

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☒
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES
1b	Three-digit plan number (PN) ▶ 510
1c	Effective date of plan 01/01/1985
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) CONSUMERS ENERGY COMPANY ONE ENERGY PLAZA JACKSON, MI 49201-2277
2b	Employer Identification Number (EIN) 38-0442310
2c	Plan Sponsor's telephone number 517-247-9634
2d	Business code (see instructions) 221500

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	09/12/2025	JASON SHORE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN	
		3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN	
		4d PN	
5 Total number of participants at the beginning of the plan year		5	2602
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....			
		6a(1)	0
		6a(2)	0
		6b	2111
		6c	0
		6d	2111
		6e	
		6f	
		6g(1)	
		6g(2)	
		6h	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

4A

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☒ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☒ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☐ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached 0
- (4) ☒ **C** (Service Provider Information)
- (5) ☐ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☒ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES	B Three-digit plan number (PN) ▶	510
C Plan sponsor's name as shown on line 2a of Form 5500 CONSUMERS ENERGY COMPANY	D Employer Identification Number (EIN) 38-0442310	

Part I	Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PACIFIC INVESTMENT MGMT CO, LLC
33-0629048

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BRIDGEWATER ASSOCIATES, LP
ONE GLENDINNING PLACE WESTPORT, CT 06880

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
DIMENSIONAL FUND ADVISORS
6300 BEE CAVE ROAD BUILDING ONE AUSTIN, TX 78746

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GRANTHAM MAYO VANOTTERLOO & CO
40 ROWES WHARF BOSTON, MA 02110-3361

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BLACKROCK INST. TRUST CO, NA

400 HOWARD STREET
SAN FRANCISCO, CA 94105

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LAZARD ASSET MANAGEMENT, LLC

30 ROCKEFELLER PLAZA
NEW YORK, NY 10112

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MANULIFE ASSET MANAGEMENT

197 CLARENDON STREET
BOSTON, MA 02116

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AON INVESTMENTS USA INC

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27 34 50 70	CONSULTANT	349211	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 28 49 59 62 99	TRUSTEE	303068	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

CLARION PARTNERS, LLD

13-3379970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27 50 70	CONSULTANT	146307	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

EARNEST PARTNERS

58-2386669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27 50 70	CONSULTANT	104094	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LOOMIS

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	80512	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	65383	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

METLIFE INVESTMENT MGMT HOLDINGS

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27 50 70	CONSULTANT	53832	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET RESEARCH & MGMT

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27 50 70	CONSULTANT	37235	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

FRANKLIN TEMPLETON

94-3411725

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT	25064	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DELOITTE TAX

86-1065772

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 16 50 70	CONSULTANT	13640	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
	For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
	A Name of plan GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES	B Three-digit plan number (PN) 510
C Plan sponsor's name as shown on line 2a of Form 5500 CONSUMERS ENERGY COMPANY	D Employer Identification Number (EIN) 38-0442310	

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1654445	2023387
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	35899228	11522420
(2) U.S. Government securities	1c(2)	17145401	14983099
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	67533636	67446476
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	161248465	169796552
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	0
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	0	0
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	835775710	885392720

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1119256885	1151164654
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1119256885	1151164654

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	11859838	
(B) Participants	2a(1)(B)	3908569	
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		15768407
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	9490620	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		9490620
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	671955	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	54729708	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		10288794
d Total income. Add all income amounts in column (b) and enter total	2d		89605574

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	55918433	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		55918433
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	1779372	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1779372
j Total expenses. Add all expense amounts in column (b) and enter total	2j		57697805

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		31907769
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☒ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **REHMANN ROBSON LLC**

(2) EIN: **38-3635706**

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		20000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

Consumers Energy Company Group Health Care Plan for Retired Employees

Years Ended
December 31,
2024 and 2023

Financial
Statements
and
Supplemental
Schedules

Rehmann

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

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Note: Other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable.

INDEPENDENT AUDITORS' REPORT

August 15, 2025

Plan Administrator
Consumers Energy Company
Group Health Care Plan for Retired Employees
One Energy Plaza
Jackson, Michigan 49201

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of **Consumers Energy Company Group Health Care Plan for Retired Employees** (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) ("ERISA Section 103(a)(3)(C) audit"). The financial statements comprise the statements of benefit obligations and net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in benefit obligations and net assets available for benefits for the years then ended, and the related notes to the financial statements (the "financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audits of the Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plan ("investment information") by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA ("qualified institution").

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023, and for the years then ended, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.



Opinion

In our opinion, based on our audits and on the procedures performed as described in the Independent Auditors' Responsibilities for the Audit of the Financial Statements section:

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Independent Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current Plan instrument, including all Plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Independent Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an independent auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) and of reportable transactions as of and for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified Investment Information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedule related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Rehmann Lobson LLC

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Statements of Benefit Obligations and Net Assets Available for Benefits

	December 31	
	2024	2023
Benefit obligations		
Postretirement benefit obligations (Note 6)	\$ 784,095,157	\$ 849,696,470
Assets		
Investments at fair value		
Cash and short-term investments	11,522,420	35,899,228
Corporate debt investments	67,446,476	67,533,636
U.S. government agencies securities	13,022,788	16,360,265
State and municipal bonds	1,960,311	785,136
Foreign corporate bonds	15,214,514	14,675,689
Common stocks	169,796,552	161,248,465
Pooled separate accounts	870,178,206	821,100,021
Net assets held in defined benefit plan - restricted for 401(h) account (Note 5)	371,053,323	381,588,859
Total investments at fair value	1,520,194,590	1,499,191,299
Receivables		
Accrued interest and dividends	2,023,387	1,654,445
Accrued investment income held in 401(h) account (Note 5)	54,958	116,048
Total receivables	2,078,345	1,770,493
Total assets (equal to net assets available for benefits)	1,522,272,935	1,500,961,792
Net assets available for benefits in excess of benefit obligations	\$ 738,177,778	\$ 651,265,322

The accompanying notes are an integral part of these financial statements.

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Statements of Changes in Benefit Obligations and Net Assets Available for Benefits

	Year Ended December 31	
	2024	2023
Change in benefit obligations		
Balance at beginning of year	<u>\$ 849,696,470</u>	<u>\$ 836,318,447</u>
Increase (decrease) during the year attributable to:		
Benefits earned	11,133,984	11,121,652
Interest	40,451,331	41,321,771
Benefits paid	(55,918,433)	(51,701,511)
Actuarial (gain) loss	(35,886,735)	12,636,111
Plan amendments	(25,381,460)	-
Net (decrease) increase	<u>(65,601,313)</u>	<u>13,378,023</u>
Balance at end of year	<u>\$ 784,095,157</u>	<u>\$ 849,696,470</u>
Change in net assets available for benefits		
Balance at beginning of year	<u>\$ 1,500,961,792</u>	<u>\$ 1,394,904,471</u>
Increase (decrease) during the year attributable to:		
Retiree contributions	3,908,569	4,353,451
Employer contributions	11,859,838	10,574,267
Interest and dividend income	19,779,414	72,929,825
Benefit payments	(55,918,433)	(51,701,511)
Net unrealized and realized appreciation on investments	54,057,753	56,840,941
Administrative and other expenses	(1,203,372)	(902,170)
Federal excise taxes	(576,000)	(7,107,626)
Net (decrease) increase in 401(h) account	(10,596,626)	21,070,144
Net increase	<u>21,311,143</u>	<u>106,057,321</u>
Balance at end of year	<u>\$ 1,522,272,935</u>	<u>\$ 1,500,961,792</u>

The accompanying notes are an integral part of these financial statements.

CONSUMERS ENERGY COMPANY GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

1. DESCRIPTION OF THE PLAN

The following is a general description of the *Consumers Energy Company Group Health Care Plan for Retired Employees* (the "Plan"). Participants should refer to the Plan document for a complete description of the Plan's provisions.

General

The Plan provides medical and dental benefits covering substantially all retired employees of Consumers Energy Company ("Consumers"), the Plan sponsor, CMS Energy Corporation ("CMS Energy") and other Consumers Energy Company and CMS Energy Corporation subsidiaries (collectively, the "Company"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

Northern Trust Company (the "Trustee") is the trustee and recordkeeper of the Plan. The Company is the administrator of the Plan (the "Plan Administrator"). The Trustee holds all assets of the Plan in accordance with the service provider contract with the Company. The Benefits Administration Committee is responsible for oversight of the Plan and the appropriateness of the Plan's investment offerings and monitors investment performance.

As more fully described in Note 5, net assets held in a separate investment account maintained in an affiliated plan are included in these financial statements.

Contributions

The Company has agreed to make contributions to the Plan sufficient to provide payment of eligible benefits and administrative expenses. Retired employees may contribute specified amounts determined periodically by the Plan. Company contributions are held and invested within the Consumers Energy Union Welfare Benefit Trust to provide for Retiree Health Care and Other Benefits ("Union VEBA Trust") and the Consumers Energy Company Non-Union Welfare Benefit Trust to provide for Retiree Health Care and Other Benefits ("Non-Union VEBA Trust") (collectively "VEBA Trusts" or "Trusts"), pursuant to Section 501(c)(9) of the Internal Revenue Code ("IRC"). Most benefits are paid under the Plan from the VEBA Trusts. Certain salaried benefits are paid directly by the Company to the insurance company.

Benefits

The Plan provides health benefits (medical, hospital, surgical, prescription drugs, and dental) to retired employees provided that they were covered by a Company health plan immediately prior to retirement and, in most instances, are eligible for a Company pension and had at least ten years of continuous service at retirement, as defined.

Claims are processed by third-party claims administrators, but the responsibility for payments to providers is retained by the Plan. The benefits offered by the Plan are provided through self-insurance. In addition, retirees who have not reached Medicare eligibility may be covered by various HMO plans for which the Company pays the premiums.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements of the Plan are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP").

Use of Estimates

The preparation of financial statements in conformity with GAAP requires the Plan Administrator to make estimates and assumptions that affect the reported amounts of assets, liabilities, benefit obligations and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

Investment Valuation and Income Recognition

The Plan's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Plan management determines the Plan's valuation policies utilizing information provided by the trustee. See Note 4 for discussion of fair value measurements.

Purchases and sales are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. The net change in fair value of investments includes the Plan's aggregate gains and losses on investments bought and sold as well as held during the year.

Management fees and operating expenses charged to the Plan for certain investments are deducted from income earned on a daily basis and are not separately reflected. Consequently, such management fees and operating expenses are reflected as a reduction to net appreciation or addition to net depreciation in the fair value of such investments.

Contributions

Participant contributions for required premiums are recorded when received by the Plan. Employer contributions are recorded in the period in which they become the obligations of the Company.

Plan Benefits

The postretirement benefit obligation (refer to Note 6) represents the actuarial present value of those estimated future benefits that are attributed to employee services rendered to December 31. Postretirement benefits include future benefits expected to be paid to or for (1) currently retired employees and their beneficiaries and dependents, and (2) active employees and their beneficiaries and dependents after retirement from the Company. Prior to an active employee's full eligibility date, the postretirement benefit obligation is the portion of the expected postretirement benefit obligation that is attributed to that employee's service rendered to the valuation date.

Plan obligations at December 31 for claims incurred but not reported are estimated by the Plan's actuary in accordance with accepted actuarial principles based on claims data provided by the Plan's third-party claims administrator. These amounts are paid by the Plan only if claims are submitted and approved for payment.

Benefit payments to participants are recorded when paid.

Actuarial Present Value of Postretirement Benefit Obligations

The actuarial present value of the expected postretirement benefit obligation is determined by an actuary and is the amount that results from applying actuarial assumptions to historical claims-cost data to estimate future annual incurred claims costs per participant and to adjust such estimates for the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as those for death, disability, withdrawal, termination, or retirement) between the valuation date and the expected date of payment, and to reflect the portion of those costs expected to be borne by Medicare, the retirement participants, and other providers.

For measurement purposes at December 31, 2024, a 8.50% annual rate of increase in the per capita cost of covered pre-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2033 and to remain at that level thereafter. A 10.25% annual rate of increase in the per capita cost of covered post-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2033 and to remain at that level thereafter.

For measurement purposes at December 31, 2023, a 8.00% annual rate of increase in the per capita cost of covered pre-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2032 and to remain at that level thereafter. A 8.50% annual rate of increase in the per capita cost of covered post-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2032 and to remain at that level thereafter.

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

Other significant actuarial assumptions used in the valuation as of December 31, 2024, were (a) weighted average discount rate of 5.02%, (b) retirement age assumed to begin at age 55 and be complete at age 70, and (c) life expectancy of participants based on the Pri-2012 mortality table, with mortality rates projected generationally from 2012 using scale MP-2021.

Other significant actuarial assumptions used in the valuation as of December 31, 2023, were (a) weighted average discount rate of 5.21%, (b) retirement age assumed to begin at age 55 and be complete at age 70, and (c) life expectancy of participants based on the Pri-2012 mortality table, with mortality rates projected generationally from 2012 using scale MP-2021.

The foregoing assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of the postretirement benefit obligations.

In December 2018, CMS Energy and Consumers approved certain amendments to the OPEB Plan. Under these amendments effective January 1, 2019, certain retirees who are eligible for the company health care subsidiary, surviving spouses who are 65 or older, or who will be turning 65 within the 6-month subsidy period following the death of the Retiree, will continue to receive a subsidiary for the remainder of their life.

Administrative Expenses

The Plan's administrative expenses are paid either by the Plan or the Company, as provided by the Plan document. Certain administrative expenses, including salaries, accounting, legal, consulting, and actuarial services, are paid by the Company and qualify as party-in-interest transactions which are exempt from prohibited transaction rules. Expenses that are paid directly by the Company are excluded from these financial statements. Fees for trustee, record keeping, and certain consulting and investment management services are paid by the Plan.

Subsequent Events

In preparing these financial statements, Plan management has evaluated, for potential recognition or disclosure, significant events or transactions that occurred during the period subsequent to the most recent statement of net assets available for benefits presented herein, through the date these financial statements were available to be issued.

3. CERTIFIED INVESTMENTS

The Plan Administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, Northern Trust Company ("Northern Trust"), as trustee, have certified the completeness and accuracy of the investment information reflected in (1) the accompanying statements of benefit obligations and net assets available for benefits as of December 31, 2024 and 2023, (2) the December 31, 2024, schedule of assets (held at end of year) and reportable transactions for the year then ended, and (3) the related investment activity reflected in the statements of changes in benefit obligations and net assets available for benefits during 2024 and 2023.

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

4. FAIR VALUE MEASUREMENTS

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under Accounting Standards Codification 820 are described as follows:

Level 1: Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2: Inputs to the valuation methodology include:

- quoted prices for similar assets or liabilities in active markets;
- quoted prices for identical or similar assets or liabilities in inactive markets;
- inputs other than quoted prices that are observable for the asset or liability; and
- inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3: Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurements. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2024 and 2023.

Cash and short-term investments: Valued at cost, which approximates fair value, and are classified as Level 1.

U.S. government agencies and state and municipal bonds: Valued based on yields currently available on comparable securities of issues with similar credit ratings, and are classified as Level 2.

Corporate debt investments (including foreign corporate bonds): Valued based on yields currently available on comparable securities of issuers with similar credit ratings, and are classified as Level 2.

Common stocks: Valued at the closing price reported in the active market in which the individual securities are traded, and are classified as Level 1.

Pooled separate accounts: These investments are valued using the NAV of units of the funds, which is based on the fair value of the funds' underlying net assets. Investments held by the Plan at year-end, as provided by the insurance company, are not assigned a level in the fair value hierarchy. The NAV is used as a practical expedient to estimate fair value. The practical expedient is not used when it is determined to be probable that the investment will be sold for an amount different than the reported NAV.

CONSUMERS ENERGY COMPANY **GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES**

Notes To Financial Statements

The preceding methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although Plan management believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following tables set forth, by level within the fair value hierarchy, the Plan's investments measured at fair value at December 31:

2024	Level 1	Level 2	Level 3	Other (1)	Total
Investments, excluding net assets held in 401(h) account					
Common stocks	\$ 169,796,552	\$ -	\$ -	\$ -	\$ 169,796,552
Cash and short-term investments	11,522,420	-	-	-	11,522,420
Corporate debt investments (2)	-	67,446,476	-	-	67,446,476
U.S. government agencies	-	13,022,788	-	-	13,022,788
State and municipal bonds	-	1,960,311	-	-	1,960,311
Foreign corporate bonds	-	15,214,514	-	-	15,214,514
Pooled separate accounts	-	-	-	870,178,206	870,178,206
Total of investments, excluding net assets held in 401(h) account	\$ 181,318,972	\$ 97,644,089	\$ -	\$ 870,178,206	\$ 1,149,141,267
2023	Level 1	Level 2	Level 3	Other (1)	Total
Investments, excluding net assets held in 401(h) account					
Common stocks	\$ 161,248,465	\$ -	\$ -	\$ -	\$ 161,248,465
Cash and short-term investments	35,899,228	-	-	-	35,899,228
Corporate debt investments (2)	-	67,533,636	-	-	67,533,636
U.S. government Agencies	-	16,360,265	-	-	16,360,265
State and municipal bonds	-	785,136	-	-	785,136
Foreign corporate bonds	-	14,675,689	-	-	14,675,689
Pooled separate accounts	-	-	-	821,100,021	821,100,021
Total of investments, excluding net assets held in 401(h) account	\$ 197,147,693	\$ 99,354,726	\$ -	\$ 821,100,021	\$ 1,117,602,440

(1) Certain investments are measured at NAV per share (or its equivalent) on a non-active market and have not been classified in the fair value hierarchy and are presented in the column titled "Other" above. The fair value amounts presented in these tables are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of benefit obligations and net assets available for benefits.

(2) Corporate debt investments represent investment grade bonds of U.S. issuers operating in diverse industries.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. Plan management evaluates the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. There were no transfers of assets into or out of Level 3 during 2024 and 2023.

CONSUMERS ENERGY COMPANY GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

The following tables set forth additional disclosures for the fair value measurement of investments in certain entities that calculate NAV per share (or its equivalent) as of December 31, 2024:

Investment Type	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Pooled separate accounts	\$ 870,178,206	\$ -	Daily	Daily

The following tables set forth additional disclosures for the fair value measurement of investments in certain entities that calculate NAV per share (or its equivalent) as of December 31, 2023:

Investment Type	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Pooled separate accounts	\$ 821,100,021	\$ -	Daily	Daily

The following is a description of the investment strategies for investments in certain entities that calculate NAV per share (or its equivalent) at December 31, 2024 and 2023:

Pooled separate accounts: These funds include investments that seek to provide long-term capital growth, current income, or capital appreciation by investing primarily in the equity securities of mid to large-sized companies, short-term investments using index funds, and stocks of companies contained in the S&P 500 stock index and are perceived by the manager of the funds to have excellent growth potential.

5. 401(h) ACCOUNT

In accordance with Section 401(h) of the Internal Revenue Code ("IRC"), the Plan funds a portion of the postretirement medical expense obligations for salaried retirees and their beneficiaries. A separate account (401(h) account) has been established and maintained in the Pension Plan for Employees of Consumers Energy Company for such net assets. In accordance with Section 401(h), the Plan's investment in the 401(h) account may not be used for, or diverted to, any purpose other than providing health and welfare benefits for retirees. The 401(h) account may be funded by both employer contributions and qualified transfers. Plan participants do not contribute to the 401(h) account. Employer contributions or qualified transfers to the 401(h) account are determined annually and are at the discretion of the Company. The related obligations for health benefits are not included in the Pension Plan "A" for Employees of Consumers Energy Company or Pension Plan "B" for Employees of Consumers Energy Company, but are reported as obligations in the accompanying financial statements of the Plan.

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

The following table presents the components of the net assets available for postretirement benefit obligations and the related changes in net assets available in 401(h) account.

**Net Assets Available for Postretirement
Health and Welfare Benefits in 401(h) Account**

	December 31	
	2024	2023
Cash equivalents and short-term investments	\$ 4,370,670	\$ 20,570,029
Common and collective trust funds	7,020,929	3,580,248
Registered investment companies	24,254	6,728,718
Section 103-12 investment entity	16,089,755	-
Pooled funds	343,547,715	350,709,864
Subtotal net assets held in defined benefit plan - restricted for 401(h) account	371,053,323	381,588,859
Accrued investment income	54,958	116,048
Total	\$ 371,108,281	\$ 381,704,907

Changes in Net Assets in 401(h) Account

	Year Ended December 31	
	2024	2023
Net unrealized and realized appreciation on investments	\$ 3,416,652	\$ 34,831,913
Interest, dividends and other income	1,999,572	974,879
Administrative expenses	(182,848)	(339,278)
Benefit payments	(15,830,002)	(14,397,370)
Net (decrease) increase in net assets available for benefits	\$ (10,596,626)	\$ 21,070,144

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

6. BENEFIT OBLIGATIONS

Benefit obligations of the Plan are as follows at December 31:

	2024	2023
Postretirement benefit obligations		
Active participants fully or partially eligible for postretirement benefits	\$ 245,617,099	\$ 305,984,607
Retired participants, including beneficiaries and dependents	<u>538,478,058</u>	<u>543,711,863</u>
Total benefit obligations	<u>\$ 784,095,157</u>	<u>\$ 849,696,470</u>

The health care cost inflation assumptions (refer to Note 2) have a significant effect on the amounts reported. If the assumed rate increased by one percentage point, the obligation as of December 31, 2024 and 2023 would increase by approximately \$10,300,000 and \$19,500,000, respectively.

The Company funds the Plan based on actuarial health care expenses which are approved by the Company's regulators to be recovered in customer rates.

7. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

Certain Plan investments are managed by Northern Trust. Northern Trust is the trustee, as defined by the Plan and, therefore, these transactions qualify as party-in-interest. Fees paid directly by the Plan for trustee, record keeping, and certain consulting and investment management services amounted to \$1,203,372 and \$902,170 for 2024 and 2023, respectively. Fees paid indirectly by the Plan for certain investment management services are included in net appreciation in fair value of investments, as they are paid through revenue sharing, rather than a direct payment.

8. TAX STATUS

The Plan has received a favorable determination letter dated 11/17/2017 from the IRS, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code ("IRC"). Although the Plan has been amended since receiving the determination letter, the Plan Administrator and the Plan's legal counsel believe that the Plan is designed in compliance with the applicable requirements of the IRC. Additionally, the Plan Administrator believes that the Plan is currently being operated in compliance with the applicable requirements of the IRC, and, therefore, believe that the Plan is qualified and the related trust is tax-exempt.

US GAAP requires Plan management to evaluate and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. While the Plan may be subject to routine audits by taxing jurisdictions, there are currently no audits for any tax periods in progress.

9. PLAN TERMINATION

Although it has not expressed any intent to do so, the Company has the right under the Plan to modify the benefits provided to, and contributions required of, participants to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of termination of the Plan, remaining assets will be applied in a uniform and nondiscriminatory manner toward the provision of benefits for or on account of the participants. No assets of the Plan may revert to the Company or be used for purpose other than for the exclusive benefit of the Plan's participants.

CONSUMERS ENERGY COMPANY **GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES**

Notes To Financial Statements

10. RISKS AND ECONOMIC UNCERTAINTIES

The Plan invests in various investment securities with the underlying assets consisting of any combination of stocks, bonds, fixed income securities, and other investment securities. Investment securities are exposed to various risks, such as interest rate, market and credit risks. Market risks include global events which could impact the value of investment securities, such as a pandemic or international conflict. Due to the level of interest rate, market, and credit risks inherent with certain of the Plan's investment securities, it is at least reasonably possible that changes in the fair values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statements of benefit obligations and net assets available for benefits and changes in benefit obligations and net assets available for benefits.

Plan contributions are made and the actuarial present value of benefit obligations are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumptions processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

11. RECONCILIATION OF FINANCIAL STATEMENTS TO SCHEDULE H OF IRS FORM 5500

The following is a reconciliation of net assets available for benefits reported in these financial statements to the amounts reported on Schedule H of the Forms 5500 at December 31:

	2024	2023
Net assets available for benefits reported in these financial statements	\$ 1,522,272,935	\$ 1,500,961,792
401(h) account net assets excluded from assets on Schedule H of Form 5500	(371,053,323)	(381,588,859)
Accrued investment income held in 401(h) account excluded from assets on Schedule H of Form 5500	(54,958)	(116,048)
Net assets available for benefits reported on Schedule H of Form 5500	<u>\$ 1,151,164,654</u>	<u>\$ 1,119,256,885</u>

The net assets of the 401(h) account included in these financial statements can be used only to pay retiree health and welfare benefits. The net assets and related activity of the 401(h) account included in the financial statements are not included in the Form 5500 because the assets are held by the Pension Plan for Employees of Consumers Energy Company.

The following is a reconciliation of the changes in net assets in the financial statements to Schedule H of Form 5500 for the years ended December 31:

2024	Financial Statements	401(h) Account Activity	Schedule H of Form 5500
Net increase in 401(h) account	\$ (10,596,626)	\$ (10,596,626)	\$ -
Net increase	\$ 21,311,143	\$ (10,596,626)	\$ 31,907,769
2023	Financial Statements	401(h) Account Activity	Schedule H of Form 5500
Net decrease in 401(h) account	\$ 21,070,144	\$ 21,070,144	\$ -
Net decrease	\$ 106,057,321	\$ 21,070,144	\$ 84,987,177

■ ■ ■ ■ ■

ERISA-Required Supplemental Schedules

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here▶ ☒
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES
1b	Three-digit plan number (PN) ▶ 510
1c	Effective date of plan 01/01/1985
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) CONSUMERS ENERGY COMPANY ONE ENERGY PLAZA JACKSON MI 49201-2277
2b	Employer Identification Number (EIN) 38-0442310
2c	Plan Sponsor's telephone number 517-247-9634
2d	Business code (see instructions) 221500

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			JASON SHORE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 2,602
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 0 6a(2) 0 6b 2,111 6c 0 6d 2,111 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:
4A

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☒ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☒ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☐ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4)** ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5)** ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached _____
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☐ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☒ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES		B Three-digit plan number (PN) ▶ 510
C Plan sponsor's name as shown on line 2a of Form 5500 CONSUMERS ENERGY COMPANY		D Employer Identification Number (EIN) 38-0442310
Part I Service Provider Information (see instructions)		

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).....☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

PACIFIC INVESTMENT MGMT CO, LLC 33-0629048

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BRIDGEWATER ASSOCIATES, LP
ONE GLENDINNING PLACE

WESTPORT CT 06880

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

DIMENSIONAL FUND ADVISORS
6300 BEE CAVE ROAD
BUILDING ONE
AUSTIN TX 78746

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

GRANTHAM MAYO VANOTTERLOO & CO
40 ROWES WHARF

BOSTON MA 02110-3361

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BLACKROCK INST. TRUST CO, NA
400 HOWARD STREET

SAN FRANCISCO CA 94105

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LAZARD ASSET MANAGEMENT, LLC
30 ROCKEFELLER PLAZA

NEW YORK NY 10112

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MANULIFE ASSET MANAGEMENT
197 CLARENDON STREET

BOSTON MA 02116

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AON INVESTMENTS USA INC

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27						
34 50 70	CONSULTANT	349,211	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 62 21 99						
28 49 59	TRUSTEE	303,068	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

CLARION PARTNERS, LLD

13-3379970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27						
50 70	CONSULTANT	146,307	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

EARNEST PARTNERS

58-2386669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27						
50 70	CONSULTANT	104,094	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LOOMIS

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51						
	INVESTMENT	80,512	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51						
	INVESTMENT	65,383	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

METLIFE INVESTMENT MGMT HOLDINGS

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27						
50 70	CONSULTANT	53,832	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET RESEARCH & MGMT

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 27						
50 70	CONSULTANT	37,235	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

FRANKLIN TEMPLETON

94-3411725

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51						
	INVESTMENT	25,064	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DELOITTE TAX

86-1065772

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 16						
50 70	CONSULTANT	13,640	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
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(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES	B Three-digit plan number (PN) ► 510
C Plan sponsor's name as shown on line 2a of Form 5500 CONSUMERS ENERGY COMPANY	D Employer Identification Number (EIN) 38-0442310

Part I	Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1,654,445	2,023,387
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	35,899,228	11,522,420
(2) U.S. Government securities	1c(2)	17,145,401	14,983,099
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)		
(B) All other.....	1c(3)(B)	67,533,636	67,446,476
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)	161,248,465	169,796,552
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	0
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	0	0
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other.....	1c(15)	835,775,710	885,392,720

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1,119,256,885	1,151,164,654
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1,119,256,885	1,151,164,654

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	11,859,838	
(B) Participants	2a(1)(B)	3,908,569	
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		15,768,407
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	9,490,620	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		9,490,620
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	671,955	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	54,729,708	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		10,288,794
d Total income. Add all income amounts in column (b) and enter total	2d		89,605,574

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	55,918,433	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		55,918,433
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances.....	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	1,779,372	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1,779,372
j Total expenses. Add all expense amounts in column (b) and enter total	2j		57,697,805

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k		31,907,769
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☒ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: REHMANN ROBSON LLC

(2) EIN: 38-3635706

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)

d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)

e Was this plan covered by a fidelity bond?

f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?

g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?

h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?

i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)

j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)

k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?

l Has the plan failed to provide any benefit when due under the plan?

m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)

n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.

	Yes	No	Amount
4a		X	
4b		X	
4c		X	
4d		X	
4e	X		20,000,000
4f		X	
4g		X	
4h		X	
4i	X		
4j	X		
4k		X	
4l		X	
4m			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

Consumers Energy Company Group Health Care Plan for Retired Employees

Years Ended
December 31,
2024 and 2023

Financial
Statements
and
Supplemental
Schedules

Rehmann

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

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Note: Other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable.

INDEPENDENT AUDITORS' REPORT

August 15, 2025

Plan Administrator
Consumers Energy Company
Group Health Care Plan for Retired Employees
One Energy Plaza
Jackson, Michigan 49201

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of **Consumers Energy Company Group Health Care Plan for Retired Employees** (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) ("ERISA Section 103(a)(3)(C) audit"). The financial statements comprise the statements of benefit obligations and net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in benefit obligations and net assets available for benefits for the years then ended, and the related notes to the financial statements (the "financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audits of the Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plan ("investment information") by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA ("qualified institution").

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023, and for the years then ended, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.



Opinion

In our opinion, based on our audits and on the procedures performed as described in the Independent Auditors' Responsibilities for the Audit of the Financial Statements section:

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Independent Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current Plan instrument, including all Plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Independent Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an independent auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) and of reportable transactions as of and for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified Investment Information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedule related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Rehmann Lohman LLC

CONSUMERS ENERGY COMPANY **GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES**

Statements of Benefit Obligations and Net Assets Available for Benefits

	December 31	
	2024	2023
Benefit obligations		
Postretirement benefit obligations (Note 6)	<u>\$ 784,095,157</u>	<u>\$ 849,696,470</u>
Assets		
Investments at fair value		
Cash and short-term investments	11,522,420	35,899,228
Corporate debt investments	67,446,476	67,533,636
U.S. government agencies securities	13,022,788	16,360,265
State and municipal bonds	1,960,311	785,136
Foreign corporate bonds	15,214,514	14,675,689
Common stocks	169,796,552	161,248,465
Pooled separate accounts	870,178,206	821,100,021
Net assets held in defined benefit plan - restricted for 401(h) account (Note 5)	<u>371,053,323</u>	<u>381,588,859</u>
Total investments at fair value	1,520,194,590	1,499,191,299
Receivables		
Accrued interest and dividends	2,023,387	1,654,445
Accrued investment income held in 401(h) account (Note 5)	<u>54,958</u>	<u>116,048</u>
Total receivables	2,078,345	1,770,493
Total assets (equal to net assets available for benefits)	<u>1,522,272,935</u>	<u>1,500,961,792</u>
Net assets available for benefits in excess of benefit obligations	<u>\$ 738,177,778</u>	<u>\$ 651,265,322</u>

The accompanying notes are an integral part of these financial statements.

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Statements of Changes in Benefit Obligations and Net Assets Available for Benefits

	Year Ended December 31	
	2024	2023
Change in benefit obligations		
Balance at beginning of year	<u>\$ 849,696,470</u>	<u>\$ 836,318,447</u>
Increase (decrease) during the year attributable to:		
Benefits earned	11,133,984	11,121,652
Interest	40,451,331	41,321,771
Benefits paid	(55,918,433)	(51,701,511)
Actuarial (gain) loss	(35,886,735)	12,636,111
Plan amendments	<u>(25,381,460)</u>	<u>-</u>
Net (decrease) increase	<u>(65,601,313)</u>	<u>13,378,023</u>
Balance at end of year	<u><u>\$ 784,095,157</u></u>	<u><u>\$ 849,696,470</u></u>
Change in net assets available for benefits		
Balance at beginning of year	<u>\$ 1,500,961,792</u>	<u>\$ 1,394,904,471</u>
Increase (decrease) during the year attributable to:		
Retiree contributions	3,908,569	4,353,451
Employer contributions	11,859,838	10,574,267
Interest and dividend income	19,779,414	72,929,825
Benefit payments	(55,918,433)	(51,701,511)
Net unrealized and realized appreciation on investments	54,057,753	56,840,941
Administrative and other expenses	(1,203,372)	(902,170)
Federal excise taxes	(576,000)	(7,107,626)
Net (decrease) increase in 401(h) account	<u>(10,596,626)</u>	<u>21,070,144</u>
Net increase	<u>21,311,143</u>	<u>106,057,321</u>
Balance at end of year	<u><u>\$ 1,522,272,935</u></u>	<u><u>\$ 1,500,961,792</u></u>

The accompanying notes are an integral part of these financial statements.

CONSUMERS ENERGY COMPANY GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

1. DESCRIPTION OF THE PLAN

The following is a general description of the *Consumers Energy Company Group Health Care Plan for Retired Employees* (the "Plan"). Participants should refer to the Plan document for a complete description of the Plan's provisions.

General

The Plan provides medical and dental benefits covering substantially all retired employees of Consumers Energy Company ("Consumers"), the Plan sponsor, CMS Energy Corporation ("CMS Energy") and other Consumers Energy Company and CMS Energy Corporation subsidiaries (collectively, the "Company"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

Northern Trust Company (the "Trustee") is the trustee and recordkeeper of the Plan. The Company is the administrator of the Plan (the "Plan Administrator"). The Trustee holds all assets of the Plan in accordance with the service provider contract with the Company. The Benefits Administration Committee is responsible for oversight of the Plan and the appropriateness of the Plan's investment offerings and monitors investment performance.

As more fully described in Note 5, net assets held in a separate investment account maintained in an affiliated plan are included in these financial statements.

Contributions

The Company has agreed to make contributions to the Plan sufficient to provide payment of eligible benefits and administrative expenses. Retired employees may contribute specified amounts determined periodically by the Plan. Company contributions are held and invested within the Consumers Energy Union Welfare Benefit Trust to provide for Retiree Health Care and Other Benefits ("Union VEBA Trust") and the Consumers Energy Company Non-Union Welfare Benefit Trust to provide for Retiree Health Care and Other Benefits ("Non-Union VEBA Trust") (collectively "VEBA Trusts" or "Trusts"), pursuant to Section 501(c)(9) of the Internal Revenue Code ("IRC"). Most benefits are paid under the Plan from the VEBA Trusts. Certain salaried benefits are paid directly by the Company to the insurance company.

Benefits

The Plan provides health benefits (medical, hospital, surgical, prescription drugs, and dental) to retired employees provided that they were covered by a Company health plan immediately prior to retirement and, in most instances, are eligible for a Company pension and had at least ten years of continuous service at retirement, as defined.

Claims are processed by third-party claims administrators, but the responsibility for payments to providers is retained by the Plan. The benefits offered by the Plan are provided through self-insurance. In addition, retirees who have not reached Medicare eligibility may be covered by various HMO plans for which the Company pays the premiums.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements of the Plan are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP").

Use of Estimates

The preparation of financial statements in conformity with GAAP requires the Plan Administrator to make estimates and assumptions that affect the reported amounts of assets, liabilities, benefit obligations and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

Investment Valuation and Income Recognition

The Plan's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Plan management determines the Plan's valuation policies utilizing information provided by the trustee. See Note 4 for discussion of fair value measurements.

Purchases and sales are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. The net change in fair value of investments includes the Plan's aggregate gains and losses on investments bought and sold as well as held during the year.

Management fees and operating expenses charged to the Plan for certain investments are deducted from income earned on a daily basis and are not separately reflected. Consequently, such management fees and operating expenses are reflected as a reduction to net appreciation or addition to net depreciation in the fair value of such investments.

Contributions

Participant contributions for required premiums are recorded when received by the Plan. Employer contributions are recorded in the period in which they become the obligations of the Company.

Plan Benefits

The postretirement benefit obligation (refer to Note 6) represents the actuarial present value of those estimated future benefits that are attributed to employee services rendered to December 31. Postretirement benefits include future benefits expected to be paid to or for (1) currently retired employees and their beneficiaries and dependents, and (2) active employees and their beneficiaries and dependents after retirement from the Company. Prior to an active employee's full eligibility date, the postretirement benefit obligation is the portion of the expected postretirement benefit obligation that is attributed to that employee's service rendered to the valuation date.

Plan obligations at December 31 for claims incurred but not reported are estimated by the Plan's actuary in accordance with accepted actuarial principles based on claims data provided by the Plan's third-party claims administrator. These amounts are paid by the Plan only if claims are submitted and approved for payment.

Benefit payments to participants are recorded when paid.

Actuarial Present Value of Postretirement Benefit Obligations

The actuarial present value of the expected postretirement benefit obligation is determined by an actuary and is the amount that results from applying actuarial assumptions to historical claims-cost data to estimate future annual incurred claims costs per participant and to adjust such estimates for the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as those for death, disability, withdrawal, termination, or retirement) between the valuation date and the expected date of payment, and to reflect the portion of those costs expected to be borne by Medicare, the retirement participants, and other providers.

For measurement purposes at December 31, 2024, a 8.50% annual rate of increase in the per capita cost of covered pre-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2033 and to remain at that level thereafter. A 10.25% annual rate of increase in the per capita cost of covered post-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2033 and to remain at that level thereafter.

For measurement purposes at December 31, 2023, a 8.00% annual rate of increase in the per capita cost of covered pre-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2032 and to remain at that level thereafter. A 8.50% annual rate of increase in the per capita cost of covered post-age 65 health care benefits was assumed; the rate was assumed to decrease gradually to 4.75% for 2032 and to remain at that level thereafter.

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

Other significant actuarial assumptions used in the valuation as of December 31, 2024, were (a) weighted average discount rate of 5.02%, (b) retirement age assumed to begin at age 55 and be complete at age 70, and (c) life expectancy of participants based on the Pri-2012 mortality table, with mortality rates projected generationally from 2012 using scale MP-2021.

Other significant actuarial assumptions used in the valuation as of December 31, 2023, were (a) weighted average discount rate of 5.21%, (b) retirement age assumed to begin at age 55 and be complete at age 70, and (c) life expectancy of participants based on the Pri-2012 mortality table, with mortality rates projected generationally from 2012 using scale MP-2021.

The foregoing assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of the postretirement benefit obligations.

In December 2018, CMS Energy and Consumers approved certain amendments to the OPEB Plan. Under these amendments effective January 1, 2019, certain retirees who are eligible for the company health care subsidiary, surviving spouses who are 65 or older, or who will be turning 65 within the 6-month subsidy period following the death of the Retiree, will continue to receive a subsidiary for the remainder of their life.

Administrative Expenses

The Plan's administrative expenses are paid either by the Plan or the Company, as provided by the Plan document. Certain administrative expenses, including salaries, accounting, legal, consulting, and actuarial services, are paid by the Company and qualify as party-in-interest transactions which are exempt from prohibited transaction rules. Expenses that are paid directly by the Company are excluded from these financial statements. Fees for trustee, record keeping, and certain consulting and investment management services are paid by the Plan.

Subsequent Events

In preparing these financial statements, Plan management has evaluated, for potential recognition or disclosure, significant events or transactions that occurred during the period subsequent to the most recent statement of net assets available for benefits presented herein, through the date these financial statements were available to be issued.

3. CERTIFIED INVESTMENTS

The Plan Administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, Northern Trust Company ("Northern Trust"), as trustee, have certified the completeness and accuracy of the investment information reflected in (1) the accompanying statements of benefit obligations and net assets available for benefits as of December 31, 2024 and 2023, (2) the December 31, 2024, schedule of assets (held at end of year) and reportable transactions for the year then ended, and (3) the related investment activity reflected in the statements of changes in benefit obligations and net assets available for benefits during 2024 and 2023.

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

4. FAIR VALUE MEASUREMENTS

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under Accounting Standards Codification 820 are described as follows:

Level 1: Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2: Inputs to the valuation methodology include:

- quoted prices for similar assets or liabilities in active markets;
- quoted prices for identical or similar assets or liabilities in inactive markets;
- inputs other than quoted prices that are observable for the asset or liability; and
- inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3: Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurements. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2024 and 2023.

Cash and short-term investments: Valued at cost, which approximates fair value, and are classified as Level 1.

U.S. government agencies and state and municipal bonds: Valued based on yields currently available on comparable securities of issues with similar credit ratings, and are classified as Level 2.

Corporate debt investments (including foreign corporate bonds): Valued based on yields currently available on comparable securities of issuers with similar credit ratings, and are classified as Level 2.

Common stocks: Valued at the closing price reported in the active market in which the individual securities are traded, and are classified as Level 1.

Pooled separate accounts: These investments are valued using the NAV of units of the funds, which is based on the fair value of the funds' underlying net assets. Investments held by the Plan at year-end, as provided by the insurance company, are not assigned a level in the fair value hierarchy. The NAV is used as a practical expedient to estimate fair value. The practical expedient is not used when it is determined to be probable that the investment will be sold for an amount different than the reported NAV.

CONSUMERS ENERGY COMPANY **GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES**

Notes To Financial Statements

The preceding methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although Plan management believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following tables set forth, by level within the fair value hierarchy, the Plan's investments measured at fair value at December 31:

2024	Level 1	Level 2	Level 3	Other (1)	Total
Investments, excluding net assets held in 401(h) account					
Common stocks	\$ 169,796,552	\$ -	\$ -	\$ -	\$ 169,796,552
Cash and short-term investments	11,522,420	-	-	-	11,522,420
Corporate debt investments (2)	-	67,446,476	-	-	67,446,476
U.S. government agencies	-	13,022,788	-	-	13,022,788
State and municipal bonds	-	1,960,311	-	-	1,960,311
Foreign corporate bonds	-	15,214,514	-	-	15,214,514
Pooled separate accounts	-	-	-	870,178,206	870,178,206
Total of investments, excluding net assets held in 401(h) account	\$ 181,318,972	\$ 97,644,089	\$ -	\$ 870,178,206	\$ 1,149,141,267

2023	Level 1	Level 2	Level 3	Other (1)	Total
Investments, excluding net assets held in 401(h) account					
Common stocks	\$ 161,248,465	\$ -	\$ -	\$ -	\$ 161,248,465
Cash and short-term investments	35,899,228	-	-	-	35,899,228
Corporate debt investments (2)	-	67,533,636	-	-	67,533,636
U.S. government Agencies	-	16,360,265	-	-	16,360,265
State and municipal bonds	-	785,136	-	-	785,136
Foreign corporate bonds	-	14,675,689	-	-	14,675,689
Pooled separate accounts	-	-	-	821,100,021	821,100,021
Total of investments, excluding net assets held in 401(h) account	\$ 197,147,693	\$ 99,354,726	\$ -	\$ 821,100,021	\$ 1,117,602,440

(1) Certain investments are measured at NAV per share (or its equivalent) on a non-active market and have not been classified in the fair value hierarchy and are presented in the column titled "Other" above. The fair value amounts presented in these tables are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of benefit obligations and net assets available for benefits.

(2) Corporate debt investments represent investment grade bonds of U.S. issuers operating in diverse industries.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. Plan management evaluates the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. There were no transfers of assets into or out of Level 3 during 2024 and 2023.

CONSUMERS ENERGY COMPANY GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

The following tables set forth additional disclosures for the fair value measurement of investments in certain entities that calculate NAV per share (or its equivalent) as of December 31, 2024:

Investment Type	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Pooled separate accounts	\$ 870,178,206	\$ -	Daily	Daily

The following tables set forth additional disclosures for the fair value measurement of investments in certain entities that calculate NAV per share (or its equivalent) as of December 31, 2023:

Investment Type	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Pooled separate accounts	\$ 821,100,021	\$ -	Daily	Daily

The following is a description of the investment strategies for investments in certain entities that calculate NAV per share (or its equivalent) at December 31, 2024 and 2023:

Pooled separate accounts: These funds include investments that seek to provide long-term capital growth, current income, or capital appreciation by investing primarily in the equity securities of mid to large-sized companies, short-term investments using index funds, and stocks of companies contained in the S&P 500 stock index and are perceived by the manager of the funds to have excellent growth potential.

