.01	5,085	\$ 827,131	\$ 963,862
IDEXX LABORATORIES INC COMMON STOCK USD.1	5,308	\$ 916,554	\$ 2,982,512
ILLINOIS TOOL WORKS COMMON STOCK USD.01	17,315	\$ 2,863,408	\$ 4,506,921
INCYTE CORP COMMON STOCK USD.001	11,060	\$ 1,028,988	\$ 1,040,967
INGERSOLL RAND INC COMMON STOCK USD.01	23,064	\$ 828,298	\$ 1,847,888
INSULET CORP COMMON STOCK USD.001	4,716	\$ 1,417,780	\$ 989,605
INTEL CORP COMMON STOCK USD.001	313,632	\$ 13,641,997	\$ 13,840,580
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	30,077	\$ 1,866,875	\$ 2,017,264
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	37,826	\$ 2,777,288	\$ 5,949,273
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	36,057	\$ 1,888,398	\$ 1,287,235
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	62,847	\$ 9,140,864	\$ 15,233,484
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	16,212	\$ 2,139,214	\$ 1,176,181
INTUIT INC COMMON STOCK USD.01	18,745	\$ 3,864,347	\$ 8,104,963
INTUITIVE SURGICAL INC COMMON STOCK USD.001	23,834	\$ 3,540,487	\$ 10,987,236
INVESCO LTD COMMON STOCK USD.2	31,002	\$ 901,825	\$ 753,039
INVITATION HOMES INC REIT USD.01	37,585	\$ 1,383,048	\$ 933,987
IQVIA HOLDINGS INC COMMON STOCK USD.01	10,875	\$ 1,259,687	\$ 1,854,623
IRON MOUNTAIN INC REIT USD.01	19,438	\$ 757,411	\$ 1,985,397
JABIL INC COMMON STOCK USD.001	7,021	\$ 933,161	\$ 1,864,988
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	4,686	\$ 661,225	\$ 740,575
JACOBS SOLUTIONS INC COMMON STOCK	8,167	\$ 471,129	\$ 1,039,496
JM SMUCKER CO/THE COMMON STOCK	6,788	\$ 795,324	\$ 654,635
JOHNSON + JOHNSON COMMON STOCK USD1.0	161,502	\$ 22,761,459	\$ 39,477,549
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	41,090	\$ 1,593,472	\$ 5,380,736
JPMORGAN CHASE + CO COMMON STOCK USD1.0	181,283	\$ 19,080,322	\$ 53,326,207
KENVUE INC COMMON STOCK	129,752	\$ 2,796,315	\$ 2,236,924
KEURIG DR PEPPER INC COMMON STOCK USD.01	90,962	\$ 3,066,213	\$ 2,395,029
KEYCORP COMMON STOCK USD1.0	61,027	\$ 1,118,898	\$ 1,223,591
KEYSIGHT TECHNOLOGIES IN COMMON STOCK	11,578	\$ 782,719	\$ 3,269,280
KIMBERLY CLARK CORP COMMON STOCK USD1.25	22,038	\$ 2,662,533	\$ 2,126,006

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KIMCO REALTY CORP REIT USD.01	46,336	\$ 894,729	\$ 1,041,170
KINDER MORGAN INC COMMON STOCK USD.01	132,426	\$ 2,256,806	\$ 4,440,244
KKR + CO INC COMMON STOCK USD.01	46,146	\$ 5,039,754	\$ 4,268,505
KLA CORP COMMON STOCK USD.001	8,834	\$ 1,141,338	\$ 13,007,270
KRAFT HEINZ CO/THE COMMON STOCK USD.01	58,062	\$ 3,318,547	\$ 1,305,814
KROGER CO COMMON STOCK USD1.0	39,750	\$ 1,008,589	\$ 2,876,310
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	12,467	\$ 1,906,127	\$ 4,302,985
LABCORP HOLDINGS INC COMMON STOCK USD.1	5,715	\$ 789,515	\$ 1,524,819
LAM RESEARCH CORP COMMON STOCK USD.001	83,938	\$ 1,872,429	\$ 17,934,193
LAS VEGAS SANDS CORP COMMON STOCK USD.001	20,733	\$ 1,126,729	\$ 1,117,094
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	8,694	\$ 764,748	\$ 1,352,091
LENNAR CORP A COMMON STOCK USD.1	14,299	\$ 943,620	\$ 1,241,725
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	2,123	\$ 1,329,272	\$ 985,348
LINDE PLC COMMON STOCK	31,395	\$ 5,409,313	\$ 15,564,385
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	10,706	\$ 810,705	\$ 1,632,772
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	13,600	\$ 4,445,458	\$ 8,219,704
LOEWS CORP COMMON STOCK USD.01	10,498	\$ 538,510	\$ 1,120,557
LOWE S COS INC COMMON STOCK USD.5	37,567	\$ 3,366,504	\$ 8,876,331
LULULEMON ATHLETICA INC COMMON STOCK USD.005	7,278	\$ 2,973,323	\$ 1,114,262
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	4,757	\$ 3,360,099	\$ 3,343,029
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	16,455	\$ 1,680,732	\$ 1,325,615
M + T BANK CORP COMMON STOCK USD.5	10,228	\$ 1,689,575	\$ 2,114,332
MARATHON PETROLEUM CORP COMMON STOCK USD.01	19,848	\$ 1,258,969	\$ 4,846,485
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	14,700	\$ 1,928,718	\$ 4,807,929
MARSH + MCLENNAN COS COMMON STOCK USD1.0	32,790	\$ 2,938,342	\$ 5,687,426
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	4,034	\$ 928,594	\$ 2,374,735
MASCO CORP COMMON STOCK USD1.0	13,893	\$ 579,962	\$ 838,720
MASTERCARD INC A COMMON STOCK USD.0001	54,819	\$ 9,322,340	\$ 27,390,862
MCCORMICK + CO NON VTG SHRS COMMON STOCK	16,939	\$ 953,219	\$ 854,403
MCDONALD S CORP COMMON STOCK USD.01	47,527	\$ 8,297,543	\$ 14,770,916
MCKESSON CORP COMMON STOCK USD.01	8,222	\$ 1,390,696	\$ 7,114,990
MEDTRONIC PLC COMMON STOCK USD.1	85,986	\$ 7,154,695	\$ 7,450,687
MERCK + CO. INC. COMMON STOCK USD.5	166,878	\$ 9,556,361	\$ 20,073,755
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	146,616	\$ 26,992,568	\$ 83,883,412
METLIFE INC COMMON STOCK USD.01	37,050	\$ 2,014,870	\$ 2,620,176
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,343	\$ 851,338	\$ 1,693,792
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	11,039	\$ 371,386	\$ 408,553
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	36,366	\$ 1,615,580	\$ 2,349,607
MICRON TECHNOLOGY INC COMMON STOCK USD.1	75,469	\$ 3,545,347	\$ 25,496,447
MICROSOFT CORP COMMON STOCK USD.00000625	498,630	\$ 51,051,516	\$ 184,577,867
MID AMERICA APARTMENT COMM REIT USD.01	7,719	\$ 853,790	\$ 942,644
MODERNA INC COMMON STOCK USD.0001	23,670	\$ 7,548,978	\$ 1,202,436
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	11,044	\$ 804,658	\$ 475,555
MONDELEZ INTERNATIONAL INC A COMMON STOCK	85,023	\$ 3,790,928	\$ 4,900,726
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	3,256	\$ 1,297,636	\$ 3,559,948
MONSTER BEVERAGE CORP COMMON STOCK	48,325	\$ 1,530,330	\$ 3,501,630
MOODY S CORP COMMON STOCK USD.01	10,322	\$ 1,686,653	\$ 4,502,973