5. 401(h) ACCOUNT

In accordance with Section 401(h) of the Internal Revenue Code ("IRC"), the Plan funds a portion of the postretirement medical expense obligations for salaried retirees and their beneficiaries. A separate account (401(h) account) has been established and maintained in the Pension Plan for Employees of Consumers Energy Company for such net assets. In accordance with Section 401(h), the Plan's investment in the 401(h) account may not be used for, or diverted to, any purpose other than providing health and welfare benefits for retirees. The 401(h) account may be funded by both employer contributions and qualified transfers. Plan participants do not contribute to the 401(h) account. Employer contributions or qualified transfers to the 401(h) account are determined annually and are at the discretion of the Company. The related obligations for health benefits are not included in the Pension Plan "A" for Employees of Consumers Energy Company or Pension Plan "B" for Employees of Consumers Energy Company, but are reported as obligations in the accompanying financial statements of the Plan.

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

The following table presents the components of the net assets available for postretirement benefit obligations and the related changes in net assets available in 401(h) account.

**Net Assets Available for Postretirement
Health and Welfare Benefits in 401(h) Account**

	December 31	
	2024	2023
Cash equivalents and short-term investments	\$ 4,370,670	\$ 20,570,029
Common and collective trust funds	7,020,929	3,580,248
Registered investment companies	24,254	6,728,718
Section 103-12 investment entity	16,089,755	-
Pooled funds	343,547,715	350,709,864
Subtotal net assets held in defined benefit plan - restricted for 401(h) account	371,053,323	381,588,859
Accrued investment income	54,958	116,048
Total	\$ 371,108,281	\$ 381,704,907

Changes in Net Assets in 401(h) Account

	Year Ended December 31	
	2024	2023
Net unrealized and realized appreciation on investments	\$ 3,416,652	\$ 34,831,913
Interest, dividends and other income	1,999,572	974,879
Administrative expenses	(182,848)	(339,278)
Benefit payments	(15,830,002)	(14,397,370)
Net (decrease) increase in net assets available for benefits	\$ (10,596,626)	\$ 21,070,144

CONSUMERS ENERGY COMPANY

GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Notes To Financial Statements

6. BENEFIT OBLIGATIONS

Benefit obligations of the Plan are as follows at December 31:

	2024	2023
Postretirement benefit obligations		
Active participants fully or partially eligible for postretirement benefits	\$ 245,617,099	\$ 305,984,607
Retired participants, including beneficiaries and dependents	<u>538,478,058</u>	<u>543,711,863</u>
Total benefit obligations	<u>\$ 784,095,157</u>	<u>\$ 849,696,470</u>

The health care cost inflation assumptions (refer to Note 2) have a significant effect on the amounts reported. If the assumed rate increased by one percentage point, the obligation as of December 31, 2024 and 2023 would increase by approximately \$10,300,000 and \$19,500,000, respectively.

The Company funds the Plan based on actuarial health care expenses which are approved by the Company's regulators to be recovered in customer rates.

7. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

Certain Plan investments are managed by Northern Trust. Northern Trust is the trustee, as defined by the Plan and, therefore, these transactions qualify as party-in-interest. Fees paid directly by the Plan for trustee, record keeping, and certain consulting and investment management services amounted to \$1,203,372 and \$902,170 for 2024 and 2023, respectively. Fees paid indirectly by the Plan for certain investment management services are included in net appreciation in fair value of investments, as they are paid through revenue sharing, rather than a direct payment.

8. TAX STATUS

The Plan has received a favorable determination letter dated 11/17/2017 from the IRS, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code ("IRC"). Although the Plan has been amended since receiving the determination letter, the Plan Administrator and the Plan's legal counsel believe that the Plan is designed in compliance with the applicable requirements of the IRC. Additionally, the Plan Administrator believes that the Plan is currently being operated in compliance with the applicable requirements of the IRC, and, therefore, believe that the Plan is qualified and the related trust is tax-exempt.

US GAAP requires Plan management to evaluate and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. While the Plan may be subject to routine audits by taxing jurisdictions, there are currently no audits for any tax periods in progress.

9. PLAN TERMINATION

Although it has not expressed any intent to do so, the Company has the right under the Plan to modify the benefits provided to, and contributions required of, participants to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of termination of the Plan, remaining assets will be applied in a uniform and nondiscriminatory manner toward the provision of benefits for or on account of the participants. No assets of the Plan may revert to the Company or be used for purpose other than for the exclusive benefit of the Plan's participants.

CONSUMERS ENERGY COMPANY **GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES**

Notes To Financial Statements

10. RISKS AND ECONOMIC UNCERTAINTIES

The Plan invests in various investment securities with the underlying assets consisting of any combination of stocks, bonds, fixed income securities, and other investment securities. Investment securities are exposed to various risks, such as interest rate, market and credit risks. Market risks include global events which could impact the value of investment securities, such as a pandemic or international conflict. Due to the level of interest rate, market, and credit risks inherent with certain of the Plan's investment securities, it is at least reasonably possible that changes in the fair values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statements of benefit obligations and net assets available for benefits and changes in benefit obligations and net assets available for benefits.

Plan contributions are made and the actuarial present value of benefit obligations are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumptions processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

11. RECONCILIATION OF FINANCIAL STATEMENTS TO SCHEDULE H OF IRS FORM 5500

The following is a reconciliation of net assets available for benefits reported in these financial statements to the amounts reported on Schedule H of the Forms 5500 at December 31:

	2024	2023
Net assets available for benefits reported in these financial statements	\$ 1,522,272,935	\$ 1,500,961,792
401(h) account net assets excluded from assets on Schedule H of Form 5500	(371,053,323)	(381,588,859)
Accrued investment income held in 401(h) account excluded from assets on Schedule H of Form 5500	(54,958)	(116,048)
Net assets available for benefits reported on Schedule H of Form 5500	<u>\$ 1,151,164,654</u>	<u>\$ 1,119,256,885</u>

The net assets of the 401(h) account included in these financial statements can be used only to pay retiree health and welfare benefits. The net assets and related activity of the 401(h) account included in the financial statements are not included in the Form 5500 because the assets are held by the Pension Plan for Employees of Consumers Energy Company.

The following is a reconciliation of the changes in net assets in the financial statements to Schedule H of Form 5500 for the years ended December 31:

2024	Financial Statements	401(h) Account Activity	Schedule H of Form 5500
Net increase in 401(h) account	\$ (10,596,626)	\$ (10,596,626)	\$ -
Net increase	\$ 21,311,143	\$ (10,596,626)	\$ 31,907,769
2023	Financial Statements	401(h) Account Activity	Schedule H of Form 5500
Net decrease in 401(h) account	\$ 21,070,144	\$ 21,070,144	\$ -
Net decrease	\$ 106,057,321	\$ 21,070,144	\$ 84,987,177

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ERISA-Required Supplemental Schedules

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2024 (Not Including Assets Held in Affiliated 401(h) Account)

Plan #510

EIN 38-0442310

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value

The enclosed schedule of assets (held at end of year) - Schedule H, Line 4i -
pages 19 through 373 is incorporated herein by reference.

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Schedule H, Line 4j - Schedule of Reportable Transactions

Year Ended December 31, 2024

Plan #510

EIN 38-0442310

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(f) Expense Incurred with Transactions **	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
MFB	Northern Institutional Funds						
	Government Portfolio Class A						
	1,002 purchases	\$ 164,254,552	\$ -	\$ -	\$ 164,254,552	\$ 164,254,552	\$ -
	573 sales	-	194,822,538	-	194,822,538	194,822,538	-
U.S. Treasury							
	50 purchases	80,528,720		-	80,528,720	80,528,720	-
	59 sales		81,948,513	-	82,197,738	81,948,513	(249,225)

** The commissions and fees related to purchases and sales of investments are included in the cost of the investment or the proceeds from the sale and are not separately identified by the trustee

There were no transactions reportable under categories (a), (b), or (d) during 2024.

The above information has been certified by Northern Trust Company, the trustee of the Plan, as complete and accurate.

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

◆ Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
United States - USD							
AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101							
AKAM	3,800.00	95.6500000	0.00	363,470.00	292,613.05	70,856.95	70,856.95
ALBANY INTL CORP NEW CL A CUSIP: 012348108							
AIN	2,782.00	79.9700000	751.14	222,476.54	268,363.82	- 45,887.28	- 45,887.28
ALBEMARLE CORP COM CUSIP: 012653101							
	2,693.00	86.0800000	1,090.66	231,813.44	631,837.77	- 400,024.33	- 400,024.33
ANSYS INC COM CUSIP: 03662Q105							
ANSS	1,267.00	337.3300000	0.00	427,397.11	379,326.53	48,070.58	48,070.58
ARCHROCK INC COM CUSIP: 03957W106							
	27,851.00	24.8900000	0.00	693,211.39	302,901.69	390,309.70	390,309.70
ARROW ELECTR INC COM CUSIP: 042735100							
ARW	3,056.00	113.1200000	0.00	345,694.72	363,251.26	- 17,556.54	- 17,556.54
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207							
BIO	1,300.00	328.5100000	0.00	427,063.00	529,874.99	- 102,811.99	- 102,811.99

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
BORG WARNER INC COM CUSIP: 099724106								
BWA	9,541.00	31.7900000	0.00	303,308.39	410,205.10	- 106,896.71	0.00	- 106,896.71
BOX INC CL A CL A CUSIP: 10316T104								
	14,574.00	31.6000000	0.00	460,538.40	467,665.19	- 7,126.79	0.00	- 7,126.79
BXP INC CUSIP: 101121101								
BXP	5,319.00	74.3600000	5,212.62	395,520.84	348,232.51	47,288.33	0.00	47,288.33
CABOT CORP COM CUSIP: 127055101								
CBT	4,142.00	91.3100000	0.00	378,206.02	335,438.81	42,767.21	0.00	42,767.21
CBRE GROUP INC CL A CL A CUSIP: 12504L109								
	5,685.00	131.2900000	0.00	746,383.65	477,713.50	268,670.15	0.00	268,670.15
CENTENE CORP DEL COM CUSIP: 15135B101								
CNC	5,601.00	60.5800000	0.00	339,308.58	372,895.58	- 33,587.00	0.00	- 33,587.00
CF INDS HLDGS INC COM CUSIP: 125269100								
CF	6,705.00	85.3200000	0.00	572,070.60	567,875.37	4,195.23	0.00	4,195.23

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107								
CRL	2,224.00	184.6000000	0.00	410,550.40	480,033.75	- 69,483.35	0.00	- 69,483.35
CIRRUS LOGIC INC COM CUSIP: 172755100								
	3,875.00	99.5800000	0.00	385,872.50	399,423.52	- 13,551.02	0.00	- 13,551.02
CONMED CORP COM CUSIP: 207410101								
	4,366.00	68.4400000	873.20	298,809.04	388,712.72	- 89,903.68	0.00	- 89,903.68
COPT DEFENSE PROPERTIES COM STK USD0.01 CUSIP: 22002T108								
	9,313.00	30.9500000	2,747.33	288,237.35	238,947.46	49,289.89	0.00	49,289.89
D R HORTON INC COM CUSIP: 23331A109								
DHI	2,412.00	139.8200000	0.00	337,245.84	219,874.54	117,371.30	0.00	117,371.30
DARDEN RESTAURANTS INC COM CUSIP: 237194105								
DRI	2,262.00	186.6900000	0.00	422,292.78	325,261.53	97,031.25	0.00	97,031.25
DIODES INC COM CUSIP: 254543101								
	2,910.00	61.6700000	0.00	179,459.70	268,352.24	- 88,892.54	0.00	- 88,892.54

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◆ Asset Detail - Base Currency

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
EASTMAN CHEM CO COM CUSIP: 277432100								
EMN	4,041.00	91.3200000	3,354.03	369,024.12	346,747.57	22,276.55	0.00	22,276.55
FIRSTCASH HLDGS INC COM CUSIP: 33768G107								
	2,850.00	103.6000000	0.00	295,260.00	252,653.88	42,606.12	0.00	42,606.12
FORMFACTOR INC COM STK CUSIP: 346375108								
	8,272.00	44.0000000	0.00	363,968.00	276,771.65	87,196.35	0.00	87,196.35
GATX CORP COM CUSIP: 361448103								
	4,247.00	154.9600000	0.00	658,115.12	463,848.85	194,266.27	0.00	194,266.27
HEXCEL CORP NEW COM CUSIP: 428291108								
HXL	5,961.00	62.7000000	0.00	373,754.70	431,521.86	- 57,767.16	0.00	- 57,767.16
HOLOGIC INC COM CUSIP: 436440101								
	6,031.00	72.0900000	0.00	434,774.79	476,651.27	- 41,876.48	0.00	- 41,876.48
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100								
	3,817.00	173.6600000	0.00	662,860.22	361,909.48	300,950.74	0.00	300,950.74

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106								
HII	2,056.00	188.9700000	0.00	388,522.32	425,205.67	- 36,683.35	0.00	- 36,683.35
INSPERITY INC COM CUSIP: 45778Q107								
	3,956.00	77.5100000	0.00	306,629.56	466,097.33	- 159,467.77	0.00	- 159,467.77
MIDDLEBY CORP COM CUSIP: 596278101								
MIDD	3,033.00	135.4500000	0.00	410,819.85	394,367.36	16,452.49	0.00	16,452.49
MONOLITHIC PWR SYS INC COM CUSIP: 609839105								
	623.00	591.7000000	778.75	368,629.10	303,193.25	65,435.85	0.00	65,435.85
MOOG INC CL A CUSIP: 615394202								
	3,302.00	196.8400000	0.00	649,965.68	333,400.67	316,565.01	0.00	316,565.01
MYRIAD GENETICS INC COM CUSIP: 62855J104								
	12,846.00	13.7100000	0.00	176,118.66	275,849.89	- 99,731.23	0.00	- 99,731.23
ON SEMICONDUCTOR CORP COM CUSIP: 682189105								
ONNN	5,276.00	63.0500000	0.00	332,651.80	412,728.24	- 80,076.44	0.00	- 80,076.44

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
PAPA JOHNS INTL INC COM CUSIP: 698813102								
	7,703.00	41.0700000	0.00	316,362.21	547,566.79	- 231,204.58	0.00	- 231,204.58
PENN ENTERTAINMENT INC CUSIP: 707569109								
	8,047.00	19.8200000	0.00	159,491.54	227,619.95	- 68,128.41	0.00	- 68,128.41
QIAGEN NV ORD EUR0.01 CUSIP: N72482149								
	8,615.00	44.5300000	0.00	383,625.95	376,063.62	7,562.33	0.00	7,562.33
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109								
RJF	3,966.00	155.3300000	0.00	616,038.78	420,557.87	195,480.91	0.00	195,480.91
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604								
RGA	2,937.00	213.6300000	0.00	627,431.31	427,335.76	200,095.55	0.00	200,095.55
REPUBLIC SVCS INC COM CUSIP: 760759100								
RSG	2,172.00	201.1800000	0.00	436,962.96	279,385.58	157,577.38	0.00	157,577.38
RYDER SYS INC COM CUSIP: 783549108								
R	3,921.00	156.8600000	0.00	615,048.06	388,965.33	226,082.73	0.00	226,082.73

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Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
<i>Equities</i>								
Common stock								
SBA COMMUNICATIONS CORP COM USD0.01 CL A CUSIP: 78410G104								
SBAC	1,873.00	203.8000000	0.00	381,717.40	456,497.31	- 74,779.91	0.00	- 74,779.91
SMITH A O CORP COM CUSIP: 831865209								
	6,640.00	68.2100000	0.00	452,914.40	443,183.06	9,731.34	0.00	9,731.34
SNAP-ON INC COM CUSIP: 833034101								
SNA	1,634.00	339.4800000	0.00	554,710.32	403,383.10	151,327.22	0.00	151,327.22
SONOCO PROD CO COM CUSIP: 835495102								
	6,433.00	48.8500000	0.00	314,252.05	385,236.00	- 70,983.95	0.00	- 70,983.95
TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105								
	1,217.00	464.1300000	0.00	564,846.21	520,351.07	44,495.14	0.00	44,495.14
VALMONT INDS INC COM CUSIP: 920253101								
	1,280.00	306.6700000	768.00	392,537.60	343,832.73	48,704.87	0.00	48,704.87
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109								
WBS	7,304.00	55.2200000	0.00	403,326.88	375,350.59	27,976.29	0.00	27,976.29

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
WEC ENERGY GROUP INC COM CUSIP: 92939U106							
3,812.00	94.0400000	0.00	358,480.48	328,033.96	30,446.52	0.00	30,446.52
WEX INC COM CUSIP: 96208T104							
2,072.00	175.3200000	0.00	363,263.04	393,495.26	- 30,232.22	0.00	- 30,232.22
WINTRUST FINL CORP COM CUSIP: 97650W108							
3,007.00	124.7100000	0.00	375,002.97	397,267.35	- 22,264.38	0.00	- 22,264.38
WOODWARD INC COM CUSIP: 980745103							
3,177.00	166.4200000	0.00	528,716.34	316,875.06	211,841.28	0.00	211,841.28
Total USD							
		15,575.73	21,864,752.71	20,320,748.29	1,544,004.42	0.00	1,544,004.42
Total United States							
		15,575.73	21,864,752.71	20,320,748.29	1,544,004.42	0.00	1,544,004.42
Total Common Stock							
263,799.00		15,575.73	21,864,752.71	20,320,748.29	1,544,004.42	0.00	1,544,004.42

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Funds - common stock							
Global Region - USD							
CF ARROWSTREET GLOBAL EQUITY ACWI TRUST FUND - CLASS R-2023-01 CUSIP: 0PN999A44							
352,150.66	139.0351780	0.00	48,961,329.70	35,215,066.00	13,746,263.70	0.00	13,746,263.70
Total USD		0.00	48,961,329.70	35,215,066.00	13,746,263.70	0.00	13,746,263.70
Total Global Region		0.00	48,961,329.70	35,215,066.00	13,746,263.70	0.00	13,746,263.70
United States - USD							
CF SSGA MSCI ACWI EX USA SL CTF ACWICTF CUSIP: 0NP999Z32							
1,429,689.93	21.9240000	0.00	31,344,522.03	27,302,410.55	4,042,111.48	0.00	4,042,111.48
CF SSGA S&P 500 INDEX SL CTF CM10LEN CUSIP: 0NP999Z08							
384,349.13	324.9100000	0.00	124,878,875.83	82,188,950.83	42,689,925.00	0.00	42,689,925.00
Total USD		0.00	156,223,397.86	109,491,361.38	46,732,036.48	0.00	46,732,036.48
Total United States		0.00	156,223,397.86	109,491,361.38	46,732,036.48	0.00	46,732,036.48

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Equities

Funds - common stock

Total Funds - Common Stock

2,166,189.72	0.00	205,184,727.56	144,706,427.38	60,478,300.18	0.00	60,478,300.18

Total Equities

2,429,988.72	15,575.73	227,049,480.27	165,027,175.67	62,022,304.60	0.00	62,022,304.60

Fixed Income

Government bonds

Bermuda - USD

BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7

205,000.00	66.0500000	2,517.66	135,402.50	141,960.45	- 6,557.95	0.00	- 6,557.95

Issue Date: 20 Aug 20 Rate: 3.375% Call Date: 20 Feb 50 Call Price: 100.00 Yield to Maturity: 5.98% Maturity Date: 20 Aug 50

Total USD	2,517.66	135,402.50	141,960.45	- 6,557.95	0.00	- 6,557.95

Total Bermuda	2,517.66	135,402.50	141,960.45	- 6,557.95	0.00	- 6,557.95

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Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Unrealized gain/loss			
Investment Mgr ID	Local market price	income/expense	Market value	Cost	Market	Translation
Shares/PAR value						Total

Fixed Income

Government bonds

Chile - USD

REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6

200,000.00	74.7025400	214.44	149,405.08	160,100.00	- 10,694.92	0.00	- 10,694.92

Issue Date: 21 Jun 17 Rate: 3.86% Yield to Maturity: 5.908% Maturity Date: 21 Jun 47

Total USD		214.44	149,405.08	160,100.00	- 10,694.92	0.00	- 10,694.92

Total Chile		214.44	149,405.08	160,100.00	- 10,694.92	0.00	- 10,694.92

Colombia - USD

COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4

410,000.00	96.8650000	5,150.63	397,146.50	404,465.00	- 7,318.50	0.00	- 7,318.50

Issue Date: 7 Nov 24 Rate: 8.375% Call Date: 7 May 54 Call Price: 100.00 Yield to Maturity: 8.668% Maturity Date: 7 Nov 54

Total USD		5,150.63	397,146.50	404,465.00	- 7,318.50	0.00	- 7,318.50

Total Colombia		5,150.63	397,146.50	404,465.00	- 7,318.50	0.00	- 7,318.50

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
Israel - USD							
STATE OF ISRAEL 6.043%	03-12-2054	CUSIP: 46514BRM1					
710,000.00	91.4148000	12,360.90	649,045.08	669,525.60	- 20,480.52	0.00	- 20,480.52
Issue Date: 12 Mar 24 Rate: 5.75% Yield to Maturity: 6.402% Maturity Date: 12 Mar 54							
Total USD		12,360.90	649,045.08	669,525.60	- 20,480.52	0.00	- 20,480.52
Total Israel		12,360.90	649,045.08	669,525.60	- 20,480.52	0.00	- 20,480.52
Mexico - USD							
UNITED MEXICAN STATES 6.338% DUE	05-04-2053	CUSIP: 91087BAX8					
765,000.00	88.9815700	7,698.03	680,709.01	737,272.43	- 56,563.42	0.00	- 56,563.42
Issue Date: 28 Apr 23 Rate: 6.338% Call Date: 4 Nov 52 Call Price: 100.00 Yield to Maturity: 7.259% Maturity Date: 4 May 53							
UNITED MEXICAN STATES 6.4% 05-07-2054		CUSIP: 91087BBA7					
240,000.00	89.5486320	2,304.00	214,916.72	238,294.45	- 23,377.73	0.00	- 23,377.73
Issue Date: 8 Jan 24 Rate: 6.4% Call Date: 7 Nov 53 Call Price: 100.00 Yield to Maturity: 7.265% Maturity Date: 7 May 54							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044		CUSIP: 91086QBB3					
220,000.00	75.8760600	3,280.14	166,927.33	179,740.00	- 12,812.67	0.00	- 12,812.67
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 7.064% Maturity Date: 8 Mar 44							

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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Total USD		13,282.17	1,062,553.06	1,155,306.88	- 92,753.82	0.00	- 92,753.82
Total Mexico		13,282.17	1,062,553.06	1,155,306.88	- 92,753.82	0.00	- 92,753.82
Peru - PEN							
&&& BONOS DE TESORERIA 144A 5.4% 12/08/2034 SEDOL: BJ5CSV0							
200,000.00	91.2211460	1,109.26	48,561.92	44,829.64	4,541.32	- 809.04	3,732.28
Issue Date: 20 Jun 19 Rate: 5.4% Yield to Maturity: 6.649% Maturity Date: 12 Aug 34							
&&& PERU(REPUBLIC OF) 7.3% 12/08/2033 SEDOL: BQ0MKN0							
100,000.00	105.3361195	749.78	28,038.04	26,174.44	2,335.97	- 472.37	1,863.60
Issue Date: 12 Jun 23 Rate: 7.3% Yield to Maturity: 6.48% Maturity Date: 12 Aug 33							
&&&BONOS DE TESORERIA 5.35% GTD SNR BDS 12/08/40 SEDOL: BL61Y34							
100,000.00	83.7645520	549.50	22,296.19	20,680.51	1,988.89	- 373.21	1,615.68
Issue Date: 3 Dec 19 Rate: 5.35% Yield to Maturity: 7.084% Maturity Date: 12 Aug 40							
&&&PERU(REP OF) 6.15% GTD 12/08/2032 PEN SEDOL: BF8F0J0							
400,000.00	99.2151380	2,526.66	105,635.11	98,254.64	9,153.65	- 1,773.18	7,380.47
Issue Date: 21 Jul 17 Rate: 6.15% Yield to Maturity: 6.279% Maturity Date: 12 Aug 32							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Total PEN		4,935.20	204,531.26	189,939.23	18,019.83	- 3,427.80	14,592.03
Peru - USD							
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2							
80,000.00	95.2840030	1,866.94	76,227.20	79,287.20	- 3,060.00	0.00	- 3,060.00
Issue Date: 8 Aug 24 Rate: 5.875% Call Date: 8 Feb 54 Call Price: 100.00 Yield to Maturity: 6.225% Maturity Date: 8 Aug 54							
Total USD		1,866.94	76,227.20	79,287.20	- 3,060.00	0.00	- 3,060.00
Total Peru		6,802.14	280,758.46	269,226.43	14,959.83	- 3,427.80	11,532.03
Philippines - USD							
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9							
205,000.00	80.5085860	2,200.33	165,042.60	175,152.00	- 10,109.40	0.00	- 10,109.40
Issue Date: 29 Mar 22 Rate: 4.2% Yield to Maturity: 5.765% Maturity Date: 29 Mar 47							
Total USD		2,200.33	165,042.60	175,152.00	- 10,109.40	0.00	- 10,109.40
Total Philippines		2,200.33	165,042.60	175,152.00	- 10,109.40	0.00	- 10,109.40

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
Saudi Arabia - USD							
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1							
550,000.00	93.3619000	14,494.79	513,490.45	537,551.34	- 24,060.89	0.00	- 24,060.89
Issue Date: 16 Jan 24 Rate: 5.75% Yield to Maturity: 6.248% Maturity Date: 16 Jan 54							
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8							
205,000.00	84.5730000	4,640.97	173,374.65	185,955.50	- 12,580.85	0.00	- 12,580.85
Issue Date: 18 Jan 23 Rate: 5% Yield to Maturity: 6.162% Maturity Date: 18 Jan 53							
Total USD		19,135.76	686,865.10	723,506.84	- 36,641.74	0.00	- 36,641.74
Total Saudi Arabia		19,135.76	686,865.10	723,506.84	- 36,641.74	0.00	- 36,641.74
United Kingdom - GBP							
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3							
130,000.00	88.5500000	2,980.83	144,170.03	163,754.47	- 17,204.22	- 2,380.22	- 19,584.44
Issue Date: 24 Jan 24 Rate: 4.375% Yield to Maturity: 5.131% Maturity Date: 31 Jul 54							
Total GBP		2,980.83	144,170.03	163,754.47	- 17,204.22	- 2,380.22	- 19,584.44

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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
Total United Kingdom		2,980.83	144,170.03	163,754.47	- 17,204.22	- 2,380.22	- 19,584.44
United States - USD							
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044		SEDOL: BSLSLK5					
3,725,000.00	90.5937500	58,038.64	3,374,617.19	3,695,737.73	- 321,120.54	0.00	- 321,120.54
Issue Date: 15 Aug 24 Rate: 4.125% Yield to Maturity: 4.874% Maturity Date: 15 Aug 44							
UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054		SEDOL: BR2NN95					
2,900,000.00	91.4843750	46,553.10	2,653,046.88	2,846,414.03	- 193,367.15	0.00	- 193,367.15
Issue Date: 15 Aug 24 Rate: 4.25% Yield to Maturity: 4.79% Maturity Date: 15 Aug 54							
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054		SEDOL: BRK14H6					
990,000.00	95.5156250	5,784.12	945,604.69	1,002,932.71	- 57,328.02	0.00	- 57,328.02
Issue Date: 15 Nov 24 Rate: 4.5% Yield to Maturity: 4.783% Maturity Date: 15 Nov 54							
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034		SEDOL: BRK14Z4					
785,000.00	97.4218750	4,331.60	764,761.72	777,996.65	- 13,234.93	0.00	- 13,234.93
Issue Date: 15 Nov 24 Rate: 4.25% Yield to Maturity: 4.577% Maturity Date: 15 Nov 34							
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG		SEDOL: BD03YJ6					
265,000.00	38.1758450	0.00	101,165.99	107,945.10	- 6,779.11	0.00	- 6,779.11
Issue Date: 17 Nov 14 Yield to Maturity: 4.961% Maturity Date: 15 Nov 44							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5							
1,600,000.00	98.8398440	10,917.13	1,581,437.50	1,620,104.48	- 38,666.98	0.00	- 38,666.98
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.844% Maturity Date: 15 Nov 43							
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2							
1,250,000.00	72.8632810	14,164.40	910,791.01	952,278.13	- 41,487.12	0.00	- 41,487.12
Issue Date: 15 Feb 19 Rate: 3% Yield to Maturity: 4.936% Maturity Date: 15 Feb 49							
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9							
2,390,000.00	97.0625000	14,351.55	2,319,793.75	2,423,306.58	- 103,512.83	0.00	- 103,512.83
Issue Date: 15 Nov 24 Rate: 4.625% Yield to Maturity: 4.856% Maturity Date: 15 Nov 44							
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851							
1,700,000.00	78.2148440	8,241.71	1,329,652.35	1,371,313.34	- 41,660.99	0.00	- 41,660.99
Issue Date: 15 Nov 18 Rate: 3.375% Yield to Maturity: 4.938% Maturity Date: 15 Nov 48							
Total USD		162,382.25	13,980,871.08	14,798,028.75	- 817,157.67	0.00	- 817,157.67
Total United States		162,382.25	13,980,871.08	14,798,028.75	- 817,157.67	0.00	- 817,157.67

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							

Fixed Income

Government bonds

Uruguay - USD

REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9

95,000.00	91.6845580	174.96	87,100.33	92,862.50	- 5,762.17	0.00	- 5,762.17

Issue Date: 18 Jun 14 Rate: 5.1% Yield to Maturity: 5.724% Maturity Date: 18 Jun 50

Total USD		174.96	87,100.33	92,862.50	- 5,762.17	0.00	- 5,762.17

Total Uruguay		174.96	87,100.33	92,862.50	- 5,762.17	0.00	- 5,762.17

Total Government Bonds

20,420,000.00		227,202.07	17,738,359.82	18,753,888.92	- 1,009,721.08	- 5,808.02	- 1,015,529.10

Government agencies

Chile - USD

CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0

200,000.00	97.1530000	2,077.00	194,306.00	200,002.00	- 5,696.00	0.00	- 5,696.00

Issue Date: 24 Oct 24 Rate: 5.58% Yield to Maturity: 5.939% Maturity Date: 20 Oct 35

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Government agencies

PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 CUSIP: 21987BBH0

115,000.00	97.8861440	2,274.13	112,569.07	112,922.82	- 353.75	0.00	- 353.75

Issue Date: 8 Sep 23 Rate: 6.3% Call Date: 8 Mar 53 Call Price: 100.00 Yield to Maturity: 6.462% Maturity Date: 8 Sep 53

Total USD		4,351.13	306,875.07	312,924.82	- 6,049.75	0.00	- 6,049.75

Total Chile		4,351.13	306,875.07	312,924.82	- 6,049.75	0.00	- 6,049.75

France - USD

PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5

100,000.00	112.7954000	405.56	112,795.40	100,000.00	12,795.40	0.00	12,795.40

Issue Date: 15 Jun 23 Rate: 9.125% Yield to Maturity: 8.087% Maturity Date: 31 Dec 49

Total USD		405.56	112,795.40	100,000.00	12,795.40	0.00	12,795.40

Total France		405.56	112,795.40	100,000.00	12,795.40	0.00	12,795.40

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
Mexico - USD							
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1							
200,000.00	75.4500000	6,750.11	150,900.00	145,607.87	5,292.13	0.00	5,292.13
Issue Date: 23 Jul 20 Rate: 7.69% Yield to Maturity: 10.476% Maturity Date: 23 Jan 50							
Total USD		6,750.11	150,900.00	145,607.87	5,292.13	0.00	5,292.13
Total Mexico		6,750.11	150,900.00	145,607.87	5,292.13	0.00	5,292.13
Saudi Arabia - USD							
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9							
395,000.00	93.5227000	10,346.81	369,414.67	384,443.25	- 15,028.58	0.00	- 15,028.58
Issue Date: 17 Jul 24 Rate: 5.75% Call Date: 17 Jan 54 Call Price: 100.00 Yield to Maturity: 6.232% Maturity Date: 17 Jul 54							
Total USD		10,346.81	369,414.67	384,443.25	- 15,028.58	0.00	- 15,028.58
Total Saudi Arabia		10,346.81	369,414.67	384,443.25	- 15,028.58	0.00	- 15,028.58
Total Government Agencies							
1,010,000.00		21,853.61	939,985.14	942,975.94	- 2,990.80	0.00	- 2,990.80

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Funds - government agencies

United States - USD

CF SSGA INTERMEDIATE US GOVT BOND INDEX NL CTF CM1R CUSIP: 0NP999Z24

6,134,597.18	14.1970000	0.00	87,092,876.16	81,269,778.67	5,823,097.49	0.00	5,823,097.49

CF SSGA LONG US GOVT BOND INDEX NL CTF CM1Q CUSIP: 0NP999Z16

927,741.62	16.9400000	0.00	15,715,943.04	16,995,366.92	- 1,279,423.88	0.00	- 1,279,423.88

Total USD		0.00	102,808,819.20	98,265,145.59	4,543,673.61	0.00	4,543,673.61

Total United States		0.00	102,808,819.20	98,265,145.59	4,543,673.61	0.00	4,543,673.61

Total Funds - Government Agencies

7,062,338.80		0.00	102,808,819.20	98,265,145.59	4,543,673.61	0.00	4,543,673.61

Municipal/provincial bonds

United States - USD

CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2

100,000.00	88.7207300	362.75	88,720.73	91,291.00	- 2,570.27	0.00	- 2,570.27

Issue Date: 7 Apr 22 Rate: 4.353% Call Date: 1 Jun 32 Call Price: 100.00 Yield to Maturity: 5.491% Maturity Date: 1 Jun 41

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Municipal/provincial bonds							
DALLAS FT WORTH TEX INTL ARPT REV 4.507% 11-01-2051 SEDOL: BP4DPJ3							
65,000.00	86.6689400	488.26	56,334.81	61,229.35	- 4,894.54	0.00	- 4,894.54
Issue Date: 21 Apr 22 Rate: 4.507% Call Date: 1 Nov 32 Call Price: 100.00 Yield to Maturity: 5.506% Maturity Date: 1 Nov 51							
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.6% 08-01-2042 BEO TAXABLE SEDOL: B4RDT46							
45,000.00	108.0744500	1,237.50	48,633.50	50,867.10	- 2,233.60	0.00	- 2,233.60
Issue Date: 22 Jul 10 Rate: 6.6% Call Date: 23 Jul 25 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 1 Aug 42							
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0							
100,000.00	101.9316400	532.64	101,931.64	100,000.00	1,931.64	0.00	1,931.64
Issue Date: 5 Dec 24 Rate: 7.375% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 6.887% Maturity Date: 1 Oct 29							
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3							
59,000.00	106.6980200	978.96	62,951.83	64,608.54	- 1,656.71	0.00	- 1,656.71
Issue Date: 11 Mar 10 Rate: 6.637% Yield to Maturity: 6.019% Maturity Date: 1 Apr 57							
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35							
130,000.00	99.9697500	1,793.03	129,960.68	132,676.05	- 2,715.37	0.00	- 2,715.37
Issue Date: 26 Aug 09 Rate: 5.517% Call Date: 28 Feb 25 Call Price: 100.00 Yield to Maturity: 5.519% Maturity Date: 1 Apr 39							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Unrealized gain/loss				
Investment Mgr ID	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							

Fixed Income

Municipal/provincial bonds

UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8

165,000.00	86.1368600	962.03	142,125.82	154,162.80	- 12,036.98	0.00	- 12,036.98

Issue Date: 11 May 22 Rate: 4.563% Yield to Maturity: 5.568% Maturity Date: 15 May 53

Total USD		6,355.17	630,659.01	654,834.84	- 24,175.83	0.00	- 24,175.83

Total United States		6,355.17	630,659.01	654,834.84	- 24,175.83	0.00	- 24,175.83

Total Municipal/Provincial Bonds

664,000.00		6,355.17	630,659.01	654,834.84	- 24,175.83	0.00	- 24,175.83

Corporate bonds

Australia - USD

PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6

60,000.00	87.9020160	493.33	52,741.21	54,447.60	- 1,706.39	0.00	- 1,706.39

Issue Date: 27 Apr 22 Rate: 4.625% Call Date: 27 Oct 41 Call Price: 100.00 Yield to Maturity: 5.735% Maturity Date: 27 Apr 42

PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9

340,000.00	86.3777160	2,871.11	293,684.23	307,479.00	- 13,794.77	0.00	- 13,794.77

Issue Date: 27 Apr 22 Rate: 4.75% Call Date: 27 Oct 51 Call Price: 100.00 Yield to Maturity: 5.743% Maturity Date: 27 Apr 52

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0							
60,000.00	86.2871930	528.00	51,772.32	55,497.60	- 3,725.28	0.00	- 3,725.28
Issue Date: 27 Apr 22 Rate: 4.95% Call Date: 27 Oct 61 Call Price: 100.00 Yield to Maturity: 5.858% Maturity Date: 27 Apr 62							
PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP: 12661PAH2							
25,000.00	94.2813980	331.04	23,570.35	25,000.00	- 1,429.65	0.00	- 1,429.65
Issue Date: 3 Apr 24 Rate: 5.417% Call Date: 3 Oct 53 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 3 Apr 54							
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0							
260,000.00	97.5949900	3,590.35	253,746.97	247,379.95	6,367.02	0.00	6,367.02
Issue Date: 24 Sep 20 Rate: 5.125% Call Date: 24 Jun 30 Call Price: 100.00 Yield to Maturity: 9.758% Maturity Date: 24 Sep 80							
Total USD		7,813.83	675,515.08	689,804.15	- 14,289.07	0.00	- 14,289.07
Total Australia		7,813.83	675,515.08	689,804.15	- 14,289.07	0.00	- 14,289.07
Belgium - USD							
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8							
125,000.00	124.3445010	1,277.78	155,430.63	165,484.95	- 10,054.32	0.00	- 10,054.32
Issue Date: 15 Nov 10 Rate: 8% Yield to Maturity: 5.57% Maturity Date: 15 Nov 39							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
1,214,000.00	91.0138970	24,785.83	1,104,908.71	1,101,726.10	3,182.61	0.00	3,182.61
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.633% Maturity Date: 1 Feb 46							
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31							
155,000.00	125.4869430	5,860.72	194,504.76	192,970.35	1,534.41	0.00	1,534.41
Issue Date: 15 Jan 11 Rate: 8.2% Yield to Maturity: 5.56% Maturity Date: 15 Jan 39							
Total USD		31,924.33	1,454,844.10	1,460,181.40	- 5,337.30	0.00	- 5,337.30
Total Belgium		31,924.33	1,454,844.10	1,460,181.40	- 5,337.30	0.00	- 5,337.30
Brazil - USD							
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4							
325,000.00	95.3700000	5,488.89	309,952.50	319,918.05	- 9,965.55	0.00	- 9,965.55
Issue Date: 15 Oct 24 Rate: 8% Yield to Maturity: 8.709% Maturity Date: 15 Oct 34							
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL: BPLW4X0							
100,000.00	101.2591000	323.26	101,259.10	100,865.00	394.10	0.00	394.10
Issue Date: 12 Jun 23 Rate: 6.125% Call Date: 12 Mar 33 Call Price: 100.00 Yield to Maturity: 5.932% Maturity Date: 12 Jun 33							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
Total USD		5,812.15	411,211.60	420,783.05	- 9,571.45	0.00	- 9,571.45
Total Brazil		5,812.15	411,211.60	420,783.05	- 9,571.45	0.00	- 9,571.45
Canada - USD							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
630,000.00	98.9026440	6,037.50	623,086.66	631,512.00	- 8,425.34	0.00	- 8,425.34
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.847% Maturity Date: 1 May 43							
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8							
85,000.00	100.4546840	2,071.88	85,386.48	81,630.60	3,755.88	0.00	3,755.88
Issue Date: 1 Dec 04 Rate: 5.85% Yield to Maturity: 5.789% Maturity Date: 1 Feb 35							
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5							
104,000.00	107.2261550	897.00	111,515.20	108,068.48	3,446.72	0.00	3,446.72
Issue Date: 15 May 10 Rate: 6.75% Yield to Maturity: 6.007% Maturity Date: 15 Nov 39							
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4							
70,000.00	98.8065930	1,257.28	69,164.62	69,709.50	- 544.88	0.00	- 544.88
Issue Date: 24 Jun 24 Rate: 6.1% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 6.187% Maturity Date: 15 Mar 55							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2							
95,000.00	103.3574920	1,658.94	98,189.62	94,787.20	3,402.42	0.00	3,402.42
Issue Date: 22 Sep 24 Rate: 6.35% Call Date: 22 Sep 53 Call Price: 100.00 Yield to Maturity: 6.101% Maturity Date: 22 Mar 54							
GREAT-WEST LIFECO 4.15% DUE 06-03-2047 CUSIP: 391382AB4							
55,000.00	79.1243880	177.53	43,518.41	45,436.60	- 1,918.19	0.00	- 1,918.19
Issue Date: 26 May 17 Rate: 4.15% Call Date: 3 Dec 46 Call Price: 100.00 Yield to Maturity: 5.83% Maturity Date: 3 Jun 47							
KINROSS GOLD CORP 6.25% 07-15-2033 CUSIP: 496902AT4							
110,000.00	103.9105290	3,170.14	114,301.58	108,426.59	5,874.99	0.00	5,874.99
Issue Date: 15 Jan 24 Rate: 6.25% Call Date: 15 Apr 33 Call Price: 100.00 Yield to Maturity: 5.665% Maturity Date: 15 Jul 33							
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9							
161,000.00	106.4884720	1,398.91	171,446.44	171,207.67	238.77	0.00	238.77
Issue Date: 15 May 08 Rate: 6.8% Yield to Maturity: 6.083% Maturity Date: 15 May 38							
PVTPL 6297782 LLC 5.584% 10-01-2034 SEDOL: BSMNPL8							
60,000.00	97.2956640	1,144.72	58,377.40	60,000.00	- 1,622.60	0.00	- 1,622.60
Issue Date: 28 Aug 24 Rate: 5.584% Call Date: 1 Aug 28 Call Price: 100.00 Yield to Maturity: 5.952% Maturity Date: 1 Oct 34							

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Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Unrealized gain/loss			
Investment Mgr ID	Local market price	income/expense	Market value	Cost	Market	Translation
Shares/PAR value						Total

Fixed Income

Corporate bonds

SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2

10,000.00	108.2180960	57.08	10,821.81	10,777.10	44.71	0.00	44.71

Issue Date: 6 Jun 08 Rate: 6.85% Yield to Maturity: 5.99% Maturity Date: 1 Jun 39

Total USD		17,870.98	1,385,808.22	1,381,555.74	4,252.48	0.00	4,252.48

Total Canada		17,870.98	1,385,808.22	1,381,555.74	4,252.48	0.00	4,252.48

Finland - USD

NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7

65,000.00	101.6125000	550.24	66,048.13	68,624.40	- 2,576.27	0.00	- 2,576.27

Issue Date: 7 May 09 Rate: 6.625% Yield to Maturity: 6.45% Maturity Date: 15 May 39

Total USD		550.24	66,048.13	68,624.40	- 2,576.27	0.00	- 2,576.27

Total Finland		550.24	66,048.13	68,624.40	- 2,576.27	0.00	- 2,576.27

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
France - USD							
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5							
15,000.00	92.8482670	250.91	13,927.24	15,000.00	- 1,072.76	0.00	- 1,072.76
Issue Date: 10 Sep 24 Rate: 5.425% Call Date: 10 Mar 64 Call Price: 100.00 Yield to Maturity: 5.892% Maturity Date: 10 Sep 64							
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9							
95,000.00	95.8086430	1,279.51	91,018.21	95,000.00	- 3,981.79	0.00	- 3,981.79
Issue Date: 5 Apr 24 Rate: 5.638% Call Date: 5 Oct 63 Call Price: 100.00 Yield to Maturity: 5.913% Maturity Date: 5 Apr 64							
Total USD		1,530.42	104,945.45	110,000.00	- 5,054.55	0.00	- 5,054.55
Total France		1,530.42	104,945.45	110,000.00	- 5,054.55	0.00	- 5,054.55
Germany - USD							
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7							
200,000.00	78.0183760	162.50	156,036.75	172,742.00	- 16,705.25	0.00	- 16,705.25
Issue Date: 25 Jun 18 Rate: 4.875% Call Date: 25 Dec 47 Call Price: 100.00 Yield to Maturity: 6.754% Maturity Date: 25 Jun 48							
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 SEDOL: BYVQZP4							
515,000.00	71.6986970	11,161.19	369,248.29	408,333.20	- 39,084.91	0.00	- 39,084.91
Issue Date: 15 Jul 18 Rate: 4.7% Call Date: 15 Jan 64 Call Price: 100.00 Yield to Maturity: 6.762% Maturity Date: 15 Jul 64							

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Unrealized gain/loss			
Investment Mgr ID	Local market price	income/expense	Market value	Cost	Market	Translation
Shares/PAR value						Total

Fixed Income

Corporate bonds

PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9

255,000.00	72.2637770	2,240.10	184,272.63	189,477.75	- 5,205.12	0.00	- 5,205.12

Issue Date: 11 Mar 21 Rate: 2.875% Yield to Maturity: 5.48% Maturity Date: 11 Mar 41

Total USD		13,563.79	709,557.67	770,552.95	- 60,995.28	0.00	- 60,995.28

Total Germany		13,563.79	709,557.67	770,552.95	- 60,995.28	0.00	- 60,995.28

India - USD

PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5

105,000.00	95.8682300	1,595.24	100,661.64	104,335.00	- 3,673.36	0.00	- 3,673.36

Issue Date: 9 Oct 24 Rate: 6.67% Call Date: 9 Oct 26 Call Price: 103.33 Yield to Maturity: 7.717% Maturity Date: 9 Oct 29

Total USD		1,595.24	100,661.64	104,335.00	- 3,673.36	0.00	- 3,673.36

Total India		1,595.24	100,661.64	104,335.00	- 3,673.36	0.00	- 3,673.36

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Ireland - USD							
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3							
150,000.00	87.1514110	2,076.25	130,727.12	119,901.00	10,826.12	0.00	10,826.12
Issue Date: 29 Oct 21 Rate: 3.3% Call Date: 30 Oct 31 Call Price: 100.00 Yield to Maturity: 5.516% Maturity Date: 30 Jan 32							
AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 SEDOL: BTFJ242							
150,000.00	95.3246570	2,289.38	142,986.99	147,655.50	- 4,668.51	0.00	- 4,668.51
Issue Date: 10 Sep 24 Rate: 4.95% Call Date: 10 Jun 34 Call Price: 100.00 Yield to Maturity: 5.58% Maturity Date: 10 Sep 34							
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7							
80,000.00	98.9701820	1,129.72	79,176.15	80,000.00	- 823.85	0.00	- 823.85
Issue Date: 3 Apr 24 Rate: 5.777% Call Date: 3 Oct 53 Call Price: 100.00 Yield to Maturity: 5.85% Maturity Date: 3 Apr 54							
Total USD		5,495.35	352,890.26	347,556.50	5,333.76	0.00	5,333.76
Total Ireland		5,495.35	352,890.26	347,556.50	5,333.76	0.00	5,333.76
Japan - USD							
MIZUHO FINANCIAL GROUP 5.594% 07-10-2035 CUSIP: 60687YDG1							
200,000.00	101.3272890	5,314.30	202,654.58	200,000.00	2,654.58	0.00	2,654.58
Issue Date: 10 Jul 24 Rate: 5.594% Call Date: 10 Jul 34 Call Price: 100.00 Yield to Maturity: 5.426% Maturity Date: 10 Jul 35							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2							
430,000.00	72.8106470	6,214.69	313,085.78	312,764.80	320.98	0.00	320.98
Issue Date: 9 Jul 20 Rate: 3.025% Call Date: 9 Jan 40 Call Price: 100.00 Yield to Maturity: 5.684% Maturity Date: 9 Jul 40							
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9							
200,000.00	64.9107500	3,033.89	129,821.50	135,990.00	- 6,168.50	0.00	- 6,168.50
Issue Date: 9 Jul 20 Rate: 3.175% Call Date: 9 Jan 50 Call Price: 100.00 Yield to Maturity: 5.835% Maturity Date: 9 Jul 50							
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8							
245,000.00	96.6049050	6,767.44	236,682.02	243,946.50	- 7,264.48	0.00	- 7,264.48
Issue Date: 5 Jul 24 Rate: 5.65% Call Date: 5 Jan 54 Call Price: 100.00 Yield to Maturity: 5.894% Maturity Date: 5 Jul 54							
Total USD		21,330.32	882,243.88	892,701.30	- 10,457.42	0.00	- 10,457.42
Total Japan		21,330.32	882,243.88	892,701.30	- 10,457.42	0.00	- 10,457.42
Luxembourg - USD							
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2							
250,000.00	74.9556460	2,593.75	187,389.12	182,895.00	4,494.12	0.00	4,494.12
Issue Date: 8 Apr 22 Rate: 4.5% Call Date: 8 Oct 51 Call Price: 100.00 Yield to Maturity: 6.465% Maturity Date: 8 Apr 52							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total USD		2,593.75	187,389.12	182,895.00	4,494.12	0.00	4,494.12
Total Luxembourg		2,593.75	187,389.12	182,895.00	4,494.12	0.00	4,494.12
Mexico - USD							
PVTPL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051 CUSIP: 456829AC4							
180,000.00	72.5868280	3,942.50	130,656.29	135,360.00	- 4,703.71	0.00	- 4,703.71
Issue Date: 15 Sep 20 Rate: 4.75% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 7.066% Maturity Date: 15 Jan 51							
Total USD		3,942.50	130,656.29	135,360.00	- 4,703.71	0.00	- 4,703.71
Total Mexico		3,942.50	130,656.29	135,360.00	- 4,703.71	0.00	- 4,703.71
Norway - USD							
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8							
150,000.00	90.7624380	2,175.00	136,143.66	149,535.00	- 13,391.34	0.00	- 13,391.34
Issue Date: 1 Oct 24 Rate: 5.8% Call Date: 1 Apr 54 Call Price: 100.00 Yield to Maturity: 6.505% Maturity Date: 1 Oct 54							
Total USD		2,175.00	136,143.66	149,535.00	- 13,391.34	0.00	- 13,391.34

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
Total Norway		2,175.00	136,143.66	149,535.00	- 13,391.34	0.00	- 13,391.34
Saudi Arabia - USD							
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3							
200,000.00	97.5010000	5,119.49	195,002.00	200,000.00	- 4,998.00	0.00	- 4,998.00
Issue Date: 31 Jul 24 Rate: 6.1027% Yield to Maturity: 6.339% Maturity Date: 23 Aug 42							
Total USD		5,119.49	195,002.00	200,000.00	- 4,998.00	0.00	- 4,998.00
Total Saudi Arabia		5,119.49	195,002.00	200,000.00	- 4,998.00	0.00	- 4,998.00
Switzerland - USD							
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01							
250,000.00	59.6019010	325.88	149,004.75	162,992.50	- 13,987.75	0.00	- 13,987.75
Issue Date: 13 Dec 21 Rate: 2.607% Call Date: 13 Jun 51 Call Price: 100.00 Yield to Maturity: 5.498% Maturity Date: 13 Dec 51							
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4							
460,000.00	83.5047600	4,912.29	384,121.90	360,612.40	23,509.50	0.00	23,509.50
Issue Date: 11 Jan 22 Rate: 2.746% Call Date: 11 Feb 32 Call Price: 100.00 Yield to Maturity: 5.271% Maturity Date: 11 Feb 33							

Portfolio Statement

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
Total USD		5,238.17	533,126.65	523,604.90	9,521.75	0.00	9,521.75
Total Switzerland		5,238.17	533,126.65	523,604.90	9,521.75	0.00	9,521.75
United Kingdom - USD							
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50							
265,000.00	109.7256340	5,032.79	290,772.93	295,472.90	- 4,699.97	0.00	- 4,699.97
Issue Date: 12 Sep 07 Rate: 6.45% Yield to Maturity: 5.382% Maturity Date: 15 Sep 37							
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4							
1,525,000.00	86.3599590	25,291.28	1,316,989.38	1,193,708.60	123,280.78	0.00	123,280.78
Issue Date: 15 Aug 18 Rate: 4.39% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.94% Maturity Date: 15 Aug 37							
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7							
200,000.00	96.0739050	3,289.92	192,147.81	200,000.00	- 7,852.19	0.00	- 7,852.19
Issue Date: 10 Sep 24 Rate: 5.335% Call Date: 10 Mar 25 Call Price: 100.00 Yield to Maturity: 5.832% Maturity Date: 10 Sep 35							
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9							
120,000.00	102.7704600	2,296.67	123,324.55	123,958.80	- 634.25	0.00	- 634.25
Issue Date: 12 Sep 07 Rate: 6.5% Yield to Maturity: 6.18% Maturity Date: 15 Sep 37							

Portfolio Statement

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7							
200,000.00	64.7674870	1,766.67	129,534.97	135,880.00	- 6,345.03	0.00	- 6,345.03
Issue Date: 15 Sep 20 Rate: 3% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.602% Maturity Date: 15 Sep 50							
PVTPL BAE SYS PLC 5.3% 03-26-2034 CUSIP: 05523RAL1							
25,000.00	99.7824650	349.65	24,945.62	25,640.00	- 694.38	0.00	- 694.38
Issue Date: 26 Mar 24 Rate: 5.3% Call Date: 26 Dec 33 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 26 Mar 34							
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2							
120,000.00	63.4030970	350.00	76,083.72	82,334.40	- 6,250.68	0.00	- 6,250.68
Issue Date: 26 Nov 21 Rate: 3% Call Date: 26 May 51 Call Price: 100.00 Yield to Maturity: 5.666% Maturity Date: 26 Nov 51							
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9							
77,000.00	105.0448690	1,631.12	80,884.55	80,577.53	307.02	0.00	307.02
Issue Date: 27 Feb 07 Rate: 6.15% Yield to Maturity: 5.572% Maturity Date: 27 Feb 37							
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3							
90,000.00	77.7684110	1,105.00	69,991.57	72,890.10	- 2,898.53	0.00	- 2,898.53
Issue Date: 17 Sep 19 Rate: 4.25% Yield to Maturity: 5.948% Maturity Date: 17 Sep 50							

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZHZ78							
90,000.00	96.9634140	44.06	87,267.07	88,933.80	- 1,666.73	0.00	- 1,666.73
Issue Date: 28 Jun 24 Rate: 5.875% Call Date: 28 Dec 63 Call Price: 100.00 Yield to Maturity: 6.078% Maturity Date: 28 Jun 64							
Total USD		41,157.16	2,391,942.17	2,299,396.13	92,546.04	0.00	92,546.04
Total United Kingdom		41,157.16	2,391,942.17	2,299,396.13	92,546.04	0.00	92,546.04
United States - USD							
ABBOTT LABS 6% DUE 04-01-2039 SEDOL: B5YSM31							
170,000.00	107.5590670	2,550.00	182,850.41	186,495.78	- 3,645.37	0.00	- 3,645.37
Issue Date: 3 Mar 09 Rate: 6% Yield to Maturity: 5.239% Maturity Date: 1 Apr 39							
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2							
190,000.00	88.3487630	1,165.86	167,862.65	166,907.40	955.25	0.00	955.25
Issue Date: 14 May 15 Rate: 4.7% Call Date: 14 Nov 44 Call Price: 100.00 Yield to Maturity: 5.671% Maturity Date: 14 May 45							
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2							
75,000.00	85.5308260	337.50	64,148.12	68,018.25	- 3,870.13	0.00	- 3,870.13
Issue Date: 21 May 20 Rate: 4.05% Call Date: 21 May 39 Call Price: 100.00 Yield to Maturity: 5.484% Maturity Date: 21 Nov 39							

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
135,000.00	81.4258590	637.50	109,924.91	112,773.40	- 2,848.49	0.00	- 2,848.49
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 21 Nov 49							
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6							
255,000.00	85.1140400	1,481.48	217,040.80	219,500.25	- 2,459.45	0.00	- 2,459.45
Issue Date: 12 May 16 Rate: 4.45% Call Date: 14 Nov 45 Call Price: 100.00 Yield to Maturity: 5.658% Maturity Date: 14 May 46							
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7							
45,000.00	94.0448520	602.88	42,320.18	42,364.90	- 44.72	0.00	- 44.72
Issue Date: 15 Sep 20 Rate: 4.55% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.312% Maturity Date: 15 Mar 35							
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2							
110,000.00	98.8941620	1,635.64	108,783.58	109,653.50	- 869.92	0.00	- 869.92
Issue Date: 26 Feb 24 Rate: 5.05% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.201% Maturity Date: 15 Mar 34							
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3							
75,000.00	96.2886310	1,192.50	72,216.48	75,156.95	- 2,940.47	0.00	- 2,940.47
Issue Date: 26 Feb 24 Rate: 5.4% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.66% Maturity Date: 15 Mar 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1							
170,000.00	95.0417360	1,848.75	161,570.95	169,823.20	- 8,252.25	0.00	- 8,252.25
Issue Date: 4 Oct 24 Rate: 4.5% Call Date: 4 Jul 34 Call Price: 100.00 Yield to Maturity: 5.152% Maturity Date: 4 Oct 34							
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0							
320,000.00	67.3208730	5,090.67	215,426.79	227,420.80	- 11,994.01	0.00	- 11,994.01
Issue Date: 5 Dec 19 Rate: 3.45% Call Date: 15 Jul 49 Call Price: 100.00 Yield to Maturity: 5.984% Maturity Date: 15 Jan 50							
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541							
145,000.00	82.2676780	2,273.28	119,288.13	119,533.65	- 245.52	0.00	- 245.52
Issue Date: 26 Aug 14 Rate: 4.15% Call Date: 15 Feb 44 Call Price: 100.00 Yield to Maturity: 5.657% Maturity Date: 15 Aug 44							
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6							
280,000.00	68.1658080	2,926.78	190,864.26	198,727.20	- 7,862.94	0.00	- 7,862.94
Issue Date: 16 Feb 22 Rate: 3.55% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.918% Maturity Date: 15 Mar 52							
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3							
910,000.00	72.2605980	12,633.84	657,571.44	610,490.10	47,081.34	0.00	47,081.34
Issue Date: 4 Feb 21 Rate: 3.4% Call Date: 4 Aug 40 Call Price: 100.00 Yield to Maturity: 6.136% Maturity Date: 4 Feb 41							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84							
425,000.00	73.4787220	1,663.11	312,284.57	314,406.50	- 2,121.93	0.00	- 2,121.93
Issue Date: 12 May 21 Rate: 2.875% Call Date: 12 Nov 40 Call Price: 100.00 Yield to Maturity: 5.322% Maturity Date: 12 May 41							
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152							
70,000.00	110.8558970	1,468.54	77,599.13	79,021.85	- 1,422.72	0.00	- 1,422.72
Issue Date: 5 Mar 02 Rate: 7.125% Yield to Maturity: 5.464% Maturity Date: 15 Mar 33							
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05							
165,000.00	69.1386650	948.75	114,078.80	119,946.75	- 5,867.95	0.00	- 5,867.95
Issue Date: 14 Apr 20 Rate: 3.45% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.786% Maturity Date: 1 May 50							
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4							
80,000.00	85.7503190	1,650.00	68,600.26	69,434.40	- 834.14	0.00	- 834.14
Issue Date: 16 Jul 14 Rate: 4.5% Call Date: 16 Jan 44 Call Price: 100.00 Yield to Maturity: 5.72% Maturity Date: 16 Jul 44							
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9							
105,000.00	74.5927530	1,194.38	78,322.39	76,702.50	1,619.89	0.00	1,619.89
Issue Date: 21 Feb 20 Rate: 3.15% Call Date: 21 Aug 39 Call Price: 100.00 Yield to Maturity: 5.672% Maturity Date: 21 Feb 40							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2							
110,000.00	83.0102270	806.67	91,311.25	93,484.30	- 2,173.05	0.00	- 2,173.05
Issue Date: 1 May 15 Rate: 4.4% Yield to Maturity: 5.837% Maturity Date: 1 May 45							
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12							
55,000.00	83.9280900	113.98	46,160.45	50,807.90	- 4,647.45	0.00	- 4,647.45
Issue Date: 15 Dec 16 Rate: 4.663% Call Date: 15 Dec 50 Call Price: 100.00 Yield to Maturity: 5.866% Maturity Date: 15 Jun 51							
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2							
140,000.00	97.5739070	2,591.56	136,603.47	129,585.40	7,018.07	0.00	7,018.07
Issue Date: 2 Mar 23 Rate: 5.6% Call Date: 2 Sep 42 Call Price: 100.00 Yield to Maturity: 5.817% Maturity Date: 2 Mar 43							
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4							
835,000.00	96.4628460	15,594.79	805,464.76	836,055.61	- 30,590.85	0.00	- 30,590.85
Issue Date: 2 Mar 23 Rate: 5.65% Call Date: 2 Sep 52 Call Price: 100.00 Yield to Maturity: 5.908% Maturity Date: 2 Mar 53							
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39							
50,000.00	95.2503540	455.38	47,625.18	49,214.50	- 1,589.32	0.00	- 1,589.32
Issue Date: 31 Oct 24 Rate: 5.375% Call Date: 15 May 54 Call Price: 100.00 Yield to Maturity: 5.707% Maturity Date: 15 Nov 54							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7							
140,000.00	63.6210960	1,032.50	89,069.53	95,599.00	- 6,529.47	0.00	- 6,529.47
Issue Date: 5 Oct 21 Rate: 2.95% Call Date: 1 Apr 51 Call Price: 100.00 Yield to Maturity: 5.585% Maturity Date: 1 Oct 51							
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8							
500,000.00	86.8938100	10,720.83	434,469.05	453,163.10	- 18,694.05	0.00	- 18,694.05
Issue Date: 10 Sep 12 Rate: 4.65% Yield to Maturity: 5.834% Maturity Date: 15 Jan 43							
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0							
70,000.00	109.9794850	1,225.00	76,985.64	78,550.50	- 1,564.86	0.00	- 1,564.86
Issue Date: 25 Mar 08 Rate: 7% Yield to Maturity: 5.902% Maturity Date: 1 Apr 38							
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4							
505,000.00	82.9473780	3,078.40	418,884.26	431,492.20	- 12,607.94	0.00	- 12,607.94
Issue Date: 3 May 13 Rate: 3.85% Yield to Maturity: 5.316% Maturity Date: 4 May 43							
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7							
440,000.00	91.6536990	7,274.67	403,276.28	416,913.20	- 13,636.92	0.00	- 13,636.92
Issue Date: 23 Feb 16 Rate: 4.65% Call Date: 23 Aug 45 Call Price: 100.00 Yield to Maturity: 5.311% Maturity Date: 23 Feb 46							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
APPROVIN CORP NT 5.95% 12-01-2054 CUSIP: 03831WAE8							
70,000.00	98.9238250	300.81	69,246.68	69,701.00	- 454.32	0.00	- 454.32
Issue Date: 5 Dec 24 Rate: 5.95% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 6.027% Maturity Date: 1 Dec 54							
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL: BLR5N72							
120,000.00	58.5896060	310.00	70,307.53	69,194.89	1,112.64	0.00	1,112.64
Issue Date: 23 Nov 21 Rate: 3.1% Call Date: 1 Jun 51 Call Price: 100.00 Yield to Maturity: 6.32% Maturity Date: 1 Dec 51							
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5							
85,000.00	71.3682880	8.58	60,663.04	62,654.35	- 1,991.31	0.00	- 1,991.31
Issue Date: 30 Jun 20 Rate: 3.635% Call Date: 30 Dec 49 Call Price: 100.00 Yield to Maturity: 5.799% Maturity Date: 30 Jun 50							
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0							
100,000.00	91.7087600	857.33	91,708.76	91,702.80	5.96	0.00	5.96
Issue Date: 13 Dec 13 Rate: 5.144% Yield to Maturity: 5.877% Maturity Date: 1 Nov 43							
ARCONIC INC 5.95% DUE 02-01-2037 SEDOL: BG48MW7							
100,000.00	103.4985000	2,479.17	103,498.50	102,000.00	1,498.50	0.00	1,498.50
Issue Date: 25 Jan 07 Rate: 5.95% Yield to Maturity: 5.548% Maturity Date: 1 Feb 37							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71							
100,000.00	67.6526510	428.06	67,652.65	67,914.00	- 261.35	0.00	- 261.35
Issue Date: 22 May 20 Rate: 3.35% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.8% Maturity Date: 15 May 50							
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57							
210,000.00	62.4518080	1,992.67	131,148.80	135,663.75	- 4,514.95	0.00	- 4,514.95
Issue Date: 9 Nov 21 Rate: 3.05% Call Date: 9 Sep 51 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 9 Mar 52							
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44							
85,000.00	79.8402990	428.47	67,864.25	72,550.90	- 4,686.65	0.00	- 4,686.65
Issue Date: 11 May 16 Rate: 3.945% Yield to Maturity: 5.547% Maturity Date: 15 Nov 46							
ASCENSION 3.106% DUE 11-15-2039 SEDOL: BKZ7NP1							
100,000.00	75.7931660	396.88	75,793.17	77,645.00	- 1,851.83	0.00	- 1,851.83
Issue Date: 23 Oct 19 Rate: 3.106% Call Date: 15 May 39 Call Price: 100.00 Yield to Maturity: 5.511% Maturity Date: 15 Nov 39							
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6							
315,000.00	76.6996380	918.75	241,603.86	237,804.30	3,799.56	0.00	3,799.56
Issue Date: 28 May 20 Rate: 3.5% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.704% Maturity Date: 1 Jun 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0							
1,855,000.00	67.3722530	19,116.81	1,249,755.29	1,267,923.01	- 18,167.72	0.00	- 18,167.72
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.862% Maturity Date: 15 Sep 53							
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
135,000.00	67.4708210	1,411.13	91,085.61	91,346.70	- 261.09	0.00	- 261.09
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 5.84% Maturity Date: 15 Sep 55							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
120,000.00	82.0590610	232.00	98,470.87	99,349.20	- 878.33	0.00	- 878.33
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.867% Maturity Date: 15 Jun 45							
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6							
320,000.00	86.8559540	1,942.22	277,939.05	279,652.60	- 1,713.55	0.00	- 1,713.55
Issue Date: 4 May 15 Rate: 4.75% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.833% Maturity Date: 15 May 46							
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8							
300,000.00	64.4914710	1,322.51	193,474.41	191,395.20	2,079.21	0.00	2,079.21
Issue Date: 13 Dec 21 Rate: 3.45% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 6.146% Maturity Date: 15 May 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ATHENE HLDG LTD 6.65% 02-01-2033 SEDOL: BP6WL78							
65,000.00	106.0052430	1,801.04	68,903.41	66,433.90	2,469.51	0.00	2,469.51
Issue Date: 21 Nov 22 Rate: 6.65% Call Date: 1 Nov 32 Call Price: 100.00 Yield to Maturity: 5.711% Maturity Date: 1 Feb 33							
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60							
105,000.00	72.3829390	1,388.33	76,002.09	78,449.70	- 2,447.61	0.00	- 2,447.61
Issue Date: 18 Aug 16 Rate: 3.5% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.746% Maturity Date: 15 Aug 46							
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28							
100,000.00	95.3821740	450.00	95,382.17	99,951.00	- 4,568.83	0.00	- 4,568.83
Issue Date: 10 May 23 Rate: 5.4% Call Date: 1 Dec 52 Call Price: 100.00 Yield to Maturity: 5.73% Maturity Date: 1 Jun 53							
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0							
50,000.00	74.8513700	317.30	37,425.69	38,095.00	- 669.31	0.00	- 669.31
Issue Date: 22 Apr 21 Rate: 3.311% Call Date: 22 Apr 41 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 22 Apr 42							
BANK OF AMERICA CORP 5.425% 08-15-2035 SEDOL: BMYKZ59							
90,000.00	97.5976550	1,844.50	87,837.89	90,000.00	- 2,162.11	0.00	- 2,162.11
Issue Date: 15 Aug 24 Rate: 5.425% Call Date: 17 Aug 29 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 15 Aug 35							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8							
585,000.00	69.5329650	521.82	406,767.85	400,661.91	6,105.94	0.00	6,105.94
Issue Date: 19 Jun 20 Rate: 2.676% Call Date: 19 Jun 40 Call Price: 100.00 Yield to Maturity: 5.515% Maturity Date: 19 Jun 41							
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL: BRBCSG5							
455,000.00	100.1352380	10,919.29	455,615.33	455,465.75	149.58	0.00	149.58
Issue Date: 23 Jan 24 Rate: 5.468% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.449% Maturity Date: 23 Jan 35							
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5							
105,000.00	62.1668350	274.05	65,275.18	63,530.25	1,744.93	0.00	1,744.93
Issue Date: 1 Jun 22 Rate: 3.132% Call Date: 1 Jun 51 Call Price: 100.00 Yield to Maturity: 5.975% Maturity Date: 1 Dec 51							
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7							
655,000.00	75.7732990	7,425.15	496,315.11	524,248.90	- 27,933.79	0.00	- 27,933.79
Issue Date: 15 Mar 22 Rate: 3.85% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.593% Maturity Date: 15 Mar 52							
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2							
270,000.00	82.6117730	5,540.25	223,051.79	231,570.90	- 8,519.11	0.00	- 8,519.11
Issue Date: 25 Jul 18 Rate: 4.45% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 5.799% Maturity Date: 15 Jan 49							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7							
290,000.00	103.8901200	3,673.33	301,281.35	299,445.30	1,836.05	0.00	1,836.05
Issue Date: 26 Oct 06 Rate: 6% Yield to Maturity: 5.544% Maturity Date: 15 Oct 36							
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3							
80,000.00	94.6185860	1,248.33	75,694.87	77,798.60	- 2,103.73	0.00	- 2,103.73
Issue Date: 14 Mar 24 Rate: 5.25% Call Date: 14 Sep 53 Call Price: 100.00 Yield to Maturity: 5.626% Maturity Date: 14 Mar 54							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
40,000.00	79.7828230	541.67	31,913.13	32,485.20	- 572.07	0.00	- 572.07
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Feb 35							
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429							
30,000.00	64.8431510	45.00	19,452.95	20,813.70	- 1,360.75	0.00	- 1,360.75
Issue Date: 18 May 16 Rate: 3.375% Call Date: 15 Dec 45 Call Price: 100.00 Yield to Maturity: 6.414% Maturity Date: 15 Jun 46							
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6							
70,000.00	83.7137040	420.00	58,599.59	59,577.70	- 978.11	0.00	- 978.11
Issue Date: 2 May 19 Rate: 3.6% Call Date: 1 Feb 34 Call Price: 100.00 Yield to Maturity: 5.892% Maturity Date: 1 May 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Corporate bonds

BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0

195,000.00	68.4523470	3,046.88	133,482.08	136,985.55	- 3,503.47	0.00	- 3,503.47

Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.259% Maturity Date: 1 Feb 50

BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3

115,000.00	68.6598780	737.92	78,958.86	81,045.65	- 2,086.79	0.00	- 2,086.79

Issue Date: 31 Oct 18 Rate: 3.85% Call Date: 1 May 48 Call Price: 100.00 Yield to Maturity: 6.439% Maturity Date: 1 Nov 48

BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8

35,000.00	69.7081900	227.50	24,397.87	26,868.45	- 2,470.58	0.00	- 2,470.58

Issue Date: 2 May 19 Rate: 3.9% Call Date: 1 Nov 48 Call Price: 100.00 Yield to Maturity: 6.363% Maturity Date: 1 May 49

BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4

100,000.00	92.6751250	988.33	92,675.13	92,617.00	58.13	0.00	58.13

Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 6.458% Maturity Date: 1 May 60

BOEING CO 6.858% 05-01-2054 SEDOL: BRRG861

35,000.00	106.4916760	400.05	37,272.09	35,000.00	2,272.09	0.00	2,272.09

Issue Date: 1 Nov 24 Rate: 6.858% Call Date: 1 Nov 53 Call Price: 100.00 Yield to Maturity: 6.365% Maturity Date: 1 May 54

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609							
90,000.00	105.3934980	1,821.88	94,854.15	98,037.90	- 3,183.75	0.00	- 3,183.75
Issue Date: 13 Mar 09 Rate: 6.875% Yield to Maturity: 6.293% Maturity Date: 15 Mar 39							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
144,000.00	63.6829460	1,524.00	91,703.44	93,768.94	- 2,065.50	0.00	- 2,065.50
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30							
150,000.00	72.2169300	178.50	108,325.40	111,463.98	- 3,138.58	0.00	- 3,138.58
Issue Date: 17 Jun 21 Rate: 3.06% Call Date: 17 Dec 40 Call Price: 100.00 Yield to Maturity: 5.68% Maturity Date: 17 Jun 41							
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL: BMZMHX6							
100,000.00	96.5016150	1,844.60	96,501.62	97,544.00	- 1,042.38	0.00	- 1,042.38
Issue Date: 13 Feb 23 Rate: 4.812% Call Date: 13 Nov 32 Call Price: 100.00 Yield to Maturity: 5.348% Maturity Date: 13 Feb 33							
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0							
435,000.00	60.0842980	1,708.25	261,366.70	277,546.15	- 16,179.45	0.00	- 16,179.45
Issue Date: 10 Aug 20 Rate: 2.772% Call Date: 10 May 50 Call Price: 100.00 Yield to Maturity: 5.758% Maturity Date: 10 Nov 50							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05							
40,000.00	62.0175350	88.17	24,807.01	26,166.80	- 1,359.79	0.00	- 1,359.79
Issue Date: 4 Dec 20 Rate: 2.939% Call Date: 4 Dec 50 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 4 Jun 51							
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01							
35,000.00	99.4293470	689.79	34,800.27	34,735.75	64.52	0.00	64.52
Issue Date: 22 Feb 24 Rate: 5.5% Call Date: 22 Aug 43 Call Price: 100.00 Yield to Maturity: 5.548% Maturity Date: 22 Feb 44							
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2							
150,000.00	97.0375250	2,983.13	145,556.29	149,413.50	- 3,857.21	0.00	- 3,857.21
Issue Date: 22 Feb 24 Rate: 5.55% Call Date: 22 Aug 53 Call Price: 100.00 Yield to Maturity: 5.76% Maturity Date: 22 Feb 54							
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5							
165,000.00	96.4669590	3,340.56	159,170.48	164,298.75	- 5,128.27	0.00	- 5,128.27
Issue Date: 22 Feb 24 Rate: 5.65% Call Date: 22 Aug 63 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 22 Feb 64							
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDSD35							
105,000.00	107.3107860	858.67	112,676.33	104,984.25	7,692.08	0.00	7,692.08
Issue Date: 13 Nov 23 Rate: 6.4% Call Date: 15 May 63 Call Price: 100.00 Yield to Maturity: 5.916% Maturity Date: 15 Nov 63							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715							
75,000.00	57.9526700	255.00	43,464.50	44,485.50	- 1,021.00	0.00	- 1,021.00
Issue Date: 13 Nov 20 Rate: 2.55% Call Date: 13 May 50 Call Price: 100.00 Yield to Maturity: 5.667% Maturity Date: 13 Nov 50							
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199							
55,000.00	72.8982360	599.19	40,094.03	43,051.80	- 2,957.77	0.00	- 2,957.77
Issue Date: 2 Mar 22 Rate: 3.7% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.664% Maturity Date: 15 Mar 52							
BROWN & BROWN INC SR NT 4.95% 03-17-2052 SEDOL: BMZQHY9							
70,000.00	85.4623310	1,001.00	59,823.63	58,298.10	1,525.53	0.00	1,525.53
Issue Date: 17 Mar 22 Rate: 4.95% Call Date: 17 Sep 51 Call Price: 100.00 Yield to Maturity: 6.044% Maturity Date: 17 Mar 52							
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7							
35,000.00	65.7774020	403.28	23,022.09	23,505.30	- 483.21	0.00	- 483.21
Issue Date: 13 Apr 20 Rate: 3.05% Call Date: 15 Aug 50 Call Price: 100.00 Yield to Maturity: 5.545% Maturity Date: 15 Feb 51							
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1							
140,000.00	93.1563850	2,040.50	130,418.94	133,085.40	- 2,666.46	0.00	- 2,666.46
Issue Date: 22 Aug 11 Rate: 4.95% Call Date: 15 Mar 41 Call Price: 100.00 Yield to Maturity: 5.584% Maturity Date: 15 Sep 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12							
470,000.00	102.7428980	4,504.17	482,891.62	486,943.50	- 4,051.88	0.00	- 4,051.88
Issue Date: 17 May 10 Rate: 5.75% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.482% Maturity Date: 1 May 40							
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0							
120,000.00	98.5389370	3,740.00	118,246.72	119,613.14	- 1,366.42	0.00	- 1,366.42
Issue Date: 7 Jun 24 Rate: 5.5% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.6% Maturity Date: 15 Mar 55							
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0							
200,000.00	94.3170230	2,195.56	188,634.05	199,892.00	- 11,257.95	0.00	- 11,257.95
Issue Date: 9 Jun 23 Rate: 5.2% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 5.596% Maturity Date: 15 Apr 54							
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3							
60,000.00	77.3082790	484.04	46,384.97	46,553.40	- 168.43	0.00	- 168.43
Issue Date: 5 Oct 20 Rate: 3.377% Call Date: 5 Oct 39 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 5 Apr 40							
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2							
22,000.00	71.8426020	187.99	15,805.37	16,177.48	- 372.11	0.00	- 372.11
Issue Date: 5 Oct 20 Rate: 3.577% Call Date: 5 Oct 49 Call Price: 100.00 Yield to Maturity: 5.691% Maturity Date: 5 Apr 50							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2							
185,000.00	75.7706280	3,424.55	140,175.67	126,422.90	13,752.77	0.00	13,752.77
Issue Date: 19 Aug 14 Rate: 4.9% Call Date: 15 Feb 44 Call Price: 100.00 Yield to Maturity: 7.229% Maturity Date: 15 Aug 44							
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL: BRBDWD3							
30,000.00	103.8426580	266.42	31,152.80	31,644.30	- 491.50	0.00	- 491.50
Issue Date: 24 Aug 23 Rate: 6.95% Call Date: 15 Aug 33 Call Price: 100.00 Yield to Maturity: 6.13% Maturity Date: 15 Nov 33							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
245,000.00	68.0157590	2,858.33	166,638.61	157,135.65	9,502.96	0.00	9,502.96
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.652% Maturity Date: 1 Mar 42							
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5							
400,000.00	88.9811320	5,375.00	355,924.53	348,998.00	6,926.53	0.00	6,926.53
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.636% Maturity Date: 1 Apr 38							
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23							
820,000.00	94.5753000	10,043.00	775,517.46	737,991.80	37,525.66	0.00	37,525.66
Issue Date: 23 Oct 16 Rate: 6.484% Call Date: 23 Apr 45 Call Price: 100.00 Yield to Maturity: 6.981% Maturity Date: 23 Oct 45							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REGSEDOL: BD2NLB5							
60,000.00	98.7650810	542.16	59,259.05	55,025.00	4,234.05	0.00	4,234.05
Issue Date: 1 Nov 17 Rate: 5.33267% Yield to Maturity: 5.881% Maturity Date: 1 Feb 27							
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2							
70,000.00	60.8579390	94.89	42,600.56	45,569.30	- 2,968.74	0.00	- 2,968.74
Issue Date: 18 Nov 21 Rate: 3.05% Call Date: 15 Jun 61 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 15 Dec 61							
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23							
280,000.00	90.6868650	5,077.33	253,923.22	255,220.00	- 1,296.78	0.00	- 1,296.78
Issue Date: 15 Aug 19 Rate: 4.8% Call Date: 15 Feb 38 Call Price: 100.00 Yield to Maturity: 5.797% Maturity Date: 15 Aug 38							
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34							
60,000.00	85.3327770	130.67	51,199.67	53,580.60	- 2,380.93	0.00	- 2,380.93
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 6.069% Maturity Date: 15 Dec 48							
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7							
395,000.00	97.2772790	7,269.10	384,245.26	396,358.30	- 12,113.04	0.00	- 12,113.04
Issue Date: 26 Feb 24 Rate: 5.3% Call Date: 26 Aug 53 Call Price: 100.00 Yield to Maturity: 5.487% Maturity Date: 26 Feb 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4							
130,000.00	95.9786470	2,414.93	124,772.24	129,425.40	- 4,653.16	0.00	- 4,653.16
Issue Date: 26 Feb 24 Rate: 5.35% Call Date: 26 Aug 63 Call Price: 100.00 Yield to Maturity: 5.604% Maturity Date: 26 Feb 64							
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16							
120,000.00	101.9336240	2,572.50	122,320.35	121,282.80	1,037.55	0.00	1,037.55
Issue Date: 25 Aug 06 Rate: 6.125% Yield to Maturity: 5.892% Maturity Date: 25 Aug 36							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
475,000.00	123.5020800	17,796.01	586,634.88	598,118.00	- 11,483.12	0.00	- 11,483.12
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.721% Maturity Date: 15 Jul 39							
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224							
130,000.00	96.3998590	936.00	125,319.82	129,177.10	- 3,857.28	0.00	- 3,857.28
Issue Date: 13 May 24 Rate: 5.4% Call Date: 13 Nov 63 Call Price: 100.00 Yield to Maturity: 5.627% Maturity Date: 13 May 64							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
105,000.00	58.4145660	513.98	61,335.29	67,586.48	- 6,251.19	0.00	- 6,251.19
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 1 Nov 56							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2							
220,000.00	75.8341070	1,455.31	166,835.04	172,246.65	- 5,411.61	0.00	- 5,411.61
Issue Date: 19 Oct 17 Rate: 3.969% Call Date: 1 May 47 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 1 Nov 47							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
1,404,000.00	60.2602650	6,755.59	846,054.12	903,687.31	- 57,633.19	0.00	- 57,633.19
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.835% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4							
130,000.00	70.2976340	2,038.11	91,386.92	96,794.00	- 5,407.08	0.00	- 5,407.08
Issue Date: 19 Jul 16 Rate: 3.4% Call Date: 15 Jan 46 Call Price: 100.00 Yield to Maturity: 5.841% Maturity Date: 15 Jul 46							
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8							
135,000.00	78.3736370	1,413.11	105,804.41	108,272.95	- 2,468.54	0.00	- 2,468.54
Issue Date: 21 Aug 19 Rate: 4.187% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.851% Maturity Date: 1 Oct 49							
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0							
100,000.00	74.0866690	1,133.61	74,086.67	79,532.00	- 5,445.33	0.00	- 5,445.33
Issue Date: 15 Mar 22 Rate: 3.85% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.743% Maturity Date: 15 Mar 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0							
370,000.00	78.0927830	4,933.33	288,943.30	300,750.80	- 11,807.50	0.00	- 11,807.50
Issue Date: 20 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.717% Maturity Date: 1 Mar 48							
COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044 SEDOL: BHZ7X72							
190,000.00	88.2053280	4,117.72	167,590.12	172,597.90	- 5,007.78	0.00	- 5,007.78
Issue Date: 10 Jan 14 Rate: 4.7% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Jan 44							
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5							
35,000.00	77.1049290	466.67	26,986.73	28,267.82	- 1,281.09	0.00	- 1,281.09
Issue Date: 19 Feb 19 Rate: 4% Call Date: 1 Sep 48 Call Price: 100.00 Yield to Maturity: 5.767% Maturity Date: 1 Mar 49							
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5							
45,000.00	94.2198960	397.50	42,398.95	42,085.80	313.15	0.00	313.15
Issue Date: 22 Oct 18 Rate: 5.3% Call Date: 1 May 38 Call Price: 100.00 Yield to Maturity: 5.916% Maturity Date: 1 Nov 38							
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6							
120,000.00	73.1223830	1,342.67	87,746.86	89,292.56	- 1,545.70	0.00	- 1,545.70
Issue Date: 8 Mar 22 Rate: 3.8% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.769% Maturity Date: 15 Mar 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4							
200,000.00	85.4937250	2,620.56	170,987.45	169,454.00	1,533.45	0.00	1,533.45
Issue Date: 6 Mar 14 Rate: 4.45% Call Date: 15 Sep 43 Call Price: 100.00 Yield to Maturity: 5.702% Maturity Date: 15 Mar 44							
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5							
65,000.00	101.4637640	490.03	65,951.45	64,405.25	1,546.20	0.00	1,546.20
Issue Date: 22 Nov 23 Rate: 5.9% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 5.794% Maturity Date: 15 Nov 53							
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73							
60,000.00	104.9279440	471.50	62,956.77	63,804.00	- 847.23	0.00	- 847.23
Issue Date: 14 Nov 22 Rate: 6.15% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.791% Maturity Date: 15 Nov 52							
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2							
100,000.00	97.3486150	1,693.06	97,348.62	99,901.00	- 2,552.38	0.00	- 2,552.38
Issue Date: 15 Mar 24 Rate: 5.75% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.941% Maturity Date: 15 Mar 54							
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 SEDOL: BRRD709							
95,000.00	106.3379640	1,543.75	101,021.07	100,486.80	534.27	0.00	534.27
Issue Date: 29 Sep 23 Rate: 6.5% Call Date: 1 Apr 53 Call Price: 100.00 Yield to Maturity: 6.032% Maturity Date: 1 Oct 53							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3							
35,000.00	75.0561150	174.42	26,269.64	27,884.50	- 1,614.86	0.00	- 1,614.86
Issue Date: 19 Nov 19 Rate: 3.9% Call Date: 19 May 49 Call Price: 100.00 Yield to Maturity: 5.807% Maturity Date: 15 Nov 49							
CORNING INC 4.375% 11-15-2057 SEDOL: BF8QCP3							
35,000.00	76.6349930	195.66	26,822.25	28,997.15	- 2,174.90	0.00	- 2,174.90
Issue Date: 13 Nov 17 Rate: 4.375% Call Date: 19 May 57 Call Price: 100.00 Yield to Maturity: 6.013% Maturity Date: 15 Nov 57							
CORNING INC 4.75% DUE 03-15-2042 SEDOL: B7JPWZ3							
55,000.00	88.4811320	769.24	48,664.62	52,054.20	- 3,389.58	0.00	- 3,389.58
Issue Date: 21 Feb 12 Rate: 4.75% Yield to Maturity: 5.817% Maturity Date: 15 Mar 42							
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157							
50,000.00	69.6240680	362.50	34,812.03	35,019.00	- 206.97	0.00	- 206.97
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 1 Oct 40 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 1 Apr 41							
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393							
50,000.00	84.4667250	287.50	42,233.36	44,621.00	- 2,387.64	0.00	- 2,387.64
Issue Date: 28 Jul 22 Rate: 4.5% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.608% Maturity Date: 15 Nov 52							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96							
725,000.00	86.4805540	9,241.33	626,984.02	651,667.50	- 24,683.48	0.00	- 24,683.48
Issue Date: 9 Mar 18 Rate: 4.78% Call Date: 25 Sep 37 Call Price: 100.00 Yield to Maturity: 6.3% Maturity Date: 25 Mar 38							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
1,080,000.00	82.4713990	14,544.00	890,691.11	948,409.91	- 57,718.80	0.00	- 57,718.80
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 6.524% Maturity Date: 25 Mar 48							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
330,000.00	84.1901450	7,563.64	277,827.48	294,779.10	- 16,951.62	0.00	- 16,951.62
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 6.533% Maturity Date: 20 Jul 45							
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7							
20,000.00	98.0538070	78.75	19,610.76	20,000.00	- 389.24	0.00	- 389.24
Issue Date: 10 Dec 24 Rate: 6.75% Call Date: 10 Sep 34 Call Price: 100.00 Yield to Maturity: 6.904% Maturity Date: 10 Dec 54							
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3							
115,000.00	100.3355290	469.58	115,385.86	115,000.00	385.86	0.00	385.86
Issue Date: 10 Dec 24 Rate: 7% Call Date: 10 Dec 29 Call Price: 100.00 Yield to Maturity: 6.972% Maturity Date: 10 Mar 55							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 SEDOL: BSVHXY0							
60,000.00	99.8262660	680.00	59,895.76	59,962.80	- 67.04	0.00	- 67.04
Issue Date: 11 Apr 24 Rate: 5.1% Yield to Maturity: 5.122% Maturity Date: 11 Apr 34							
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 SEDOL: BT3CQ52							
115,000.00	99.6336350	306.51	114,578.68	114,551.70	26.98	0.00	26.98
Issue Date: 11 Jun 24 Rate: 5.05% Yield to Maturity: 5.099% Maturity Date: 12 Jun 34							
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70							
155,000.00	73.6334130	232.50	114,131.79	114,451.91	- 320.12	0.00	- 320.12
Issue Date: 15 Jun 23 Rate: 3.375% Call Date: 15 Jun 41 Call Price: 100.00 Yield to Maturity: 5.846% Maturity Date: 15 Dec 41							
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35							
210,000.00	99.8550660	3,864.58	209,695.64	205,600.50	4,095.14	0.00	4,095.14
Issue Date: 13 Dec 22 Rate: 6.25% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 6.26% Maturity Date: 15 Mar 53							
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2							
295,000.00	77.5993310	3,497.39	228,918.02	236,259.35	- 7,341.33	0.00	- 7,341.33
Issue Date: 24 Mar 21 Rate: 4.4% Call Date: 24 Sep 50 Call Price: 100.00 Yield to Maturity: 6.126% Maturity Date: 24 Mar 51							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL: BQ1KVT6							
15,000.00	75.6424550	187.71	11,346.37	12,031.20	- 684.83	0.00	- 684.83
Issue Date: 17 Mar 22 Rate: 4.25% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.094% Maturity Date: 15 Mar 52							
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1							
110,000.00	73.2318900	2,079.61	80,555.08	83,118.80	- 2,563.72	0.00	- 2,563.72
Issue Date: 14 Jan 22 Rate: 4.1% Call Date: 15 Jul 51 Call Price: 100.00 Yield to Maturity: 6.141% Maturity Date: 15 Jan 52							
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2							
150,000.00	109.9085600	426.67	164,862.84	164,974.50	- 111.66	0.00	- 111.66
Issue Date: 15 Jun 19 Rate: 6.4% Yield to Maturity: 5.201% Maturity Date: 15 Dec 35							
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0							
85,000.00	72.7686700	430.67	61,853.37	65,798.50	- 3,945.13	0.00	- 3,945.13
Issue Date: 13 May 20 Rate: 3.8% Call Date: 13 Nov 59 Call Price: 100.00 Yield to Maturity: 5.57% Maturity Date: 13 May 60							
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6							
165,000.00	85.9949560	3,023.17	141,891.68	142,571.55	- 679.87	0.00	- 679.87
Issue Date: 19 Aug 22 Rate: 4.85% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 15 Aug 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
DR HORTON INC 5.0% 10-15-2034 SEDOL: BT3NG99							
45,000.00	96.7125160	856.25	43,520.63	44,427.15	- 906.52	0.00	- 906.52
Issue Date: 14 Aug 24 Rate: 5% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 5.436% Maturity Date: 15 Oct 34							
DTE ELEC CO 3.65% 03-01-2052 SEDOL: BPP37R4							
95,000.00	73.2825230	1,155.83	69,618.40	72,886.85	- 3,268.45	0.00	- 3,268.45
Issue Date: 24 Feb 22 Rate: 3.65% Call Date: 1 Sep 51 Call Price: 100.00 Yield to Maturity: 5.569% Maturity Date: 1 Mar 52							
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4							
175,000.00	67.5799880	272.22	118,264.98	121,961.00	- 3,696.02	0.00	- 3,696.02
Issue Date: 10 Jun 21 Rate: 3.5% Call Date: 15 Dec 50 Call Price: 100.00 Yield to Maturity: 5.947% Maturity Date: 15 Jun 51							
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4							
130,000.00	87.4055760	2,455.56	113,627.25	114,895.30	- 1,268.05	0.00	- 1,268.05
Issue Date: 11 Aug 22 Rate: 5% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.932% Maturity Date: 15 Aug 52							
DUKE ENERGY CORP 6.45% 09-01-2054 SEDOL: BQB3RT7							
200,000.00	101.5252090	4,622.50	203,050.42	200,000.00	3,050.42	0.00	3,050.42
Issue Date: 22 Aug 24 Rate: 6.45% Call Date: 1 Jun 34 Call Price: 100.00 Yield to Maturity: 6.334% Maturity Date: 1 Sep 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5							
150,000.00	70.9066530	1,275.00	106,359.98	106,782.00	- 422.02	0.00	- 422.02
Issue Date: 9 Sep 16 Rate: 3.4% Call Date: 1 Apr 46 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 1 Oct 46							
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8							
270,000.00	80.1900730	5,229.00	216,513.20	225,285.30	- 8,772.10	0.00	- 8,772.10
Issue Date: 21 Jun 18 Rate: 4.2% Call Date: 15 Jan 48 Call Price: 100.00 Yield to Maturity: 5.745% Maturity Date: 15 Jul 48							
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7							
50,000.00	60.4840760	343.75	30,242.04	31,218.00	- 975.96	0.00	- 975.96
Issue Date: 12 Mar 20 Rate: 2.75% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 1 Apr 50							
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3							
15,000.00	67.3130880	121.88	10,096.96	10,625.85	- 528.89	0.00	- 528.89
Issue Date: 27 Sep 19 Rate: 3.25% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.739% Maturity Date: 1 Oct 49							
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0							
55,000.00	94.9103550	742.50	52,200.70	54,950.50	- 2,749.80	0.00	- 2,749.80
Issue Date: 23 Mar 23 Rate: 5.4% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.766% Maturity Date: 1 Apr 53							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1							
280,000.00	76.7216300	3,256.56	214,820.56	223,084.40	- 8,263.84	0.00	- 8,263.84
Issue Date: 1 Mar 18 Rate: 3.95% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 5.784% Maturity Date: 15 Mar 48							
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4							
95,000.00	81.4453550	328.54	77,373.09	78,191.65	- 818.56	0.00	- 818.56
Issue Date: 20 Nov 14 Rate: 4.15% Call Date: 1 Jun 44 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 1 Dec 44							
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6							
300,000.00	84.2106970	3,317.71	252,632.09	257,076.00	- 4,443.91	0.00	- 4,443.91
Issue Date: 6 Mar 14 Rate: 4.375% Call Date: 30 Sep 43 Call Price: 100.00 Yield to Maturity: 5.74% Maturity Date: 30 Mar 44							
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221							
105,000.00	94.4616760	1,351.29	99,184.76	105,009.20	- 5,824.44	0.00	- 5,824.44
Issue Date: 9 Oct 24 Rate: 5.65% Call Date: 15 Apr 54 Call Price: 100.00 Yield to Maturity: 6.052% Maturity Date: 15 Oct 54							
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49							
90,000.00	99.1436090	215.00	89,229.25	89,935.20	- 705.95	0.00	- 705.95
Issue Date: 30 May 24 Rate: 5.375% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.265% Maturity Date: 15 Jun 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9							
100,000.00	96.5086200	965.83	96,508.62	99,453.00	- 2,944.38	0.00	- 2,944.38
Issue Date: 31 Oct 24 Rate: 5.7% Call Date: 15 Aug 54 Call Price: 100.00 Yield to Maturity: 5.95% Maturity Date: 15 Feb 55							
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35							
110,000.00	96.7486250	1,090.38	106,423.49	109,678.80	- 3,255.31	0.00	- 3,255.31
Issue Date: 31 Oct 24 Rate: 5.85% Call Date: 1 May 64 Call Price: 100.00 Yield to Maturity: 6.066% Maturity Date: 1 Nov 64							
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20							
120,000.00	89.8714100	2,046.00	107,845.69	118,232.40	- 10,386.71	0.00	- 10,386.71
Issue Date: 27 Feb 23 Rate: 4.95% Call Date: 27 Aug 62 Call Price: 100.00 Yield to Maturity: 5.594% Maturity Date: 27 Feb 63							
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6							
95,000.00	93.2149300	1,879.94	88,554.19	94,967.70	- 6,413.51	0.00	- 6,413.51
Issue Date: 14 Aug 24 Rate: 5.2% Call Date: 14 Feb 64 Call Price: 100.00 Yield to Maturity: 5.629% Maturity Date: 14 Aug 64							
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1							
50,000.00	91.9623740	986.11	45,981.19	49,715.50	- 3,734.31	0.00	- 3,734.31
Issue Date: 9 Feb 24 Rate: 5% Call Date: 9 Aug 53 Call Price: 100.00 Yield to Maturity: 5.56% Maturity Date: 9 Feb 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94							
440,000.00	99.7025690	2,218.33	438,691.30	419,192.40	19,498.90	0.00	19,498.90
Issue Date: 12 May 11 Rate: 6.05% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 6.078% Maturity Date: 1 Jun 41							
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9							
435,000.00	96.6747530	3,307.21	420,535.18	432,925.05	- 12,389.87	0.00	- 12,389.87
Issue Date: 25 Jan 24 Rate: 5.95% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 6.196% Maturity Date: 15 May 54							
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0							
35,000.00	84.9551070	223.61	29,734.29	30,148.65	- 414.36	0.00	- 414.36
Issue Date: 22 Jan 20 Rate: 5% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 6.181% Maturity Date: 15 May 50							
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65							
690,000.00	87.6673770	10,463.08	604,904.90	575,411.70	29,493.20	0.00	29,493.20
Issue Date: 12 Mar 15 Rate: 5.15% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 6.23% Maturity Date: 15 Mar 45							
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75							
180,000.00	96.7236220	480.00	174,102.52	164,746.80	9,355.72	0.00	9,355.72
Issue Date: 8 Jun 18 Rate: 6% Call Date: 15 Dec 47 Call Price: 100.00 Yield to Maturity: 6.268% Maturity Date: 15 Jun 48							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7							
90,000.00	71.8258490	124.00	64,643.26	67,036.50	- 2,393.24	0.00	- 2,393.24
Issue Date: 10 Mar 21 Rate: 3.1% Call Date: 15 Dec 40 Call Price: 100.00 Yield to Maturity: 5.775% Maturity Date: 15 Jun 41							
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1							
90,000.00	70.4195890	807.63	63,377.63	65,016.90	- 1,639.27	0.00	- 1,639.27
Issue Date: 20 Sep 19 Rate: 3.55% Call Date: 30 Mar 49 Call Price: 100.00 Yield to Maturity: 5.82% Maturity Date: 30 Sep 49							
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66							
65,000.00	89.2363740	406.97	58,003.64	59,471.10	- 1,467.46	0.00	- 1,467.46
Issue Date: 7 May 15 Rate: 4.9% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.783% Maturity Date: 15 May 46							
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849							
215,000.00	96.3591430	4,739.85	207,172.16	214,070.55	- 6,898.39	0.00	- 6,898.39
Issue Date: 8 Aug 24 Rate: 5.55% Call Date: 16 Aug 54 Call Price: 100.00 Yield to Maturity: 5.806% Maturity Date: 16 Feb 55							
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5							
89,000.00	102.7776090	2,206.46	91,472.07	89,590.07	1,882.00	0.00	1,882.00
Issue Date: 13 Jan 11 Rate: 5.95% Yield to Maturity: 5.683% Maturity Date: 1 Feb 41							