MORGAN STANLEY COMMON STOCK USD.01	81,211	\$ 4,233,177	\$ 13,364,894
MOSAIC CO/THE COMMON STOCK USD.01	20,736	\$ 538,315	\$ 528,768
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	11,152	\$ 1,276,953	\$ 4,839,633
MSCI INC COMMON STOCK USD.01	4,999	\$ 921,949	\$ 2,694,511
NASDAQ INC COMMON STOCK USD.01	30,120	\$ 1,134,043	\$ 2,556,887
NETAPP INC COMMON STOCK USD.001	13,436	\$ 759,941	\$ 1,375,712
NETFLIX INC COMMON STOCK USD.001	283,668	\$ 6,312,825	\$ 27,274,678
NEWMONT CORP COMMON STOCK USD1.6	73,371	\$ 2,758,920	\$ 7,942,411

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Security Description	Shares	Book Value	Market Value
NEWS CORP CLASS A COMMON STOCK USD.01	21,404	\$ 349,955	\$ 533,602
NEWS CORP CLASS B COMMON STOCK	8,792	\$ 169,510	\$ 250,660
NEXTERA ENERGY INC COMMON STOCK USD.01	140,726	\$ 6,429,133	\$ 13,070,631
NIKE INC CL B COMMON STOCK	79,553	\$ 5,160,378	\$ 4,201,989
NISOURCE INC COMMON STOCK USD.01	32,016	\$ 893,967	\$ 1,493,867
NORDSON CORP COMMON STOCK	3,449	\$ 753,822	\$ 917,641
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	15,038	\$ 2,120,010	\$ 4,315,906
NORTHERN TRUST CORP COMMON STOCK USD1.666666	12,927	\$ 1,251,454	\$ 1,804,221
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	8,981	\$ 2,878,460	\$ 6,127,197
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	31,523	\$ 1,086,474	\$ 589,480
NRG ENERGY INC COMMON STOCK USD.01	13,564	\$ 543,511	\$ 1,982,243
NUCOR CORP COMMON STOCK USD.4	15,428	\$ 988,797	\$ 2,608,875
NVIDIA CORP COMMON STOCK USD.001	1,631,833	\$ 12,004,532	\$ 284,591,675
NVR INC COMMON STOCK USD.01	178	\$ 703,427	\$ 1,172,990
NXP SEMICONDUCTORS NV COMMON STOCK	16,845	\$ 3,399,769	\$ 3,316,107
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	57,057	\$ 1,144,505	\$ 5,266,932
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	48,803	\$ 2,904,632	\$ 3,172,195
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	12,438	\$ 883,812	\$ 2,430,385
OMNICOM GROUP COMMON STOCK USD.15	20,890	\$ 1,441,164	\$ 1,573,226
ON SEMICONDUCTOR COMMON STOCK USD.01	25,526	\$ 1,351,698	\$ 1,580,570
ONEOK INC COMMON STOCK USD.01	41,882	\$ 2,382,493	\$ 3,785,714
ORACLE CORP COMMON STOCK USD.01	113,835	\$ 6,947,384	\$ 16,746,267
OTIS WORLDWIDE CORP COMMON STOCK USD.01	26,088	\$ 1,652,084	\$ 2,010,863
P G + E CORP COMMON STOCK	145,292	\$ 2,027,445	\$ 2,552,780
PACCAR INC COMMON STOCK USD1.0	35,121	\$ 1,625,165	\$ 4,056,476
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	6,047	\$ 686,336	\$ 1,283,294
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	153,587	\$ 7,748,873	\$ 22,466,706
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	52,906	\$ 7,044,706	\$ 8,481,890
PARAMOUNT SKYDANCE CL B COMMON STOCK USD.001	19,368	\$ 1,042,571	\$ 174,699
PARKER HANNIFIN CORP COMMON STOCK USD.5	8,480	\$ 1,558,928	\$ 7,591,635
PAYCHEX INC COMMON STOCK USD.01	21,548	\$ 1,508,367	\$ 1,985,002
PAYPAL HOLDINGS INC COMMON STOCK	62,247	\$ 4,960,634	\$ 2,815,432
PENTAIR PLC COMMON STOCK USD.01	10,968	\$ 496,992	\$ 955,422
PEPSICO INC COMMON STOCK USD.017	91,193	\$ 10,967,017	\$ 14,161,361
PFIZER INC COMMON STOCK USD.05	381,572	\$ 13,363,716	\$ 10,714,542
PHILIP MORRIS INTERNATIONAL COMMON STOCK	104,660	\$ 10,432,173	\$ 17,304,484
PHILLIPS 66 COMMON STOCK	27,345	\$ 2,570,213	\$ 4,981,712
PINNACLE WEST CAPITAL COMMON STOCK	8,410	\$ 744,240	\$ 847,308
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	26,403	\$ 3,640,776	\$ 5,494,200
POOL CORP COMMON STOCK USD.001	2,278	\$ 748,715	\$ 460,908
PPG INDUSTRIES INC COMMON STOCK USD1.666666	15,305	\$ 1,780,626	\$ 1,635,798
PPL CORP COMMON STOCK USD.01	49,192	\$ 1,684,671	\$ 1,879,134
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	13,381	\$ 959,680	\$ 1,205,762
PROCTER + GAMBLE CO/THE COMMON STOCK	156,346	\$ 14,786,473	\$ 22,582,616
PROGRESSIVE CORP COMMON STOCK USD1.0	38,858	\$ 2,329,098	\$ 7,703,210
PROLOGIS INC REIT USD.01	62,417	\$ 4,454,845	\$ 8,250,279
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	22,623	\$ 2,513,717	\$ 2,210,041
PTC INC COMMON STOCK USD.01	8,173	\$ 1,146,402	\$ 1,164,571
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	33,538	\$ 1,779,473	\$ 2,714,901
PUBLIC STORAGE REIT USD.1	10,660	\$ 2,309,149	\$ 2,887,581
PULTEGROUP INC COMMON STOCK USD.01	13,051	\$ 532,206	\$ 1,534,928
QNITY ELECTRONICS INC COMMON STOCK USD.01	14,453	\$ 1,680,539	\$ 1,667,587
QUALCOMM INC COMMON STOCK USD.0001	71,128	\$ 5,007,156	\$ 9,159,864
QUANTA SERVICES INC COMMON STOCK USD.00001	9,984	\$ 404,670	\$ 5,481,416
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	7,477	\$ 733,124	\$ 1,465,342

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RALPH LAUREN CORP COMMON STOCK USD.01	2,631	\$ 287,390	\$ 905,038
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	11,949	\$ 744,787	\$ 1,730,096
REALTY INCOME CORP REIT USD1.0	61,857	\$ 3,744,012	\$ 3,784,411
REGENCY CENTERS CORP REIT USD.01	11,483	\$ 771,755	\$ 868,804
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	6,670	\$ 2,993,838	\$ 5,153,509
REGIONS FINANCIAL CORP COMMON STOCK USD.01	59,244	\$ 975,608	\$ 1,547,453
REPUBLIC SERVICES INC COMMON STOCK USD.01	13,653	\$ 980,320	\$ 2,990,280
RESMED INC COMMON STOCK USD.004	9,941	\$ 1,044,186	\$ 2,231,556
REVVITY INC COMMON STOCK USD1.0	7,106	\$ 610,765	\$ 622,557
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	52,750	\$ 6,582,013	\$ 3,655,575
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	7,634	\$ 1,453,627	\$ 2,739,690
ROLLINS INC COMMON STOCK USD1.0	18,660	\$ 545,398	\$ 996,631
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	7,156	\$ 1,991,500	\$ 2,532,222
ROSS STORES INC COMMON STOCK USD.01	21,632	\$ 1,746,136	\$ 4,686,140
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	16,958	\$ 1,913,977	\$ 4,666,502