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9							
100,000.00	69.2058320	728.33	69,205.83	73,092.00	- 3,886.17	0.00	- 3,886.17
Issue Date: 9 Apr 20 Rate: 3.45% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.781% Maturity Date: 15 Apr 50							
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31							
195,000.00	70.2059210	1,421.07	136,901.55	147,439.50	- 10,537.95	0.00	- 10,537.95
Issue Date: 15 Apr 20 Rate: 3.452% Call Date: 15 Oct 50 Call Price: 100.00 Yield to Maturity: 5.638% Maturity Date: 15 Apr 51							
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4							
170,000.00	81.7679370	3,740.00	139,005.49	136,523.60	2,481.89	0.00	2,481.89
Issue Date: 24 Jun 19 Rate: 4.4% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 5.803% Maturity Date: 1 Jul 49							
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3							
320,000.00	82.4978600	1,080.00	263,993.15	270,064.00	- 6,070.85	0.00	- 6,070.85
Issue Date: 15 May 12 Rate: 4.05% Call Date: 1 Dec 41 Call Price: 100.00 Yield to Maturity: 5.64% Maturity Date: 1 Jun 42							
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91							
125,000.00	100.3266790	294.44	125,408.35	124,573.75	834.60	0.00	834.60
Issue Date: 3 Jun 24 Rate: 5.3% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.255% Maturity Date: 15 Jun 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
230,000.00	95.0311230	5,457.75	218,571.58	199,129.50	19,442.08	0.00	19,442.08
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 6.003% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
240,000.00	94.3909920	3,851.33	226,538.38	219,703.90	6,834.48	0.00	6,834.48
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.958% Maturity Date: 15 Mar 43							
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 SEDOL: BNZFBY1							
135,000.00	99.4448680	1,321.88	134,250.57	134,268.75	- 18.18	0.00	- 18.18
Issue Date: 30 Apr 21 Rate: 5.875% Call Date: 1 Nov 25 Call Price: 101.46 Yield to Maturity: 6.006% Maturity Date: 1 Nov 29							
GEN DYNAMICS CORP 3.6% DUE 11-15-2042 SEDOL: B8ZQTV2							
90,000.00	78.7481190	414.00	70,873.31	71,501.10	- 627.79	0.00	- 627.79
Issue Date: 6 Nov 12 Rate: 3.6% Call Date: 15 May 42 Call Price: 100.00 Yield to Maturity: 5.479% Maturity Date: 15 Nov 42							
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843							
25,000.00	71.3530930	59.38	17,838.27	18,215.25	- 376.98	0.00	- 376.98
Issue Date: 10 May 21 Rate: 2.85% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.526% Maturity Date: 1 Jun 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034 SEDOL: BPMRJ28							
80,000.00	97.0837280	1,392.78	77,666.98	79,720.00	- 2,053.02	0.00	- 2,053.02
Issue Date: 6 Sep 24 Rate: 5.45% Call Date: 6 Jun 34 Call Price: 100.00 Yield to Maturity: 5.847% Maturity Date: 6 Sep 34							
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4							
85,000.00	99.3094920	1,313.96	84,413.07	84,727.15	- 314.08	0.00	- 314.08
Issue Date: 23 Feb 24 Rate: 5.25% Call Date: 15 Sep 33 Call Price: 100.00 Yield to Maturity: 5.344% Maturity Date: 15 Mar 34							
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9							
130,000.00	92.9606470	851.32	120,848.84	120,720.60	128.24	0.00	128.24
Issue Date: 4 May 22 Rate: 5.125% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 15 May 52							
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8							
220,000.00	97.4485040	1,378.06	214,386.71	227,054.23	- 12,667.52	0.00	- 12,667.52
Issue Date: 20 Nov 24 Rate: 5.5% Call Date: 15 May 54 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 15 Nov 54							
GILEAD SCIENCES 5.6% DUE 11-15-2064 SEDOL: BTPH0H5							
200,000.00	96.6690770	1,275.56	193,338.15	198,580.00	- 5,241.85	0.00	- 5,241.85
Issue Date: 20 Nov 24 Rate: 5.6% Call Date: 15 May 64 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 15 Nov 64							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7							
110,000.00	97.0746840	2,472.56	106,782.15	103,495.70	3,286.45	0.00	3,286.45
Issue Date: 22 Aug 22 Rate: 5.95% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 6.171% Maturity Date: 15 Aug 52							
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61							
575,000.00	104.4318490	13,782.75	600,483.13	591,756.99	8,726.14	0.00	8,726.14
Issue Date: 20 Feb 04 Rate: 6.345% Yield to Maturity: 5.713% Maturity Date: 15 Feb 34							
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1							
200,000.00	74.4886280	2,424.29	148,977.26	150,341.80	- 1,364.54	0.00	- 1,364.54
Issue Date: 24 Jan 22 Rate: 3.436% Call Date: 24 Feb 42 Call Price: 100.00 Yield to Maturity: 5.712% Maturity Date: 24 Feb 43							
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019							
120,000.00	69.5531730	1,550.93	83,463.81	85,296.00	- 1,832.19	0.00	- 1,832.19
Issue Date: 21 Jul 21 Rate: 2.908% Call Date: 21 Jul 41 Call Price: 100.00 Yield to Maturity: 5.668% Maturity Date: 21 Jul 42							
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6							
65,000.00	84.7101990	442.43	55,061.63	56,642.95	- 1,581.32	0.00	- 1,581.32
Issue Date: 31 Oct 17 Rate: 4.017% Call Date: 31 Oct 37 Call Price: 100.00 Yield to Maturity: 5.621% Maturity Date: 31 Oct 38							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7							
420,000.00	88.2380240	3,499.39	370,599.70	361,909.80	8,689.90	0.00	8,689.90
Issue Date: 23 Apr 18 Rate: 4.411% Call Date: 23 Apr 38 Call Price: 100.00 Yield to Maturity: 5.617% Maturity Date: 23 Apr 39							
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2							
195,000.00	96.6623100	1,265.13	188,491.50	195,000.00	- 6,508.50	0.00	- 6,508.50
Issue Date: 19 Nov 24 Rate: 5.561% Call Date: 19 May 25 Call Price: 100.00 Yield to Maturity: 5.839% Maturity Date: 19 Nov 45							
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1							
90,000.00	105.5530030	967.50	94,997.70	93,286.88	1,710.82	0.00	1,710.82
Issue Date: 18 Apr 06 Rate: 6.45% Yield to Maturity: 5.774% Maturity Date: 1 May 36							
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6							
250,000.00	77.2780550	2,694.44	193,195.14	199,300.00	- 6,104.86	0.00	- 6,104.86
Issue Date: 24 Sep 22 Rate: 4% Call Date: 24 Sep 51 Call Price: 100.00 Yield to Maturity: 5.642% Maturity Date: 24 Mar 52							
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21							
550,000.00	77.9159530	7,489.93	428,537.74	433,756.10	- 5,218.36	0.00	- 5,218.36
Issue Date: 15 Mar 23 Rate: 4.625% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.337% Maturity Date: 15 Mar 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5							
35,000.00	97.3841990	736.51	34,084.47	34,948.90	- 864.43	0.00	- 864.43
Issue Date: 12 Aug 24 Rate: 5.45% Call Date: 15 Jun 34 Call Price: 100.00 Yield to Maturity: 5.805% Maturity Date: 15 Sep 34							
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6							
285,000.00	95.5303650	4,346.25	272,261.54	283,233.00	- 10,971.46	0.00	- 10,971.46
Issue Date: 23 Feb 24 Rate: 6.1% Call Date: 1 Oct 63 Call Price: 100.00 Yield to Maturity: 6.412% Maturity Date: 1 Apr 64							
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238							
50,000.00	98.8425400	1,057.78	49,421.27	51,092.50	- 1,671.23	0.00	- 1,671.23
Issue Date: 10 Aug 10 Rate: 5.6% Yield to Maturity: 5.71% Maturity Date: 15 Feb 41							
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4							
10,000.00	100.2225380	145.00	10,022.25	10,351.80	- 329.55	0.00	- 329.55
Issue Date: 28 Sep 16 Rate: 5.8% Call Date: 1 Oct 46 Call Price: 100.00 Yield to Maturity: 5.781% Maturity Date: 1 Apr 47							
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6							
890,000.00	104.1933190	24,623.33	927,320.54	873,519.60	53,800.94	0.00	53,800.94
Issue Date: 14 Dec 09 Rate: 6% Yield to Maturity: 5.584% Maturity Date: 15 Jan 40							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 SEDOL: BM9STG7							
155,000.00	92.1787600	2,488.61	142,877.08	135,237.50	7,639.58	0.00	7,639.58
Issue Date: 5 Aug 21 Rate: 4.25% Call Date: 15 Feb 25 Call Price: 102.12 Yield to Maturity: 6.047% Maturity Date: 15 Feb 30							
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76							
310,000.00	64.0600430	826.67	198,586.13	198,241.90	344.23	0.00	344.23
Issue Date: 1 Jun 20 Rate: 3.2% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 5.963% Maturity Date: 1 Jun 50							
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8							
90,000.00	67.0573400	125.00	60,351.60	60,597.00	- 245.40	0.00	- 245.40
Issue Date: 13 Jan 20 Rate: 3.125% Call Date: 15 Jun 49 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 15 Dec 49							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
20,000.00	69.8317420	141.44	13,966.35	14,514.40	- 548.05	0.00	- 548.05
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
25,000.00	78.2885600	43.33	19,572.14	20,137.50	- 565.36	0.00	- 565.36
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.612% Maturity Date: 15 Jun 47							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318							
60,000.00	83.4800960	637.50	50,088.06	51,422.10	- 1,334.04	0.00	- 1,334.04
Issue Date: 2 Jun 15 Rate: 4.25% Call Date: 1 Oct 45 Call Price: 100.00 Yield to Maturity: 5.587% Maturity Date: 1 Apr 46							
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4							
155,000.00	85.5519930	2,008.11	132,605.59	136,174.90	- 3,569.31	0.00	- 3,569.31
Issue Date: 12 Jun 14 Rate: 4.4% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 5.603% Maturity Date: 15 Mar 45							
HOME DEPOT INC 4.95% 06-25-2034 SEDOL: BPLZ1N8							
70,000.00	98.7277600	57.75	69,109.43	69,331.50	- 222.07	0.00	- 222.07
Issue Date: 25 Jun 24 Rate: 4.95% Call Date: 25 Mar 34 Call Price: 100.00 Yield to Maturity: 5.121% Maturity Date: 25 Jun 34							
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0							
90,000.00	95.9193780	79.50	86,327.44	88,591.50	- 2,264.06	0.00	- 2,264.06
Issue Date: 25 Jun 24 Rate: 5.3% Call Date: 25 Dec 53 Call Price: 100.00 Yield to Maturity: 5.583% Maturity Date: 25 Jun 54							
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8							
100,000.00	93.8125170	1,750.00	93,812.52	99,775.00	- 5,962.48	0.00	- 5,962.48
Issue Date: 1 Mar 24 Rate: 5.25% Call Date: 1 Sep 53 Call Price: 100.00 Yield to Maturity: 5.686% Maturity Date: 1 Mar 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
HP ENTERPRISE CO 5.0% 10-15-2034 SEDOL: BS6QL48							
100,000.00	96.1818430	1,319.44	96,181.84	99,078.00	- 2,896.16	0.00	- 2,896.16
Issue Date: 26 Sep 24 Rate: 5% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 5.508% Maturity Date: 15 Oct 34							
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1							
400,000.00	111.4492360	12,911.11	445,796.94	451,980.70	- 6,183.76	0.00	- 6,183.76
Issue Date: 18 Jun 08 Rate: 7% Yield to Maturity: 5.796% Maturity Date: 15 Jan 39							
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0							
30,000.00	72.0415510	447.67	21,612.47	22,469.10	- 856.63	0.00	- 856.63
Issue Date: 15 Aug 19 Rate: 3.95% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 6.173% Maturity Date: 15 Aug 49							
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4							
232,000.00	92.8170440	2,816.22	215,335.54	228,329.52	- 12,993.98	0.00	- 12,993.98
Issue Date: 13 Mar 24 Rate: 5.75% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 6.288% Maturity Date: 15 Apr 54							
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6							
55,000.00	99.8206440	377.68	54,901.35	54,991.20	- 89.85	0.00	- 89.85
Issue Date: 18 Nov 24 Rate: 5.749% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.772% Maturity Date: 15 Jan 35							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
HUNTSMAN INTL LLC 5.7% 10-15-2034 SEDOL: BRC3QG3							
70,000.00	95.2703320	1,052.92	66,689.23	68,451.60	- 1,762.37	0.00	- 1,762.37
Issue Date: 26 Sep 24 Rate: 5.7% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 6.354% Maturity Date: 15 Oct 34							
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8							
100,000.00	94.8304820	2,129.17	94,830.48	99,596.00	- 4,765.52	0.00	- 4,765.52
Issue Date: 5 Feb 24 Rate: 5.25% Call Date: 5 Aug 43 Call Price: 100.00 Yield to Maturity: 5.697% Maturity Date: 5 Feb 44							
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8							
200,000.00	101.1121590	1,766.67	202,224.32	203,722.00	- 1,497.68	0.00	- 1,497.68
Issue Date: 8 May 24 Rate: 6% Call Date: 8 Feb 34 Call Price: 100.00 Yield to Maturity: 5.842% Maturity Date: 8 May 34							
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1							
100,000.00	92.4072740	2,149.44	92,407.27	99,435.00	- 7,027.73	0.00	- 7,027.73
Issue Date: 5 Feb 24 Rate: 5.3% Call Date: 5 Aug 53 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 5 Feb 54							
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4							
65,000.00	98.3749180	926.25	63,943.70	64,891.20	- 947.50	0.00	- 947.50
Issue Date: 18 Mar 24 Rate: 5.7% Call Date: 1 Oct 53 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 1 Apr 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8							
30,000.00	98.2895830	76.00	29,486.87	29,859.15	- 372.28	0.00	- 372.28
Issue Date: 10 May 24 Rate: 5.7% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.821% Maturity Date: 15 Jun 54							
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9							
85,000.00	57.0902520	1,000.99	48,526.71	53,499.05	- 4,972.34	0.00	- 4,972.34
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 6.441% Maturity Date: 12 Aug 51							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
248,000.00	66.0215260	591.63	163,733.38	178,633.37	- 14,899.99	0.00	- 14,899.99
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 6.639% Maturity Date: 8 Dec 47							
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6							
40,000.00	71.1184040	227.78	28,447.36	31,024.40	- 2,577.04	0.00	- 2,577.04
Issue Date: 11 May 17 Rate: 4.1% Call Date: 11 Nov 46 Call Price: 100.00 Yield to Maturity: 6.585% Maturity Date: 11 May 47							
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2							
30,000.00	71.1697900	143.50	21,350.94	23,504.40	- 2,153.46	0.00	- 2,153.46
Issue Date: 19 May 16 Rate: 4.1% Call Date: 19 Nov 45 Call Price: 100.00 Yield to Maturity: 6.644% Maturity Date: 19 May 46							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1							
178,000.00	77.3687510	2,254.67	137,716.38	147,990.71	- 10,274.33	0.00	- 10,274.33
Issue Date: 25 Mar 20 Rate: 4.75% Call Date: 25 Sep 49 Call Price: 100.00 Yield to Maturity: 6.603% Maturity Date: 25 Mar 50							
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25							
150,000.00	86.0642960	795.42	129,096.44	132,559.10	- 3,462.66	0.00	- 3,462.66
Issue Date: 15 May 19 Rate: 4.15% Yield to Maturity: 5.571% Maturity Date: 15 May 39							
INTL BUSINESS 5.6% DUE 11-30-2039 SEDOL: BG48X24							
30,000.00	100.2612630	144.67	30,078.38	29,942.10	136.28	0.00	136.28
Issue Date: 30 Nov 09 Rate: 5.6% Yield to Maturity: 5.573% Maturity Date: 30 Nov 39							
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7							
80,000.00	98.0730810	1,295.56	78,458.46	81,588.80	- 3,130.34	0.00	- 3,130.34
Issue Date: 15 Sep 23 Rate: 5.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.635% Maturity Date: 15 Sep 53							
JACKSON FINL INC SR NT 4% 11-23-2051 SEDOL: BQFHND1							
215,000.00	69.0551250	907.78	148,468.52	143,173.13	5,295.39	0.00	5,295.39
Issue Date: 23 May 22 Rate: 4% Call Date: 23 May 51 Call Price: 100.00 Yield to Maturity: 6.433% Maturity Date: 23 Nov 51							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0							
265,000.00	101.7221500	1,435.42	269,563.70	251,151.44	18,412.26	0.00	18,412.26
Issue Date: 1 Jun 23 Rate: 6.5% Call Date: 1 Jun 52 Call Price: 100.00 Yield to Maturity: 6.366% Maturity Date: 1 Dec 52							
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9							
175,000.00	75.3645720	3,168.84	131,888.00	123,200.00	8,688.00	0.00	8,688.00
Issue Date: 2 Aug 23 Rate: 4.375% Call Date: 2 Aug 51 Call Price: 100.00 Yield to Maturity: 6.278% Maturity Date: 2 Feb 52							
JEFFERIES FINL GROUP INC 6.2% 04-14-2034 SEDOL: BLDCCV4							
70,000.00	103.1381370	928.28	72,196.70	71,070.30	1,126.40	0.00	1,126.40
Issue Date: 16 Apr 24 Rate: 6.2% Call Date: 14 Jan 34 Call Price: 100.00 Yield to Maturity: 5.757% Maturity Date: 14 Apr 34							
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106							
210,000.00	109.1829020	1,717.33	229,284.09	228,461.10	822.99	0.00	822.99
Issue Date: 22 May 08 Rate: 6.4% Yield to Maturity: 5.424% Maturity Date: 15 May 38							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4							
150,000.00	74.2007670	893.84	111,301.15	114,171.00	- 2,869.85	0.00	- 2,869.85
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 40 Call Price: 100.00 Yield to Maturity: 5.53% Maturity Date: 22 Apr 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5							
190,000.00	96.3321130	1,801.17	183,031.01	190,000.00	- 6,968.99	0.00	- 6,968.99
Issue Date: 22 Oct 24 Rate: 4.946% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 5.397% Maturity Date: 22 Oct 35							
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9							
140,000.00	98.9328420	3,273.46	138,505.98	140,000.00	- 1,494.02	0.00	- 1,494.02
Issue Date: 22 Jul 24 Rate: 5.294% Call Date: 22 Jul 34 Call Price: 100.00 Yield to Maturity: 5.427% Maturity Date: 22 Jul 35							
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5							
70,000.00	97.6955790	344.34	68,386.91	70,000.00	- 1,613.09	0.00	- 1,613.09
Issue Date: 29 Nov 24 Rate: 5.534% Call Date: 29 May 25 Call Price: 100.00 Yield to Maturity: 5.724% Maturity Date: 29 Nov 45							
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431							
0.00	99.5417040	- 5.94	0.00	0.00	0.00	0.00	0.00
Issue Date: 23 Jan 24 Rate: 5.336% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.395% Maturity Date: 23 Jan 35							
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298							
275,000.00	67.8105100	810.10	186,478.90	188,214.95	- 1,736.05	0.00	- 1,736.05
Issue Date: 19 Nov 20 Rate: 2.525% Call Date: 19 Nov 40 Call Price: 100.00 Yield to Maturity: 5.469% Maturity Date: 19 Nov 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0							
515,000.00	105.7061740	6,083.75	544,386.80	533,112.55	11,274.25	0.00	11,274.25
Issue Date: 23 Oct 23 Rate: 6.254% Call Date: 23 Oct 33 Call Price: 100.00 Yield to Maturity: 5.492% Maturity Date: 23 Oct 34							
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1							
170,000.00	65.0420650	425.28	110,571.51	117,648.50	- 7,076.99	0.00	- 7,076.99
Issue Date: 15 Jun 21 Rate: 3.002% Call Date: 1 Dec 50 Call Price: 100.00 Yield to Maturity: 5.535% Maturity Date: 1 Jun 51							
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32							
110,000.00	92.8316130	1,527.63	102,114.77	112,525.60	- 10,410.83	0.00	- 10,410.83
Issue Date: 22 Sep 23 Rate: 5.05% Call Date: 22 Sep 52 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 22 Mar 53							
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL: BNC5VR7							
105,000.00	67.1199010	1,035.71	70,475.90	74,719.45	- 4,243.55	0.00	- 4,243.55
Issue Date: 15 Mar 21 Rate: 3.35% Call Date: 15 Sep 50 Call Price: 100.00 Yield to Maturity: 5.807% Maturity Date: 15 Mar 51							
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73							
260,000.00	93.4355000	1,202.50	242,932.30	234,286.00	8,646.30	0.00	8,646.30
Issue Date: 26 Nov 14 Rate: 5.55% Call Date: 1 Dec 44 Call Price: 100.00 Yield to Maturity: 6.116% Maturity Date: 1 Jun 45							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
50,000.00	80.9782130	182.29	40,489.11	42,620.00	- 2,130.89	0.00	- 2,130.89
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.958% Maturity Date: 1 Jun 46							
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2							
130,000.00	94.3061240	2,462.78	122,597.96	129,305.55	- 6,707.59	0.00	- 6,707.59
Issue Date: 27 Aug 24 Rate: 5.5% Call Date: 15 Mar 54 Call Price: 100.00 Yield to Maturity: 5.908% Maturity Date: 15 Sep 54							
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3							
200,000.00	94.1891450	3,892.22	188,378.29	200,094.40	- 11,716.11	0.00	- 11,716.11
Issue Date: 27 Aug 24 Rate: 5.65% Call Date: 15 Mar 64 Call Price: 100.00 Yield to Maturity: 6.036% Maturity Date: 15 Sep 64							
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5							
155,000.00	92.7941470	2,978.80	143,830.93	154,240.50	- 10,409.57	0.00	- 10,409.57
Issue Date: 14 Aug 24 Rate: 5.05% Call Date: 14 Feb 54 Call Price: 100.00 Yield to Maturity: 5.547% Maturity Date: 14 Aug 54							
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92							
130,000.00	83.4587390	235.16	108,496.36	112,495.50	- 3,999.14	0.00	- 3,999.14
Issue Date: 14 Dec 12 Rate: 4.07% Yield to Maturity: 5.535% Maturity Date: 15 Dec 42							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1							
45,000.00	74.0943680	351.50	33,342.47	34,065.90	- 723.43	0.00	- 723.43
Issue Date: 20 Apr 16 Rate: 3.7% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 5.841% Maturity Date: 15 Apr 46							
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6							
35,000.00	62.2315330	221.67	21,781.04	22,569.05	- 788.01	0.00	- 788.01
Issue Date: 22 Oct 20 Rate: 3% Call Date: 15 Apr 50 Call Price: 100.00 Yield to Maturity: 5.856% Maturity Date: 15 Oct 50							
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120							
50,000.00	77.7060600	326.25	38,853.03	39,779.50	- 926.47	0.00	- 926.47
Issue Date: 3 May 17 Rate: 4.05% Call Date: 3 Nov 46 Call Price: 100.00 Yield to Maturity: 5.85% Maturity Date: 3 May 47							
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1							
150,000.00	57.5375400	1,720.50	86,306.31	95,376.00	- 9,069.69	0.00	- 9,069.69
Issue Date: 7 May 20 Rate: 2.294% Call Date: 1 Jan 51 Call Price: 100.00 Yield to Maturity: 5.292% Maturity Date: 1 Jul 51							
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6							
30,000.00	96.7046100	481.42	29,011.38	30,490.80	- 1,479.42	0.00	- 1,479.42
Issue Date: 9 Mar 23 Rate: 5.45% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.685% Maturity Date: 15 Mar 53							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4							
120,000.00	95.9733720	954.00	115,168.05	119,422.80	- 4,254.75	0.00	- 4,254.75
Issue Date: 8 Nov 24 Rate: 5.4% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.679% Maturity Date: 15 Mar 55							
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2							
20,000.00	89.6323400	288.56	17,926.47	18,895.00	- 968.53	0.00	- 968.53
Issue Date: 15 Jan 19 Rate: 4.9% Call Date: 15 Sep 48 Call Price: 100.00 Yield to Maturity: 5.693% Maturity Date: 15 Mar 49							
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7							
30,000.00	94.4772930	261.25	28,343.19	29,401.80	- 1,058.61	0.00	- 1,058.61
Issue Date: 4 Nov 24 Rate: 5.5% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 5.894% Maturity Date: 1 Dec 54							
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19							
80,000.00	75.5571620	243.33	60,445.73	65,000.00	- 4,554.27	0.00	- 4,554.27
Issue Date: 31 May 19 Rate: 3.65% Call Date: 1 Dec 48 Call Price: 100.00 Yield to Maturity: 5.476% Maturity Date: 1 Jun 49							
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21							
95,000.00	64.5817810	387.96	61,352.69	65,362.05	- 4,009.36	0.00	- 4,009.36
Issue Date: 1 Apr 21 Rate: 3.196% Call Date: 15 May 61 Call Price: 100.00 Yield to Maturity: 5.46% Maturity Date: 15 Nov 61							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2							
110,000.00	84.0196100	1,631.67	92,421.57	96,131.50	- 3,709.93	0.00	- 3,709.93
Issue Date: 9 Mar 17 Rate: 4.45% Call Date: 1 Sep 46 Call Price: 100.00 Yield to Maturity: 5.731% Maturity Date: 1 Mar 47							
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98							
70,000.00	90.0270800	208.54	63,018.96	64,610.70	- 1,591.74	0.00	- 1,591.74
Issue Date: 9 Dec 15 Rate: 4.875% Call Date: 9 Jun 45 Call Price: 100.00 Yield to Maturity: 5.696% Maturity Date: 9 Dec 45							
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0							
50,000.00	88.8599520	680.90	44,429.98	46,378.00	- 1,948.02	0.00	- 1,948.02
Issue Date: 15 Mar 15 Rate: 4.625% Yield to Maturity: 5.548% Maturity Date: 15 Mar 45							
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9							
55,000.00	77.5253940	797.04	42,638.97	40,846.30	1,792.67	0.00	1,792.67
Issue Date: 10 Feb 15 Rate: 3.7% Call Date: 10 Aug 44 Call Price: 100.00 Yield to Maturity: 5.572% Maturity Date: 10 Feb 45							
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0							
170,000.00	60.7142000	272.71	103,214.14	111,472.45	- 8,258.31	0.00	- 8,258.31
Issue Date: 10 Dec 21 Rate: 2.75% Call Date: 10 Jun 51 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 10 Dec 51							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6							
125,000.00	91.6282790	786.81	114,535.35	124,015.91	- 9,480.56	0.00	- 9,480.56
Issue Date: 17 May 23 Rate: 5.15% Call Date: 17 Nov 62 Call Price: 100.00 Yield to Maturity: 5.688% Maturity Date: 17 May 63							
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6							
135,000.00	116.8502950	1,365.94	157,747.90	158,635.80	- 887.90	0.00	- 887.90
Issue Date: 14 May 08 Rate: 7.75% Yield to Maturity: 5.908% Maturity Date: 14 May 38							
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096							
200,000.00	84.4235500	3,362.22	168,847.10	166,110.50	2,736.60	0.00	2,736.60
Issue Date: 9 Aug 22 Rate: 4.45% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.559% Maturity Date: 15 Aug 52							
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4							
190,000.00	96.9033260	4,047.00	184,116.32	189,352.30	- 5,235.98	0.00	- 5,235.98
Issue Date: 9 Aug 24 Rate: 5.4% Call Date: 15 Feb 54 Call Price: 100.00 Yield to Maturity: 5.615% Maturity Date: 15 Aug 54							
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5							
240,000.00	97.9017470	5,254.00	234,964.19	241,585.20	- 6,621.01	0.00	- 6,621.01
Issue Date: 9 Aug 24 Rate: 5.55% Call Date: 15 Feb 64 Call Price: 100.00 Yield to Maturity: 5.683% Maturity Date: 15 Aug 64							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885							
130,000.00	101.1487360	955.14	131,493.36	118,184.30	13,309.06	0.00	13,309.06
Issue Date: 3 May 23 Rate: 5.75% Call Date: 15 Nov 62 Call Price: 100.00 Yield to Maturity: 5.675% Maturity Date: 15 May 63							
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2							
390,000.00	66.2894980	3,290.99	258,529.04	278,148.00	- 19,618.96	0.00	- 19,618.96
Issue Date: 17 Mar 21 Rate: 2.921% Call Date: 17 Sep 51 Call Price: 100.00 Yield to Maturity: 5.266% Maturity Date: 17 Mar 52							
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0							
320,000.00	67.2078060	2,128.00	215,064.98	226,358.40	- 11,293.42	0.00	- 11,293.42
Issue Date: 15 Oct 19 Rate: 3.15% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.586% Maturity Date: 15 Apr 50							
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2							
50,000.00	77.8675940	822.92	38,933.80	39,780.50	- 846.70	0.00	- 846.70
Issue Date: 1 Feb 17 Rate: 3.95% Call Date: 1 Feb 47 Call Price: 100.00 Yield to Maturity: 5.705% Maturity Date: 1 Aug 47							
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0							
240,000.00	82.5270000	1,700.00	198,064.80	202,574.40	- 4,509.60	0.00	- 4,509.60
Issue Date: 15 Oct 15 Rate: 4.25% Call Date: 1 Nov 45 Call Price: 100.00 Yield to Maturity: 5.671% Maturity Date: 1 May 46							

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXK7							
270,000.00	89.9607000	3,816.00	242,893.89	250,514.10	- 7,620.21	0.00	- 7,620.21
Issue Date: 19 Sep 13 Rate: 4.8% Call Date: 15 Mar 43 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 15 Sep 43							
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8							
85,000.00	101.8531600	1,464.13	86,575.19	84,901.40	1,673.79	0.00	1,673.79
Issue Date: 7 Sep 23 Rate: 5.85% Call Date: 15 Mar 54 Call Price: 100.00 Yield to Maturity: 5.718% Maturity Date: 15 Sep 54							
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5							
40,000.00	69.1362310	403.33	27,654.49	27,359.60	294.89	0.00	294.89
Issue Date: 19 Aug 21 Rate: 2.75% Call Date: 19 Feb 41 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 19 Aug 41							
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8							
240,000.00	96.5835830	1,507.71	231,800.60	240,000.00	- 8,199.40	0.00	- 8,199.40
Issue Date: 20 Nov 24 Rate: 5.516% Call Date: 23 May 25 Call Price: 100.00 Yield to Maturity: 5.753% Maturity Date: 19 Nov 55							
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947							
310,000.00	85.0820400	5,436.96	263,754.32	258,840.70	4,913.62	0.00	4,913.62
Issue Date: 24 Jul 17 Rate: 3.971% Call Date: 22 Jul 37 Call Price: 100.00 Yield to Maturity: 5.551% Maturity Date: 22 Jul 38							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0							
110,000.00	98.4350240	1,122.92	108,278.53	110,000.00	- 1,721.47	0.00	- 1,721.47
Issue Date: 21 Apr 23 Rate: 5.25% Call Date: 21 Apr 33 Call Price: 100.00 Yield to Maturity: 5.465% Maturity Date: 21 Apr 34							
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4							
270,000.00	99.4512600	6,682.19	268,518.40	270,168.75	- 1,650.35	0.00	- 1,650.35
Issue Date: 18 Jan 24 Rate: 5.466% Call Date: 18 Jan 34 Call Price: 100.00 Yield to Maturity: 5.537% Maturity Date: 18 Jan 35							
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5							
160,000.00	96.3677270	2,933.33	154,188.36	148,133.05	6,055.31	0.00	6,055.31
Issue Date: 19 Aug 14 Rate: 5.5% Yield to Maturity: 5.811% Maturity Date: 1 Sep 44							
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6							
206,000.00	87.1841720	1,957.00	179,599.39	173,812.50	5,786.89	0.00	5,786.89
Issue Date: 8 Feb 18 Rate: 4.5% Call Date: 15 Oct 37 Call Price: 100.00 Yield to Maturity: 5.904% Maturity Date: 15 Apr 38							
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2							
100,000.00	74.0847780	1,250.83	74,084.78	75,837.00	- 1,752.22	0.00	- 1,752.22
Issue Date: 7 Mar 22 Rate: 3.95% Call Date: 7 Sep 51 Call Price: 100.00 Yield to Maturity: 5.868% Maturity Date: 7 Mar 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
NASDAQ INC 5.55%	02-15-2034	SEDOL: BQZDPN3					
70,000.00	100.9321980	1,467.67	70,652.54	69,597.50	1,055.04	0.00	1,055.04
Issue Date: 28 Jun 23 Rate: 5.55% Call Date: 15 Nov 33 Call Price: 100.00 Yield to Maturity: 5.418% Maturity Date: 15 Feb 34							
NASDAQ INC 6.1%	06-28-2063	SEDOL: BRT75N8					
85,000.00	101.9133940	43.21	86,626.38	82,205.15	4,421.23	0.00	4,421.23
Issue Date: 28 Jun 23 Rate: 6.1% Call Date: 28 Dec 62 Call Price: 100.00 Yield to Maturity: 5.972% Maturity Date: 28 Jun 63							
NETFLIX INC 5.4%	08-15-2054	SEDOL: BR2NKZ0					
110,000.00	97.7820330	2,475.00	107,560.24	109,875.20	- 2,314.96	0.00	- 2,314.96
Issue Date: 1 Aug 24 Rate: 5.4% Call Date: 15 Feb 54 Call Price: 100.00 Yield to Maturity: 5.553% Maturity Date: 15 Aug 54							
NEW ISSUE HOME DEPOT 30YR USD 3.625%	04-15-2052	SEDOL: BLFG827					
115,000.00	72.5690640	880.07	83,454.42	88,777.65	- 5,323.23	0.00	- 5,323.23
Issue Date: 28 Mar 22 Rate: 3.625% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 5.597% Maturity Date: 15 Apr 52							
NEWELL BRANDS INC FIXED 5.75% DUE	04-01-2046	SEDOL: BD3J3M7					
145,000.00	95.4532340	2,537.50	138,407.19	107,362.61	31,044.58	0.00	31,044.58
Issue Date: 30 Mar 16 Rate: 7% Call Date: 1 Oct 45 Call Price: 100.00 Yield to Maturity: 7.427% Maturity Date: 1 Apr 46							

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
NEWELL BRANDS INC 5.2% DUE 04-01-2026 SEDOL: BD3J3H2							
82,000.00	99.9573650	1,168.50	81,965.04	81,069.62	895.42	0.00	895.42
Issue Date: 30 Mar 16 Rate: 5.7% Yield to Maturity: 5.727% Maturity Date: 1 Apr 26							
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8							
100,000.00	80.7895600	560.00	80,789.56	83,452.05	- 2,662.49	0.00	- 2,662.49
Issue Date: 13 May 24 Rate: 4.2% Call Date: 13 Nov 49 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 13 May 50							
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL: BQTXQH0							
130,000.00	99.5625970	2,047.86	129,431.38	129,589.20	- 157.82	0.00	- 157.82
Issue Date: 7 Mar 24 Rate: 5.35% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.409% Maturity Date: 15 Mar 34							
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 SEDOL: BS2H2W0							
175,000.00	98.9186390	2,705.21	173,107.62	174,478.50	- 1,370.88	0.00	- 1,370.88
Issue Date: 31 Jan 24 Rate: 5.25% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.399% Maturity Date: 15 Mar 34							
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SEDOL: BMBVPW2							
250,000.00	69.3604890	1,309.72	173,401.22	169,860.00	3,541.22	0.00	3,541.22
Issue Date: 12 May 21 Rate: 4.1% Call Date: 15 Nov 20 Call Price: 100.00 Yield to Maturity: 5.92% Maturity Date: 15 May 21							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7							
125,000.00	59.7710410	270.83	74,713.80	79,342.50	- 4,628.70	0.00	- 4,628.70
Issue Date: 15 Jun 20 Rate: 2.6% Call Date: 1 Dec 50 Call Price: 100.00 Yield to Maturity: 5.507% Maturity Date: 1 Jun 51							
NORTHN STS PWR CO 3.6% DUE 05-15-2046 SEDOL: BD96W03							
10,000.00	74.7044800	46.00	7,470.45	7,713.80	- 243.35	0.00	- 243.35
Issue Date: 31 May 16 Rate: 3.6% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.653% Maturity Date: 15 May 46							
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8							
70,000.00	89.3937200	1,020.25	62,575.60	68,276.60	- 5,701.00	0.00	- 5,701.00
Issue Date: 8 Feb 23 Rate: 4.95% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.71% Maturity Date: 15 Mar 53							
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3							
194,000.00	93.0168980	840.67	180,452.78	192,456.94	- 12,004.16	0.00	- 12,004.16
Issue Date: 31 Jan 24 Rate: 5.2% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.691% Maturity Date: 1 Jun 54							
NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034 SEDOL: BQWNTW3							
450,000.00	97.4547690	1,837.50	438,546.46	446,068.64	- 7,522.18	0.00	- 7,522.18
Issue Date: 31 Jan 24 Rate: 4.9% Call Date: 1 Mar 34 Call Price: 100.00 Yield to Maturity: 5.245% Maturity Date: 1 Jun 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1							
155,000.00	78.5640810	1,318.71	121,774.33	127,489.85	- 5,715.52	0.00	- 5,715.52
Issue Date: 13 Oct 17 Rate: 4.03% Call Date: 15 Apr 47 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Oct 47							
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0							
95,000.00	63.5363180	994.20	60,359.50	65,574.70	- 5,215.20	0.00	- 5,215.20
Issue Date: 14 Feb 20 Rate: 2.75% Call Date: 14 Feb 50 Call Price: 100.00 Yield to Maturity: 5.391% Maturity Date: 14 Aug 50							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
225,000.00	102.5432040	4,273.13	230,722.21	226,699.39	4,022.82	0.00	4,022.82
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 6.14% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
190,000.00	101.0271000	3,692.33	191,951.49	195,101.92	- 3,150.43	0.00	- 3,150.43
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.508% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL: BQ5HTN3							
40,000.00	97.4337280	955.83	38,973.49	39,848.40	- 874.91	0.00	- 874.91
Issue Date: 26 Jul 24 Rate: 5.55% Call Date: 1 Jul 34 Call Price: 100.00 Yield to Maturity: 5.898% Maturity Date: 1 Oct 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4							
200,000.00	98.5654800	3,651.11	197,130.96	196,242.00	888.96	0.00	888.96
Issue Date: 15 Sep 19 Rate: 6.2% Yield to Maturity: 6.347% Maturity Date: 15 Mar 40							
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66							
350,000.00	89.9603820	6,125.00	314,861.34	317,516.50	- 2,655.16	0.00	- 2,655.16
Issue Date: 19 Aug 11 Rate: 5.25% Yield to Maturity: 6.022% Maturity Date: 1 Sep 50							
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4							
90,000.00	73.2063440	425.50	65,885.71	70,689.60	- 4,803.89	0.00	- 4,803.89
Issue Date: 20 Mar 20 Rate: 3.7% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.712% Maturity Date: 15 May 50							
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BRBTX27							
130,000.00	95.6762710	1,768.90	124,379.15	129,582.70	- 5,203.55	0.00	- 5,203.55
Issue Date: 24 Sep 24 Rate: 5.05% Call Date: 1 Aug 34 Call Price: 100.00 Yield to Maturity: 5.627% Maturity Date: 1 Nov 34							
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2							
70,000.00	94.1385220	1,075.08	65,896.97	68,961.90	- 3,064.93	0.00	- 3,064.93
Issue Date: 24 Sep 24 Rate: 5.7% Call Date: 1 May 54 Call Price: 100.00 Yield to Maturity: 6.129% Maturity Date: 1 Nov 54							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628							
975,000.00	78.2993270	8,775.00	763,418.43	728,428.55	34,989.88	0.00	34,989.88
Issue Date: 1 Apr 20 Rate: 3.6% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 1 Apr 40							
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02							
110,000.00	70.1220910	990.00	77,134.30	73,892.50	3,241.80	0.00	3,241.80
Issue Date: 1 Apr 20 Rate: 3.6% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.887% Maturity Date: 1 Apr 50							
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5							
336,000.00	83.5628390	1,631.46	280,771.14	274,485.21	6,285.93	0.00	6,285.93
Issue Date: 9 Nov 17 Rate: 3.8% Call Date: 15 May 37 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 15 Nov 37							
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334							
340,000.00	78.9528800	1,792.08	268,439.79	253,793.00	14,646.79	0.00	14,646.79
Issue Date: 5 May 15 Rate: 4.125% Call Date: 15 Nov 44 Call Price: 100.00 Yield to Maturity: 5.915% Maturity Date: 15 May 45							
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02							
319,000.00	77.0402310	5,883.77	245,758.33	246,764.11	- 1,005.78	0.00	- 1,005.78
Issue Date: 7 Jul 16 Rate: 4% Call Date: 15 Jan 46 Call Price: 100.00 Yield to Maturity: 5.895% Maturity Date: 15 Jul 46							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1							
331,000.00	76.2894760	1,691.78	252,518.17	261,996.91	- 9,478.74	0.00	- 9,478.74
Issue Date: 9 Nov 17 Rate: 4% Call Date: 15 May 47 Call Price: 100.00 Yield to Maturity: 5.901% Maturity Date: 15 Nov 47							
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3							
40,000.00	91.6658140	574.44	36,666.33	38,922.40	- 2,256.07	0.00	- 2,256.07
Issue Date: 27 Sep 24 Rate: 5.5% Call Date: 27 Mar 64 Call Price: 100.00 Yield to Maturity: 6.056% Maturity Date: 27 Sep 64							
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8							
30,000.00	79.7873800	594.83	23,936.21	23,333.40	602.81	0.00	602.81
Issue Date: 26 Jun 17 Rate: 4.3% Call Date: 15 Jan 47 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 Jul 47							
OWENS CORNING 5.95% 06-15-2054 SEDOL: BNNRNW1							
100,000.00	98.9652300	264.44	98,965.23	98,674.00	291.23	0.00	291.23
Issue Date: 31 May 24 Rate: 5.95% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 6.025% Maturity Date: 15 Jun 54							
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9							
550,000.00	86.4092530	12,375.00	475,250.89	428,565.50	46,685.39	0.00	46,685.39
Issue Date: 2 Jul 20 Rate: 4.5% Call Date: 1 Jan 40 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 1 Jul 40							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099							
20,000.00	81.5895880	70.00	16,317.92	16,851.60	- 533.68	0.00	- 533.68
Issue Date: 11 Mar 21 Rate: 4.2% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.975% Maturity Date: 1 Jun 41							
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2							
110,000.00	78.6220200	880.31	86,484.22	87,304.80	- 820.58	0.00	- 820.58
Issue Date: 24 Oct 17 Rate: 4.3% Call Date: 24 Oct 47 Call Price: 100.00 Yield to Maturity: 5.625% Maturity Date: 24 Oct 67							
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6							
50,000.00	75.3677040	166.67	37,683.85	37,036.50	647.35	0.00	647.35
Issue Date: 1 Dec 16 Rate: 4% Call Date: 1 Jun 46 Call Price: 100.00 Yield to Maturity: 6.042% Maturity Date: 1 Dec 46							
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0							
50,000.00	85.4496820	897.22	42,724.84	42,493.50	231.34	0.00	231.34
Issue Date: 21 Feb 14 Rate: 4.75% Call Date: 15 Aug 43 Call Price: 100.00 Yield to Maturity: 6.043% Maturity Date: 15 Feb 44							
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85							
200,000.00	93.5033930	1,405.56	187,006.79	199,912.00	- 12,905.21	0.00	- 12,905.21
Issue Date: 17 May 23 Rate: 5.5% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 5.971% Maturity Date: 15 May 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4							
220,000.00	97.3678020	5,883.77	214,209.16	218,677.80	- 4,468.64	0.00	- 4,468.64
Issue Date: 5 Jan 24 Rate: 5.8% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 5.989% Maturity Date: 15 Jan 55							
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825							
5,000.00	95.4399600	106.77	4,772.00	3,862.50	909.50	0.00	909.50
Issue Date: 28 Feb 17 Rate: 6.25% Call Date: 28 Feb 27 Call Price: 100.00 Yield to Maturity: 6.592% Maturity Date: 28 Feb 57							
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1							
540,000.00	96.6582670	8,701.88	521,954.64	466,665.50	55,289.14	0.00	55,289.14
Issue Date: 29 Mar 22 Rate: 6.375% Call Date: 30 Mar 27 Call Price: 100.00 Yield to Maturity: 9.411% Maturity Date: 30 Mar 62							
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL: BT02B38							
80,000.00	97.7535060	366.67	78,202.80	78,603.80	- 401.00	0.00	- 401.00
Issue Date: 28 May 24 Rate: 5.5% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.657% Maturity Date: 1 Jun 54							
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0							
85,000.00	88.6531800	861.33	75,355.20	77,272.65	- 1,917.45	0.00	- 1,917.45
Issue Date: 23 Sep 13 Rate: 4.8% Call Date: 15 Apr 43 Call Price: 100.00 Yield to Maturity: 5.798% Maturity Date: 15 Oct 43							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7							
60,000.00	81.7202520	1,141.00	49,032.15	54,019.20	- 4,987.05	0.00	- 4,987.05
Issue Date: 18 Jul 22 Rate: 4.2% Call Date: 18 Jan 52 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 18 Jul 52							
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2							
160,000.00	116.9346890	3,392.00	187,095.50	193,254.40	- 6,158.90	0.00	- 6,158.90
Issue Date: 24 Mar 09 Rate: 7.2% Yield to Maturity: 5.468% Maturity Date: 15 Mar 39							
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84							
250,000.00	93.7799020	1,545.83	234,449.76	249,803.57	- 15,353.81	0.00	- 15,353.81
Issue Date: 19 May 23 Rate: 5.3% Call Date: 19 Nov 52 Call Price: 100.00 Yield to Maturity: 5.746% Maturity Date: 19 May 53							
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3							
250,000.00	94.5635900	1,062.29	236,408.98	249,665.00	- 13,256.02	0.00	- 13,256.02
Issue Date: 20 Jul 22 Rate: 5.099% Yield to Maturity: 5.435% Maturity Date: 1 Jun 54							
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0							
165,000.00	79.1677880	2,308.85	130,626.85	124,923.15	5,703.70	0.00	5,703.70
Issue Date: 21 Aug 12 Rate: 3.875% Yield to Maturity: 5.772% Maturity Date: 21 Aug 42							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58							
55,000.00	96.9717980	1,067.46	53,334.49	54,968.65	- 1,634.16	0.00	- 1,634.16
Issue Date: 14 Aug 24 Rate: 5.1% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 5.493% Maturity Date: 15 Feb 35							
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 SEDOL: BPJN8T9							
80,000.00	101.1823970	2,005.52	80,945.92	80,151.50	794.42	0.00	794.42
Issue Date: 22 Jan 24 Rate: 5.676% Call Date: 22 Jan 34 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 22 Jan 35							
PPL ELEC UTILS CORP 3.95% 06-01-2047 SEDOL: BZ1JSM8							
95,000.00	78.5816410	312.71	74,652.56	78,838.60	- 4,186.04	0.00	- 4,186.04
Issue Date: 11 May 17 Rate: 3.95% Call Date: 1 Dec 46 Call Price: 100.00 Yield to Maturity: 5.645% Maturity Date: 1 Jun 47							
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 SEDOL: BMCN3J0							
175,000.00	76.7766790	837.42	134,359.19	149,052.75	- 14,693.56	0.00	- 14,693.56
Issue Date: 19 Apr 22 Rate: 3.745% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.358% Maturity Date: 15 Nov 52							
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683							
100,000.00	80.6472660	870.83	80,647.27	83,814.00	- 3,166.73	0.00	- 3,166.73
Issue Date: 6 Apr 17 Rate: 4.125% Call Date: 15 Oct 46 Call Price: 100.00 Yield to Maturity: 5.663% Maturity Date: 15 Apr 47							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9							
65,000.00	77.4729700	677.54	50,357.43	53,267.50	- 2,910.07	0.00	- 2,910.07
Issue Date: 26 Mar 20 Rate: 3.95% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 26 Mar 50							
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706							
120,000.00	64.7102770	1,200.00	77,652.33	82,984.80	- 5,332.47	0.00	- 5,332.47
Issue Date: 4 Mar 21 Rate: 3% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.58% Maturity Date: 1 Mar 51							
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18							
115,000.00	99.9072660	844.93	114,893.36	114,709.05	184.31	0.00	184.31
Issue Date: 4 Apr 24 Rate: 5.75% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 15 May 54							
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71							
120,000.00	74.3111210	202.67	89,173.35	95,454.00	- 6,280.65	0.00	- 6,280.65
Issue Date: 19 Jun 17 Rate: 3.8% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.874% Maturity Date: 15 Jun 47							
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9							
75,000.00	97.7486120	1,703.13	73,311.46	74,814.00	- 1,502.54	0.00	- 1,502.54
Issue Date: 7 Aug 23 Rate: 5.45% Call Date: 1 Feb 53 Call Price: 100.00 Yield to Maturity: 5.608% Maturity Date: 1 Aug 53							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4							
410,000.00	106.2994210	4,788.80	435,827.62	421,477.74	14,349.88	0.00	14,349.88
Issue Date: 1 Nov 24 Rate: 7.008% Call Date: 1 Nov 63 Call Price: 100.00 Yield to Maturity: 6.558% Maturity Date: 1 May 64							
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84							
735,000.00	95.1650430	4,626.34	699,463.07	650,479.05	48,984.02	0.00	48,984.02
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.468% Maturity Date: 15 May 37							
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75							
90,000.00	82.5728210	754.69	74,315.54	79,221.60	- 4,906.06	0.00	- 4,906.06
Issue Date: 22 Apr 22 Rate: 4.375% Call Date: 22 Oct 51 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 22 Apr 52							
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527							
117,000.00	103.8568460	4,899.38	121,512.51	121,460.00	52.51	0.00	52.51
Issue Date: 29 Jun 23 Rate: 8.375% Call Date: 1 Jul 25 Call Price: 104.18 Yield to Maturity: 7.111% Maturity Date: 1 Jul 28							
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1							
200,000.00	92.7604570	4,330.28	185,520.91	199,744.00	- 14,223.09	0.00	- 14,223.09
Issue Date: 20 Aug 24 Rate: 5.95% Call Date: 1 Mar 54 Call Price: 100.00 Yield to Maturity: 6.503% Maturity Date: 1 Sep 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034 SEDOL: BR4XZT7							
70,000.00	100.8318360	281.94	70,582.29	69,961.50	620.79	0.00	620.79
Issue Date: 6 Dec 24 Rate: 5.8% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.689% Maturity Date: 15 Dec 34							
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86							
70,000.00	96.0415200	717.62	67,229.06	64,082.90	3,146.16	0.00	3,146.16
Issue Date: 5 Nov 13 Rate: 6.151% Call Date: 1 Nov 33 Call Price: 100.00 Yield to Maturity: 6.454% Maturity Date: 1 Nov 53							
PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48							
350,000.00	103.0967020	5,580.56	360,838.46	350,000.00	10,838.46	0.00	10,838.46
Issue Date: 9 Oct 24 Rate: 7% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 6.773% Maturity Date: 15 Oct 64							
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 SEDOL: BMTVRK6							
90,000.00	99.7767240	2,490.00	89,799.05	89,513.75	285.30	0.00	285.30
Issue Date: 13 Oct 21 Rate: 6% Call Date: 15 Oct 25 Call Price: 101.50 Yield to Maturity: 6.051% Maturity Date: 15 Jan 30							
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78							
205,000.00	96.9599410	535.27	198,767.88	204,366.55	- 5,598.67	0.00	- 5,598.67
Issue Date: 10 Jun 24 Rate: 5.875% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 6.098% Maturity Date: 15 Jun 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SEDOL: BMWGGS9							
120,000.00	97.8046160	1,012.67	117,365.54	119,680.80	- 2,315.26	0.00	- 2,315.26
Issue Date: 12 Nov 24 Rate: 6.2% Call Date: 15 Aug 34 Call Price: 100.00 Yield to Maturity: 6.503% Maturity Date: 15 Nov 34							
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056							
170,000.00	64.6720210	1,338.30	109,942.44	118,959.20	- 9,016.76	0.00	- 9,016.76
Issue Date: 11 Oct 19 Rate: 3.729% Yield to Maturity: 5.999% Maturity Date: 15 Oct 70							
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1							
50,000.00	127.4573140	1,770.83	63,728.66	66,895.00	- 3,166.34	0.00	- 3,166.34
Issue Date: 10 Aug 09 Rate: 9.375% Yield to Maturity: 6.445% Maturity Date: 15 Aug 39							
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL: BMFQJH6							
150,000.00	88.4397140	3,250.83	132,659.57	141,829.50	- 9,169.93	0.00	- 9,169.93
Issue Date: 13 Sep 22 Rate: 4.7% Call Date: 15 Jul 52 Call Price: 100.00 Yield to Maturity: 5.514% Maturity Date: 15 Jan 53							
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3							
84,000.00	68.7397640	8.05	57,741.40	60,526.20	- 2,784.80	0.00	- 2,784.80
Issue Date: 22 Mar 21 Rate: 3.45% Call Date: 30 Sep 50 Call Price: 100.00 Yield to Maturity: 5.777% Maturity Date: 30 Mar 51							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6							
75,000.00	97.2381860	185.00	72,928.64	74,968.50	- 2,039.86	0.00	- 2,039.86
Issue Date: 21 Jun 24 Rate: 5.55% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.745% Maturity Date: 15 Jun 54							
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5							
120,000.00	66.5066160	1,183.67	79,807.94	84,720.00	- 4,912.06	0.00	- 4,912.06
Issue Date: 15 Sep 20 Rate: 3.35% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.896% Maturity Date: 15 Sep 50							
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9							
198,250.00	100.4057590	312.09	199,054.42	195,690.60	3,363.82	0.00	3,363.82
Issue Date: 21 Mar 18 Rate: 5.152% Yield to Maturity: 4.901% Maturity Date: 20 Sep 29							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
90,000.00	89.3774760	1,298.50	80,439.73	82,404.00	- 1,964.27	0.00	- 1,964.27
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.811% Maturity Date: 15 Sep 44							
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69							
145,000.00	109.7279380	5,966.15	159,105.51	159,375.00	- 269.49	0.00	- 269.49
Issue Date: 24 Oct 23 Rate: 9.875% Call Date: 1 Feb 27 Call Price: 104.93 Yield to Maturity: 8.044% Maturity Date: 1 Feb 32							

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833							
85,000.00	98.9588900	363.38	84,115.06	84,917.55	- 802.49	0.00	- 802.49
Issue Date: 4 Dec 24 Rate: 5.7% Call Date: 30 Sep 34 Call Price: 100.00 Yield to Maturity: 5.839% Maturity Date: 30 Dec 34							
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0							
260,000.00	64.4851100	2,545.83	167,661.29	170,413.40	- 2,752.11	0.00	- 2,752.11
Issue Date: 10 Feb 21 Rate: 2.5% Call Date: 10 Aug 40 Call Price: 100.00 Yield to Maturity: 5.959% Maturity Date: 10 Feb 41							
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4							
175,000.00	59.0476550	1,442.78	103,333.40	108,909.50	- 5,576.10	0.00	- 5,576.10
Issue Date: 12 Aug 20 Rate: 2.8% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.92% Maturity Date: 15 Sep 50							
ROCHE HLDGS INC 4.592% DUE 09-09-2034 SEDOL: BTFJ2W0							
200,000.00	95.8853460	2,857.24	191,770.69	200,000.00	- 8,229.31	0.00	- 8,229.31
Issue Date: 9 Sep 24 Rate: 4.592% Call Date: 9 Jun 34 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 9 Sep 34							
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8							
210,000.00	63.5783540	2,325.46	133,514.54	129,271.80	4,242.74	0.00	4,242.74
Issue Date: 26 Jul 21 Rate: 3.35% Call Date: 2 Mar 51 Call Price: 100.00 Yield to Maturity: 6.143% Maturity Date: 2 Sep 51							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4							
105,000.00	60.7569650	987.00	63,794.82	69,104.80	- 5,309.98	0.00	- 5,309.98
Issue Date: 10 Aug 21 Rate: 2.82% Call Date: 1 Mar 51 Call Price: 100.00 Yield to Maturity: 5.7% Maturity Date: 1 Sep 51							
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813							
70,000.00	63.3636280	624.52	44,354.54	48,519.50	- 4,164.96	0.00	- 4,164.96
Issue Date: 16 Nov 21 Rate: 3.03% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 15 Mar 52							
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6							
40,000.00	75.5753950	250.00	30,230.16	29,588.99	641.17	0.00	641.17
Issue Date: 1 Nov 16 Rate: 3.75% Call Date: 1 May 46 Call Price: 100.00 Yield to Maturity: 5.723% Maturity Date: 1 Nov 46							
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7							
65,000.00	78.6107910	416.81	51,097.01	54,790.25	- 3,693.24	0.00	- 3,693.24
Issue Date: 4 May 17 Rate: 4.05% Call Date: 4 Nov 46 Call Price: 100.00 Yield to Maturity: 5.764% Maturity Date: 4 May 47							
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3							
85,000.00	80.7312360	450.74	68,621.55	68,693.40	- 71.85	0.00	- 71.85
Issue Date: 4 May 15 Rate: 4.15% Call Date: 16 Nov 44 Call Price: 100.00 Yield to Maturity: 5.769% Maturity Date: 15 May 45							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0							
410,000.00	86.6429460	1,537.50	355,236.08	366,052.10	- 10,816.02	0.00	- 10,816.02
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.721% Maturity Date: 1 Jun 42							
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3							
285,000.00	85.0807650	1,647.66	242,480.18	257,063.55	- 14,583.37	0.00	- 14,583.37
Issue Date: 16 Aug 18 Rate: 4.625% Call Date: 16 May 48 Call Price: 100.00 Yield to Maturity: 5.785% Maturity Date: 16 Nov 48							
RTX CORPORATION 5.15% DUE 02-27-2033 SEDOL: BQS6Q47							
185,000.00	99.1832820	3,281.69	183,489.07	180,659.62	2,829.45	0.00	2,829.45
Issue Date: 27 Feb 23 Rate: 5.15% Call Date: 27 Nov 32 Call Price: 100.00 Yield to Maturity: 5.273% Maturity Date: 27 Feb 33							
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9							
60,000.00	95.1035420	1,110.83	57,062.13	59,749.80	- 2,687.67	0.00	- 2,687.67
Issue Date: 27 Feb 23 Rate: 5.375% Call Date: 27 Aug 52 Call Price: 100.00 Yield to Maturity: 5.726% Maturity Date: 27 Feb 53							
RTX CORPORATION 6.125% DUE 07-15-2038 SEDOL: B2RJSL0							
30,000.00	104.9783980	847.29	31,493.52	31,291.50	202.02	0.00	202.02
Issue Date: 16 May 08 Rate: 6.125% Yield to Maturity: 5.595% Maturity Date: 15 Jul 38							

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Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7							
15,000.00	108.9383600	282.67	16,340.75	14,943.75	1,397.00	0.00	1,397.00
Issue Date: 8 Nov 23 Rate: 6.4% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 15 Mar 54							
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4							
50,000.00	89.5687760	212.50	44,784.39	48,308.00	- 3,523.61	0.00	- 3,523.61
Issue Date: 22 May 15 Rate: 5.1% Call Date: 1 Dec 64 Call Price: 100.00 Yield to Maturity: 5.768% Maturity Date: 1 Jun 65							
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8							
205,000.00	64.0255600	2,741.31	131,252.40	136,622.25	- 5,369.85	0.00	- 5,369.85
Issue Date: 12 Jul 21 Rate: 2.9% Call Date: 15 Jan 51 Call Price: 100.00 Yield to Maturity: 5.49% Maturity Date: 15 Jul 51							
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110							
200,000.00	94.4774590	2,675.00	188,954.92	197,896.00	- 8,941.08	0.00	- 8,941.08
Issue Date: 10 Mar 23 Rate: 5.35% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.747% Maturity Date: 1 Apr 53							
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75							
140,000.00	78.4433810	255.11	109,820.73	113,164.80	- 3,344.07	0.00	- 3,344.07
Issue Date: 31 May 19 Rate: 4.1% Call Date: 15 Dec 48 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 15 Jun 49							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6							
180,000.00	82.6865960	2,850.00	148,835.87	146,529.00	2,306.87	0.00	2,306.87
Issue Date: 12 Jan 18 Rate: 3.8% Call Date: 1 Aug 37 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 1 Feb 38							
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL: BDBGH95							
110,000.00	81.6605150	402.57	89,826.57	87,666.70	2,159.87	0.00	2,159.87
Issue Date: 23 Nov 16 Rate: 4.25% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 30 Nov 46							
SIMON PPTY GROUP L 4.75% DUE 03-15-2042 SEDOL: B7RRL54							
85,000.00	89.4998920	1,188.82	76,074.91	74,206.70	1,868.21	0.00	1,868.21
Issue Date: 13 Mar 12 Rate: 4.75% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 15 Mar 42							
SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BTTMX88							
80,000.00	0.0000000	1,219.56	0.00	78,701.60	- 78,701.60	0.00	- 78,701.60
Issue Date: 23 Sep 24 Rate: 5.6% Call Date: 23 Dec 33 Call Price: 100.00 Maturity Date: 23 Mar 34							
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0							
180,000.00	77.9377000	2,475.00	140,287.86	142,227.00	- 1,939.14	0.00	- 1,939.14
Issue Date: 5 Mar 18 Rate: 4.125% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.88% Maturity Date: 1 Mar 48							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2							
125,000.00	99.5080300	598.96	124,385.04	124,395.00	- 9.96	0.00	- 9.96
Issue Date: 23 May 23 Rate: 5.75% Call Date: 1 Dec 52 Call Price: 100.00 Yield to Maturity: 5.785% Maturity Date: 1 Jun 53							
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6							
120,000.00	77.0459530	1,200.00	92,455.14	93,192.00	- 736.86	0.00	- 736.86
Issue Date: 24 Mar 17 Rate: 4% Call Date: 1 Oct 46 Call Price: 100.00 Yield to Maturity: 5.858% Maturity Date: 1 Apr 47							
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052 SEDOL: BQ3QPB2							
135,000.00	107.6845040	1,095.38	145,374.08	149,938.15	- 4,564.07	0.00	- 4,564.07
Issue Date: 14 Nov 22 Rate: 6.35% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.79% Maturity Date: 15 Nov 52							
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007							
80,000.00	77.4571070	790.00	61,965.69	59,772.80	2,192.89	0.00	2,192.89
Issue Date: 13 Sep 16 Rate: 3.95% Call Date: 1 Apr 46 Call Price: 100.00 Yield to Maturity: 5.784% Maturity Date: 1 Oct 46							
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4							
65,000.00	101.2014770	325.00	65,780.96	64,517.70	1,263.26	0.00	1,263.26
Issue Date: 6 Jun 24 Rate: 6% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.912% Maturity Date: 1 Jun 54							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3							
80,000.00	72.7093260	1,118.22	58,167.46	60,667.20	- 2,499.74	0.00	- 2,499.74
Issue Date: 9 Aug 17 Rate: 3.7% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.9% Maturity Date: 15 Aug 47							
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327							
196,000.00	119.6701000	5,049.72	234,553.40	235,390.94	- 837.54	0.00	- 837.54
Issue Date: 14 Mar 02 Rate: 8.75% Yield to Maturity: 5.414% Maturity Date: 15 Mar 32							
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL: BDRXFL8							
345,000.00	77.3464300	2,097.03	266,845.18	292,249.50	- 25,404.32	0.00	- 25,404.32
Issue Date: 11 Apr 17 Rate: 3.647% Call Date: 1 Nov 47 Call Price: 100.00 Yield to Maturity: 5.359% Maturity Date: 1 May 48							
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL: BQB9ZT1							
50,000.00	99.9388660	1,047.77	49,969.43	50,000.00	- 30.57	0.00	- 30.57
Issue Date: 8 Jun 23 Rate: 5.547% Call Date: 15 Feb 53 Call Price: 100.00 Yield to Maturity: 5.55% Maturity Date: 15 Aug 53							
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5							
75,000.00	67.3549250	935.00	50,516.19	51,036.75	- 520.56	0.00	- 520.56
Issue Date: 13 Feb 20 Rate: 3.3% Call Date: 15 Aug 49 Call Price: 100.00 Yield to Maturity: 5.778% Maturity Date: 15 Feb 50							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0							
135,000.00	71.4130250	1,530.00	96,407.58	93,509.10	2,898.48	0.00	2,898.48
Issue Date: 15 Feb 21 Rate: 3% Call Date: 15 Aug 40 Call Price: 100.00 Yield to Maturity: 5.742% Maturity Date: 15 Feb 41							
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0							
275,000.00	66.8541780	1,973.89	183,848.99	185,468.25	- 1,619.26	0.00	- 1,619.26
Issue Date: 15 Apr 22 Rate: 3.4% Call Date: 15 Apr 52 Call Price: 100.00 Yield to Maturity: 5.82% Maturity Date: 15 Oct 52							
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8							
175,000.00	82.1075240	1,662.50	143,688.17	142,971.32	716.85	0.00	716.85
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.865% Maturity Date: 15 Apr 50							
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BQVXCM5							
55,000.00	97.2358990	168.06	53,479.74	54,925.20	- 1,445.46	0.00	- 1,445.46
Issue Date: 11 Dec 24 Rate: 5.5% Call Date: 11 Dec 34 Call Price: 100.00 Yield to Maturity: 5.862% Maturity Date: 11 Mar 35							
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349							
50,000.00	84.4560890	522.50	42,228.04	42,394.00	- 165.96	0.00	- 165.96
Issue Date: 6 Apr 22 Rate: 4.95% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 6.129% Maturity Date: 15 Apr 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4							
210,000.00	90.9862200	3,873.33	191,071.06	178,193.40	12,877.66	0.00	12,877.66
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 5.564% Maturity Date: 15 Jan 32							
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2							
50,000.00	66.7527440	210.83	33,376.37	35,508.00	- 2,131.63	0.00	- 2,131.63
Issue Date: 7 May 20 Rate: 3.3% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.824% Maturity Date: 15 May 50							
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043 SEDOL: BQH6217							
130,000.00	98.4222610	2,751.54	127,948.94	130,000.00	- 2,051.06	0.00	- 2,051.06
Issue Date: 10 Aug 23 Rate: 5.404% Call Date: 10 Feb 43 Call Price: 100.00 Yield to Maturity: 5.54% Maturity Date: 10 Aug 43							
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7							
850,000.00	101.8614520	31,025.00	865,822.34	847,475.50	18,346.84	0.00	18,346.84
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 7.083% Maturity Date: 1 Jul 38							
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1							
150,000.00	79.1384820	516.67	118,707.72	124,678.50	- 5,970.78	0.00	- 5,970.78
Issue Date: 22 May 17 Rate: 4% Yield to Maturity: 5.652% Maturity Date: 30 May 47							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85							
40,000.00	81.1912010	536.44	32,476.48	33,024.00	- 547.52	0.00	- 547.52
Issue Date: 5 Aug 19 Rate: 3.55% Call Date: 15 Feb 39 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 15 Aug 39							
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3							
190,000.00	79.9013950	2,565.00	151,812.65	156,043.20	- 4,230.55	0.00	- 4,230.55
Issue Date: 1 Mar 16 Rate: 4.05% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.695% Maturity Date: 1 Mar 46							
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3							
320,000.00	80.3479050	604.44	257,113.30	274,310.40	- 17,197.10	0.00	- 17,197.10
Issue Date: 19 Jun 18 Rate: 4.25% Call Date: 15 Dec 47 Call Price: 100.00 Yield to Maturity: 5.792% Maturity Date: 15 Jun 48							
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2							
350,000.00	93.9028640	3,971.53	328,660.02	340,577.38	- 11,917.36	0.00	- 11,917.36
Issue Date: 21 Mar 24 Rate: 5.375% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 5.81% Maturity Date: 15 Apr 54							
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7							
195,000.00	97.2524040	4,753.13	189,642.19	196,669.80	- 7,027.61	0.00	- 7,027.61
Issue Date: 25 Jul 24 Rate: 5.625% Call Date: 15 Jan 54 Call Price: 100.00 Yield to Maturity: 5.82% Maturity Date: 15 Jul 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1							
100,000.00	79.1202610	1,322.22	79,120.26	79,074.00	46.26	0.00	46.26
Issue Date: 25 Jul 19 Rate: 3.5% Call Date: 15 Feb 39 Call Price: 100.00 Yield to Maturity: 5.611% Maturity Date: 15 Aug 39							
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4							
50,000.00	80.3395310	416.94	40,169.77	41,750.50	- 1,580.73	0.00	- 1,580.73
Issue Date: 22 Oct 12 Rate: 3.95% Call Date: 15 Apr 42 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Oct 42							
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1							
280,000.00	88.1827520	6,132.78	246,911.71	259,240.80	- 12,329.09	0.00	- 12,329.09
Issue Date: 23 Jul 15 Rate: 4.75% Yield to Maturity: 5.736% Maturity Date: 15 Jul 45							
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809							
240,000.00	97.5163050	5,980.00	234,039.14	241,987.80	- 7,948.66	0.00	- 7,948.66
Issue Date: 25 Jul 24 Rate: 5.75% Call Date: 15 Jan 64 Call Price: 100.00 Yield to Maturity: 5.913% Maturity Date: 15 Jul 64							
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9							
155,000.00	102.2470030	3,542.61	158,482.85	168,340.85	- 9,858.00	0.00	- 9,858.00
Issue Date: 28 Oct 22 Rate: 6.05% Call Date: 15 Aug 62 Call Price: 100.00 Yield to Maturity: 5.9% Maturity Date: 15 Feb 63							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3							
40,000.00	79.1080590	302.80	31,643.22	31,937.60	- 294.38	0.00	- 294.38
Issue Date: 22 Aug 16 Rate: 3.028% Call Date: 1 Oct 35 Call Price: 0.00 Yield to Maturity: 5.301% Maturity Date: 1 Oct 39							
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1							
95,000.00	79.9485740	964.96	75,951.15	80,157.20	- 4,206.05	0.00	- 4,206.05
Issue Date: 7 Apr 22 Rate: 4.063% Yield to Maturity: 5.489% Maturity Date: 1 Apr 52							
UPMC 5.377% 05-15-2043 SEDOL: BPK2F16							
115,000.00	96.8048730	790.12	111,325.60	115,747.75	- 4,422.15	0.00	- 4,422.15
Issue Date: 12 Apr 23 Rate: 5.377% Call Date: 15 Nov 42 Call Price: 100.00 Yield to Maturity: 5.658% Maturity Date: 15 May 43							
US BANCORP 5.678% 01-23-2035 SEDOL: BRBCTL7							
70,000.00	100.9127260	1,744.41	70,638.91	70,053.90	585.01	0.00	585.01
Issue Date: 23 Jan 24 Rate: 5.678% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.557% Maturity Date: 23 Jan 35							
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3							
200,000.00	85.0521740	3,362.22	170,104.35	171,462.00	- 1,357.65	0.00	- 1,357.65
Issue Date: 7 Feb 14 Rate: 4.45% Call Date: 15 Aug 43 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 15 Feb 44							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6							
50,000.00	56.3410780	54.44	28,170.54	29,518.50	- 1,347.96	0.00	- 1,347.96
Issue Date: 15 Dec 20 Rate: 2.45% Call Date: 15 Jun 50 Call Price: 100.00 Yield to Maturity: 5.688% Maturity Date: 15 Dec 50							
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964							
80,000.00	106.4454960	437.44	85,156.40	85,163.20	- 6.80	0.00	- 6.80
Issue Date: 4 Dec 07 Rate: 6.35% Yield to Maturity: 5.639% Maturity Date: 30 Nov 37							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5							
90,000.00	82.9497220	624.08	74,654.75	73,078.20	1,576.55	0.00	1,576.55
Issue Date: 15 Mar 22 Rate: 2.355% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.224% Maturity Date: 15 Mar 32							
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21							
1,410,000.00	75.7120820	13,183.50	1,067,540.36	974,915.10	92,625.26	0.00	92,625.26
Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 22 Mar 41							
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1							
460,000.00	68.4558780	1,388.31	314,897.04	309,235.00	5,662.04	0.00	5,662.04
Issue Date: 20 Nov 20 Rate: 2.65% Call Date: 20 May 40 Call Price: 100.00 Yield to Maturity: 5.693% Maturity Date: 20 Nov 40							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
70,000.00	79.2996730	1,090.83	55,509.77	58,114.70	- 2,604.93	0.00	- 2,604.93
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.819% Maturity Date: 15 Aug 46							
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1							
445,000.00	72.8664790	5,732.47	324,255.84	308,090.46	16,165.38	0.00	16,165.38
Issue Date: 15 Mar 13 Rate: 4.375% Yield to Maturity: 7.041% Maturity Date: 15 Mar 43							
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2							
70,000.00	77.7824330	918.75	54,447.70	51,718.10	2,729.60	0.00	2,729.60
Issue Date: 11 Mar 14 Rate: 5.25% Call Date: 1 Oct 43 Call Price: 100.00 Yield to Maturity: 7.438% Maturity Date: 1 Apr 44							
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8							
60,000.00	101.2731520	698.96	60,763.90	59,925.97	837.93	0.00	837.93
Issue Date: 18 Oct 06 Rate: 6.875% Yield to Maturity: 6.711% Maturity Date: 30 Apr 36							
VIACOMCBS INC 4.2% DUE 05-19-2032 REG SEDOL: BMF6F90							
50,000.00	88.1714590	245.00	44,085.73	43,910.00	175.73	0.00	175.73
Issue Date: 19 May 20 Rate: 4.2% Call Date: 19 Feb 32 Call Price: 100.00 Yield to Maturity: 6.221% Maturity Date: 19 May 32							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
VICI PROPERTIES LP 5.75% 04-01-2034 SEDOL: BQKW0S5							
75,000.00	100.8963000	1,078.13	75,672.23	74,753.85	918.38	0.00	918.38
Issue Date: 18 Mar 24 Rate: 5.75% Call Date: 1 Jan 34 Call Price: 100.00 Yield to Maturity: 5.623% Maturity Date: 1 Apr 34							
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7							
105,000.00	95.3118980	1,430.63	100,077.49	104,293.35	- 4,215.86	0.00	- 4,215.86
Issue Date: 30 Mar 23 Rate: 5.45% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.788% Maturity Date: 1 Apr 53							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
125,000.00	85.6382530	253.82	107,047.82	117,053.75	- 10,005.93	0.00	- 10,005.93
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 5.458% Maturity Date: 14 Dec 45							
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34							
60,000.00	97.4881740	389.50	58,492.90	59,665.20	- 1,172.30	0.00	- 1,172.30
Issue Date: 20 Nov 24 Rate: 5.7% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 5.879% Maturity Date: 1 Dec 54							
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01 15-2038 SEDOL: B7XGYR8							
300,000.00	109.0906200	9,130.00	327,271.86	326,610.90	660.96	0.00	660.96
Issue Date: 7 Dec 07 Rate: 6.6% Yield to Maturity: 5.607% Maturity Date: 15 Jan 38							

Portfolio Statement

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082							
410,000.00	102.0421720	9,993.75	418,372.91	415,239.80	3,133.11	0.00	3,133.11
Issue Date: 29 Jan 07 Rate: 5.85% Yield to Maturity: 5.614% Maturity Date: 1 Feb 37							
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812							
120,000.00	61.9506430	874.50	74,340.77	80,817.60	- 6,476.83	0.00	- 6,476.83
Issue Date: 22 Sep 21 Rate: 2.65% Call Date: 22 Mar 51 Call Price: 100.00 Yield to Maturity: 5.339% Maturity Date: 22 Sep 51							
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24							
75,000.00	87.1545550	712.50	65,365.92	73,236.75	- 7,870.83	0.00	- 7,870.83
Issue Date: 18 Apr 23 Rate: 4.5% Call Date: 15 Oct 52 Call Price: 100.00 Yield to Maturity: 5.389% Maturity Date: 15 Apr 53							
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6							
80,000.00	88.1493760	1,007.94	70,519.50	71,186.40	- 666.90	0.00	- 666.90
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.352% Maturity Date: 15 Mar 32							
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0							
515,000.00	73.8360510	8,174.85	380,255.66	396,252.09	- 15,996.43	0.00	- 15,996.43
Issue Date: 15 Mar 23 Rate: 5.391% Call Date: 15 Sep 61 Call Price: 100.00 Yield to Maturity: 7.484% Maturity Date: 15 Mar 62							

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7							
495,000.00	80.5480570	7,360.37	398,712.88	401,237.24	- 2,524.36	0.00	- 2,524.36
Issue Date: 15 Mar 23 Rate: 5.05% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 7.013% Maturity Date: 15 Mar 42							
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55							
120,000.00	100.2586380	317.33	120,310.37	120,385.20	- 74.83	0.00	- 74.83
Issue Date: 15 Dec 19 Rate: 5.95% Call Date: 15 Dec 36 Call Price: 100.00 Yield to Maturity: 5.934% Maturity Date: 1 Dec 86							
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18							
50,000.00	72.8548990	259.93	36,427.45	36,863.50	- 436.05	0.00	- 436.05
Issue Date: 30 Apr 20 Rate: 3.068% Call Date: 30 Apr 40 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 30 Apr 41							
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0							
95,000.00	77.7081000	617.50	73,822.70	76,498.75	- 2,676.05	0.00	- 2,676.05
Issue Date: 30 Apr 15 Rate: 3.9% Yield to Maturity: 5.777% Maturity Date: 1 May 45							
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665							
30,000.00	102.9263460	619.79	30,877.90	31,069.80	- 191.90	0.00	- 191.90
Issue Date: 29 Aug 06 Rate: 5.95% Yield to Maturity: 5.603% Maturity Date: 26 Aug 36							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407							
70,000.00	67.1769830	760.28	47,023.89	47,991.30	- 967.41	0.00	- 967.41
Issue Date: 19 Aug 21 Rate: 2.875% Call Date: 15 Feb 41 Call Price: 100.00 Yield to Maturity: 6.028% Maturity Date: 15 Aug 41							
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL: BL66ZN6							
25,000.00	62.1294590	295.14	15,532.36	15,950.75	- 418.39	0.00	- 418.39
Issue Date: 19 Aug 21 Rate: 3.125% Call Date: 15 Feb 51 Call Price: 100.00 Yield to Maturity: 5.987% Maturity Date: 15 Aug 51							
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4							
50,000.00	71.6515310	456.25	35,825.77	36,931.50	- 1,105.73	0.00	- 1,105.73
Issue Date: 2 Apr 20 Rate: 3.65% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.802% Maturity Date: 1 Apr 50							
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0							
155,000.00	89.8216480	2,327.58	139,223.55	134,984.85	4,238.70	0.00	4,238.70
Issue Date: 3 Mar 15 Rate: 5.1% Call Date: 15 Mar 45 Call Price: 100.00 Yield to Maturity: 5.961% Maturity Date: 15 Sep 45							
Total USD		974,581.45	67,506,835.47	68,217,711.40	- 710,875.93	0.00	- 710,875.93
Total United States		974,581.45	67,506,835.47	68,217,711.40	- 710,875.93	0.00	- 710,875.93

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Zambia - USD							
PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027 SEDOL: BMZRC58							
210,000.00	99.5272400	3,047.92	209,007.20	209,737.50	- 730.30	0.00	- 730.30
Issue Date: 1 Oct 20 Rate: 6.875% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 7.059% Maturity Date: 15 Oct 27							
PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9							
55,000.00	102.9394720	395.31	56,616.71	53,079.30	3,537.41	0.00	3,537.41
Issue Date: 30 May 23 Rate: 8.625% Call Date: 1 Jun 26 Call Price: 104.31 Yield to Maturity: 8.027% Maturity Date: 1 Jun 31							
Total USD		3,443.23	265,623.91	262,816.80	2,807.11	0.00	2,807.11
Total Zambia		3,443.23	265,623.91	262,816.80	2,807.11	0.00	2,807.11
Total Corporate Bonds							
90,026,250.00		1,145,737.40	77,490,445.30	78,217,413.72	- 726,968.42	0.00	- 726,968.42
Funds - corporate bond							
United States - USD							
CF EATON VANCE TRUST COMPANY MULTI-ASSET CREDIT LLC II CL A CUSIP: 0PN999A28							
6,642,757.84	8.7023000	366,483.92	57,807,271.55	55,850,926.30	1,956,345.25	0.00	1,956,345.25

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Funds - corporate bond

MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878
PIMLDCO

8,394,085.87	9.2100000	0.00	77,309,530.86	78,186,394.61	- 876,863.75	0.00	- 876,863.75