RTX CORP COMMON STOCK USD1.0	90,146	\$ 6,793,976	\$ 17,389,163
S+P GLOBAL INC COMMON STOCK USD1.0	20,576	\$ 3,695,554	\$ 8,751,796
SALESFORCE INC COMMON STOCK USD.001	63,414	\$ 8,397,511	\$ 11,837,491
SANDISK CORP COMMON STOCK USD.01	9,851	\$ 2,403,989	\$ 6,258,734
SBA COMMUNICATIONS CORP REIT USD.01	7,017	\$ 1,263,258	\$ 1,207,696
SCHLUMBERGER LTD COMMON STOCK USD.01	100,417	\$ 5,438,081	\$ 5,160,430
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	112,304	\$ 5,772,226	\$ 10,554,330
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	14,652	\$ 681,603	\$ 5,740,068
SEMPRA COMMON STOCK	43,639	\$ 2,701,779	\$ 4,240,402
SERVICENOW INC COMMON STOCK USD.001	69,750	\$ 4,348,882	\$ 7,292,363
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	15,550	\$ 2,233,468	\$ 4,984,553
SIMON PROPERTY GROUP INC REIT USD.0001	22,233	\$ 3,360,585	\$ 4,147,121
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	10,192	\$ 1,073,054	\$ 545,782
SMITH (A.O.) CORP COMMON STOCK USD1.0	7,453	\$ 456,927	\$ 491,451
SNAP ON INC COMMON STOCK USD1.0	3,528	\$ 604,897	\$ 1,281,440
SOLVENTUM CORP COMMON STOCK	8,574	\$ 1,210,430	\$ 559,882
SOUTHERN CO/THE COMMON STOCK USD5.0	74,000	\$ 3,958,331	\$ 7,142,480
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	35,193	\$ 1,800,445	\$ 1,322,201
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	10,747	\$ 1,758,451	\$ 763,682
STARBUCKS CORP COMMON STOCK USD.001	76,199	\$ 4,535,514	\$ 6,826,668
STATE STREET CORP COMMON STOCK USD1.0	18,505	\$ 1,655,502	\$ 2,341,993
STEEL DYNAMICS INC COMMON STOCK USD.005	9,461	\$ 1,008,356	\$ 1,702,980
STERIS PLC COMMON STOCK USD75.0	6,742	\$ 1,117,403	\$ 1,490,858
STRYKER CORP COMMON STOCK USD.1	23,075	\$ 3,820,947	\$ 7,582,214
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	33,683	\$ 3,479,769	\$ 766,962
SYNCHRONY FINANCIAL COMMON STOCK USD.001	24,520	\$ 878,756	\$ 1,667,850
SYNOPSIS INC COMMON STOCK USD.01	12,731	\$ 2,379,131	\$ 5,047,587
SYSCO CORP COMMON STOCK USD1.0	30,959	\$ 1,883,371	\$ 2,208,305
T MOBILE US INC COMMON STOCK USD.0001	31,741	\$ 3,114,611	\$ 6,666,562
T ROWE PRICE GROUP INC COMMON STOCK USD.2	14,296	\$ 1,475,938	\$ 1,288,641
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	11,711	\$ 1,357,247	\$ 2,312,923
TAPESTRY INC COMMON STOCK USD.01	13,856	\$ 585,641	\$ 1,955,220
TARGA RESOURCES CORP COMMON STOCK USD.001	14,295	\$ 946,029	\$ 3,584,185
TARGET CORP COMMON STOCK USD.0833	30,774	\$ 2,067,431	\$ 3,729,809
TE CONNECTIVITY PLC COMMON STOCK USD.01	19,843	\$ 1,880,702	\$ 4,147,584
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	3,079	\$ 1,068,586	\$ 1,862,826
TERADYNE INC COMMON STOCK USD.125	10,623	\$ 857,004	\$ 3,149,295
TESLA INC COMMON STOCK USD.001	188,926	\$ 45,329,513	\$ 70,233,241
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	60,870	\$ 6,172,859	\$ 11,817,302
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	3,786	\$ 1,995,027	\$ 1,796,684

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Security Description	Shares	Book Value	Market Value
TEXTRON INC COMMON STOCK USD.125	12,020	\$ 630,980	\$ 1,052,471
THE CIGNA GROUP COMMON STOCK USD.01	17,476	\$ 3,439,374	\$ 4,661,723
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	25,261	\$ 5,683,138	\$ 12,416,539
TJX COMPANIES INC COMMON STOCK USD1.0	74,828	\$ 3,014,494	\$ 11,950,032
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	4,550	\$ 691,634	\$ 917,508
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	35,509	\$ 604,201	\$ 1,608,558
TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001	30,458	\$ 2,427,665	\$ 691,092
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	14,872	\$ 1,146,407	\$ 6,197,757
TRANSDIGM GROUP INC COMMON STOCK USD.01	3,775	\$ 1,356,583	\$ 4,375,074
TRAVELERS COS INC/THE COMMON STOCK NPV	14,711	\$ 1,997,261	\$ 4,290,904
TRIMBLE INC COMMON STOCK USD.001	16,239	\$ 1,153,543	\$ 1,059,270
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	85,944	\$ 4,047,444	\$ 3,950,846
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	2,938	\$ 994,562	\$ 1,005,912
TYSON FOODS INC CL A COMMON STOCK USD.1	19,411	\$ 1,524,305	\$ 1,243,663
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	138,214	\$ 8,583,854	\$ 9,941,733
UDR INC REIT USD.01	21,085	\$ 864,781	\$ 712,251
ULTA BEAUTY INC COMMON STOCK	2,952	\$ 724,599	\$ 1,543,040
UNION PACIFIC CORP COMMON STOCK USD2.5	39,459	\$ 5,045,214	\$ 9,573,543
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	20,719	\$ 1,143,028	\$ 1,907,598
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	49,796	\$ 5,985,500	\$ 4,898,930
UNITED RENTALS INC COMMON STOCK USD.01	4,307	\$ 741,273	\$ 3,137,908
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	60,904	\$ 14,812,493	\$ 16,480,013
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	3,746	\$ 402,583	\$ 670,422
US BANCORP COMMON STOCK USD.01	104,512	\$ 5,323,574	\$ 5,435,669
VALERO ENERGY CORP COMMON STOCK USD.01	20,240	\$ 1,722,612	\$ 5,000,899
VENTAS INC REIT USD.25	31,348	\$ 1,949,972	\$ 2,563,639
VERALTO CORP COMMON STOCK USD.01	16,316	\$ 778,414	\$ 1,442,661
VERISIGN INC COMMON STOCK USD.001	5,743	\$ 807,532	\$ 1,426,331
VERISK ANALYTICS INC COMMON STOCK USD.001	9,374	\$ 996,545	\$ 1,778,717
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	283,448	\$ 14,230,542	\$ 14,229,090
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	17,052	\$ 2,784,329	\$ 7,614,400
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	25,412	\$ 6,502,382	\$ 6,367,739
VIATRIS INC COMMON STOCK	75,100	\$ 1,120,218	\$ 1,014,601
VICI PROPERTIES INC REIT USD.01	72,194	\$ 2,260,634	\$ 1,972,340
VISA INC CLASS A SHARES COMMON STOCK USD.0001	113,092	\$ 15,137,676	\$ 34,180,926
VISTRA CORP COMMON STOCK USD.01	21,656	\$ 1,792,849	\$ 3,255,546
VULCAN MATERIALS CO COMMON STOCK USD1.0	8,988	\$ 1,113,186	\$ 2,447,432
WABTEC CORP COMMON STOCK USD.01	11,597	\$ 859,074	\$ 2,898,206
WALMART INC COMMON STOCK USD.1	294,829	\$ 10,482,881	\$ 36,641,348
WALT DISNEY CO/THE COMMON STOCK USD.01	118,879	\$ 12,232,942	\$ 11,457,558
WARNER BROS DISCOVERY INC COMMON STOCK	166,845	\$ 4,802,501	\$ 4,581,564
WASTE MANAGEMENT INC COMMON STOCK USD.01	24,920	\$ 2,221,633	\$ 5,726,367
WATERS CORP COMMON STOCK USD.01	6,519	\$ 1,708,806	\$ 1,941,358
WEC ENERGY GROUP INC COMMON STOCK USD.01	21,681	\$ 1,576,570	\$ 2,510,009
WELLS FARGO + CO COMMON STOCK USD1.666	208,477	\$ 10,849,612	\$ 16,596,854
WELLTOWER INC REIT USD1.0	46,328	\$ 3,893,668	\$ 9,159,509
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	4,782	\$ 1,044,594	\$ 1,198,560
WESTERN DIGITAL CORP COMMON STOCK USD.01	22,912	\$ 1,262,459	\$ 6,197,467
WEYERHAEUSER CO REIT USD1.25	48,956	\$ 1,651,407	\$ 1,195,995
WILLIAMS COS INC COMMON STOCK USD1.0	81,981	\$ 2,391,058	\$ 5,966,577
WILLIAMS SONOMA INC COMMON STOCK USD.01	7,650	\$ 1,251,910	\$ 1,394,825
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	6,501	\$ 1,072,220	\$ 1,889,841
WORKDAY INC CLASS A COMMON STOCK USD.001	14,644	\$ 3,988,617	\$ 1,902,548
WR BERKLEY CORP COMMON STOCK USD.2	20,446	\$ 647,994	\$ 1,355,161
WW GRAINGER INC COMMON STOCK USD.5	2,960	\$ 735,512	\$ 3,228,798

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Security Description	Shares	Book Value	Market Value
WYNN RESORTS LTD COMMON STOCK USD.01	5,668	\$ 798,895	\$ 575,585
XCEL ENERGY INC COMMON STOCK USD2.5	39,487	\$ 2,099,358	\$ 3,136,847
XYLEM INC COMMON STOCK	16,446	\$ 1,273,774	\$ 1,965,297
YUM BRANDS INC COMMON STOCK	18,072	\$ 1,535,094	\$ 2,809,835
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	3,444	\$ 896,046	\$ 720,072
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	13,135	\$ 1,478,115	\$ 1,187,667
ZOETIS INC COMMON STOCK USD.01	28,560	\$ 2,304,462	\$ 3,376,078

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International Equity Securities	Non-Retirement Assets		
Security Description	Shares	Book Value	Market Value
Total International Equity Securities		\$ 7,076,608	\$ 5,988,058
CRH PLC COMMON STOCK EUR.32	44,034	\$ 5,478,688	\$ 4,628,854
SMURFIT WESTROCK PLC COMMON STOCK	34,108	\$ 1,597,919	\$ 1,359,204

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Fixed Income Securities	Non-Retirement Assets		
Security Description	Par Value	Book Value	Market Value
Total Fixed Income Securities		\$ 2,943,838,353	\$ 2,854,784,092
ABBOTT LABORATORIES SR UNSECURED 03/36 4.65%	6,740,000	\$ 6,723,442	\$ 6,590,766
ABBVIE INC SR UNSECURED 11/39 4.05%	4,175,000	\$ 3,627,898	\$ 3,664,499
ACCENTURE CAPITAL INC COMPANY GUAR 10/34 4.5%	1,815,000	\$ 1,813,343	\$ 1,754,832
AETNA INC SR UNSECURED 06/36 6.625%	1,785,000	\$ 2,406,838	\$ 1,923,548
AGCO CORP COMPANY GUAR 03/27 5.45%	810,000	\$ 809,782	\$ 815,518
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3%	3,040,000	\$ 3,037,168	\$ 2,726,631
AIRBNB INC SR UNSECURED 03/36 5.25%	4,025,000	\$ 4,019,388	\$ 4,029,076
ALEXANDRIA REAL ESTATE E COMPANY GUAR 02/33 1.875%	900,000	\$ 719,520	\$ 728,544
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2%	1,830,000	\$ 1,826,774	\$ 1,531,043
ALEXANDRIA REAL ESTATE E COMPANY GUAR 10/35 5.5%	2,180,000	\$ 2,174,799	\$ 2,169,834
ALGONQUIN PWR + UTILITY SR UNSECURED 06/26 VARIABLE	1,535,000	\$ 1,533,890	\$ 1,536,265
ALPHABET INC SR UNSECURED 02/33 4.4%	475,000	\$ 477,560	\$ 469,084
ALPHABET INC SR UNSECURED 02/46 5.5%	470,000	\$ 467,584	\$ 466,224
ALPHABET INC SR UNSECURED 02/56 5.65%	580,000	\$ 578,009	\$ 578,134
ALPHABET INC SR UNSECURED 11/35 4.7%	1,395,000	\$ 1,393,177	\$ 1,378,177
ALTRIA GROUP INC COMPANY GUAR 05/30 3.4%	770,000	\$ 768,920	\$ 735,827
ALTRIA GROUP INC COMPANY GUAR 08/30 4.5%	2,191,000	\$ 2,182,742	\$ 2,181,533
ALTRIA GROUP INC COMPANY GUAR 08/42 4.25%	1,935,000	\$ 1,632,286	\$ 1,576,268
AMAZON.COM INC SR UNSECURED 03/33 4.55	1,960,000	\$ 1,956,416	\$ 1,941,136
AMAZON.COM INC SR UNSECURED 03/36 4.875%	3,055,000	\$ 3,049,037	\$ 3,027,157
AMAZON.COM INC SR UNSECURED 03/46 5.65%	200,000	\$ 198,864	\$ 199,308
AMAZON.COM INC SR UNSECURED 03/56 5.8%	350,000	\$ 348,031	\$ 349,719
AMAZON.COM INC SR UNSECURED 03/66 5.95%	825,000	\$ 818,842	\$ 827,704
AMEREN ILLINOIS CO 1ST MORTGAGE 03/49 4.5%	720,000	\$ 719,456	\$ 599,749
AMERICAN EXPRESS CO SR UNSECURED 01/31 VARIABLE	2,005,000	\$ 2,005,000	\$ 2,038,914
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8%	1,375,000	\$ 1,316,154	\$ 1,342,057
AMERICAN TOWER CORP SR UNSECURED 10/30 1.875%	3,810,000	\$ 3,387,054	\$ 3,362,578
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 C	348,095	\$ 348,076	\$ 346,859
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 C	2,100,000	\$ 2,099,739	\$ 2,129,543
AMGEN INC SR UNSECURED 02/40 3.15%	910,000	\$ 700,953	\$ 707,771
AMGEN INC SR UNSECURED 03/33 5.25%	1,340,000	\$ 1,336,031	\$ 1,375,145
AMGEN INC SR UNSECURED 11/41 5.15%	925,000	\$ 873,029	\$ 876,969
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9%	2,116,000	\$ 2,017,822	\$ 1,906,880
APTIV PLC / GLOBAL FIN COMPANY GUAR 09/34 5.15%	2,765,000	\$ 2,759,379	\$ 2,821,435
ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011%	2,980,000	\$ 2,990,698	\$ 2,973,488
ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35%	580,000	\$ 577,624	\$ 385,155
ARIZONA PUBLIC SERVICE SR UNSECURED 12/31 2.2%	3,460,000	\$ 3,429,546	\$ 3,006,815
AT+T INC SR UNSECURED 03/39 4.85%	5,340,000	\$ 5,193,904	\$ 4,973,241
AT+T INC SR UNSECURED 03/49 4.55%	875,000	\$ 937,891	\$ 704,033
AT+T INC SR UNSECURED 04/31 4.4%	625,000	\$ 624,599	\$ 618,699