Total USD		366,483.92	135,116,802.41	134,037,320.91	1,079,481.50	0.00	1,079,481.50

Total United States		366,483.92	135,116,802.41	134,037,320.91	1,079,481.50	0.00	1,079,481.50

Total Funds - Corporate Bond

15,036,843.71		366,483.92	135,116,802.41	134,037,320.91	1,079,481.50	0.00	1,079,481.50

Corporate convertible bonds

Mexico - USD

PVTPL BBVA MEXICO SA 8.125% 01-08-2039 CUSIP: 07336UAB9

100,000.00	101.8246000	3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60

Issue Date: 8 Jan 24 Rate: 8.125% Call Date: 8 Jan 34 Call Price: 100.00 Yield to Maturity: 7.907% Maturity Date: 8 Jan 39

Total USD		3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60

Total Mexico		3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate convertible bonds							
Total Corporate Convertible Bonds							
100,000.00		3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60
Government mortgage backed securities							
United States - USD							
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5							
156,938.85	102.1471910	850.09	160,308.63	160,328.98	- 20.35	0.00	- 20.35
Issue Date: 1 Jan 24 Rate: 6.5% Yield to Maturity: 5.645% Maturity Date: 1 Feb 54							
FNMA POOL #MA4942 6% 03-01-2053 BEO CUSIP: 31418EP46							
79,353.01	100.5362460	396.77	79,778.54	81,064.06	- 1,285.52	0.00	- 1,285.52
Issue Date: 1 Feb 23 Rate: 6% Yield to Maturity: 5.736% Maturity Date: 1 Mar 53							
Total USD							
		1,246.86	240,087.17	241,393.04	- 1,305.87	0.00	- 1,305.87
Total United States							
		1,246.86	240,087.17	241,393.04	- 1,305.87	0.00	- 1,305.87
Total Government Mortgage Backed Securities							
236,291.86		1,246.86	240,087.17	241,393.04	- 1,305.87	0.00	- 1,305.87

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Unrealized gain/loss				
Investment Mgr ID	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							

Fixed Income

Index linked government bonds

Mexico - MXN

MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02

10,000.00	739.6367934	5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Issue Date: 7 Mar 24 Rate: 33.363636% Yield to Maturity: -5% Maturity Date: 24 Aug 34

Total MXN		5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Total Mexico		5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Total Index Linked Government Bonds

10,000.00		5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Fixed income derivatives - futures

Germany - EUR

FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0

1.00	133.4400000	0.00	138,177.13	143,221.56	- 2,350.59	- 2,693.84	- 5,044.43

Yield to Maturity: -0.788% Maturity Date: 6 Mar 25

Total EUR		0.00	138,177.13	143,221.56	- 2,350.59	- 2,693.84	- 5,044.43

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Fixed Income													
Fixed income derivatives - futures													
Total Germany			0.00	138,177.13	143,221.56	- 2,350.59	- 2,693.84	- 5,044.43					
United States - USD													
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0													
	150.00	118.9062500	0.00	17,835,937.50	18,437,121.28	- 601,183.78	0.00	- 601,183.78					
Yield to Maturity: 4.857% Maturity Date: 20 Mar 25													
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0													
	407.00	111.3125000	0.00	45,304,187.50	45,950,795.32	- 646,607.82	0.00	- 646,607.82					
Yield to Maturity: 4.561% Maturity Date: 20 Mar 25													
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0													
	413.00	106.3046875	0.00	43,903,835.94	44,203,459.48	- 299,623.54	0.00	- 299,623.54					
Yield to Maturity: 4.348% Maturity Date: 31 Mar 25													
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0													
	- 9.00	102.8046875	0.00	- 1,850,484.37	- 1,849,234.81	- 1,249.56	0.00	- 1,249.56					
Yield to Maturity: 4.257% Maturity Date: 31 Mar 25													
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0													
	- 80.00	108.7500000	0.00	- 8,700,000.00	- 8,783,577.99	83,577.99	0.00	83,577.99					
Yield to Maturity: 4.423% Maturity Date: 20 Mar 25													

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Fixed income derivatives - futures							
Total USD		0.00	96,493,476.57	97,958,563.28	- 1,465,086.71	0.00	- 1,465,086.71
Total United States		0.00	96,493,476.57	97,958,563.28	- 1,465,086.71	0.00	- 1,465,086.71
Total Fixed Income Derivatives - Futures							
882.00		0.00	96,631,653.70	98,101,784.84	- 1,467,437.30	- 2,693.84	- 1,470,131.14
Total Fixed Income							
134,566,606.37		1,778,043.00	432,054,354.95	429,763,863.96	2,386,480.30	- 95,989.31	2,290,490.99
<i>Real Estate</i>							
Real estate							
United States - USD							
CF CLARION LION PROPERTIES FUND LP CUSIP: 47999NHV8							
17,836.05	1,466.4200000	0.00	26,155,140.44	29,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
CF CLARION LION PROPERTIES FUND LP APL CUSIP: 991439399							
8,000,000.00	1.0000000	0.00	8,000,000.00	8,000,000.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Real Estate</i>							
Real estate							
Total USD		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
Total United States		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
Total Real Estate							
8,017,836.05		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
Total Real Estate							
8,017,836.05		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
<i>Venture Capital and Partnerships</i>							
Partnerships							
United States - USD							
AON PRIVATE CREDIT OPPORTUNITIES FUND II, L.P CUSIP: 994TTN996							
18,579,664.00	20,240,331.00000000	0.00	20,240,331.00	18,579,664.00	1,660,667.00	0.00	1,660,667.00
FPA CONTRARIAN VALUE EQUITY FUND, L.P. CUSIP: 994RS5990							
24,500,000.00	37,806,215.00000000	0.00	37,806,215.00	24,500,000.00	13,306,215.00	0.00	13,306,215.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Venture Capital and Partnerships							
Partnerships							
GQG PARTNERS GLOBAL EQUITY FUND CUSIP: 994RH2999							
20,500,000.00	35,927,703.00000000	0.00	35,927,703.00	20,500,000.00	15,427,703.00	0.00	15,427,703.00
LGIMA LONG DURATION US CREDIT FUND LLC CUSIP: 994RZS992							
28,800,000.00	30,983,119.00000000	0.00	30,983,119.00	28,800,000.00	2,183,119.00	0.00	2,183,119.00
PRISA PF, LP-S/R CUSIP: 994SMN995							
58,000,000.00	53,684,845.00000000	0.00	53,684,845.00	58,000,000.00	- 4,315,155.00	0.00	- 4,315,155.00
* Market Value based on prices received from an external manager or other client-directed pricing source							
STONEPINE INTERNATIONAL EQUITY FUND LLC CUSIP: 994RV8990							
32,500,000.00	38,212,973.00000000	0.00	38,212,973.00	32,500,000.00	5,712,973.00	0.00	5,712,973.00
Total USD							
		0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00
Total United States							
		0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00
Total Partnerships							
182,879,664.00		0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00

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◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	

Venture Capital and Partnerships

Partnerships

Total Venture Capital and Partnerships

182,879,664.00	0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00

Other Assets

Other options

United States - USD

CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYMX3U
317U7QBA4

- 100,000.00	0.0000000	0.00	0.00	- 262.50	262.50	0.00	262.50

CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJUSU
317U7P2A6

- 100,000.00	0.0000000	0.00	0.00	- 317.50	317.50	0.00	317.50

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKM9U
317U7PTA7

- 100,000.00	0.0000000	0.00	0.00	- 290.00	290.00	0.00	290.00

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLW7U
317U7Q4A2

- 100,000.00	0.0000000	0.00	0.00	- 268.25	268.25	0.00	268.25

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTE5U
317U7SPA5

- 100,000.00	0.0002895	0.00	- 28.95	- 272.50	243.55	0.00	243.55

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Other Assets

Other options

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRY9U
317U7S8A4

- 100,000.00	0.0001938	0.00	- 19.38	- 275.00	255.62	0.00	255.62

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWSNU
317U7UWA2

- 100,000.00	0.0014862	0.00	- 148.62	- 302.50	153.88	0.00	153.88

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVYPU
317U7UEA2

- 100,000.00	0.0022203	0.00	- 222.03	- 307.50	85.47	0.00	85.47

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1MQU
317U7W0A3

- 100,000.00	0.0032188	0.00	- 321.88	- 323.75	1.87	0.00	1.87

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXGVU
317U7UYA0

- 100,000.00	0.0029481	0.00	- 294.81	- 325.00	30.19	0.00	30.19

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXUKU
317U7VJA5

- 100,000.00	0.0032536	0.00	- 325.36	- 332.50	7.14	0.00	7.14

PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYMX2U
317U7QAA5

- 100,000.00	0.0190544	0.00	- 1,905.44	- 262.50	- 1,642.94	0.00	- 1,642.94

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Other Assets</i>							
Other options							
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJURU							
317U7P1A7							
- 100,000.00	0.0114118	0.00	- 1,141.18	- 317.50	- 823.68	0.00	- 823.68
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKM8U							
317U7PSA8							
- 100,000.00	0.0147211	0.00	- 1,472.11	- 290.00	- 1,182.11	0.00	- 1,182.11
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLW6U							
317U7Q3A3							
- 100,000.00	0.0144211	0.00	- 1,442.11	- 268.25	- 1,173.86	0.00	- 1,173.86
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRY8U							
317U7S7A5							
- 100,000.00	0.0060243	0.00	- 602.43	- 275.00	- 327.43	0.00	- 327.43
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTE4U							
317U7SOA6							
- 100,000.00	0.0061299	0.00	- 612.99	- 272.50	- 340.49	0.00	- 340.49
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWSMU							
317U7UVA3							
- 100,000.00	0.0031148	0.00	- 311.48	- 302.50	- 8.98	0.00	- 8.98
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVYNU							
317U7UDA3							
- 100,000.00	0.0021710	0.00	- 217.10	- 307.50	90.40	0.00	90.40

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Other Assets							
Other options							
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1MRU 317U7VZA7							
- 100,000.00	0.0027575	0.00	- 275.75	- 323.75	48.00	0.00	48.00
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXGUU 317U7UXA1							
- 100,000.00	0.0020578	0.00	- 205.78	- 325.00	119.22	0.00	119.22
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXULU 317U7VKA3							
- 100,000.00	0.0020650	0.00	- 206.50	- 332.50	126.00	0.00	126.00
Total USD							
		0.00	- 9,753.90	- 6,554.00	- 3,199.90	0.00	- 3,199.90
Total United States							
		0.00	- 9,753.90	- 6,554.00	- 3,199.90	0.00	- 3,199.90
Total Other Options							
-2,200,000.00		0.00	- 9,753.90	- 6,554.00	- 3,199.90	0.00	- 3,199.90
Cash collateral held elsewhere							
United States - USD							
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U							
206,000.00	1.0000000	0.00	206,000.00	206,000.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

						Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
<i>Other Assets</i>								
Cash collateral held elsewhere								
OTC CASH COLL RECEIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6 SEDOL: 9E8XP4U								
CCBOSHUS6								
80,000.00		1.0000000	0.00	80,000.00	80,000.00	0.00	0.00	0.00
Total USD			0.00	286,000.00	286,000.00	0.00	0.00	0.00
Total United States			0.00	286,000.00	286,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere								
286,000.00			0.00	286,000.00	286,000.00	0.00	0.00	0.00
Exchange cleared swaps - other assets								
European Union - EUR								
LCH_IRS BOFAGB2U 12/06/2029 EUR P 6MEURIB / R 2.95% SWU025T29 SEDOL: 9M88SGU								
SWU025T29								
100,000.00		0.0448650	0.00	4,645.77	0.00	4,645.77	0.00	4,645.77
LCH_IRS BOFAGB2U 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNNU								
SWU028Y92								
800,000.00		0.0131359	0.00	10,881.78	10,093.61	1,148.64	- 360.47	788.17
Total EUR			0.00	15,527.55	10,093.61	5,794.41	- 360.47	5,433.94

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◆ Asset Detail - Base Currency

						Unrealized gain/loss	
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
<i>Other Assets</i>							
Exchange cleared swaps - other assets							
Total European Union							
			0.00	15,527.55	10,093.61	5,794.41	- 360.47
United States - USD							
ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EL0U							
SWPC0LX54							
100,000.00		0.0164894	0.00	1,648.94	0.00	1,648.94	0.00
ICE_CDX BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BRAU							
SWPC0M330							
300,000.00		0.0227657	0.00	6,829.71	6,284.55	545.16	0.00
ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARLU							
SWPC0MWQ7							
4,400,000.00		0.0226540	0.00	99,677.60	100,234.33	- 556.73	0.00
LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M53YRU							
SWU0206W9							
200,000.00		0.0843922	0.00	16,878.44	5,847.15	11,031.29	0.00
LCH_OIS BOFAGB2U 10/31/2030 USD P 3.727% / R 1DSOFR SWU021581 SEDOL: 9M5LWUFU							
SWU021581							
1,200,000.00		0.0180732	0.00	21,687.84	0.00	21,687.84	0.00
LCH_OIS BOFAGB2U 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8PYU							
SWU02CM54							
50,000.00		0.0000000	0.00	0.00	0.00	0.00	0.00

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Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Exchange cleared swaps - other assets							
LCH_OIS BOFAGB2U 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAP5U SWU02CPX0							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWKU SWU02CR67							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXU8U SWU02E120							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total USD							
		0.00	146,722.53	112,366.03	34,356.50	0.00	34,356.50
Total United States							
		0.00	146,722.53	112,366.03	34,356.50	0.00	34,356.50
Total Exchange Cleared Swaps - Other Assets							
7,450,000.00		0.00	162,250.08	122,459.64	40,150.91	- 360.47	39,790.44
Total Other Assets							
5,536,000.00		0.00	438,496.18	401,905.64	36,951.01	- 360.47	36,590.54

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Asset Detail - Base Currency

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Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
<i>Derivative Offsets</i>													
Fixed income futures													
Germany - EUR													
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0													
- 1.00	133.4400000	0.00	- 138,177.13	- 143,221.56	2,350.59	2,693.84	5,044.43						
Total EUR		0.00	- 138,177.13	- 143,221.56	2,350.59	2,693.84	5,044.43						
Total Germany		0.00	- 138,177.13	- 143,221.56	2,350.59	2,693.84	5,044.43						
United States - USD													
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0													
- 150.00	118.9062500	0.00	- 17,835,937.50	- 18,437,121.28	601,183.78	0.00	601,183.78						
FUT MAR 25 CBT ULT TNOTE	CUSIP: 999599GH0												
- 407.00	111.3125000	0.00	- 45,304,187.50	- 45,950,795.32	646,607.82	0.00	646,607.82						
FUT MAR 25 CBT 5Y T-NOTE	CUSIP: 999599GH0												
- 413.00	106.3046875	0.00	- 43,903,835.94	- 44,203,459.48	299,623.54	0.00	299,623.54						
FUT MAR 25 US 2YR T-NOTE	CUSIP: 999599GH0												
9.00	102.8046875	0.00	1,850,484.37	1,849,234.81	1,249.56	0.00	1,249.56						

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total

Derivative Offsets

Fixed income futures

FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0

80.00	108.750000	0.00	8,700,000.00	8,783,577.99	- 83,577.99	0.00	- 83,577.99

Total USD	0.00	- 96,493,476.57	- 97,958,563.28	1,465,086.71	0.00	1,465,086.71

Total United States	0.00	- 96,493,476.57	- 97,958,563.28	1,465,086.71	0.00	1,465,086.71

Total Fixed Income Futures

-882.00	0.00	- 96,631,653.70	- 98,101,784.84	1,467,437.30	2,693.84	1,470,131.14

Total Derivative Offsets

-882.00	0.00	- 96,631,653.70	- 98,101,784.84	1,467,437.30	2,693.84	1,470,131.14

Hedge Fund

Hedge fund of funds

United States - USD

CF AON RETURN ENHANCING ALTERNATIVES PORTFOLIO SP CUSIP: 3Z5999S40

39,000.00	1,151.075300	0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

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Asset Detail - Base Currency

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Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Hedge Fund

Hedge fund of funds

Total USD	0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Total United States	0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Total Hedge Fund of Funds

39,000.00	0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Total Hedge Fund

39,000.00	0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Liabilities

Exchange cleared swap liabilities

European Union - EUR

LCH_IRS BOFAGB2U 12/06/2029 EUR P 6MEURIB / R 2.95% SWU025T29 SEDOL: 9M88SGL

SWU025T29	- 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00

LCH_IRS BOFAGB2U 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNNL

SWU028Y92	- 800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Liabilities</i>							
Exchange cleared swap liabilities							
Total EUR		0.00	0.00	0.00	0.00	0.00	0.00
Total European Union		0.00	0.00	0.00	0.00	0.00	0.00
United States - USD							
ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EL0L SWPC0LX54							
- 100,000.00	0.0000000	0.00	0.00	- 239.31	239.31	0.00	239.31
ICE_CDY BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BRAL SWPC0M330							
- 300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
ICE_CDY BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARLL SWPC0MWQ7							
- 4,400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M53YRL SWU0206W9							
- 200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 10/31/2030 USD P 3.727% / R 1DSOFR SWU021581 SEDOL: 9M5LWFL SWU021581							
- 1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Liabilities</i>							
Exchange cleared swap liabilities							
LCH_OIS BOFAGB2U 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8PYL							
SWU02CM54							
- 50,000.00	0.0180865	0.00	- 904.33	0.00	- 904.33	0.00	- 904.33
LCH_OIS BOFAGB2U 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAP5L							
SWU02CPX0							
- 100,000.00	0.0235581	0.00	- 2,355.81	0.00	- 2,355.81	0.00	- 2,355.81
LCH_OIS BOFAGB2U 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWKL							
SWU02CR67							
- 100,000.00	0.0175770	0.00	- 1,757.70	0.00	- 1,757.70	0.00	- 1,757.70
LCH_OIS BOFAGB2U 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXU8L							
SWU02E120							
- 100,000.00	0.0046901	0.00	- 469.01	0.00	- 469.01	0.00	- 469.01
Total USD		0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54
Total United States		0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54
Total Exchange Cleared Swap Liabilities							
-7,450,000.00		0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Liabilities

Exchange cleared swap liabilities

Total Liabilities

-7,450,000.00	0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54

Cash and Cash Equivalents

Currency

USD - United States dollar	1.0000000	- 1,025.21	0.00	0.00	0.00	0.00	0.00

Total currency - all currencies	- 1,025.21	0.00	0.00	0.00	0.00	0.00

Total currency - all countries	- 1,025.21	0.00	0.00	0.00	0.00	0.00

Total Currency

0.00	- 1,025.21	0.00	0.00	0.00	0.00	0.00

Cash

CAD - Canadian dollar	1.4382000	0.00	224.95	224.95	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Cash and Cash Equivalents</i>							
Cash							
CHF - Swiss franc	0.9062500	0.00	94.33	94.33	0.00	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi	7.3415000	0.00	22.16	22.16	0.00	0.00	0.00
EUR - Euro	0.9657170	0.17	12,620.03	12,620.03	0.00	0.00	0.00
GBP - British pound sterling	0.7984669	5.05	31,473.99	31,473.99	0.00	0.00	0.00
MXN - Mexican peso	20.7927500	6.50	213.65	213.65	0.00	0.00	0.00
PEN - Peruvian nuevo sol	3.7569000	0.00	6,394.90	6,394.90	0.00	0.00	0.00
SEK - Swedish krona	11.0492500	0.03	627.58	627.58	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Cash and Cash Equivalents													
Cash													
USD - United States dollar													
	1.0000000	0.00	0.07	0.07	0.00	0.00	0.00						
Total cash - all currencies		11.75	51,671.66	51,671.66	0.00	0.00	0.00						
Total cash - all countries		11.75	51,671.66	51,671.66	0.00	0.00	0.00						
Total Cash													
51,671.66	11.75	51,671.66	51,671.66	0.00	0.00	0.00							
Funds - short term investment													
United States - USD													
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A SEDOL: B0C9TG3													
6,110,659.25	1.0000000	35,431.72	6,110,659.25	6,110,659.25	0.00	0.00	0.00						
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613													
PSTFII	215.05	10.0170000	0.00	2,154.16	2,154.29	- 0.13	0.00	- 0.13					
Total USD		35,431.72	6,112,813.41	6,112,813.54	- 0.13	0.00	- 0.13						

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Cash and Cash Equivalents</i>							
Funds - short term investment							
Total United States		35,431.72	6,112,813.41	6,112,813.54	- 0.13	0.00	- 0.13
Total Funds - Short Term Investment							
6,110,874.30		35,431.72	6,112,813.41	6,112,813.54	- 0.13	0.00	- 0.13
Futures initial margin							
USD - United States dollar	1.0000000	0.00	160,000.00	160,000.00	0.00	0.00	0.00
Total futures initial margin - all currencies		0.00	160,000.00	160,000.00	0.00	0.00	0.00
Total futures initial margin - all countries		0.00	160,000.00	160,000.00	0.00	0.00	0.00
Total Futures initial margin							
160,000.00		0.00	160,000.00	160,000.00	0.00	0.00	0.00
Variation margin							
EUR - Euro	0.9657170	0.00	14,111.70	14,111.70	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Cash and Cash Equivalents													
Variation margin													
GBP - British pound sterling													
		0.7984669	0.00	- 2.82	- 2.82	0.00	0.00	0.00					
USD - United States dollar													
		1.0000000	0.00	2,102,434.83	2,102,434.83	0.00	0.00	0.00					
Total variation margin - all currencies													
			0.00	2,116,543.71	2,116,543.71	0.00	0.00	0.00					
Total variation margin - all countries													
			0.00	2,116,543.71	2,116,543.71	0.00	0.00	0.00					
Total Variation Margin													
		2,116,543.71	0.00	2,116,543.71	2,116,543.71	0.00	0.00	0.00					
Cash collateral due to/from ccp broker													
CAD - Canadian dollar													
		1.4382000	0.00	- 16.43	- 16.43	0.00	0.00	0.00					
EUR - Euro													
		0.9657170	0.00	- 11,098.76	- 11,098.76	0.00	0.00	0.00					

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
<i>Cash and Cash Equivalents</i>													
Cash collateral due to/from ccp broker													
USD - United States dollar		1.0000000	0.00	- 116,432.07	- 116,432.07	0.00	0.00	0.00					
Total cash collateral due to/from ccp broker - all currencies			0.00	- 127,547.26	- 127,547.26	0.00	0.00	0.00					
Total cash collateral due to/from ccp broker - all countries			0.00	- 127,547.26	- 127,547.26	0.00	0.00	0.00					
Total Cash Collateral Due to/from CCP Broker													
-127,547.26			0.00	- 127,547.26	- 127,547.26	0.00	0.00	0.00					
Total Cash and Cash Equivalents													
8,311,542.41			34,418.26	8,313,481.52	8,313,481.65	- 0.13	0.00	- 0.13					

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss					
Investment Mgr ID	Shares/PAR value					Market	Translation	Total			
<i>Adjustments To Cash</i>											
Pending foreign exchange purchases											
BRL - Brazilian real		6.1778500	0.00	394,151.87	407,499.25	0.00	- 13,347.38	- 13,347.38			
CNH - HK offshore Chinese Yuan Renminbi		7.3415000	0.00	34,538.13	34,734.00	0.00	- 195.87	- 195.87			
INR - Indian rupee		85.6137500	0.00	667,706.59	675,680.88	0.00	- 7,974.29	- 7,974.29			
TWD - New Taiwan dollar		32.7845000	0.00	38,896.16	39,275.00	0.00	- 378.84	- 378.84			
USD - United States dollar		1.0000000	0.00	2,345,817.23	2,345,817.23	0.00	0.00	0.00			
Total pending foreign exchange purchases - all currencies			0.00	3,481,109.98	3,503,006.36	0.00	- 21,896.38	- 21,896.38			
Total pending foreign exchange purchases - all countries			0.00	3,481,109.98	3,503,006.36	0.00	- 21,896.38	- 21,896.38			
Total Pending foreign exchange purchases			0.00	3,481,109.98	3,503,006.36	0.00	- 21,896.38	- 21,896.38			

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
Pending foreign exchange sales							
AUD - Australian dollar	1.6151174	0.00	- 30,338.89	- 31,633.59	0.00	1,294.70	1,294.70
BRL - Brazilian real	6.1778500	0.00	- 262,671.42	- 262,944.42	0.00	273.00	273.00
CAD - Canadian dollar	1.4382000	0.00	- 184,465.37	- 189,078.59	0.00	4,613.22	4,613.22
CHF - Swiss franc	0.9062500	0.00	- 183,948.77	- 189,706.61	0.00	5,757.84	5,757.84
CNH - HK offshore Chinese Yuan Renminbi	7.3415000	0.00	- 236,420.79	- 239,270.26	0.00	2,849.47	2,849.47
EUR - Euro	0.9657170	0.00	- 228,959.55	- 232,853.34	0.00	3,893.79	3,893.79
GBP - British pound sterling	0.7984669	0.00	- 376,932.06	- 381,999.34	0.00	5,067.28	5,067.28

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
Pending foreign exchange sales							
INR - Indian rupee	85.6137500	0.00	- 83,682.35	- 83,687.00	0.00	4.65	4.65
MXN - Mexican peso	20.7927500	0.00	- 165,163.56	- 169,812.88	0.00	4,649.32	4,649.32
PEN - Peruvian nuevo sol	3.7569000	0.00	- 154,905.43	- 155,085.00	0.00	179.57	179.57
SEK - Swedish krona	11.0492500	0.00	- 182,062.23	- 184,601.90	0.00	2,539.67	2,539.67
TWD - New Taiwan dollar	32.7845000	0.00	- 221,041.06	- 225,144.30	0.00	4,103.24	4,103.24
USD - United States dollar	1.0000000	0.00	- 1,157,189.13	- 1,157,189.13	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 3,467,780.61	- 3,503,006.36	0.00	35,225.75	35,225.75
Total pending foreign exchange sales - all countries		0.00	- 3,467,780.61	- 3,503,006.36	0.00	35,225.75	35,225.75

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total

Adjustments To Cash

Pending foreign exchange sales

Total Pending foreign exchange sales

0.00	0.00	- 3,467,780.61	- 3,503,006.36	0.00	35,225.75	35,225.75

Pending trade purchases

USD - United States dollar	1.0000000	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Total pending trade purchases - all currencies	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Total pending trade purchases - all countries	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Total Pending trade purchases

0.00	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Pending trade sales

USD - United States dollar	1.0000000	0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Total pending trade sales - all currencies	0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Portfolio Statement

31 DEC 2024

Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							

Adjustments To Cash

Pending trade sales

Total pending trade sales - all countries		0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00
Total Pending trade sales							
0.00		0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Total Adjustments To Cash

0.00	0.00	- 554,489.56	- 567,818.93	0.00	13,329.37	13,329.37

Total	334,329,755.55	1,828,036.99	866,566,445.95	764,275,959.32	102,370,813.20	- 80,326.57	102,290,486.63

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
2240680							
<i>Cash and Cash Equivalents</i>							
USD							
CUSIP: 665278404	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A	2,452,864.380	10,854.79	2,452,864.38	2,452,864.38	0.00	0.00
		1.00	10,854.79	2,452,864.38	2,452,864.38	0.00	
Total - USD			10,854.79	2,452,864.38	2,452,864.38		
Total - Base Currency			10,854.79	2,452,864.38	2,452,864.38		
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			10,854.79	2,452,864.38	2,452,864.38	0.00	0.00
						0.00	
Total Cash and Cash Equivalents in Base Currency						0.00	0.00
			10,854.79	2,452,864.38	2,452,864.38	0.00	
Total for 2240680						0.00	0.00
			10,854.79	2,452,864.38	2,452,864.38	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 021369103	#REORG/ ALTAIR ENGR INC CASH MERGER 03-26-2025	134.000	0.00	14,620.74	9,243.66	5,377.08	5,377.08
		109.11	0.00	14,620.74	9,243.66	0.00	
CUSIP: 08579W103	#REORG/ BERRY GLOBAL GROUP INC MERGER AMCOR PLC 2Y19AS2 04-30-2025	314.000	0.00	20,306.38	16,685.97	3,620.41	3,620.41
		64.67	0.00	20,306.38	16,685.97	0.00	
CUSIP: 45332Y109	#REORG/ INARI MED INC CASH MERGER 02-19-2025	95.000	0.00	4,849.75	6,064.09	-1,214.34	-1,214.34
		51.05	0.00	4,849.75	6,064.09	0.00	
CUSIP: 703395103	#REORG/ PATTERSON COS INC CASH MERGER 04-17-2025	223.000	0.00	6,881.78	6,090.69	791.09	791.09
		30.86	0.00	6,881.78	6,090.69	0.00	
CUSIP: N72482149	#REORG/ QIAGEN NV EXCHANGE QIAGEN NV 241VAQ4 01-29-2025	567.000	0.00	25,248.51	25,422.94	-174.43	-174.43
		44.53	0.00	25,248.51	25,422.94	0.00	
CUSIP: 03940R107	#REORG/ARCH RES MERGER CORE NATURAL 241HAQ4 01-15-2025	39.000	0.00	5,507.58	4,668.40	839.18	839.18
		141.22	0.00	5,507.58	4,668.40	0.00	
CUSIP: 29109X106	#REORG/ASPEN MERGER 03-13-2025	70.000	0.00	17,474.10	12,354.48	5,119.62	5,119.62
		249.63	0.00	17,474.10	12,354.48	0.00	
CUSIP: 067806109	#REORG/BARNES GROUP INC MERGER 01-27-2025	126.000	0.00	5,954.76	5,291.06	663.70	663.70
		47.26	0.00	5,954.76	5,291.06	0.00	
CUSIP: 073685109	#REORG/BEACON ROOFING SUPPLY INC COM MERGER 04-29-2025	132.000	0.00	13,408.56	8,014.05	5,394.51	5,394.51
		101.58	0.00	13,408.56	8,014.05	0.00	
CUSIP: 20854L108	#REORG/CONSOL ENERGY CHANGE CORE NATURAL 241HAQ4 01-15-2025	89.000	0.00	9,494.52	5,351.80	4,142.72	4,142.72
		106.68	0.00	9,494.52	5,351.80	0.00	
CUSIP: 46116X101	#REORG/INTRA-CELLULAR MERGER 04-02-2025	236.000	0.00	19,710.72	14,908.71	4,802.01	4,802.01
		83.52	0.00	19,710.72	14,908.71	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>		<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 655664100	#REORG/NORDSTROM INC COM MERGER 05-22-2025	288.000	0.00	6,955.20	4,389.84	2,565.36	2,565.36
		24.15	0.00	6,955.20	4,389.84	0.00	
CUSIP: 690045109	#REORG/REVELYST INC MERGER 01-03-2025	143.000	0.00	2,749.89	2,717.00	32.89	32.89
		19.23	0.00	2,749.89	2,717.00	0.00	
CUSIP: 83200N103	#REORG/SMARTSHEET INC MERGER 01-22-2025	328.000	0.00	18,377.84	13,373.38	5,004.46	5,004.46
		56.03	0.00	18,377.84	13,373.38	0.00	
CUSIP: 86614U100	#REORG/SUMMIT MATLS INC CL A MERGER 02-10-2025	305.000	0.00	15,433.00	8,458.42	6,974.58	6,974.58
		50.60	0.00	15,433.00	8,458.42	0.00	
CUSIP: 912909108	#REORG/UNITED STS MERGER 06-18-2025	579.000	0.00	19,680.21	13,260.55	6,419.66	6,419.66
		33.99	0.00	19,680.21	13,260.55	0.00	
CUSIP: 69007J106	#RERORG/OUTFRONT MEDIA INC REVERSE STOCK SPLIT OUTFRONT MEDIA 241GAR4 01-17-2025	382.570	0.00	6,786.79	6,412.83	373.96	373.96
		17.74	0.00	6,786.79	6,412.83	0.00	
CUSIP: 32054K103	1ST INDL RLTY TR INC COM	341.000	126.17	17,094.33	17,702.17	-607.84	-607.84
		50.13	126.17	17,094.33	17,702.17	0.00	
CUSIP: 88579Y101	3M CO COM	1,294.000	0.00	167,042.46	111,957.03	55,085.43	55,085.43
		129.09	0.00	167,042.46	111,957.03	0.00	
CUSIP: 316773100	5TH 3RD BANCORP COM	1,801.000	666.37	76,146.28	37,150.13	38,996.15	38,996.15
		42.28	666.37	76,146.28	37,150.13	0.00	
CUSIP: 000360206	AAON INC COM PAR \$0.004 COM PAR \$0.004	168.000	0.00	19,770.24	10,965.08	8,805.16	8,805.16
		117.68	0.00	19,770.24	10,965.08	0.00	
CUSIP: 000361105	AAR CORP COM	85.000	0.00	5,208.80	4,573.22	635.58	635.58
		61.28	0.00	5,208.80	4,573.22	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 002824100	ABBOTT LAB COM	2,658.000	0.00	300,646.38	243,396.86	57,249.52	57,249.52
		113.11	0.00	300,646.38	243,396.86	0.00	
CUSIP: 00287Y109	ABBVIE INC COM USD0.01	2,865.000	0.00	509,110.50	275,883.58	233,226.92	233,226.92
		177.70	0.00	509,110.50	275,883.58	0.00	
CUSIP: 000957100	ABM INDS INC COM	171.000	0.00	8,751.78	7,278.19	1,473.59	1,473.59
		51.18	0.00	8,751.78	7,278.19	0.00	
CUSIP: 004225108	ACADIA PHARMACEUTICALS INC COM	309.000	0.00	5,670.15	6,724.62	-1,054.47	-1,054.47
		18.35	0.00	5,670.15	6,724.62	0.00	
CUSIP: G1151C101	ACCENTURE PLC CLS A	1,085.000	0.00	381,692.15	231,209.76	150,482.39	150,482.39
		351.79	0.00	381,692.15	231,209.76	0.00	
CUSIP: 004498101	ACI WORLDWIDE INC COM STK	288.000	0.00	14,950.08	7,298.64	7,651.44	7,651.44
		51.91	0.00	14,950.08	7,298.64	0.00	
CUSIP: 00508Y102	ACUITY INC	83.000	0.00	24,246.79	13,190.57	11,056.22	11,056.22
		292.13	0.00	24,246.79	13,190.57	0.00	
CUSIP: 005098108	ACUSHNET HLDGS CORP COM	86.000	0.00	6,112.88	4,277.00	1,835.88	1,835.88
		71.08	0.00	6,112.88	4,277.00	0.00	
CUSIP: 00091G104	ACV AUCTIONS INC CL A CL A	303.000	0.00	6,544.80	4,085.20	2,459.60	2,459.60
		21.60	0.00	6,544.80	4,085.20	0.00	
CUSIP: 00724F101	ADOBE INC COM	659.000	0.00	293,044.12	193,069.95	99,974.17	99,974.17
		444.68	0.00	293,044.12	193,069.95	0.00	
CUSIP: 00737L103	ADTALEM GLOBAL ED INC COM	116.000	0.00	10,538.60	4,736.57	5,802.03	5,802.03
		90.85	0.00	10,538.60	4,736.57	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 00790R104	ADVANCED DRAIN SYS INC DEL COM	161.000	0.00	18,611.60	13,949.45	4,662.15	4,662.15
		115.60	0.00	18,611.60	13,949.45	0.00	
CUSIP: 007973100	ADVANCED ENERGY INDS INC COM	97.000	0.00	11,216.11	8,486.78	2,729.33	2,729.33
		115.63	0.00	11,216.11	8,486.78	0.00	
CUSIP: 007903107	ADVANCED MICRO DEVICES INC COM	1,843.000	0.00	222,615.97	64,662.13	157,953.84	157,953.84
		120.79	0.00	222,615.97	64,662.13	0.00	
CUSIP: 00766T100	AECOM	341.000	0.00	36,425.62	28,515.28	7,910.34	7,910.34
		106.82	0.00	36,425.62	28,515.28	0.00	
CUSIP: 008073108	AEROVIRONMENT INC COM	64.000	0.00	9,848.96	6,507.04	3,341.92	3,341.92
		153.89	0.00	9,848.96	6,507.04	0.00	
CUSIP: 00130H105	AES CORP COM	6.000	0.00	77.22	89.23	-12.01	-12.01
		12.87	0.00	77.22	89.23	0.00	
CUSIP: 008252108	AFFILIATED MANAGERS GROUP INC COM STK	97.000	0.00	17,937.24	14,078.83	3,858.41	3,858.41
		184.92	0.00	17,937.24	14,078.83	0.00	
CUSIP: 00827B106	AFFIRM HLDGS INC CL A CLA	572.000	0.00	34,834.80	5,721.43	29,113.37	29,113.37
		60.90	0.00	34,834.80	5,721.43	0.00	
CUSIP: 001055102	AFLAC INC COM	1,577.000	0.00	163,124.88	110,977.44	52,147.44	52,147.44
		103.44	0.00	163,124.88	110,977.44	0.00	
CUSIP: 00846U101	AGILENT TECHNOLOGIES INC COM	698.000	173.10	93,769.32	87,787.60	5,981.72	5,981.72
		134.34	173.10	93,769.32	87,787.60	0.00	
CUSIP: 00847J105	AGILYSYS INC COM STK	51.000	0.00	6,717.21	4,025.56	2,691.65	2,691.65
		131.71	0.00	6,717.21	4,025.56	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 016255101	ALIGN TECHNOLOGY INC COM	160.000	0.00	33,361.60	31,663.36	1,698.24	1,698.24
		208.51	0.00	33,361.60	31,663.36	0.00	
CUSIP: G01767105	ALKERMES PLC SHS	418.000	0.00	12,021.68	11,785.12	236.56	236.56
		28.76	0.00	12,021.68	11,785.12	0.00	
CUSIP: G0176J109	ALLEGION PLC COMMON STOCK	226.000	0.00	29,533.68	18,202.56	11,331.12	11,331.12
		130.68	0.00	29,533.68	18,202.56	0.00	
CUSIP: 018522300	ALLETE INC COM NEW	148.000	0.00	9,590.40	9,358.41	231.99	231.99
		64.80	0.00	9,590.40	9,358.41	0.00	
CUSIP: 018802108	ALLIANT ENERGY CORP COM	648.000	0.00	38,322.72	35,836.02	2,486.70	2,486.70
		59.14	0.00	38,322.72	35,836.02	0.00	
CUSIP: 01973R101	ALLISON TRANSMISSION HOLDING	238.000	0.00	25,718.28	11,526.94	14,191.34	14,191.34
		108.06	0.00	25,718.28	11,526.94	0.00	
CUSIP: 020002101	ALLSTATE CORP COM	683.000	628.36	131,675.57	79,140.92	52,534.65	52,534.65
		192.79	628.36	131,675.57	79,140.92	0.00	
CUSIP: 02005N100	ALLY FINL INC COM	771.000	0.00	27,763.71	20,078.77	7,684.94	7,684.94
		36.01	0.00	27,763.71	20,078.77	0.00	
CUSIP: 02043Q107	ALNYLAM PHARMACEUTICALS INC COM	279.000	0.00	65,651.49	40,852.24	24,799.25	24,799.25
		235.31	0.00	65,651.49	40,852.24	0.00	
CUSIP: 020764106	ALPHA METALLURGICAL RES INC COM	40.000	0.00	8,004.80	5,630.10	2,374.70	2,374.70
		200.12	0.00	8,004.80	5,630.10	0.00	
CUSIP: 02079K107	ALPHABET INC CAP STK USD0.001 CL C	9,002.000	0.00	1,714,340.88	70,002.68	1,644,338.20	1,644,338.20
		190.44	0.00	1,714,340.88	70,002.68	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	10,289.000	0.00	1,947,707.70	82,723.61	1,864,984.09	1,864,984.09
		189.30	0.00	1,947,707.70	82,723.61	0.00	
CUSIP: 02209S103	ALTRIA GROUP INC COM	2,460.000	2,509.20	128,633.40	113,451.02	15,182.38	15,182.38
		52.29	2,509.20	128,633.40	113,451.02	0.00	
CUSIP: 023135106	AMAZON COM INC COM	16,952.000	0.00	3,719,099.28	28,470.88	3,690,628.40	3,690,628.40
		219.39	0.00	3,719,099.28	28,470.88	0.00	
CUSIP: G037AX101	AMBARELLA INC SHS	95.000	0.00	6,910.30	5,989.04	921.26	921.26
		72.74	0.00	6,910.30	5,989.04	0.00	
CUSIP: 00165C302	AMC ENTMT HLDGS INC CL A NEW	18.000	0.00	71.64	15.29	56.35	56.35
		3.98	0.00	71.64	15.29	0.00	
CUSIP: 023436108	AMEDISYS INC COM	83.000	0.00	7,535.57	6,651.00	884.57	884.57
		90.79	0.00	7,535.57	6,651.00	0.00	
CUSIP: 023939101	AMENTUM HLDGS INC COM USD0.01 WI	330.000	0.00	6,939.90	3,789.62	3,150.28	3,150.28
		21.03	0.00	6,939.90	3,789.62	0.00	
CUSIP: 025537101	AMER ELEC PWR CO INC COM	1,262.000	0.00	116,394.26	108,945.44	7,448.82	7,448.82
		92.23	0.00	116,394.26	108,945.44	0.00	
CUSIP: 025932104	AMER FINL GROUP INC OH COM STK	128.000	0.00	17,527.04	15,757.12	1,769.92	1,769.92
		136.93	0.00	17,527.04	15,757.12	0.00	
CUSIP: 023608102	AMEREN CORP COM	670.000	0.00	59,723.80	52,124.46	7,599.34	7,599.34
		89.14	0.00	59,723.80	52,124.46	0.00	
CUSIP: 02376R102	AMERICAN AIRLINES INC COM USD1	1,669.000	0.00	29,090.67	23,203.28	5,887.39	5,887.39
		17.43	0.00	29,090.67	23,203.28	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
<i>Equities</i>							
USD							
CUSIP: 02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM	396.000	0.00	6,601.32	5,240.07	1,361.25	1,361.25
		16.67	0.00	6,601.32	5,240.07	0.00	
CUSIP: 025816109	AMERICAN EXPRESS CO	1,158.000	0.00	343,682.82	195,563.04	148,119.78	148,119.78
		296.79	0.00	343,682.82	195,563.04	0.00	
CUSIP: 02665T306	AMERICAN HOMES 4 RENT COMMON STOCK	796.000	0.00	29,786.32	26,715.75	3,070.57	3,070.57
		37.42	0.00	29,786.32	26,715.75	0.00	
CUSIP: 029899101	AMERICAN STS WTR CO COM	95.000	0.00	7,383.40	8,362.14	-978.74	-978.74
		77.72	0.00	7,383.40	8,362.14	0.00	
CUSIP: 03027X100	AMERICAN TOWER CORP	808.000	1,308.96	148,195.28	140,955.73	7,239.55	7,239.55
		183.41	1,308.96	148,195.28	140,955.73	0.00	
CUSIP: 030420103	AMERICAN WTR WKS CO INC NEW COM	79.000	0.00	9,834.71	11,581.60	-1,746.89	-1,746.89
		124.49	0.00	9,834.71	11,581.60	0.00	
CUSIP: 03076C106	AMERIPRISE FINL INC COM	272.000	0.00	144,820.96	82,305.16	62,515.80	62,515.80
		532.43	0.00	144,820.96	82,305.16	0.00	
CUSIP: 03076K108	AMERIS BANCORP COM	170.000	34.00	10,636.90	5,562.83	5,074.07	5,074.07
		62.57	34.00	10,636.90	5,562.83	0.00	
CUSIP: 031100100	AMETEK INC NEW COM	596.000	0.00	107,434.96	83,054.09	24,380.87	24,380.87
		180.26	0.00	107,434.96	83,054.09	0.00	
CUSIP: 031162100	AMGEN INC COM	1,309.000	0.00	341,177.76	307,458.93	33,718.83	33,718.83
		260.64	0.00	341,177.76	307,458.93	0.00	
CUSIP: 03152W109	AMICUS THERAPEUTICS INC COM	708.000	0.00	6,669.36	8,434.05	-1,764.69	-1,764.69
		9.42	0.00	6,669.36	8,434.05	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
				</			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 03782L101	APPIAN CORP CL A CL A	103.000	0.00	3,396.94	3,927.65	-530.71	-530.71
		32.98	0.00	3,396.94	3,927.65	0.00	
CUSIP: 03784Y200	APPLE HOSPITALITY REIT INC COM NEW COM NEW	553.000	71.89	8,488.55	8,218.73	269.82	269.82
		15.35	71.89	8,488.55	8,218.73	0.00	
CUSIP: 037833100	APPLE INC COM STK	28,059.000	0.00	7,026,534.78	16,206.43	7,010,328.35	7,010,328.35
		250.42	0.00	7,026,534.78	16,206.43	0.00	
CUSIP: 03820C105	APPLIED INDL TECHNOLOGIES INC COM	99.000	0.00	23,707.53	13,128.64	10,578.89	10,578.89
		239.47	0.00	23,707.53	13,128.64	0.00	
CUSIP: 038222105	APPLIED MATERIALS INC COM	1,364.000	0.00	221,827.32	205,045.21	16,782.11	16,782.11
		162.63	0.00	221,827.32	205,045.21	0.00	
CUSIP: 03831W108	APPLOVIN CORP COM CL A COM CL A	566.000	0.00	183,287.78	9,555.50	173,732.28	173,732.28
		323.83	0.00	183,287.78	9,555.50	0.00	
CUSIP: 038336103	APTARGROUP INC COM	170.000	0.00	26,707.00	20,680.93	6,026.07	6,026.07
		157.10	0.00	26,707.00	20,680.93	0.00	
CUSIP: G3265R107	APTIV PLC NEW ORD USD0.01	638.000	0.00	38,586.24	32,137.66	6,448.58	6,448.58
		60.48	0.00	38,586.24	32,137.66	0.00	
CUSIP: 03852U106	ARAMARK COM	608.000	0.00	22,684.48	15,672.00	7,012.48	7,012.48
		37.31	0.00	22,684.48	15,672.00	0.00	
CUSIP: 038923108	ARBOR RLTY TR INC COM	425.000	0.00	5,886.25	4,769.57	1,116.68	1,116.68
		13.85	0.00	5,886.25	4,769.57	0.00	
CUSIP: 03937C105	ARCBEST CORP COM USD0.01	63.000	0.00	5,879.16	5,772.85	106.31	106.31
		93.32	0.00	5,879.16	5,772.85	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: G0450A105	ARCH CAPITAL GROUP COM STK	178.000	0.00	16,438.30	13,512.43	2,925.87	2,925.87
		92.35	0.00	16,438.30	13,512.43	0.00	
CUSIP: 039483102	ARCHER-DANIELS-MIDLAND CO COM	825.000	0.00	41,679.00	51,089.12	-9,410.12	-9,410.12
		50.52	0.00	41,679.00	51,089.12	0.00	
CUSIP: 03957W106	ARCHROCK INC COM	348.000	0.00	8,661.72	3,563.01	5,098.71	5,098.71
		24.89	0.00	8,661.72	3,563.01	0.00	
CUSIP: 039653100	ARCOSA INC COM	125.000	0.00	12,092.50	8,682.82	3,409.68	3,409.68
		96.74	0.00	12,092.50	8,682.82	0.00	
CUSIP: 03990B101	ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER	397.000	0.00	70,280.91	33,349.56	36,931.35	36,931.35
		177.03	0.00	70,280.91	33,349.56	0.00	
CUSIP: 040413205	ARISTA NETWORKS INC COM NEW	2,192.000	0.00	242,281.76	87,774.53	154,507.23	154,507.23
		110.53	0.00	242,281.76	87,774.53	0.00	
CUSIP: 04247X102	ARMSTRONG WORLD INDS INC NEW COM STK	117.000	0.00	16,535.61	7,937.58	8,598.03	8,598.03
		141.33	0.00	16,535.61	7,937.58	0.00	
CUSIP: 042735100	ARROW ELECTR INC COM	150.000	0.00	16,968.00	17,292.38	-324.38	-324.38
		113.12	0.00	16,968.00	17,292.38	0.00	
CUSIP: 04316A108	ARTISAN PARTNERS ASSET MGMT INC CL A CL A	155.000	0.00	6,672.75	5,206.85	1,465.90	1,465.90
		43.05	0.00	6,672.75	5,206.85	0.00	
CUSIP: 043436104	ASBURY AUTOMOTIVE GROUP INC COM	57.000	0.00	13,852.71	11,305.53	2,547.18	2,547.18
		243.03	0.00	13,852.71	11,305.53	0.00	
CUSIP: 00191U102	ASGN INCORPORATED COMN STK USD0.01	126.000	0.00	10,500.84	9,152.96	1,347.88	1,347.88
		83.34	0.00	10,500.84	9,152.96	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 114340102	AZENTA INC COM USD0.01	177.000	0.00	8,850.00	7,724.73	1,125.27	1,125.27
		50.00	0.00	8,850.00	7,724.73	0.00	
CUSIP: 056525108	BADGER METER INC COM	76.000	0.00	16,121.12	10,378.75	5,742.37	5,742.37
		212.12	0.00	16,121.12	10,378.75	0.00	
CUSIP: 05722G100	BAKER HUGHES CO	2,606.000	0.00	106,898.12	42,728.08	64,170.04	64,170.04
		41.02	0.00	106,898.12	42,728.08	0.00	
CUSIP: 057665200	BALCHEM CORP COM	82.000	71.34	13,365.59	10,743.85	2,621.74	2,621.74
		162.995	71.34	13,365.59	10,743.85	0.00	
CUSIP: 058498106	BALL CORP COM	797.000	0.00	43,938.61	42,753.08	1,185.53	1,185.53
		55.13	0.00	43,938.61	42,753.08	0.00	
CUSIP: 05969A105	BANCORP INC DEL COM STK	141.000	0.00	7,420.83	4,336.11	3,084.72	3,084.72
		52.63	0.00	7,420.83	4,336.11	0.00	
CUSIP: 064058100	BANK NEW YORK MELLON CORP COM STK	1,898.000	0.00	145,823.34	80,005.45	65,817.89	65,817.89
		76.83	0.00	145,823.34	80,005.45	0.00	
CUSIP: 060505104	BANK OF AMERICA CORP	13,059.000	0.00	573,943.05	243,582.11	330,360.94	330,360.94
		43.95	0.00	573,943.05	243,582.11	0.00	
CUSIP: 06417N103	BANK OZK COM	289.000	0.00	12,869.17	10,020.36	2,848.81	2,848.81
		44.53	0.00	12,869.17	10,020.36	0.00	
CUSIP: 06652K103	BANKUNITED INC	195.000	0.00	7,443.15	4,179.34	3,263.81	3,263.81
		38.17	0.00	7,443.15	4,179.34	0.00	
CUSIP: 06652V208	BANNER CORP COM NEW COM NEW	88.000	0.00	5,875.76	4,268.22	1,607.54	1,607.54
		66.77	0.00	5,875.76	4,268.22	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 07373V105	BEAM THERAPEUTICS INC COM	164.000	0.00	4,067.20	5,041.77	-974.57	-974.57
		24.80	0.00	4,067.20	5,041.77	0.00	
CUSIP: 075887109	BECTON DICKINSON & CO COM	376.000	0.00	85,303.12	89,361.48	-4,058.36	-4,058.36
		226.87	0.00	85,303.12	89,361.48	0.00	
CUSIP: 077454106	BELDEN INC COM	110.000	5.50	12,387.10	8,752.98	3,634.12	3,634.12
		112.61	5.50	12,387.10	8,752.98	0.00	
CUSIP: 07831C103	BELLRING BRANDS INC COM USD0.01	344.000	0.00	25,916.96	12,529.34	13,387.62	13,387.62
		75.34	0.00	25,916.96	12,529.34	0.00	
CUSIP: 08265T208	BENTLEY SYS INC CL B CL B	436.000	0.00	20,361.20	18,657.53	1,703.67	1,703.67
		46.70	0.00	20,361.20	18,657.53	0.00	
CUSIP: 084423102	BERKLEY W R CORP COM	798.000	0.00	46,698.96	31,783.01	14,915.95	14,915.95
		58.52	0.00	46,698.96	31,783.01	0.00	
CUSIP: 084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	2,970.000	0.00	1,346,241.60	224,055.83	1,122,185.77	1,122,185.77
		453.28	0.00	1,346,241.60	224,055.83	0.00	
CUSIP: 086516101	BEST BUY INC COM STK	511.000	480.34	43,843.80	37,641.54	6,202.26	6,202.26
		85.80	480.34	43,843.80	37,641.54	0.00	
CUSIP: 090572207	BIO RAD LABORATORIES INC CL A CL A	60.000	0.00	19,710.60	22,765.35	-3,054.75	-3,054.75
		328.51	0.00	19,710.60	22,765.35	0.00	
CUSIP: 09062X103	BIOGEN INC COMMON STOCK	310.000	0.00	47,405.20	58,135.08	-10,729.88	-10,729.88
		152.92	0.00	47,405.20	58,135.08	0.00	
CUSIP: 09073M104	BIO-TECHNE CORP COM	402.000	0.00	28,956.06	31,855.49	-2,899.43	-2,899.43
		72.03	0.00	28,956.06	31,855.49	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 062540109	BK HAW CORP COM	101.000	0.00	7,195.24	4,829.07	2,366.17	2,366.17
		71.24	0.00	7,195.24	4,829.07	0.00	
CUSIP: 092113109	BLACK HILLS CORP COM	167.000	0.00	9,772.84	10,918.88	-1,146.04	-1,146.04
		58.52	0.00	9,772.84	10,918.88	0.00	
CUSIP: 09227Q100	BLACKBAUD INC COM	120.000	0.00	8,870.40	8,245.50	624.90	624.90
		73.92	0.00	8,870.40	8,245.50	0.00	
CUSIP: 09239B109	BLACKLINE INC COM	142.000	0.00	8,627.92	7,896.98	730.94	730.94
		60.76	0.00	8,627.92	7,896.98	0.00	
CUSIP: 09290D101	BLACKROCK INC NEW COM	255.000	0.00	261,403.05	169,060.54	92,342.51	92,342.51
		1,025.11	0.00	261,403.05	169,060.54	0.00	
CUSIP: 09260D107	BLACKSTONE INC COM USD0.00001	1,782.000	0.00	307,252.44	156,838.29	150,414.15	150,414.15
		172.42	0.00	307,252.44	156,838.29	0.00	
CUSIP: 09257W100	BLACKSTONE MTG TRU CL A	443.000	208.21	7,712.63	7,926.38	-213.75	-213.75
		17.41	208.21	7,712.63	7,926.38	0.00	
CUSIP: 093671105	BLOCK H & R INC COM	393.000	147.37	20,766.12	13,398.36	7,367.76	7,367.76
		52.84	147.37	20,766.12	13,398.36	0.00	
CUSIP: 852234103	BLOCK INC	1,385.000	0.00	117,711.15	83,422.02	34,289.13	34,289.13
		84.99	0.00	117,711.15	83,422.02	0.00	
CUSIP: 093712107	BLOOM ENERGY CORP CL A CL A	462.000	0.00	10,261.02	7,638.02	2,623.00	2,623.00
		22.21	0.00	10,261.02	7,638.02	0.00	
CUSIP: 09581B103	BLUE OWL CAP INC COM CL A	1,089.000	0.00	25,330.14	11,763.72	13,566.42	13,566.42
		23.26	0.00	25,330.14	11,763.72	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
				</			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
</							