AT+T INC SR UNSECURED 04/33 4.75%	425,000	\$ 424,801	\$ 420,974
AT+T INC SR UNSECURED 06/31 2.75%	395,000	\$ 356,622	\$ 361,202
AT+T INC SR UNSECURED 08/37 4.9%	150,000	\$ 164,223	\$ 144,070
AT+T INC SR UNSECURED 12/33 2.55%	220,000	\$ 184,481	\$ 186,172
ATLANTIC CITY ELECTRIC 1ST MORTGAGE 03/31 2.3%	1,475,000	\$ 1,474,585	\$ 1,328,771
AUTONATION INC SR UNSECURED 06/30 4.75%	6,915,000	\$ 6,975,108	\$ 6,865,857
AUTOZONE INC SR UNSECURED 01/31 1.65%	470,000	\$ 469,313	\$ 407,972
AUTOZONE INC SR UNSECURED 04/29 3.75%	2,320,000	\$ 2,317,814	\$ 2,269,722
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4%	3,755,000	\$ 3,744,902	\$ 3,729,938
BANK BANK 2018 BN10 A4	5,382,269	\$ 5,427,913	\$ 5,295,446
BANK BANK 2020 BN27 A4	5,500,000	\$ 5,548,003	\$ 4,893,909
BANK BANK 2020 BN29 A3	2,750,479	\$ 2,773,622	\$ 2,432,644
BANK BANK 2021 BN33 A3	7,504,000	\$ 7,571,172	\$ 7,037,574
BANK BANK 2022 BNK43 A1	1,026,341	\$ 1,021,177	\$ 1,024,665

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Security Description	Par Value	Book Value	Market Value
BANK OF AMERICA CORP SR UNSECURED 01/29 VARIABLE	400,000	\$ 400,000	\$ 403,116
BANK OF AMERICA CORP SR UNSECURED 02/31 VARIABLE	300,000	\$ 272,943	\$ 277,296
BANK OF AMERICA CORP SR UNSECURED 02/37 VARIABLE	5,570,000	\$ 5,570,000	\$ 5,495,906
BANK OF AMERICA CORP SR UNSECURED 03/32 VARIABLE	7,425,000	\$ 6,527,447	\$ 6,733,836
BANK OF AMERICA CORP SR UNSECURED 04/32 VARIABLE	2,795,000	\$ 2,795,000	\$ 2,532,881
BANK OF AMERICA CORP SR UNSECURED 04/34 VARIABLE	85,000	\$ 85,525	\$ 86,033
BANK OF AMERICA CORP SR UNSECURED 05/29 VARIABLE	400,000	\$ 400,000	\$ 401,739
BANK OF AMERICA CORP SR UNSECURED 07/28 VARIABLE	190,000	\$ 189,023	\$ 190,022
BANK OF AMERICA CORP SR UNSECURED 07/29 VARIABLE	1,000,000	\$ 998,281	\$ 995,924
BANK OF AMERICA CORP SR UNSECURED 07/32 VARIABLE	4,285,000	\$ 4,285,000	\$ 3,782,517
BANK OF AMERICA CORP SR UNSECURED 07/33 VARIABLE	60,000	\$ 59,828	\$ 60,354
BANK OF AMERICA CORP SR UNSECURED 10/32 VARIABLE	70,000	\$ 61,295	\$ 62,280
BANK OF AMERICA CORP SR UNSECURED 11/28 VARIABLE	150,000	\$ 153,451	\$ 154,094
BANK OF AMERICA CORP SR UNSECURED 12/28 VARIABLE	205,000	\$ 199,561	\$ 201,386
BANK OF AMERICA CORP SUBORDINATED 03/37 VARIABLE	1,475,000	\$ 1,341,159	\$ 1,366,286
BANK OF AMERICA CORP SUBORDINATED 10/26 4.25%	560,000	\$ 558,611	\$ 559,713
BANK5 BANK5 2024 5YR10 A3	8,600,000	\$ 8,849,439	\$ 8,762,605
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C7 A4	6,700,000	\$ 6,755,193	\$ 6,019,553
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A4	6,900,000	\$ 6,960,474	\$ 6,125,298
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C21 A2	3,312,952	\$ 3,347,844	\$ 3,405,717
BARCLAYS PLC SR UNSECURED 02/37 VARIABLE	440,000	\$ 440,000	\$ 425,826
BARCLAYS PLC SR UNSECURED 03/32 VARIABLE	4,490,000	\$ 4,490,000	\$ 4,025,797
BARCLAYS PLC SR UNSECURED 05/27 VARIABLE	465,000	\$ 465,407	\$ 465,503
BARCLAYS PLC SR UNSECURED 08/28 VARIABLE	1,300,000	\$ 1,309,256	\$ 1,314,868
BARCLAYS PLC SR UNSECURED 09/28 VARIABLE	1,000,000	\$ 995,568	\$ 1,003,847
BARCLAYS PLC SR UNSECURED 09/29 VARIABLE	260,000	\$ 268,718	\$ 270,680
BARCLAYS PLC SR UNSECURED 11/27 VARIABLE	1,490,000	\$ 1,453,305	\$ 1,467,492
BARCLAYS PLC SR UNSECURED 11/32 VARIABLE	2,000,000	\$ 1,695,144	\$ 1,786,943
BARCLAYS PLC SUBORDINATED 05/28 4.836%	350,000	\$ 347,806	\$ 350,033
BARCLAYS PLC SUBORDINATED 06/30 VARIABLE	335,000	\$ 331,840	\$ 336,079
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7%	1,481,000	\$ 1,529,903	\$ 1,482,883
BAT CAPITAL CORP COMPANY GUAR 03/28 2.259%	220,000	\$ 209,357	\$ 211,156
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726%	250,000	\$ 224,698	\$ 228,602
BAT CAPITAL CORP COMPANY GUAR 03/32 4.742%	975,000	\$ 954,116	\$ 971,686
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343%	4,670,000	\$ 4,651,576	\$ 4,985,130
BAT CAPITAL CORP COMPANY GUAR 08/33 6.421%	250,000	\$ 264,592	\$ 271,126
BAT CAPITAL CORP COMPANY GUAR 10/32 7.75%	140,000	\$ 158,183	\$ 160,759
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931%	455,000	\$ 455,380	\$ 472,010
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263%	2,850,000	\$ 3,762,430	\$ 2,973,828
BAYER US FINANCE LLC COMPANY GUAR 144A 01/29 6.25%	415,000	\$ 425,530	\$ 431,040
BAYER US FINANCE LLC COMPANY GUAR 144A 11/30 6.375%	875,000	\$ 906,011	\$ 920,154
BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5%	520,000	\$ 542,732	\$ 553,013
BENCHMARK MORTGAGE TRUST BMARK 2018 B1 A4	1,419,693	\$ 1,431,331	\$ 1,401,898
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A4	6,500,000	\$ 6,558,395	\$ 6,038,831
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A4	2,800,000	\$ 2,823,573	\$ 2,508,682
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 A4A1	6,500,000	\$ 6,554,896	\$ 5,699,584
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A3	3,000,000	\$ 3,025,591	\$ 2,745,713
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A3	5,612,459	\$ 5,611,806	\$ 5,167,578
BENCHMARK MORTGAGE TRUST BMARK 2021 B27 A4	6,400,000	\$ 6,455,512	\$ 5,747,871
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3	3,500,000	\$ 3,599,282	\$ 3,620,095
BENCHMARK MORTGAGE TRUST BMARK 2025 V13 A4	4,000,000	\$ 4,117,153	\$ 4,144,716
BENCHMARK MORTGAGE TRUST BMARK 2025 V18 A3	7,300,000	\$ 7,516,972	\$ 7,433,512
BHP BILLITON FIN USA LTD COMPANY GUAR 02/35 5.3%	360,000	\$ 363,983	\$ 366,449
BHP BILLITON FIN USA LTD COMPANY GUAR 09/30 5.25%	5,330,000	\$ 5,368,489	\$ 5,485,721
BLACKROCK FUNDING INC COMPANY GUAR 03/34 5%	5,690,000	\$ 5,682,603	\$ 5,772,042

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BMO MORTGAGE TRUST BMO 2023 5C1 A3	7,100,000	\$ 7,301,778	\$ 7,346,386
BMO MORTGAGE TRUST BMO 2023 5C2 A3	3,000,000	\$ 3,085,903	\$ 3,163,532
BMO MORTGAGE TRUST BMO 2025 5C10 A3	5,000,000	\$ 5,201,365	\$ 5,144,889
BMO MORTGAGE TRUST BMO 2025 5C12 A3	4,000,000	\$ 4,118,724	\$ 4,061,069
BNP PARIBAS 144A 01/33 VARIABLE	925,000	\$ 925,000	\$ 955,545
BNP PARIBAS 144A 05/31 VARIABLE	300,000	\$ 300,000	\$ 302,590
BNP PARIBAS SUBORDINATED 144A 03/27 4.625%	1,025,000	\$ 1,019,945	\$ 1,024,868
BNP PARIBAS SUBORDINATED 144A 05/26 4.375%	560,000	\$ 559,482	\$ 559,808
BNP PARIBAS SUBORDINATED 144A 11/35 VARIABLE	300,000	\$ 294,354	\$ 304,152
BNSF RAILWAY CO 2015 1 P PASS THRU CE 144A 06/28 3.442%	190,177	\$ 184,957	\$ 186,975
BOEING CO SR UNSECURED 02/35 3.25%	2,350,000	\$ 1,960,727	\$ 2,014,328
BOEING CO SR UNSECURED 03/38 3.55%	1,080,000	\$ 790,465	\$ 895,436
BOEING CO SR UNSECURED 05/34 3.6%	1,135,000	\$ 981,005	\$ 1,016,022
BOEING CO SR UNSECURED 05/49 3.9%	1,400,000	\$ 1,000,772	\$ 1,022,962
BOEING CO SR UNSECURED 11/48 3.85%	995,000	\$ 746,527	\$ 716,628
BOSTON PROPERTIES LP SR UNSECURED 01/31 3.25%	670,000	\$ 607,034	\$ 617,983
BOSTON PROPERTIES LP SR UNSECURED 01/34 6.5%	390,000	\$ 410,731	\$ 408,285
BOSTON PROPERTIES LP SR UNSECURED 03/30 2.9%	480,000	\$ 435,935	\$ 444,805
BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4%	285,000	\$ 269,008	\$ 273,188
BOSTON PROPERTIES LP SR UNSECURED 12/27 6.75%	100,000	\$ 102,498	\$ 103,358
BOSTON PROPERTIES LP SR UNSECURED 12/28 4.5%	370,000	\$ 363,194	\$ 367,554
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939%	660,000	\$ 660,000	\$ 416,113
BRIXMOR OPERATING PART SR UNSECURED 02/34 5.5%	3,070,000	\$ 3,110,376	\$ 3,113,461
BRIXMOR OPERATING PART SR UNSECURED 08/31 2.5%	605,000	\$ 603,881	\$ 538,487
BROADCOM INC SR UNSECURED 04/34 3.469%	3,940,000	\$ 3,621,137	\$ 3,547,726
BROADCOM INC SR UNSECURED 07/29 5.05%	7,724,000	\$ 7,726,199	\$ 7,883,694
BROADCOM INC SR UNSECURED 07/32 4.9%	3,150,000	\$ 3,142,262	\$ 3,177,529
BUNGE LTD FINANCE CORP COMPANY GUAR 08/35 5.15%	4,885,000	\$ 4,872,114	\$ 4,864,068
BURLINGTN NORTH SANTA FE SR UNSECURED 09/51 3.3%	1,325,000	\$ 909,812	\$ 895,756
CALIFORNIA ST CAS 03/40 FIXED 7.625%	275,000	\$ 337,125	\$ 327,264
CALIFORNIA ST CAS 04/34 FIXED 7.5%	280,000	\$ 321,750	\$ 321,670
CALIFORNIA ST CAS 04/39 FIXED 7.55%	225,000	\$ 268,765	\$ 267,091
CALIFORNIA ST CAS 10/39 FIXED 7.3%	640,000	\$ 737,517	\$ 735,231
CALIFORNIA ST CAS 11/39 FIXED 7.35%	550,000	\$ 632,365	\$ 634,547
CALIFORNIA ST CAS 11/40 FIXED 7.6%	300,000	\$ 363,492	\$ 359,851
CAPITAL ONE FINANCIAL CO SR UNSECURED 01/32 VARIABLE	400,000	\$ 397,833	\$ 393,934
CAPITAL ONE FINANCIAL CO SR UNSECURED 02/30 VARIABLE	130,000	\$ 131,984	\$ 133,369
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VARIABLE	320,000	\$ 320,470	\$ 320,861
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/29 VARIABLE	250,000	\$ 256,528	\$ 258,504
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/30 VARIABLE	325,000	\$ 327,419	\$ 331,732
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VARIABLE	380,000	\$ 414,280	\$ 419,709
CAPITAL ONE FINANCIAL CO SUBORDINATED 07/26 3.75%	40,000	\$ 39,839	\$ 39,908
CARLISLE COS INC SR UNSECURED 03/32 2.2%	4,895,000	\$ 4,881,022	\$ 4,217,054
CARMAX AUTO OWNER TRUST CARMX 2022 1 C	1,300,000	\$ 1,299,870	\$ 1,298,736
CARMAX AUTO OWNER TRUST CARMX 2022 1 D	600,000	\$ 599,954	\$ 599,423
CBOE GLOBAL MARKETS INC SR UNSECURED 12/30 1.625%	3,160,000	\$ 3,150,602	\$ 2,774,997
CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5%	705,000	\$ 614,496	\$ 629,756
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25%	225,000	\$ 188,592	\$ 192,486
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25%	150,000	\$ 133,948	\$ 136,718
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/33 7%	175,000	\$ 175,000	\$ 175,482
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/36 7.375%	200,000	\$ 200,000	\$ 199,169
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5%	1,280,000	\$ 1,091,417	\$ 1,114,398
CD COMMERCIAL MORTGAGE TRUST CD 2019 CD8 A3	5,153,517	\$ 5,197,112	\$ 4,857,605
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67%	2,715,000	\$ 2,715,000	\$ 2,683,334
CEMEX SAB DE CV COMPANY GUAR 144A 07/31 3.875%	335,000	\$ 305,643	\$ 312,713

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CEMEX SAB DE CV COMPANY GUAR 144A 09/30 5.2%	750,000	\$ 739,742	\$ 742,478
CEMEX SAB DE CV COMPANY GUAR 144A 11/29 5.45%	255,000	\$ 254,449	\$ 255,060
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4%	696,000	\$ 718,396	\$ 629,994
CENOVUS ENERGY INC SR UNSECURED 11/39 6.75%	4,350,000	\$ 4,804,672	\$ 4,736,940
CENTERPOINT ENER HOUSTON GENL REF MOR 03/48 3.95%	910,000	\$ 906,692	\$ 708,369
CF INDUSTRIES INC COMPANY GUAR 06/43 4.95%	1,025,000	\$ 923,755	\$ 914,474
CHARLES SCHWAB CORP SR UNSECURED 03/31 1.65%	3,240,000	\$ 3,236,816	\$ 2,823,195
CHARLES SCHWAB CORP SR UNSECURED 05/29 VARIABLE	240,000	\$ 244,162	\$ 246,588
CHARLES SCHWAB CORP SR UNSECURED 05/34 VARIABLE	125,000	\$ 129,709	\$ 131,283
CHARLES SCHWAB CORP SR UNSECURED 08/34 VARIABLE	280,000	\$ 295,728	\$ 298,028
CHARLES SCHWAB CORP SR UNSECURED 11/29 VARIABLE	815,000	\$ 844,444	\$ 851,792
CHARTER COMM OPT LLC/CAP SR SECURED 02/34 6.65%	4,240,000	\$ 4,463,138	\$ 4,422,893
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05%	2,800,000	\$ 2,743,935	\$ 2,814,158
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4%	140,000	\$ 127,502	\$ 130,886
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75%	660,000	\$ 562,130	\$ 550,440
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375%	1,560,000	\$ 1,501,735	\$ 1,255,314
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484%	2,490,000	\$ 2,626,910	\$ 2,295,693
CIGNA GROUP/THE COMPANY GUAR 05/27 7.875%	95,000	\$ 98,065	\$ 98,643