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 12769G100	CAESARS ENTMT INC NEW COM	560.000	0.00	18,715.20	22,633.54	-3,918.34	-3,918.34
		33.42	0.00	18,715.20	22,633.54	0.00	
CUSIP: 128030202	CAL MAINE FOODS INC COM NEW STK	98.000	0.00	10,086.16	4,585.67	5,500.49	5,500.49
		102.92	0.00	10,086.16	4,585.67	0.00	
CUSIP: 13057Q305	CALIFORNIA RES CORP COM USD0.01	191.000	0.00	9,910.99	7,686.32	2,224.67	2,224.67
		51.89	0.00	9,910.99	7,686.32	0.00	
CUSIP: 130788102	CALIFORNIA WTR SVC GROUP COM	140.000	0.00	6,346.20	7,766.15	-1,419.95	-1,419.95
		45.33	0.00	6,346.20	7,766.15	0.00	
CUSIP: 133131102	CAMDEN PPTY TR SH BEN INT	230.000	236.90	26,689.20	25,594.97	1,094.23	1,094.23
		116.04	236.90	26,689.20	25,594.97	0.00	
CUSIP: 13765N107	CANNAE HLDGS INC COM USD0.0001	179.000	0.00	3,554.94	3,283.31	271.63	271.63
		19.86	0.00	3,554.94	3,283.31	0.00	
CUSIP: 14174T107	CARETRUST REIT INC COM	255.000	73.95	6,897.75	4,899.90	1,997.85	1,997.85
		27.05	73.95	6,897.75	4,899.90	0.00	
CUSIP: 141788109	CARGURUS INC CL A CL A	263.000	0.00	9,610.02	4,311.23	5,298.79	5,298.79
		36.54	0.00	9,610.02	4,311.23	0.00	
CUSIP: 142339100	CARLISLE COMPANIES INC COM	133.000	0.00	49,055.72	28,788.19	20,267.53	20,267.53
		368.84	0.00	49,055.72	28,788.19	0.00	
CUSIP: 14316J108	CARLYLE GROUP INC COM	535.000	0.00	27,012.15	16,302.79	10,709.36	10,709.36
		50.49	0.00	27,012.15	16,302.79	0.00	
CUSIP: 143130102	CARMAX INC COM	408.000	0.00	33,358.08	28,760.94	4,597.14	4,597.14
		81.76	0.00	33,358.08	28,760.94	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
2240681							
Equities							
USD							
CUSIP: 143658300	CARNIVAL CORP COM PAIRED	2,520.000	0.00	62,798.40	23,946.30	38,852.10	38,852.10
		24.92	0.00	62,798.40	23,946.30	0.00	
CUSIP: 144285103	CARPENTER TECHNOLOGY CORP COM	123.000	0.00	20,874.33	6,348.34	14,525.99	14,525.99
		169.71	0.00	20,874.33	6,348.34	0.00	
CUSIP: 146229109	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	97.000	0.00	5,256.43	6,584.61	-1,328.18	-1,328.18
		54.19	0.00	5,256.43	6,584.61	0.00	
CUSIP: 147528103	CASEYS GEN STORES INC COM	96.000	0.00	38,038.08	22,353.84	15,684.24	15,684.24
		396.23	0.00	38,038.08	22,353.84	0.00	
CUSIP: 149123101	CATERPILLAR INC COM	1,244.000	0.00	451,273.44	295,963.15	155,310.29	155,310.29
		362.76	0.00	451,273.44	295,963.15	0.00	
CUSIP: 149150104	CATHAY GENERAL BANCORP INC COM	180.000	0.00	8,569.80	5,659.65	2,910.15	2,910.15
		47.61	0.00	8,569.80	5,659.65	0.00	
CUSIP: 149568107	CAVCO INDS INC DEL COM STK	23.000	0.00	10,263.29	6,886.49	3,376.80	3,376.80
		446.23	0.00	10,263.29	6,886.49	0.00	
CUSIP: 124805102	CBIZ INC COM	122.000	0.00	9,983.26	6,335.77	3,647.49	3,647.49
		81.83	0.00	9,983.26	6,335.77	0.00	
CUSIP: 12503M108	CBOE GLOBAL MARKETS INC	274.000	0.00	53,539.60	37,903.11	15,636.49	15,636.49
		195.40	0.00	53,539.60	37,903.11	0.00	
CUSIP: 12510Q100	CCC INTELLIGENT SOLUTIONS HLDGS INC COM	442.000	0.00	5,184.66	3,850.93	1,333.73	1,333.73
		11.73	0.00	5,184.66	3,850.93	0.00	
CUSIP: 12514G108	CDW CORP COM	198.000	0.00	34,459.92	33,725.84	734.08	734.08
		174.04	0.00	34,459.92	33,725.84	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
2240681							
Equities							
USD							
CUSIP: 163072101	CHEESECAKE FACTORY INC COM	125.000	0.00	5,930.00	4,174.07	1,755.93	1,755.93
		47.44	0.00	5,930.00	4,174.07	0.00	
CUSIP: 16359R103	CHEMED CORP NEW COM	38.000	0.00	20,132.40	21,012.96	-880.56	-880.56
		529.80	0.00	20,132.40	21,012.96	0.00	
CUSIP: 16411R208	CHENIERE ENERGY INC COM NEW	632.000	0.00	135,797.84	96,703.90	39,093.94	39,093.94
		214.87	0.00	135,797.84	96,703.90	0.00	
CUSIP: 166764100	CHEVRON CORP COM	2,136.000	0.00	309,378.24	149,490.71	159,887.53	159,887.53
		144.84	0.00	309,378.24	149,490.71	0.00	
CUSIP: 169656105	CHIPOTLE MEXICAN GRILL INC COM STK	3,100.000	0.00	186,930.00	126,436.13	60,493.87	60,493.87
		60.30	0.00	186,930.00	126,436.13	0.00	
CUSIP: 674215207	CHORD ENERGY CORPORATION COM USD0.01	106.000	0.00	12,393.52	15,060.75	-2,667.23	-2,667.23
		116.92	0.00	12,393.52	15,060.75	0.00	
CUSIP: 171340102	CHURCH & DWIGHT INC COM	628.000	0.00	65,757.88	60,710.33	5,047.55	5,047.55
		104.71	0.00	65,757.88	60,710.33	0.00	
CUSIP: 171779309	CIENA CORP COM NEW	381.000	0.00	32,312.61	17,603.16	14,709.45	14,709.45
		84.81	0.00	32,312.61	17,603.16	0.00	
CUSIP: 172062101	CIN FNCL CORP COM	397.000	321.57	57,048.90	41,820.98	15,227.92	15,227.92
		143.70	321.57	57,048.90	41,820.98	0.00	
CUSIP: 17243V102	CINEMARK HLDGS INC COM	279.000	0.00	8,643.42	4,774.39	3,869.03	3,869.03
		30.98	0.00	8,643.42	4,774.39	0.00	
CUSIP: 172908105	CINTAS CORP COM	896.000	0.00	163,699.20	103,562.48	60,136.72	60,136.72
		182.70	0.00	163,699.20	103,562.48	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base market</u>	<u>Base total</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 172755100	CIRRUS LOGIC INC COM	142.000	0.00	14,140.36	12,078.88	2,061.48	2,061.48
		99.58	0.00	14,140.36	12,078.88	0.00	
CUSIP: 17275R102	CISCO SYSTEMS INC	7,269.000	0.00	430,324.80	338,239.69	92,085.11	92,085.11
		59.20	0.00	430,324.80	338,239.69	0.00	
CUSIP: 172967424	CITIGROUP INC COM NEW COM NEW	4,599.000	0.00	323,723.61	207,678.76	116,044.85	116,044.85
		70.39	0.00	323,723.61	207,678.76	0.00	
CUSIP: 174610105	CITIZENS FINL GROUP INC COM	1,262.000	0.00	55,225.12	29,353.62	25,871.50	25,871.50
		43.76	0.00	55,225.12	29,353.62	0.00	
CUSIP: 17888H103	CIVITAS RES INC COM	190.000	0.00	8,715.30	13,000.28	-4,284.98	-4,284.98
		45.87	0.00	8,715.30	13,000.28	0.00	
CUSIP: 184496107	CLEAN HBRS INC COM	132.000	0.00	30,378.48	19,293.45	11,085.03	11,085.03
		230.14	0.00	30,378.48	19,293.45	0.00	
CUSIP: 185899101	CLEVELAND CLIFFS USD0.125	1,319.000	0.00	12,398.60	20,078.48	-7,679.88	-7,679.88
		9.40	0.00	12,398.60	20,078.48	0.00	
CUSIP: 18915M107	CLOUDFLARE INC COM	731.000	0.00	78,714.08	32,699.46	46,014.62	46,014.62
		107.68	0.00	78,714.08	32,699.46	0.00	
CUSIP: 12572Q105	CME GROUP INC COM STK	446.000	2,586.80	103,574.58	83,242.55	20,332.03	20,332.03
		232.23	2,586.80	103,574.58	83,242.55	0.00	
CUSIP: 125896100	CMS ENERGY CORP COM	748.000	0.00	49,854.20	45,022.12	4,832.08	4,832.08
		66.65	0.00	49,854.20	45,022.12	0.00	
CUSIP: 12621E103	CNO FINL GROUP INC COM	292.000	0.00	10,865.32	6,646.65	4,218.67	4,218.67
		37.21	0.00	10,865.32	6,646.65	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
					</		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 22160N109	COSTAR GROUP INC COM	276.000	0.00	19,758.84	21,009.81	-1,250.97	-1,250.97
		71.59	0.00	19,758.84	21,009.81	0.00	
CUSIP: 22160K105	COSTCO WHOLESALE CORP NEW COM	884.000	0.00	809,982.68	246,164.10	563,818.58	563,818.58
		916.27	0.00	809,982.68	246,164.10	0.00	
CUSIP: 127097103	COTERRA ENERGY INC COM	2,028.000	0.00	51,795.12	38,835.33	12,959.79	12,959.79
		25.54	0.00	51,795.12	38,835.33	0.00	
CUSIP: 22266T109	COUPANG INC	2,003.000	0.00	44,025.94	46,163.54	-2,137.60	-2,137.60
		21.98	0.00	44,025.94	46,163.54	0.00	
CUSIP: 222795502	COUSINS PPTYS INC	391.000	0.00	11,980.24	8,340.30	3,639.94	3,639.94
		30.64	0.00	11,980.24	8,340.30	0.00	
CUSIP: 224441105	CRANE NXT CO COM USD1.00	122.000	0.00	7,102.84	5,824.59	1,278.25	1,278.25
		58.22	0.00	7,102.84	5,824.59	0.00	
CUSIP: 225310101	CREDIT ACCEP CORP MICH COM	18.000	0.00	8,450.28	8,977.37	-527.09	-527.09
		469.46	0.00	8,450.28	8,977.37	0.00	
CUSIP: G25508105	CRH ORD EUR 0.32	1,056.000	0.00	97,701.12	95,453.95	2,247.17	2,247.17
		92.52	0.00	97,701.12	95,453.95	0.00	
CUSIP: 22788C105	CROWDSTRIKE HLDGS INC CL A CL A	518.000	0.00	177,238.88	61,539.70	115,699.18	115,699.18
		342.16	0.00	177,238.88	61,539.70	0.00	
CUSIP: 22822V101	CROWN CASTLE INC COM	892.000	0.00	80,957.92	80,798.88	159.04	159.04
		90.76	0.00	80,957.92	80,798.88	0.00	
CUSIP: 228368106	CROWN HLDGS INC COM	297.000	0.00	24,558.93	25,400.19	-841.26	-841.26
		82.69	0.00	24,558.93	25,400.19	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 260557103	DOW INC COM USD0.01 WI	1,855.000	0.00	74,441.15	52,464.04	21,977.11	21,977.11
		40.13	0.00	74,441.15	52,464.04	0.00	
CUSIP: 26142V105	DRAFTKINGS INC NEW CL A	915.000	0.00	34,038.00	20,690.44	13,347.56	13,347.56
		37.20	0.00	34,038.00	20,690.44	0.00	
CUSIP: 26210C104	DROPBOX INC CL A CL A	693.000	0.00	20,817.72	14,111.22	6,706.50	6,706.50
		30.04	0.00	20,817.72	14,111.22	0.00	
CUSIP: 23345M107	DT MIDSTREAM INC COM USD0.01 WI	251.000	184.48	24,956.93	12,307.16	12,649.77	12,649.77
		99.43	184.48	24,956.93	12,307.16	0.00	
CUSIP: 233331107	DTE ENERGY CO COM	499.000	543.91	60,254.25	56,373.28	3,880.97	3,880.97
		120.75	543.91	60,254.25	56,373.28	0.00	
CUSIP: 26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	1,888.000	0.00	203,413.12	174,942.46	28,470.66	28,470.66
		107.74	0.00	203,413.12	174,942.46	0.00	
CUSIP: 26484T106	DUN & BRADSTREET HLDGS INC COM	650.000	0.00	8,099.00	7,203.63	895.37	895.37
		12.46	0.00	8,099.00	7,203.63	0.00	
CUSIP: 26603R106	DUOLINGO INC CL A COM CL A COM	62.000	0.00	20,102.26	8,642.96	11,459.30	11,459.30
		324.23	0.00	20,102.26	8,642.96	0.00	
CUSIP: 26614N102	DUPONT DE NEMOURS INC COMMON STOCK	1,533.000	0.00	116,891.25	65,049.02	51,842.23	51,842.23
		76.25	0.00	116,891.25	65,049.02	0.00	
CUSIP: 23355L106	DXC TECHNOLOGY CO COM	595.000	0.00	11,888.10	10,387.75	1,500.35	1,500.35
		19.98	0.00	11,888.10	10,387.75	0.00	
CUSIP: 267475101	DYCOM INDS INC COM	75.000	0.00	13,054.50	6,862.69	6,191.81	6,191.81
		174.06	0.00	13,054.50	6,862.69	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 268150109	DYNATRACE INC COM	510.000	0.00	27,718.50	21,625.28	6,093.22	6,093.22
		54.35	0.00	27,718.50	21,625.28	0.00	
CUSIP: 26856L103	E L F BEAUTY INC COM	127.000	0.00	15,944.85	11,777.03	4,167.82	4,167.82
		125.55	0.00	15,944.85	11,777.03	0.00	
CUSIP: 26969P108	EAGLE MATLS INC COM	93.000	23.25	22,948.68	13,853.52	9,095.16	9,095.16
		246.76	23.25	22,948.68	13,853.52	0.00	
CUSIP: 27579R104	EAST WEST BANCORP INC COM	366.000	0.00	35,048.16	18,509.54	16,538.62	16,538.62
		95.76	0.00	35,048.16	18,509.54	0.00	
CUSIP: 27627N105	EASTERN BANKSHARES INC COM	396.000	0.00	6,831.00	4,515.39	2,315.61	2,315.61
		17.25	0.00	6,831.00	4,515.39	0.00	
CUSIP: 277276101	EASTGROUP PPTYS INC REIT	107.000	149.80	17,172.43	17,445.55	-273.12	-273.12
		160.49	149.80	17,172.43	17,445.55	0.00	
CUSIP: 277432100	EASTMAN CHEM CO COM	338.000	280.54	30,866.16	20,618.85	10,247.31	10,247.31
		91.32	280.54	30,866.16	20,618.85	0.00	
CUSIP: G29183103	EATON CORP PLC COM USD0.50	1,032.000	0.00	342,489.84	174,193.86	168,295.98	168,295.98
		331.87	0.00	342,489.84	174,193.86	0.00	
CUSIP: 278642103	EBAY INC COM USD0.001	1,403.000	0.00	86,915.85	64,078.52	22,837.33	22,837.33
		61.95	0.00	86,915.85	64,078.52	0.00	
CUSIP: 278865100	ECOLAB INC COM STK USD1	642.000	417.30	150,433.44	108,364.79	42,068.65	42,068.65
		234.32	417.30	150,433.44	108,364.79	0.00	
CUSIP: 28035Q102	EDGEWELL PERS CARE CO COM	132.000	19.80	4,435.20	5,752.89	-1,317.69	-1,317.69
		33.60	19.80	4,435.20	5,752.89	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 28176E108	EDWARDS LIFESCIENCES CORP COM	1,422.000	0.00	105,270.66	95,947.88	9,322.78	9,322.78
		74.03	0.00	105,270.66	95,947.88	0.00	
CUSIP: 28414H103	ELANCO ANIMAL HEALTH INC COM	1,151.000	0.00	13,938.61	11,063.99	2,874.62	2,874.62
		12.11	0.00	13,938.61	11,063.99	0.00	
CUSIP: N14506104	ELASTIC N V COM USD0.01	199.000	0.00	19,716.92	11,238.03	8,478.89	8,478.89
		99.08	0.00	19,716.92	11,238.03	0.00	
CUSIP: 285512109	ELECTR ARTS COM	130.000	0.00	19,019.00	16,566.23	2,452.77	2,452.77
		146.30	0.00	19,019.00	16,566.23	0.00	
CUSIP: 28618M106	ELEMENT SOLUTION INC COM	583.000	0.00	14,825.69	10,740.32	4,085.37	4,085.37
		25.43	0.00	14,825.69	10,740.32	0.00	
CUSIP: 532457108	ELI LILLY & CO COM	1,523.000	0.00	1,175,756.00	549,523.80	626,232.20	626,232.20
		772.00	0.00	1,175,756.00	549,523.80	0.00	
CUSIP: 29084Q100	EMCOR GROUP INC COM	122.000	0.00	55,375.80	20,451.17	34,924.63	34,924.63
		453.90	0.00	55,375.80	20,451.17	0.00	
CUSIP: 29261A100	ENCOMPASS HEALTH CORP COM USD0.01	253.000	0.00	23,364.55	16,266.01	7,098.54	7,098.54
		92.35	0.00	23,364.55	16,266.01	0.00	
CUSIP: 29272W109	ENERGIZER HLDGS INC NEW COM	184.000	0.00	6,419.76	6,164.46	255.30	255.30
		34.89	0.00	6,419.76	6,164.46	0.00	
CUSIP: 29275Y102	ENERSYS COM	105.000	0.00	9,705.15	8,771.97	933.18	933.18
		92.43	0.00	9,705.15	8,771.97	0.00	
CUSIP: 194014502	ENOVIS CORPORATION COM USD0.001	131.000	0.00	5,748.28	7,692.65	-1,944.37	-1,944.37
		43.88	0.00	5,748.28	7,692.65	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 29355X107	ENPRO INC	54.000	0.00	9,312.30	5,062.64	4,249.66	4,249.66
		172.45	0.00	9,312.30	5,062.64	0.00	
CUSIP: 29358P101	ENSIGN GROUP INC COM STK	139.000	8.68	18,467.54	13,519.49	4,948.05	4,948.05
		132.86	8.68	18,467.54	13,519.49	0.00	
CUSIP: G3075P101	ENSTAR GROUP LIMITED COM	28.000	0.00	9,017.40	6,748.35	2,269.05	2,269.05
		322.05	0.00	9,017.40	6,748.35	0.00	
CUSIP: 29362U104	ENTEGRIS INC COM	384.000	0.00	38,039.04	28,770.24	9,268.80	9,268.80
		99.06	0.00	38,039.04	28,770.24	0.00	
CUSIP: 29364G103	ENTERGY CORP NEW COM	1,050.000	0.00	79,611.00	42,909.57	36,701.43	36,701.43
		75.82	0.00	79,611.00	42,909.57	0.00	
CUSIP: 26875P101	EOG RESOURCES INC COM	1,165.000	0.00	142,805.70	153,493.07	-10,687.37	-10,687.37
		122.58	0.00	142,805.70	153,493.07	0.00	
CUSIP: 29414B104	EPAM SYS INC COM STK	100.000	0.00	23,382.00	21,605.29	1,776.71	1,776.71
		233.82	0.00	23,382.00	21,605.29	0.00	
CUSIP: 26884U109	EPR PPTYS COM SH BEN INT COM SH BEN INT	192.000	54.72	8,501.76	7,903.44	598.32	598.32
		44.28	54.72	8,501.76	7,903.44	0.00	
CUSIP: 26884L109	EQT CORP COM	1,322.000	0.00	60,957.42	33,863.89	27,093.53	27,093.53
		46.11	0.00	60,957.42	33,863.89	0.00	
CUSIP: 29476L107	EQTY RESDNTL EFF 5/15/02	957.000	0.00	68,674.32	60,934.59	7,739.73	7,739.73
		71.76	0.00	68,674.32	60,934.59	0.00	
CUSIP: 294429105	EQUIFAX INC COM	168.000	0.00	42,814.80	34,507.62	8,307.18	8,307.18
		254.85	0.00	42,814.80	34,507.62	0.00	

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Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 29444U700	EQUINIX INC COM USD0.001	108.000	0.00	101,832.12	86,808.61	15,023.51	15,023.51
		942.89	0.00	101,832.12	86,808.61	0.00	
CUSIP: 29452E101	EQUITABLE HLDGS INC COM	953.000	0.00	44,953.01	24,856.63	20,096.38	20,096.38
		47.17	0.00	44,953.01	24,856.63	0.00	
CUSIP: 29605J106	ESAB CORPORATION COM USD0.001 WI	147.000	11.76	17,631.18	8,527.84	9,103.34	9,103.34
		119.94	11.76	17,631.18	8,527.84	0.00	
CUSIP: 296315104	ESCO TECHNOLOGIES INC	67.000	0.00	8,925.07	6,342.39	2,582.68	2,582.68
		133.21	0.00	8,925.07	6,342.39	0.00	
CUSIP: G3198U102	ESSENT GROUP LTD COM STK	270.000	0.00	14,698.80	11,462.18	3,236.62	3,236.62
		54.44	0.00	14,698.80	11,462.18	0.00	
CUSIP: 29670E107	ESSENTIAL PROPERTIES REALTY TR INC USD0.01	361.000	106.49	11,292.08	8,856.98	2,435.10	2,435.10
		31.28	106.49	11,292.08	8,856.98	0.00	
CUSIP: 29670G102	ESSENTIAL UTILS INC COM	598.000	0.00	21,719.36	25,548.06	-3,828.70	-3,828.70
		36.32	0.00	21,719.36	25,548.06	0.00	
CUSIP: 297178105	ESSEX PPTY TR REIT	167.000	0.00	47,668.48	36,852.31	10,816.17	10,816.17
		285.44	0.00	47,668.48	36,852.31	0.00	
CUSIP: 518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	296.000	0.00	22,194.08	27,846.03	-5,651.95	-5,651.95
		74.98	0.00	22,194.08	27,846.03	0.00	
CUSIP: 29977A105	EVERCORE INC	95.000	0.00	26,333.05	10,590.84	15,742.21	15,742.21
		277.19	0.00	26,333.05	10,590.84	0.00	
CUSIP: 30034W106	EVERGY INC COM NPV	580.000	0.00	35,699.00	35,047.95	651.05	651.05
		61.55	0.00	35,699.00	35,047.95	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 30040P103	EVERTEC INC COM	157.000	0.00	5,421.21	5,420.04	1.17	1.17
		34.53	0.00	5,421.21	5,420.04	0.00	
CUSIP: 300426103	EVERUS CONSTR GROUP INC COM	130.000	0.00	8,547.50	4,825.13	3,722.37	3,722.37
		65.75	0.00	8,547.50	4,825.13	0.00	
CUSIP: 30063P105	EXACT SCIENCES CORP COM	452.000	0.00	25,397.88	28,666.97	-3,269.09	-3,269.09
		56.19	0.00	25,397.88	28,666.97	0.00	
CUSIP: 30161Q104	EXELIXIS INC COM STK	827.000	0.00	27,539.10	15,582.75	11,956.35	11,956.35
		33.30	0.00	27,539.10	15,582.75	0.00	
CUSIP: 30161N101	EXELON CORP COM	2,262.000	0.00	85,141.68	64,904.33	20,237.35	20,237.35
		37.64	0.00	85,141.68	64,904.33	0.00	
CUSIP: 165167735	EXPAND ENERGY CORP	376.000	0.00	37,430.80	25,161.24	12,269.56	12,269.56
		99.55	0.00	37,430.80	25,161.24	0.00	
CUSIP: 30212P303	EXPEDIA GROUP INC COM USD0.001	381.000	0.00	70,991.73	32,110.94	38,880.79	38,880.79
		186.33	0.00	70,991.73	32,110.94	0.00	
CUSIP: N3144W105	EXPRO GROUP HOLDINGS N.V	222.000	0.00	2,768.34	4,436.12	-1,667.78	-1,667.78
		12.47	0.00	2,768.34	4,436.12	0.00	
CUSIP: 30225T102	EXTRA SPACE STORAGE INC COM	371.000	0.00	55,501.60	56,851.12	-1,349.52	-1,349.52
		149.60	0.00	55,501.60	56,851.12	0.00	
CUSIP: 30231G102	EXXON MOBIL CORP COM	6,477.000	0.00	696,730.89	395,820.58	300,910.31	300,910.31
		107.57	0.00	696,730.89	395,820.58	0.00	
CUSIP: 302520101	F N B CORP PA COM	925.000	0.00	13,671.50	10,427.07	3,244.43	3,244.43
		14.78	0.00	13,671.50	10,427.07	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 315616102	F5 INC COM STK NPV	154.000	0.00	38,726.38	20,677.97	18,048.41	18,048.41
		251.47	0.00	38,726.38	20,677.97	0.00	
CUSIP: G3323L100	FABRINET COM USD0.01	94.000	0.00	20,668.72	8,841.88	11,826.84	11,826.84
		219.88	0.00	20,668.72	8,841.88	0.00	
CUSIP: 303250104	FAIR ISAAC CORPORATION COM	63.000	0.00	125,428.59	46,998.16	78,430.43	78,430.43
		1,990.93	0.00	125,428.59	46,998.16	0.00	
CUSIP: 313745101	FEDERAL RLTY INVT TR COM USD0.01	208.000	0.00	23,285.60	19,166.70	4,118.90	4,118.90
		111.95	0.00	23,285.60	19,166.70	0.00	
CUSIP: 313855108	FEDERAL SIGNAL CORP COM	154.000	0.00	14,228.06	7,985.29	6,242.77	6,242.77
		92.39	0.00	14,228.06	7,985.29	0.00	
CUSIP: 31428X106	FEDEX CORP COM	206.000	284.28	57,953.98	55,609.70	2,344.28	2,344.28
		281.33	284.28	57,953.98	55,609.70	0.00	
CUSIP: 31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	671.000	0.00	37,669.94	23,714.82	13,955.12	13,955.12
		56.14	0.00	37,669.94	23,714.82	0.00	
CUSIP: 31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK	1,533.000	0.00	123,820.41	86,924.94	36,895.47	36,895.47
		80.77	0.00	123,820.41	86,924.94	0.00	
CUSIP: 31847R102	FIRST AMERN FINL CORP COM STK	261.000	0.00	16,296.84	15,029.04	1,267.80	1,267.80
		62.44	0.00	16,296.84	15,029.04	0.00	
CUSIP: 318672706	FIRST BANCORP P R COM NEW COM NEW	463.000	0.00	8,607.17	5,376.59	3,230.58	3,230.58
		18.59	0.00	8,607.17	5,376.59	0.00	
CUSIP: 31946M103	FIRST CTZNS BANCSHARES INC CL A CL A	29.000	0.00	61,277.58	29,437.11	31,840.47	31,840.47
		2,113.02	0.00	61,277.58	29,437.11	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 320209109	FIRST FINL BANCORP OHIO COM	240.000	0.00	6,451.20	4,903.80	1,547.40	1,547.40
		26.88	0.00	6,451.20	4,903.80	0.00	
CUSIP: 32020R109	FIRST FINL BANKSHARES INC COM	334.000	60.12	12,040.70	9,623.38	2,417.32	2,417.32
		36.05	60.12	12,040.70	9,623.38	0.00	
CUSIP: 32051X108	FIRST HAWAIIAN INC COM	330.000	0.00	8,563.50	6,013.43	2,550.07	2,550.07
		25.95	0.00	8,563.50	6,013.43	0.00	
CUSIP: 32055Y201	FIRST INTERSTATE BANCSYS/MT	230.000	0.00	7,468.10	5,865.58	1,602.52	1,602.52
		32.47	0.00	7,468.10	5,865.58	0.00	
CUSIP: 336433107	FIRST SOLAR INC COM	260.000	0.00	45,822.40	37,309.35	8,513.05	8,513.05
		176.24	0.00	45,822.40	37,309.35	0.00	
CUSIP: 33768G107	FIRSTCASH HLDGS INC COM	97.000	0.00	10,049.20	9,777.85	271.35	271.35
		103.60	0.00	10,049.20	9,777.85	0.00	
CUSIP: 337932107	FIRSTENERGY CORP COM	1,403.000	0.00	55,811.34	53,079.00	2,732.34	2,732.34
		39.78	0.00	55,811.34	53,079.00	0.00	
CUSIP: 337738108	FISERV INC COM	1,522.000	0.00	312,649.24	184,850.71	127,798.53	127,798.53
		205.42	0.00	312,649.24	184,850.71	0.00	
CUSIP: 339750101	FLOOR & DECOR HLDGS INC CL A CL A	267.000	0.00	26,619.90	26,612.56	7.34	7.34
		99.70	0.00	26,619.90	26,612.56	0.00	
CUSIP: 343498101	FLOWERS FOODS INC COM	485.000	0.00	10,020.10	13,498.77	-3,478.67	-3,478.67
		20.66	0.00	10,020.10	13,498.77	0.00	
CUSIP: 34354P105	FLOWSERVE CORP COM	326.000	68.46	18,751.52	9,207.85	9,543.67	9,543.67
		57.52	68.46	18,751.52	9,207.85	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 35671D857	FREEPORT-MCMORAN INC	3,296.000	0.00	125,511.68	124,695.92	815.76	815.76
		38.08	0.00	125,511.68	124,695.92	0.00	
CUSIP: 358039105	FRESHPET INC COM	118.000	0.00	17,476.98	8,184.78	9,292.20	9,292.20
		148.11	0.00	17,476.98	8,184.78	0.00	
CUSIP: 35905A109	FRONTDOOR INC COM	213.000	0.00	11,644.71	5,804.79	5,839.92	5,839.92
		54.67	0.00	11,644.71	5,804.79	0.00	
CUSIP: 302941109	FTI CONSULTING INC COM	88.000	0.00	16,819.44	15,651.90	1,167.54	1,167.54
		191.13	0.00	16,819.44	15,651.90	0.00	
CUSIP: 359694106	FULLER H B CO COM	138.000	0.00	9,312.24	9,082.13	230.11	230.11
		67.48	0.00	9,312.24	9,082.13	0.00	
CUSIP: 360271100	FULTON FINL CORP PA COM	417.000	75.06	8,039.76	4,921.65	3,118.11	3,118.11
		19.28	75.06	8,039.76	4,921.65	0.00	
CUSIP: 363576109	GALLAGHER ARTHUR J & CO COM	374.000	0.00	106,159.90	78,739.16	27,420.74	27,420.74
		283.85	0.00	106,159.90	78,739.16	0.00	
CUSIP: 364760108	GAP INC COM	503.000	0.00	11,885.89	4,598.68	7,287.21	7,287.21
		23.63	0.00	11,885.89	4,598.68	0.00	
CUSIP: H2906T109	GARMIN LTD COMMON STOCK	398.000	0.00	82,091.48	33,243.12	48,848.36	48,848.36
		206.26	0.00	82,091.48	33,243.12	0.00	
CUSIP: 366651107	GARTNER INC COM	199.000	0.00	96,409.53	61,214.89	35,194.64	35,194.64
		484.47	0.00	96,409.53	61,214.89	0.00	
CUSIP: 361448103	GATX CORP COM	91.000	0.00	14,101.36	10,305.98	3,795.38	3,795.38
		154.96	0.00	14,101.36	10,305.98	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 377322102	GLAUKOS CORP COM	118.000	0.00	17,692.92	5,594.68	12,098.24	12,098.24
		149.94	0.00	17,692.92	5,594.68	0.00	
CUSIP: 37940X102	GLOBAL PMTS INC COM	675.000	0.00	75,640.50	69,533.44	6,107.06	6,107.06
		112.06	0.00	75,640.50	69,533.44	0.00	
CUSIP: L44385109	GLOBANT SA USD1.20	105.000	0.00	22,514.10	16,383.42	6,130.68	6,130.68
		214.42	0.00	22,514.10	16,383.42	0.00	
CUSIP: 379577208	GLOBUS MED INC CL A NEW COM STK	300.000	0.00	24,813.00	17,349.11	7,463.89	7,463.89
		82.71	0.00	24,813.00	17,349.11	0.00	
CUSIP: 36251C103	GMS INC COM	108.000	0.00	9,161.64	6,276.15	2,885.49	2,885.49
		84.83	0.00	9,161.64	6,276.15	0.00	
CUSIP: 380237107	GODADDY INC CL A CL A	405.000	0.00	79,934.85	30,683.82	49,251.03	49,251.03
		197.37	0.00	79,934.85	30,683.82	0.00	
CUSIP: 38141G104	GOLDMAN SACHS GROUP INC COM	611.000	0.00	349,870.82	208,153.31	141,717.51	141,717.51
		572.62	0.00	349,870.82	208,153.31	0.00	
CUSIP: 382550101	GOODYEAR TIRE & RUBBER CO COM	720.000	0.00	6,480.00	7,900.20	-1,420.20	-1,420.20
		9.00	0.00	6,480.00	7,900.20	0.00	
CUSIP: 384109104	GRACO INC COM	434.000	0.00	36,581.86	34,842.61	1,739.25	1,739.25
		84.29	0.00	36,581.86	34,842.61	0.00	
CUSIP: 384637104	GRAHAM HLDGS CO COM CL B COM	10.000	0.00	8,719.20	5,802.53	2,916.67	2,916.67
		871.92	0.00	8,719.20	5,802.53	0.00	
CUSIP: 384747101	GRAIL INC COM	58.000	0.00	1,035.30	1,002.87	32.43	32.43
		17.85	0.00	1,035.30	1,002.87	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 407497106	HAMILTON LANE INC CL A CL A	92.000	45.08	13,620.60	6,671.15	6,949.45	6,949.45
		148.05	45.08	13,620.60	6,671.15	0.00	
CUSIP: 410120109	HANCOCK WHITNEY CORP	222.000	0.00	12,147.84	8,025.86	4,121.98	4,121.98
		54.72	0.00	12,147.84	8,025.86	0.00	
CUSIP: 410345102	HANESBRANDS INC COM STK	901.000	0.00	7,334.14	4,651.42	2,682.72	2,682.72
		8.14	0.00	7,334.14	4,651.42	0.00	
CUSIP: 410867105	HANOVER INS GROUP INC COM	92.000	0.00	14,228.72	11,000.67	3,228.05	3,228.05
		154.66	0.00	14,228.72	11,000.67	0.00	
CUSIP: 412822108	HARLEY DAVIDSON COM USD0.01	384.000	0.00	11,569.92	9,623.04	1,946.88	1,946.88
		30.13	0.00	11,569.92	9,623.04	0.00	
CUSIP: 418056107	HASBRO INC COM	340.000	0.00	19,009.40	19,941.85	-932.45	-932.45
		55.91	0.00	19,009.40	19,941.85	0.00	
CUSIP: 40412C101	HCA HEALTHCARE INC COM	479.000	0.00	143,771.85	130,675.99	13,095.86	13,095.86
		300.15	0.00	143,771.85	130,675.99	0.00	
CUSIP: 42226A107	HEALTH EQUITY INC COM	214.000	0.00	20,533.30	11,562.96	8,970.34	8,970.34
		95.95	0.00	20,533.30	11,562.96	0.00	
CUSIP: 42250P103	HEALTHPEAK OP LLC	1,750.000	0.00	35,472.50	36,083.56	-611.06	-611.06
		20.27	0.00	35,472.50	36,083.56	0.00	
CUSIP: 422806208	HEICO CORP NEW CL A CL A	204.000	0.00	37,960.32	27,850.59	10,109.73	10,109.73
		186.08	0.00	37,960.32	27,850.59	0.00	
CUSIP: 422806109	HEICO CORP NEW COM	117.000	0.00	27,815.58	19,982.73	7,832.85	7,832.85
		237.74	0.00	27,815.58	19,982.73	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 423452101	HELMERICH & PAYNE INC COM	264.000	0.00	8,453.28	8,720.58	-267.30	-267.30
		32.02	0.00	8,453.28	8,720.58	0.00	
CUSIP: 42704L104	HERC HLDGS INC COM	65.000	0.00	12,306.45	6,558.02	5,748.43	5,748.43
		189.33	0.00	12,306.45	6,558.02	0.00	
CUSIP: 42809H107	HESS CORP COM STK	318.000	0.00	42,297.18	48,250.14	-5,952.96	-5,952.96
		133.01	0.00	42,297.18	48,250.14	0.00	
CUSIP: 42824C109	HEWLETT PACKARD ENTERPRISE CO COM	3,321.000	431.73	70,903.35	47,996.76	22,906.59	22,906.59
		21.35	431.73	70,903.35	47,996.76	0.00	
CUSIP: 428291108	HEXCEL CORP NEW COM	217.000	0.00	13,605.90	15,624.55	-2,018.65	-2,018.65
		62.70	0.00	13,605.90	15,624.55	0.00	
CUSIP: 403949100	HF SINCLAIR CORPORATION COM USD0.01	349.000	0.00	12,232.45	15,311.51	-3,079.06	-3,079.06
		35.05	0.00	12,232.45	15,311.51	0.00	
CUSIP: 431284108	HIGHWOODS PPTYS INC COM	269.000	0.00	8,226.02	6,150.02	2,076.00	2,076.00
		30.58	0.00	8,226.02	6,150.02	0.00	
CUSIP: 431571108	HILLENBRAND INC COM STK	178.000	0.00	5,478.84	8,264.99	-2,786.15	-2,786.15
		30.78	0.00	5,478.84	8,264.99	0.00	
CUSIP: 43283X105	HILTON GRAND VACATIONS INC COM	221.000	0.00	8,607.95	9,647.21	-1,039.26	-1,039.26
		38.95	0.00	8,607.95	9,647.21	0.00	
CUSIP: 436440101	HOLOGIC INC COM	640.000	0.00	46,137.60	40,116.10	6,021.50	6,021.50
		72.09	0.00	46,137.60	40,116.10	0.00	
CUSIP: 436893200	HOME BANCSHARES INC COM	483.000	0.00	13,668.90	10,279.45	3,389.45	3,389.45
		28.30	0.00	13,668.90	10,279.45	0.00	