CIGNA GROUP/THE COMPANY GUAR 10/28 4.375%	225,000	\$ 222,759	\$ 224,823
CIGNA GROUP/THE SR UNSECURED 03/30 2.4%	500,000	\$ 454,304	\$ 461,892
CIGNA GROUP/THE SR UNSECURED 03/31 2.375%	2,622,000	\$ 2,319,245	\$ 2,355,844
CIGNA GROUP/THE SR UNSECURED 03/40 3.2%	2,110,000	\$ 2,203,108	\$ 1,634,658
CITICORP MORTGAGE SECURITIES, CMSI 2005 4 3A4	25,691	\$ 25,008	\$ 25,548
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VARIABLE	59,000	\$ 1,789,855	\$ 1,731,650
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P5 A3	1,886,479	\$ 1,744,535	\$ 1,875,714
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	6,661,146	\$ 6,681,155	\$ 6,562,168
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 C6 A3	5,800,000	\$ 5,846,946	\$ 5,743,520
CITIGROUP INC SR UNSECURED 01/31 VARIABLE	370,000	\$ 342,712	\$ 343,245
CITIGROUP INC SR UNSECURED 03/31 VARIABLE	310,000	\$ 302,937	\$ 306,456
CITIGROUP INC SR UNSECURED 07/28 VARIABLE	4,040,000	\$ 4,014,965	\$ 3,996,975
CITIGROUP INC SR UNSECURED 11/30 VARIABLE	3,950,000	\$ 4,052,862	\$ 3,730,798
CITIGROUP INC SUBORDINATED 01/36 VARIABLE	2,050,000	\$ 2,050,000	\$ 2,092,904
CITIGROUP INC SUBORDINATED 02/35 VARIABLE	1,595,000	\$ 1,551,658	\$ 1,615,955
CITIGROUP INC SUBORDINATED 09/27 4.45%	8,950,000	\$ 9,069,579	\$ 8,950,253
CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858%	1,175,000	\$ 1,230,784	\$ 980,368
CMS ENERGY CORP JR SUBORDINA 06/50 VARIABLE	665,000	\$ 665,000	\$ 644,936
CNH INDUSTRIAL CAP LLC COMPANY GUAR 01/29 5.5%	3,480,000	\$ 3,512,515	\$ 3,566,509
COMCAST CORP COMPANY GUAR 01/51 2.8%	1,175,000	\$ 1,141,134	\$ 672,159
COMCAST CORP COMPANY GUAR 05/32 4.95%	300,000	\$ 299,311	\$ 302,770
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4%	700,000	\$ 699,896	\$ 542,689
CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125%	1,920,000	\$ 2,134,259	\$ 1,494,417
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/35 5%	1,360,000	\$ 1,350,734	\$ 1,364,794
CONOCOPHILLIPS COMPANY COMPANY GUAR 09/33 5.05%	870,000	\$ 868,709	\$ 883,550
CONSTELLATION BRANDS INC COMPANY GUAR 11/28 4.65%	1,155,000	\$ 1,154,014	\$ 1,160,011
CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9%	1,520,000	\$ 1,515,132	\$ 1,286,118
COX COMMUNICATIONS INC COMPANY GUAR 144A 06/33 5.7%	105,000	\$ 105,343	\$ 104,103
COX COMMUNICATIONS INC COMPANY GUAR 144A 09/28 5.45%	230,000	\$ 232,919	\$ 234,626
COX COMMUNICATIONS INC COMPANY GUAR 144A 10/30 1.8%	40,000	\$ 34,529	\$ 34,780
COX COMMUNICATIONS INC SR UNSECURED 144A 08/27 3.5%	120,000	\$ 117,947	\$ 118,334
COX COMMUNICATIONS INC SR UNSECURED 144A 09/26 3.35%	560,000	\$ 556,185	\$ 557,412
CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 11 6A8	1,296,964	\$ 1,125,332	\$ 464,612
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2%	4,935,000	\$ 4,933,152	\$ 5,042,819
CROWN CASTLE INC SR UNSECURED 06/29 5.6%	1,835,000	\$ 1,831,191	\$ 1,878,451
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A4	3,000,000	\$ 3,025,384	\$ 2,841,537
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 A3	5,600,000	\$ 5,649,795	\$ 5,252,352

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Security Description	Par Value	Book Value	Market Value
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A2	5,872,903	\$ 5,926,287	\$ 5,426,219
CSX CORP SR UNSECURED 02/30 2.4%	850,000	\$ 850,127	\$ 790,097
CVS HEALTH CORP JR SUBORDINA 03/55 VARIABLE	525,000	\$ 525,538	\$ 541,059
CVS HEALTH CORP JR SUBORDINA 12/54 VARIABLE	150,000	\$ 150,000	\$ 151,881
CVS HEALTH CORP SR UNSECURED 02/30 5.125%	500,000	\$ 495,439	\$ 507,012
CVS HEALTH CORP SR UNSECURED 03/28 4.3%	115,000	\$ 113,450	\$ 114,592
CVS HEALTH CORP SR UNSECURED 04/30 3.75%	580,000	\$ 548,866	\$ 560,443
CVS HEALTH CORP SR UNSECURED 04/40 4.125%	85,000	\$ 69,600	\$ 70,952
CVS HEALTH CORP SR UNSECURED 06/29 5.4%	205,000	\$ 206,867	\$ 209,865
CVS HEALTH CORP SR UNSECURED 06/31 5.55%	125,000	\$ 126,033	\$ 128,965
CVS HEALTH CORP SR UNSECURED 07/45 5.125%	400,000	\$ 400,435	\$ 351,101
CVS HEALTH CORP SR UNSECURED 08/30 1.75%	445,000	\$ 393,873	\$ 392,529
DELL INT LLC / EMC CORP SR UNSECURED 07/27 6.1%	130,000	\$ 132,312	\$ 132,432
DEUTSCHE BANK NY 01/28 VARIABLE	770,000	\$ 756,863	\$ 758,021
DEUTSCHE BANK NY 01/29 VARIABLE	475,000	\$ 475,151	\$ 480,470
DEUTSCHE BANK NY 11/27 VARIABLE	1,010,000	\$ 1,010,000	\$ 1,012,711
DEUTSCHE BANK NY SUBORDINATED 01/32 VARIABLE	2,840,000	\$ 2,689,103	\$ 2,639,313
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6%	820,000	\$ 924,233	\$ 792,533
DIAMONDBACK ENERGY INC COMPANY GUAR 04/35 5.55%	2,365,000	\$ 2,363,676	\$ 2,413,533
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25%	1,375,000	\$ 1,387,419	\$ 1,366,102
DILLARDS INC SR UNSECURED 05/27 7.75%	45,000	\$ 46,052	\$ 46,151
DILLARDS INC SR UNSECURED 07/26 7.75%	70,000	\$ 70,486	\$ 70,277
DILLARDS INC SR UNSECURED 12/28 7%	95,000	\$ 98,023	\$ 98,319
DOMINION ENERGY INC SR UNSECURED 03/49 4.6%	460,000	\$ 459,869	\$ 371,911
DOMINION ENERGY INC SR UNSECURED 04/26 1.45%	105,000	\$ 104,879	\$ 104,872
DOMINION ENERGY INC SR UNSECURED 04/30 3.375%	80,000	\$ 75,655	\$ 76,383
DOMINION ENERGY INC SR UNSECURED 05/28 4.6%	300,000	\$ 299,683	\$ 300,944
DOMINION ENERGY INC SR UNSECURED 06/30 5%	650,000	\$ 650,944	\$ 658,724
DOMINION ENERGY INC SR UNSECURED 12/44 4.7%	405,000	\$ 502,308	\$ 344,341
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95%	3,085,000	\$ 3,072,861	\$ 2,369,325
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4%	2,330,000	\$ 2,327,903	\$ 2,080,975
ECMC GROUP STUDENT LOAN TRUST ECMC 2024 1A A 144A	399,415	\$ 400,163	\$ 400,954
ECOPETROL SA SR UNSECURED 01/29 8.625%	2,105,000	\$ 2,104,990	\$ 2,224,796
ECOPETROL SA SR UNSECURED 04/30 6.875%	1,000,000	\$ 946,035	\$ 1,000,959
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25%	2,175,000	\$ 2,172,850	\$ 2,192,478
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65%	760,000	\$ 768,619	\$ 776,906
ELEVANCE HEALTH INC SR UNSECURED 02/30 4.75%	400,000	\$ 398,585	\$ 402,571
ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625%	1,275,000	\$ 1,475,873	\$ 1,116,416
ELEVANCE HEALTH INC SR UNSECURED 06/29 5.15%	350,000	\$ 351,390	\$ 356,544
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375%	400,000	\$ 423,566	\$ 321,750
ELI LILLY + CO SR UNSECURED 02/54 5%	1,415,000	\$ 1,407,211	\$ 1,288,879
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6%	560,000	\$ 573,200	\$ 568,005
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25%	2,525,000	\$ 2,433,260	\$ 2,476,336
ENERGY TRANSFER LP SR UNSECURED 05/34 5.55%	1,895,000	\$ 1,890,519	\$ 1,929,616
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95%	1,115,000	\$ 1,114,470	\$ 1,126,260
ENERGY TRANSFER LP SR UNSECURED 10/43 5.95%	1,850,000	\$ 1,783,634	\$ 1,798,560
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4%	80,000	\$ 79,955	\$ 85,465
ENERGY TRANSFER LP SR UNSECURED 12/33 6.55%	1,210,000	\$ 1,218,728	\$ 1,306,391
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/51 2.65%	3,315,000	\$ 3,303,618	\$ 1,923,161
ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/77 VARIABLE	4,210,000	\$ 4,208,073	\$ 4,199,728
EOG RESOURCES INC SR UNSECURED 01/36 5.35%	4,880,000	\$ 4,876,287	\$ 4,952,343
EOG RESOURCES INC SR UNSECURED 07/32 5%	4,380,000	\$ 4,371,805	\$ 4,434,500
EQUINOR ASA COMPANY GUAR 05/30 2.375%	1,335,000	\$ 1,331,601	\$ 1,233,323
EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/42 4.125%	4,076,000	\$ 4,220,127	\$ 3,400,626
EVERGY METRO MORTGAGE 03/48 4.2%	560,000	\$ 559,598	\$ 445,195

Minnesota State Board of Investment
Public Markets Asset Listing
As of March 31, 2026

Fixed Income Securities	Non-Retirement Assets		
Security Description	Par Value	Book Value	Market Value
FANNIE MAE FNR 1999 46 AN	15,090	\$ 15,121	\$ 15,198
FANNIE MAE FNR 2002 76 PH	105,163	\$ 111,339	\$ 107,630
FANNIE MAE FNR 2002 85 PE	177,510	\$ 188,149	\$ 181,578
FANNIE MAE FNR 2003 23 CH	74,513	\$ 78,275	\$ 75,621
FANNIE MAE FNR 2003 46 PJ	390,812	\$ 415,275	\$ 402,742
FANNIE MAE FNR 2004 77 AY	18,730	\$ 19,501	\$ 18,668
FANNIE MAE FNR 2005 37 ZK	39,326	\$ 40,535	\$ 38,525
FANNIE MAE FNR 2012 134 ZA	119,919	\$ 106,355	\$ 109,782
FANNIE MAE FNR 2012 144 PB	2,000,000	\$ 1,750,669	\$ 1,702,029
FANNIE MAE FNR 2012 68 DY	605,000	\$ 589,792	\$ 559,088
FANNIE MAE FNR 2013 15 EB	2,106,854	\$ 2,127,916	\$ 1,933,500
FANNIE MAE FNR 2013 18 DY	480,000	\$ 442,835	\$ 427,363
FANNIE MAE FNR 2013 52 JM	1,724,000	\$ 1,587,226	\$ 1,438,054
FANNIE MAE FNR 2014 61 ZV	134,081	\$ 119,474	\$ 122,304
FANNIE MAE FNR 2014 68 MZ	168,944	\$ 150,407	\$ 154,287
FANNIE MAE FNR 2020 101 AI	4,190,845	\$ 796,783	\$ 789,887
FANNIE MAE FNR 2020 24 SP	1,071,539	\$ 141,377	\$ 127,586
FANNIE MAE FNR 2025 6 FC	1,061,330	\$ 1,058,399	\$ 1,070,899
FANNIE MAE FNR 2026 18 SB	9,555,000	\$ 138,100	\$ 119,342
FANNIE MAE FNR 2026 8 BS	19,826,591	\$ 384,135	\$ 400,856
FANNIEMAE STRIP FNS 430 C56	367,771	\$ 59,369	\$ 64,042
FED HM LN PC POOL 841337 FH 08/51 FLT	573,876	\$ 529,054	\$ 551,137
FED HM LN PC POOL 841376 FH 11/50 FLT	190,295	\$ 172,262	\$ 176,864
FED HM LN PC POOL 841395 FH 05/52 FLT	289,812	\$ 258,243	\$ 263,799
FED HM LN PC POOL 841401 FH 04/52 FLT	302,050	\$ 267,802	\$ 273,232
FED HM LN PC POOL 841408 FH 05/52 FLT	105,741	\$ 94,771	\$ 96,561
FED HM LN PC POOL 841485 FH 09/52 FLT	125,643	\$ 122,759	\$ 124,508
FED HM LN PC POOL 841500 FH 10/52 FLT	165,041	\$ 158,944	\$ 161,599
FED HM LN PC POOL 841556 FH 04/53 FLT	146,662	\$ 142,562	\$ 145,221
FED HM LN PC POOL 841569 FH 06/53 FLT	97,546	\$ 94,793	\$ 96,530
FED HM LN PC POOL 841607 FH 08/53 FLT	110,804	\$ 108,325	\$ 110,279
FED HM LN PC POOL 841666 FH 01/53 FLT	555,770	\$ 540,949	\$ 549,888
FED HM LN PC POOL 841677 FH 12/50 FLT	206,604	\$ 187,834	\$ 193,878
FED HM LN PC POOL 8D0285 FH 09/52 FLT	91,845	\$ 88,547	\$ 89,831
FED HM LN PC POOL C03818 FG 04/42 FIXED 3.5%	599,815	\$ 624,951	\$ 568,543
FED HM LN PC POOL C91960 FG 11/37 FIXED 3.5%	182,906	\$ 182,027	\$ 176,213
FED HM LN PC POOL C91967 FG 12/37 FIXED 3%	572,493	\$ 561,953	\$ 539,951
FED HM LN PC POOL G07942 FG 07/44 FIXED 4.5%	113,216	\$ 110,442	\$ 111,835
FED HM LN PC POOL G08534 FG 06/43 FIXED 3%	1,943,475	\$ 2,065,484	\$ 1,780,788
FED HM LN PC POOL G08632 FG 03/45 FIXED 3.5%	209,053	\$ 204,013	\$ 196,545
FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5%	246,676	\$ 241,951	\$ 231,723
FED HM LN PC POOL G08721 FG 09/46 FIXED 3%	1,810,193	\$ 1,614,610	\$ 1,634,763
FED HM LN PC POOL G08731 FG 11/46 FIXED 2.5%	200,883	\$ 210,615	\$ 174,160
FED HM LN PC POOL G08737 FG 12/46 FIXED 3%	6,640,129	\$ 5,921,920	\$ 5,989,753
FED HM LN PC POOL G08747 FG 02/47 FIXED 3%	3,520,463	\$ 3,703,083	\$ 3,174,724
FED HM LN PC POOL G08768 FG 06/47 FIXED 4.5%	133,473	\$ 136,521	\$ 130,579
FED HM LN PC POOL G08774 FG 08/47 FIXED 3.5%	284,085	\$ 283,333	\$ 265,557
FED HM LN PC POOL G08775 FG 08/47 FIXED 4%	148,964	\$ 149,190	\$ 142,846
FED HM LN PC POOL G08785 FG 10/47 FIXED 4%	199,084	\$ 199,314	\$ 190,311
FED HM LN PC POOL G08792 FG 12/47 FIXED 3.5%	1,214,513	\$ 1,200,309	\$ 1,133,046
FED HM LN PC POOL G08799 FG 02/48 FIXED 3%	244,877	\$ 254,913	\$ 219,418
FED HM LN PC POOL G08809 FG 04/48 FIXED 4%	263,412	\$ 263,983	\$ 252,593
FED HM LN PC POOL G16177 FG 01/32 FIXED 2%	456,973	\$ 442,616	\$ 435,646
FED HM LN PC POOL G30804 FG 01/35 FIXED 4%	162,363	\$ 159,572	\$ 160,319
FED HM LN PC POOL G61502 FG 02/48 FIXED 5%	163,072	\$ 169,463	\$ 164,211

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