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Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 437076102	HOME DEPOT INC COM	1,662.000	0.00	646,501.38	345,263.67	301,237.71	301,237.71
		388.99	0.00	646,501.38	345,263.67	0.00	
CUSIP: 438516106	HONEYWELL INTL INC COM STK	584.000	0.00	131,919.76	115,464.54	16,455.22	16,455.22
		225.89	0.00	131,919.76	115,464.54	0.00	
CUSIP: 44107P104	HOST HOTELS & RESORTS INC REIT	1,829.000	548.70	32,044.08	20,893.66	11,150.42	11,150.42
		17.52	548.70	32,044.08	20,893.66	0.00	
CUSIP: 441593100	HOULIHAN LOKEY INC CL A CL A	131.000	0.00	22,749.46	11,922.64	10,826.82	10,826.82
		173.66	0.00	22,749.46	11,922.64	0.00	
CUSIP: 44267T102	HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC	95.000	0.00	7,307.40	7,006.43	300.97	300.97
		76.92	0.00	7,307.40	7,006.43	0.00	
CUSIP: 40434L105	HP INC COM	2,134.000	617.58	69,632.42	63,961.32	5,671.10	5,671.10
		32.63	617.58	69,632.42	63,961.32	0.00	
CUSIP: 443320106	HUB GROUP INC CL A CL A	166.000	0.00	7,396.96	6,322.32	1,074.64	1,074.64
		44.56	0.00	7,396.96	6,322.32	0.00	
CUSIP: 443510607	HUBBELL INC COM	139.000	0.00	58,225.71	37,929.28	20,296.43	20,296.43
		418.89	0.00	58,225.71	37,929.28	0.00	
CUSIP: 443573100	HUBSPOT INC COM	120.000	0.00	83,612.40	50,503.50	33,108.90	33,108.90
		696.77	0.00	83,612.40	50,503.50	0.00	
CUSIP: 444859102	HUMANA INC COM	247.000	218.59	62,666.37	62,847.52	-181.15	-181.15
		253.71	218.59	62,666.37	62,847.52	0.00	
CUSIP: 445658107	HUNT J B TRANS SVCS INC COM	213.000	0.00	36,350.58	37,590.78	-1,240.20	-1,240.20
		170.66	0.00	36,350.58	37,590.78	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 446150104	HUNTINGTON BANCSHARES INC COM	3,708.000	574.74	60,329.16	35,712.41	24,616.75	24,616.75
		16.27	574.74	60,329.16	35,712.41	0.00	
CUSIP: 446413106	HUNTINGTON INGALLS INDS INC COM	102.000	0.00	19,274.94	15,297.91	3,977.03	3,977.03
		188.97	0.00	19,274.94	15,297.91	0.00	
CUSIP: 448579102	HYATT HOTELS CORP COM CL A COM CL A	123.000	0.00	19,308.54	14,206.81	5,101.73	5,101.73
		156.98	0.00	19,308.54	14,206.81	0.00	
CUSIP: 45167R104	IDEX CORP COM	196.000	0.00	41,020.84	40,543.10	477.74	477.74
		209.29	0.00	41,020.84	40,543.10	0.00	
CUSIP: 45168D104	IDEXX LABS INC COM	206.000	0.00	85,168.64	87,133.16	-1,964.52	-1,964.52
		413.44	0.00	85,168.64	87,133.16	0.00	
CUSIP: 452308109	ILL TOOL WKS INC COM	177.000	265.50	44,880.12	43,510.58	1,369.54	1,369.54
		253.56	265.50	44,880.12	43,510.58	0.00	
CUSIP: 452327109	ILLUMINA INC COM	352.000	0.00	47,037.76	39,327.81	7,709.95	7,709.95
		133.63	0.00	47,037.76	39,327.81	0.00	
CUSIP: 453204109	IMPINJ INC COM	56.000	0.00	8,134.56	4,823.98	3,310.58	3,310.58
		145.26	0.00	8,134.56	4,823.98	0.00	
CUSIP: 45337C102	INCYTE CORP COM	479.000	0.00	33,084.53	30,579.20	2,505.33	2,505.33
		69.07	0.00	33,084.53	30,579.20	0.00	
CUSIP: 45378A106	INDEPENDENCE RLTY TR INC COM	577.000	92.32	11,447.68	9,643.12	1,804.56	1,804.56
		19.84	92.32	11,447.68	9,643.12	0.00	
CUSIP: 453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01	117.000	66.69	7,510.23	6,301.92	1,208.31	1,208.31
		64.19	66.69	7,510.23	6,301.92	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 45866F104	INTERCONTINENTAL EXCHANGE INC COM	1,277.000	0.00	190,285.77	138,723.70	51,562.07	51,562.07
		149.01	0.00	190,285.77	138,723.70	0.00	
CUSIP: 45867G101	INTERDIGITAL INC COM	77.000	0.00	14,916.44	5,206.17	9,710.27	9,710.27
		193.72	0.00	14,916.44	5,206.17	0.00	
CUSIP: 459044103	INTERNATIONAL BANCSHARES CORP COM	138.000	0.00	8,716.08	5,840.51	2,875.57	2,875.57
		63.16	0.00	8,716.08	5,840.51	0.00	
CUSIP: 459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,343.000	0.00	295,231.69	180,385.51	114,846.18	114,846.18
		219.83	0.00	295,231.69	180,385.51	0.00	
CUSIP: 458334109	INTERPARFUMS INC	47.000	0.00	6,180.97	7,123.91	-942.94	-942.94
		131.51	0.00	6,180.97	7,123.91	0.00	
CUSIP: 459506101	INTL FLAVORS & FRAGRANCES INC COM	206.000	82.40	17,417.30	12,173.99	5,243.31	5,243.31
		84.55	82.40	17,417.30	12,173.99	0.00	
CUSIP: 460146103	INTL PAPER CO COM	918.000	0.00	49,406.76	30,525.80	18,880.96	18,880.96
		53.82	0.00	49,406.76	30,525.80	0.00	
CUSIP: 461202103	INTUIT COM	254.000	0.00	159,639.00	123,413.67	36,225.33	36,225.33
		628.50	0.00	159,639.00	123,413.67	0.00	
CUSIP: 46120E602	INTUITIVE SURGICAL INC COM NEW STK	911.000	0.00	475,505.56	254,842.61	220,662.95	220,662.95
		521.96	0.00	475,505.56	254,842.61	0.00	
CUSIP: 46187W107	INVITATION HOMES INC COM	1,577.000	457.33	50,416.69	52,723.06	-2,306.37	-2,306.37
		31.97	457.33	50,416.69	52,723.06	0.00	
CUSIP: 462222100	IONIS PHARMACEUTICALS INC COM	365.000	0.00	12,760.40	13,027.77	-267.37	-267.37
		34.96	0.00	12,760.40	13,027.77	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 500255104	KOHLS CORP COM	389.000	0.00	5,461.56	7,223.63	-1,762.07	-1,762.07
		14.04	0.00	5,461.56	7,223.63	0.00	
CUSIP: 50050N103	KONTOOR BRANDS INC COM NPV WI	142.000	0.00	12,128.22	6,357.70	5,770.52	5,770.52
		85.41	0.00	12,128.22	6,357.70	0.00	
CUSIP: 500643200	KORN FERRY COM	134.000	49.58	9,038.30	6,376.06	2,662.24	2,662.24
		67.45	49.58	9,038.30	6,376.06	0.00	
CUSIP: 500688106	KOSMOS ENERGY LTD COM USD0.01	1,159.000	0.00	3,963.78	7,420.50	-3,456.72	-3,456.72
		3.42	0.00	3,963.78	7,420.50	0.00	
CUSIP: 50077B207	KRATOS DEFENSE & SECURITY SOLUTIONS INC	317.000	0.00	8,362.46	4,153.50	4,208.96	4,208.96
		26.38	0.00	8,362.46	4,153.50	0.00	
CUSIP: 501147102	KRYSTAL BIOTECH INC COM	54.000	0.00	8,459.64	4,654.94	3,804.70	3,804.70
		156.66	0.00	8,459.64	4,654.94	0.00	
CUSIP: 501242101	KULICKE & SOFFA INDS INC COM	143.000	29.31	6,672.38	6,868.65	-196.27	-196.27
		46.66	29.31	6,672.38	6,868.65	0.00	
CUSIP: 50155Q100	KYNDRYL HLDGS INC COM	527.000	0.00	18,234.20	7,584.85	10,649.35	10,649.35
		34.60	0.00	18,234.20	7,584.85	0.00	
CUSIP: 502431109	L3HARRIS TECHNOLOGIES INC COM	491.000	0.00	103,247.48	80,282.00	22,965.48	22,965.48
		210.28	0.00	103,247.48	80,282.00	0.00	
CUSIP: 504922105	LABCORP HLDGS INC COM	234.000	0.00	53,660.88	25,318.72	28,342.16	28,342.16
		229.32	0.00	53,660.88	25,318.72	0.00	
CUSIP: 512807306	LAM RESH CORP COM NEW	1,540.000	354.20	111,234.20	112,178.54	-944.34	-944.34
		72.23	354.20	111,234.20	112,178.54	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
							</

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 531229722	LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C	100.000	0.00	6,806.00	2,293.08	4,512.92	4,512.92
		68.06	0.00	6,806.00	2,293.08	0.00	
CUSIP: 80874P109	LIGHT & WONDER INC COM USD0.001	242.000	0.00	20,903.96	14,854.57	6,049.39	6,049.39
		86.38	0.00	20,903.96	14,854.57	0.00	
CUSIP: 533900106	LINCOLN ELEC HLDGS INC COM	144.000	108.00	26,995.68	24,571.08	2,424.60	2,424.60
		187.47	108.00	26,995.68	24,571.08	0.00	
CUSIP: 534187109	LINCOLN NATL CORP COM	438.000	0.00	13,888.98	9,501.32	4,387.66	4,387.66
		31.71	0.00	13,888.98	9,501.32	0.00	
CUSIP: G54950103	LINDE PLC	567.000	0.00	237,385.89	118,758.50	118,627.39	118,627.39
		418.67	0.00	237,385.89	118,758.50	0.00	
CUSIP: 536797103	LITHIA MTRS INC COM CLA	70.000	0.00	25,020.10	15,902.08	9,118.02	9,118.02
		357.43	0.00	25,020.10	15,902.08	0.00	
CUSIP: 537008104	LITTELFUSE INC COM	62.000	0.00	14,610.30	15,113.90	-503.60	-503.60
		235.65	0.00	14,610.30	15,113.90	0.00	
CUSIP: G5509L101	LIVANOVA PLC ORD GBP1.00 (DI)	137.000	0.00	6,344.47	6,565.39	-220.92	-220.92
		46.31	0.00	6,344.47	6,565.39	0.00	
CUSIP: 538034109	LIVE NATION ENTERTAINMENT INC	402.000	0.00	52,059.00	27,501.83	24,557.17	24,557.17
		129.50	0.00	52,059.00	27,501.83	0.00	
CUSIP: 539830109	LOCKHEED MARTIN CORP COM	414.000	0.00	201,179.16	160,234.44	40,944.72	40,944.72
		485.94	0.00	201,179.16	160,234.44	0.00	
CUSIP: 540424108	LOEWS CORP COM	502.000	0.00	42,514.38	30,191.54	12,322.84	12,322.84
		84.69	0.00	42,514.38	30,191.54	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 574599106	MASCO CORP COM	708.000	0.00	51,379.56	20,709.00	30,670.56	30,670.56
		72.57	0.00	51,379.56	20,709.00	0.00	
CUSIP: 57636Q104	MASTERCARD INCORPORATED COM USD0.0001 CLASS A	1,235.000	0.00	650,313.95	232,995.10	417,318.85	417,318.85
		526.57	0.00	650,313.95	232,995.10	0.00	
CUSIP: 576485205	MATADOR RES CO COM	289.000	0.00	16,259.14	14,023.01	2,236.13	2,236.13
		56.26	0.00	16,259.14	14,023.01	0.00	
CUSIP: 57667L107	MATCH GROUP INC NEW COM	719.000	0.00	23,518.49	25,871.42	-2,352.93	-2,352.93
		32.71	0.00	23,518.49	25,871.42	0.00	
CUSIP: 576690101	MATERION CORP COM	52.000	0.00	5,141.76	5,615.61	-473.85	-473.85
		98.88	0.00	5,141.76	5,615.61	0.00	
CUSIP: 57686G105	MATSON INC COM	95.000	0.00	12,809.80	6,252.19	6,557.61	6,557.61
		134.84	0.00	12,809.80	6,252.19	0.00	
CUSIP: 577081102	MATTEL INC COM STOCK 1.00 PAR	907.000	0.00	16,081.11	16,001.75	79.36	79.36
		17.73	0.00	16,081.11	16,001.75	0.00	
CUSIP: 580135101	MC DONALDS CORP COM	685.000	0.00	198,574.65	9,848.11	188,726.54	188,726.54
		289.89	0.00	198,574.65	9,848.11	0.00	
CUSIP: 580589109	MCGRATH RENTCORP COM	62.000	0.00	6,932.84	5,562.18	1,370.66	1,370.66
		111.82	0.00	6,932.84	5,562.18	0.00	
CUSIP: 58155Q103	MCKESSON CORP	294.000	208.74	167,553.54	104,082.62	63,470.92	63,470.92
		569.91	208.74	167,553.54	104,082.62	0.00	
CUSIP: 552690109	MDU RES GROUP INC COM	521.000	67.73	9,388.42	5,675.18	3,713.24	3,713.24
		18.02	67.73	9,388.42	5,675.18	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 58506Q109	MEDPACE HLDGS INC COM	65.000	0.00	21,594.95	13,422.67	8,172.28	8,172.28
		332.23	0.00	21,594.95	13,422.67	0.00	
CUSIP: G5960L103	MEDTRONIC PLC COMMON STOCK STOCK	3,039.000	2,127.30	242,755.32	240,963.53	1,791.79	1,791.79
		79.88	2,127.30	242,755.32	240,963.53	0.00	
CUSIP: 58933Y105	MERCK & CO INC NEW COM	3,786.000	3,745.44	376,631.28	116,665.65	259,965.63	259,965.63
		99.48	3,745.44	376,631.28	116,665.65	0.00	
CUSIP: 589889104	MERIT MED SYS INC COM	143.000	0.00	13,830.96	11,744.95	2,086.01	2,086.01
		96.72	0.00	13,830.96	11,744.95	0.00	
CUSIP: 59001A102	MERITAGE HOMES CORP COM	93.000	0.00	14,305.26	11,705.22	2,600.04	2,600.04
		153.82	0.00	14,305.26	11,705.22	0.00	
CUSIP: 30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'	3,946.000	0.00	2,310,422.46	614,904.40	1,695,518.06	1,695,518.06
		585.51	0.00	2,310,422.46	614,904.40	0.00	
CUSIP: 59156R108	METLIFE INC COM STK USD0.01	1,726.000	0.00	141,324.88	65,237.51	76,087.37	76,087.37
		81.88	0.00	141,324.88	65,237.51	0.00	
CUSIP: 552848103	MGIC INVT CORP WIS COM	762.000	0.00	18,067.02	11,378.57	6,688.45	6,688.45
		23.71	0.00	18,067.02	11,378.57	0.00	
CUSIP: 552953101	MGM RESORTS INTERNATIONAL COM	1,281.000	0.00	44,386.65	21,239.24	23,147.41	23,147.41
		34.65	0.00	44,386.65	21,239.24	0.00	
CUSIP: 595112103	MICRON TECH INC COM	2,573.000	295.89	216,543.68	185,248.03	31,295.65	31,295.65
		84.16	295.89	216,543.68	185,248.03	0.00	
CUSIP: 594918104	MICROSOFT CORP COM	13,771.000	0.00	5,804,476.50	276,213.43	5,528,263.07	5,528,263.07
		421.50	0.00	5,804,476.50	276,213.43	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 594972408	MICROSTRATEGY INC CL A NEW CL A NEW	240.000	0.00	69,508.80	7,379.58	62,129.22	62,129.22
		289.62	0.00	69,508.80	7,379.58	0.00	
CUSIP: 59522J103	MID-AMER APT CMNTYS INC COM	266.000	0.00	41,115.62	28,296.28	12,819.34	12,819.34
		154.57	0.00	41,115.62	28,296.28	0.00	
CUSIP: 596278101	MIDDLEBY CORP COM	138.000	0.00	18,692.10	19,727.45	-1,035.35	-1,035.35
		135.45	0.00	18,692.10	19,727.45	0.00	
CUSIP: 603158106	MINERALS TECHNOLOGIES INC COM	83.000	0.00	6,325.43	5,000.13	1,325.30	1,325.30
		76.21	0.00	6,325.43	5,000.13	0.00	
CUSIP: 55306N104	MKS INC	147.000	0.00	15,345.33	12,346.90	2,998.43	2,998.43
		104.39	0.00	15,345.33	12,346.90	0.00	
CUSIP: 60786M105	MOELIS & CO CL A CL A	163.000	0.00	12,042.44	5,830.92	6,211.52	6,211.52
		73.88	0.00	12,042.44	5,830.92	0.00	
CUSIP: 608190104	MOHAWK INDS INC COM	135.000	0.00	16,082.55	13,949.89	2,132.66	2,132.66
		119.13	0.00	16,082.55	13,949.89	0.00	
CUSIP: 60855R100	MOLINA HEALTHCARE INC COM	147.000	0.00	42,784.35	44,910.34	-2,125.99	-2,125.99
		291.05	0.00	42,784.35	44,910.34	0.00	
CUSIP: 60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	452.000	0.00	25,908.64	27,329.05	-1,420.41	-1,420.41
		57.32	0.00	25,908.64	27,329.05	0.00	
CUSIP: 609207105	MONDELEZ INTL INC COM	2,019.000	948.93	120,594.87	132,693.73	-12,098.86	-12,098.86
		59.73	948.93	120,594.87	132,693.73	0.00	
CUSIP: 60937P106	MONGODB INC CL A CL A	171.000	0.00	39,810.51	38,608.81	1,201.70	1,201.70
		232.81	0.00	39,810.51	38,608.81	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 609839105	MONOLITHIC PWR SYS INC COM	64.000	80.00	37,868.80	30,011.14	7,857.66	7,857.66
		591.70	80.00	37,868.80	30,011.14	0.00	
CUSIP: 61174X109	MONSTER BEVERAGE CORP NEW COM	13.000	0.00	683.28	739.08	-55.80	-55.80
		52.56	0.00	683.28	739.08	0.00	
CUSIP: 615394202	MOOG INC CL A	73.000	0.00	14,369.32	6,759.99	7,609.33	7,609.33
		196.84	0.00	14,369.32	6,759.99	0.00	
CUSIP: 617446448	MORGAN STANLEY COM STK USD0.01	124.000	0.00	15,589.28	16,399.31	-810.03	-810.03
		125.72	0.00	15,589.28	16,399.31	0.00	
CUSIP: 617700109	MORNINGSTAR INC COM STK	64.000	0.00	21,552.64	11,637.92	9,914.72	9,914.72
		336.76	0.00	21,552.64	11,637.92	0.00	
CUSIP: 62482R107	MR COOPER GROUP INC COM USD0.01	177.000	0.00	16,993.77	8,131.83	8,861.94	8,861.94
		96.01	0.00	16,993.77	8,131.83	0.00	
CUSIP: 553498106	MSA SAFETY INC COM	95.000	0.00	15,748.15	12,391.09	3,357.06	3,357.06
		165.77	0.00	15,748.15	12,391.09	0.00	
CUSIP: 553530106	MSC INDL DIRECT INC CL A COM	119.000	0.00	8,888.11	10,879.28	-1,991.17	-1,991.17
		74.69	0.00	8,888.11	10,879.28	0.00	
CUSIP: 624756102	MUELLER INDS INC COM	286.000	0.00	22,696.96	10,412.19	12,284.77	12,284.77
		79.36	0.00	22,696.96	10,412.19	0.00	
CUSIP: 624758108	MUELLER WTR PRODS INC COM STK	400.000	0.00	9,000.00	5,505.00	3,495.00	3,495.00
		22.50	0.00	9,000.00	5,505.00	0.00	
CUSIP: 626717102	MURPHY OIL CORP COM	378.000	0.00	11,438.28	13,737.47	-2,299.19	-2,299.19
		30.26	0.00	11,438.28	13,737.47	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
							</

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 668074305	NORTHWESTERN ENERGY GROUP INC	149.000	0.00	7,965.54	8,783.93	-818.39	-818.39
		53.46	0.00	7,965.54	8,783.93	0.00	
CUSIP: G66721104	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	1,080.000	0.00	27,788.40	15,716.70	12,071.70	12,071.70
		25.73	0.00	27,788.40	15,716.70	0.00	
CUSIP: 62955J103	NOV INC COM	1,010.000	0.00	14,746.00	14,764.57	-18.57	-18.57
		14.60	0.00	14,746.00	14,764.57	0.00	
CUSIP: 67000B104	NOVANTA INC NOVANTA INC	91.000	0.00	13,902.07	14,177.12	-275.05	-275.05
		152.77	0.00	13,902.07	14,177.12	0.00	
CUSIP: 629377508	NRG ENERGY INC COM NEW	570.000	0.00	51,425.40	17,936.48	33,488.92	33,488.92
		90.22	0.00	51,425.40	17,936.48	0.00	
CUSIP: G6683N103	NU HOLDINGS LTD	2,220.000	0.00	22,999.20	29,331.75	-6,332.55	-6,332.55
		10.36	0.00	22,999.20	29,331.75	0.00	
CUSIP: 67059N108	NUTANIX INC CL A CL A	593.000	0.00	36,279.74	14,541.85	21,737.89	21,737.89
		61.18	0.00	36,279.74	14,541.85	0.00	
CUSIP: G6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	426.000	0.00	29,036.16	18,178.49	10,857.67	10,857.67
		68.16	0.00	29,036.16	18,178.49	0.00	
CUSIP: 67066G104	NVIDIA CORP COM	41,295.000	0.00	5,545,505.55	137,832.38	5,407,673.17	5,407,673.17
		134.29	0.00	5,545,505.55	137,832.38	0.00	
CUSIP: 62944T105	NVR INC COM STK USD0.01	8.000	0.00	65,431.20	31,807.24	33,623.96	33,623.96
		8,178.90	0.00	65,431.20	31,807.24	0.00	
CUSIP: 67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	81.000	0.00	96,049.80	75,298.61	20,751.19	20,751.19
		1,185.80	0.00	96,049.80	75,298.61	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 674599105	OCCIDENTAL PETROLEUM CORP	714.000	157.08	35,278.74	42,270.59	-6,991.85	-6,991.85
		49.41	157.08	35,278.74	42,270.59	0.00	
CUSIP: 675232102	OCEANEERING INTL INC COM	256.000	0.00	6,676.48	4,403.84	2,272.64	2,272.64
		26.08	0.00	6,676.48	4,403.84	0.00	
CUSIP: 670837103	OGE ENERGY CORP COM	515.000	0.00	21,243.75	19,282.89	1,960.86	1,960.86
		41.25	0.00	21,243.75	19,282.89	0.00	
CUSIP: 679295105	OKTA INC CL A CLA	390.000	0.00	30,732.00	26,774.48	3,957.52	3,957.52
		78.80	0.00	30,732.00	26,774.48	0.00	
CUSIP: 679580100	OLD DOMINION FREIGHT LINE INC COM	512.000	0.00	90,316.80	81,344.64	8,972.16	8,972.16
		176.40	0.00	90,316.80	81,344.64	0.00	
CUSIP: 680033107	OLD NATL BANCORP IND COM	753.000	0.00	16,343.87	9,926.43	6,417.44	6,417.44
		21.705	0.00	16,343.87	9,926.43	0.00	
CUSIP: 680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	721.000	0.00	26,092.99	18,553.14	7,539.85	7,539.85
		36.19	0.00	26,092.99	18,553.14	0.00	
CUSIP: 681116109	OLLIES BARGAIN OUTLET HLDGS INC COM	161.000	0.00	17,666.53	10,536.25	7,130.28	7,130.28
		109.73	0.00	17,666.53	10,536.25	0.00	
CUSIP: 681936100	OMEGA HEALTHCARE INVS INC REIT	606.000	0.00	22,937.10	16,153.84	6,783.26	6,783.26
		37.85	0.00	22,937.10	16,153.84	0.00	
CUSIP: 68235P108	ONE GAS INC COM	139.000	0.00	9,625.75	10,745.05	-1,119.30	-1,119.30
		69.25	0.00	9,625.75	10,745.05	0.00	
CUSIP: 68268W103	ONEMAIN HLDGS INC COM	296.000	0.00	15,430.48	11,521.06	3,909.42	3,909.42
		52.13	0.00	15,430.48	11,521.06	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
<i>Equities</i>							
USD							
CUSIP: 682680103	ONEOK INC COM STK	1,056.000	0.00	106,022.40	70,473.96	35,548.44	35,548.44
		100.40	0.00	106,022.40	70,473.96	0.00	
CUSIP: 683344105	ONTO INNOVATION INC	127.000	0.00	21,167.09	10,411.78	10,755.31	10,755.31
		166.67	0.00	21,167.09	10,411.78	0.00	
CUSIP: 68404L201	OPTION CARE HEALTH INC COM NEW COM NEW	429.000	0.00	9,952.80	14,007.93	-4,055.13	-4,055.13
		23.20	0.00	9,952.80	14,007.93	0.00	
CUSIP: 68389X105	ORACLE CORP COM	2,226.000	0.00	370,940.64	208,369.69	162,570.95	162,570.95
		166.64	0.00	370,940.64	208,369.69	0.00	
CUSIP: 68622V106	ORGANON & CO COM	1,326.000	0.00	19,783.92	16,462.96	3,320.96	3,320.96
		14.92	0.00	19,783.92	16,462.96	0.00	
CUSIP: 688239201	OSHKOSH CORPORATION	169.000	0.00	16,066.83	13,175.67	2,891.16	2,891.16
		95.07	0.00	16,066.83	13,175.67	0.00	
CUSIP: 671044105	OSI SYS INC COM	41.000	0.00	6,864.63	4,838.93	2,025.70	2,025.70
		167.43	0.00	6,864.63	4,838.93	0.00	
CUSIP: 689648103	OTTER TAIL CORP	105.000	0.00	7,753.20	7,615.92	137.28	137.28
		73.84	0.00	7,753.20	7,615.92	0.00	
CUSIP: 69047Q102	OVINTIV INC COM USD0.01	633.000	0.00	25,636.50	22,764.27	2,872.23	2,872.23
		40.50	0.00	25,636.50	22,764.27	0.00	
CUSIP: 690742101	OWENS CORNING NEW COM STK	240.000	0.00	40,876.80	25,462.20	15,414.60	15,414.60
		170.32	0.00	40,876.80	25,462.20	0.00	
CUSIP: 69478X105	PAC PREMIER BANCORP COM	240.000	0.00	5,980.80	5,199.00	781.80	781.80
		24.92	0.00	5,980.80	5,199.00	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 69608A108	PALANTIR TECHNOLOGIES INC CL A CL A	4,207.000	0.00	318,175.41	32,783.05	285,392.36	285,392.36
		75.63	0.00	318,175.41	32,783.05	0.00	
CUSIP: 697435105	PALO ALTO NETWORKS INC COM USD0.0001	1,266.000	0.00	230,361.36	116,036.81	114,324.55	114,324.55
		181.96	0.00	230,361.36	116,036.81	0.00	
CUSIP: 92556H206	PARAMOUNT GLOBAL OM USD0.001 CL B	1,022.000	51.10	10,690.12	12,865.45	-2,175.33	-2,175.33
		10.46	51.10	10,690.12	12,865.45	0.00	
CUSIP: 700517105	PARK HOTELS & RESORTS INC COM	575.000	373.75	8,090.25	7,079.69	1,010.56	1,010.56
		14.07	373.75	8,090.25	7,079.69	0.00	
CUSIP: 701094104	PARKER-HANNIFIN CORP COM	330.000	0.00	209,889.90	108,036.23	101,853.67	101,853.67
		636.03	0.00	209,889.90	108,036.23	0.00	
CUSIP: 70202L102	PARSONS CORP DEL COM	86.000	0.00	7,933.50	3,761.00	4,172.50	4,172.50
		92.25	0.00	7,933.50	3,761.00	0.00	
CUSIP: 703481101	PATTERSON-UTI ENERGY INC COM	888.000	0.00	7,334.88	9,857.03	-2,522.15	-2,522.15
		8.26	0.00	7,334.88	9,857.03	0.00	
CUSIP: 704326107	PAYCHEX INC COM	823.000	0.00	115,401.06	90,597.90	24,803.16	24,803.16
		140.22	0.00	115,401.06	90,597.90	0.00	
CUSIP: 70450Y103	PAYPAL HLDGS INC COM	2,654.000	0.00	226,518.90	150,283.55	76,235.35	76,235.35
		85.35	0.00	226,518.90	150,283.55	0.00	
CUSIP: 69318G106	PBF ENERGY INC CL A CL A	303.000	0.00	8,044.65	10,666.36	-2,621.71	-2,621.71
		26.55	0.00	8,044.65	10,666.36	0.00	
CUSIP: 704551100	PEABODY ENERGY CORP NEW	302.000	0.00	6,323.88	7,140.04	-816.16	-816.16
		20.94	0.00	6,323.88	7,140.04	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 71844V201	PHILLIPS EDISON & CO INC COM NEW COM NEW	300.000	30.75	11,238.00	9,369.74	1,868.26	1,868.26
		37.46	30.75	11,238.00	9,369.74	0.00	
CUSIP: 71880K101	PHINIA INC COM USD0.01 WI	122.000	0.00	5,876.74	2,652.22	3,224.52	3,224.52
		48.17	0.00	5,876.74	2,652.22	0.00	
CUSIP: 72346Q104	PINNACLE FINL PARTNERS INC COM	193.000	0.00	22,077.27	10,235.28	11,841.99	11,841.99
		114.39	0.00	22,077.27	10,235.28	0.00	
CUSIP: 723484101	PINNACLE W. CAP CORP COM	290.000	0.00	24,583.30	19,389.40	5,193.90	5,193.90
		84.77	0.00	24,583.30	19,389.40	0.00	
CUSIP: 72352L106	PINTEREST INC CL A CLA	1,534.000	0.00	44,486.00	33,859.22	10,626.78	10,626.78
		29.00	0.00	44,486.00	33,859.22	0.00	
CUSIP: 724078100	PIPER SANDLER COMPANIES COM USD0.01	44.000	0.00	13,197.80	5,785.67	7,412.13	7,412.13
		299.95	0.00	13,197.80	5,785.67	0.00	
CUSIP: 72703H101	PLANET FITNESS INC CL A CLA	215.000	0.00	21,257.05	17,875.64	3,381.41	3,381.41
		98.87	0.00	21,257.05	17,875.64	0.00	
CUSIP: 729132100	PLEXUS CORP COM	70.000	0.00	10,953.60	6,195.88	4,757.72	4,757.72
		156.48	0.00	10,953.60	6,195.88	0.00	
CUSIP: 72919P202	PLUG PWR INC COM NEW	234.000	0.00	498.42	499.01	-0.59	-0.59
		2.13	0.00	498.42	499.01	0.00	
CUSIP: 693475105	PNC FINANCIAL SERVICES GROUP COM STK	1,040.000	0.00	200,564.00	126,893.00	73,671.00	73,671.00
		192.85	0.00	200,564.00	126,893.00	0.00	
CUSIP: 73278L105	POOL CORP COM STK	98.000	0.00	33,412.12	34,089.77	-677.65	-677.65
		340.94	0.00	33,412.12	34,089.77	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	181.000	126.70	17,024.86	10,625.16	6,399.70	6,399.70
		94.06	126.70	17,024.86	10,625.16	0.00	
CUSIP: 736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	229.000	114.50	9,988.98	11,546.76	-1,557.78	-1,557.78
		43.62	114.50	9,988.98	11,546.76	0.00	
CUSIP: 737446104	POST HLDGS INC COM STK	139.000	0.00	15,909.94	12,714.68	3,195.26	3,195.26
		114.46	0.00	15,909.94	12,714.68	0.00	
CUSIP: 737630103	POTLATCHDELTIC CORPORATION	204.000	0.00	8,007.00	9,165.06	-1,158.06	-1,158.06
		39.25	0.00	8,007.00	9,165.06	0.00	
CUSIP: 739276103	POWER INTEGRATIONS INC COM	145.000	0.00	8,946.50	10,871.02	-1,924.52	-1,924.52
		61.70	0.00	8,946.50	10,871.02	0.00	
CUSIP: 693506107	PPG IND INC COM	481.000	0.00	57,455.45	40,971.97	16,483.48	16,483.48
		119.45	0.00	57,455.45	40,971.97	0.00	
CUSIP: 69351T106	PPL CORP COM ISIN US69351T1060	1,904.000	490.28	61,803.84	52,240.68	9,563.16	9,563.16
		32.46	490.28	61,803.84	52,240.68	0.00	
CUSIP: 74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM	127.000	0.00	9,917.43	7,934.01	1,983.42	1,983.42
		78.09	0.00	9,917.43	7,934.01	0.00	
CUSIP: 741511109	PRICESMART INC COM STK	65.000	0.00	5,991.05	4,699.02	1,292.03	1,292.03
		92.17	0.00	5,991.05	4,699.02	0.00	
CUSIP: 74164M108	PRIMERICA INC COM	94.000	0.00	25,513.48	17,309.40	8,204.08	8,204.08
		271.42	0.00	25,513.48	17,309.40	0.00	
CUSIP: 741623102	PRIMO BRANDS CORPORATION COM USD0.01	404.000	0.00	12,431.08	6,230.69	6,200.39	6,200.39
		30.77	0.00	12,431.08	6,230.69	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 693656100	PVH CORP COM USD1	162.000	0.00	17,131.50	13,637.57	3,493.93	3,493.93
		105.75	0.00	17,131.50	13,637.57	0.00	
CUSIP: 74736L109	Q2 HLDGS INC COM	143.000	0.00	14,392.95	3,460.96	10,931.99	10,931.99
		100.65	0.00	14,392.95	3,460.96	0.00	
CUSIP: 74736K101	QORVO INC COM	289.000	0.00	20,209.77	17,553.86	2,655.91	2,655.91
		69.93	0.00	20,209.77	17,553.86	0.00	
CUSIP: 747316107	QUAKER CHEM CORP COM	34.000	0.00	4,785.84	6,312.87	-1,527.03	-1,527.03
		140.76	0.00	4,785.84	6,312.87	0.00	
CUSIP: 747525103	QUALCOMM INC COM	2,326.000	0.00	357,320.12	184,184.84	173,135.28	173,135.28
		153.62	0.00	357,320.12	184,184.84	0.00	
CUSIP: 74758T303	QUALYS INC COM USD0.001	66.000	0.00	9,254.52	7,347.29	1,907.23	1,907.23
		140.22	0.00	9,254.52	7,347.29	0.00	
CUSIP: 74767V109	QUANTUMSCAPE CORP COM USD0.0001 CLA	665.000	0.00	3,451.35	4,344.12	-892.77	-892.77
		5.19	0.00	3,451.35	4,344.12	0.00	
CUSIP: 74834L100	QUEST DIAGNOSTICS INC COM	290.000	0.00	43,749.40	35,813.93	7,935.47	7,935.47
		150.86	0.00	43,749.40	35,813.93	0.00	
CUSIP: 750236101	RADIAN GROUP INC COM	405.000	0.00	12,846.60	9,712.92	3,133.68	3,133.68
		31.72	0.00	12,846.60	9,712.92	0.00	
CUSIP: 751212101	RALPH LAUREN CORP CLA CLA	104.000	85.80	24,021.92	11,826.10	12,195.82	12,195.82
		230.98	85.80	24,021.92	11,826.10	0.00	
CUSIP: 750917106	RAMBUS INC DEL COM	274.000	0.00	14,483.64	12,410.15	2,073.49	2,073.49
		52.86	0.00	14,483.64	12,410.15	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	<u>Base market</u>
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price	Base	Base	Base		
2240681							
Equities							
USD							
CUSIP: 759351604	REINSURANCE GROUP AMER INC COM NEW STK	172.000	0.00	36,744.36	24,603.31	12,141.05	12,141.05
		213.63	0.00	36,744.36	24,603.31	0.00	
CUSIP: 759509102	RELIANCE INC COM NPV	150.000	0.00	40,389.00	36,925.88	3,463.12	3,463.12
		269.26	0.00	40,389.00	36,925.88	0.00	
CUSIP: 759916109	REPLIGEN CORP COM STK USD0.01	142.000	0.00	20,439.48	21,804.46	-1,364.98	-1,364.98
		143.94	0.00	20,439.48	21,804.46	0.00	
CUSIP: 760759100	REPUBLIC SVCS INC COM	532.000	0.00	107,027.76	77,136.01	29,891.75	29,891.75
		201.18	0.00	107,027.76	77,136.01	0.00	
CUSIP: 76118Y104	RESIDEO TECHNOLOGIES INC COM USD0.001	371.000	0.00	8,551.55	6,638.12	1,913.43	1,913.43
		23.05	0.00	8,551.55	6,638.12	0.00	
CUSIP: 761152107	RESMED INC COM	332.000	0.00	75,925.08	31,745.84	44,179.24	44,179.24
		228.69	0.00	75,925.08	31,745.84	0.00	
CUSIP: 76155X100	REVOLUTION MEDICINES INC COM	223.000	0.00	9,754.02	5,321.34	4,432.68	4,432.68
		43.74	0.00	9,754.02	5,321.34	0.00	
CUSIP: 74967X103	RH COM	46.000	0.00	18,105.14	11,931.14	6,174.00	6,174.00
		393.59	0.00	18,105.14	11,931.14	0.00	
CUSIP: 76680R206	RINGCENTRAL INC CL A CL A	220.000	0.00	7,702.20	6,153.95	1,548.25	1,548.25
		35.01	0.00	7,702.20	6,153.95	0.00	
CUSIP: 767292105	RIOT PLATFORMS INC COM NPV	407.000	0.00	4,155.47	4,286.73	-131.26	-131.26
		10.21	0.00	4,155.47	4,286.73	0.00	
CUSIP: 64828T201	RITHM CAPITAL CORP	1,118.000	279.50	12,107.94	8,991.52	3,116.42	3,116.42
		10.83	279.50	12,107.94	8,991.52	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 76954A103	RIVIAN AUTOMOTIVE INC	1,342.000	0.00	17,848.60	16,993.08	855.52	855.52
		13.30	0.00	17,848.60	16,993.08	0.00	
CUSIP: 770323103	ROBERT HALF INC COM USD0.001	6.000	0.00	422.76	439.03	-16.27	-16.27
		70.46	0.00	422.76	439.03	0.00	
CUSIP: 770700102	ROBINHOOD MKTS INC COM CL A COM CL A	1,475.000	0.00	54,958.50	13,027.94	41,930.56	41,930.56
		37.26	0.00	54,958.50	13,027.94	0.00	
CUSIP: 77543R102	ROKU INC COM CL A COM CL A	314.000	0.00	23,342.76	17,801.45	5,541.31	5,541.31
		74.34	0.00	23,342.76	17,801.45	0.00	
CUSIP: 775711104	ROLLINS INC COM	370.000	0.00	17,149.50	15,274.53	1,874.97	1,874.97
		46.35	0.00	17,149.50	15,274.53	0.00	
CUSIP: 778296103	ROSS STORES INC COM	880.000	0.00	133,117.60	93,071.00	40,046.60	40,046.60
		151.27	0.00	133,117.60	93,071.00	0.00	
CUSIP: V7780T103	ROYAL CARIBBEAN GROUP COM STK	568.000	312.40	131,031.92	24,539.25	106,492.67	106,492.67
		230.69	312.40	131,031.92	24,539.25	0.00	
CUSIP: 749685103	RPM INTL INC	329.000	0.00	40,486.74	26,768.27	13,718.47	13,718.47
		123.06	0.00	40,486.74	26,768.27	0.00	
CUSIP: 75513E101	RTX CORPORATION COMSTK	3,454.000	0.00	399,696.88	271,800.72	127,896.16	127,896.16
		115.72	0.00	399,696.88	271,800.72	0.00	
CUSIP: 781846209	RUSH ENTERPRISES INC CL A CL A	159.000	0.00	8,711.61	5,659.61	3,052.00	3,052.00
		54.79	0.00	8,711.61	5,659.61	0.00	
CUSIP: 74982T103	RXO LLC COM	293.000	0.00	6,985.12	5,421.24	1,563.88	1,563.88
		23.84	0.00	6,985.12	5,421.24	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 829073105	SIMPSON MFG INC COM	109.000	0.00	18,075.47	13,722.29	4,353.18	4,353.18
		165.83	0.00	18,075.47	13,722.29	0.00	
CUSIP: 829933100	SIRIUS XM HLDGS INC NEW COM	496.000	0.00	11,308.80	13,540.54	-2,231.74	-2,231.74
		22.80	0.00	11,308.80	13,540.54	0.00	
CUSIP: 82982L103	SITEONE LANDSCAPE SUPPLY INC COM	114.000	0.00	15,021.78	16,870.01	-1,848.23	-1,848.23
		131.77	0.00	15,021.78	16,870.01	0.00	
CUSIP: 82982T106	SITIME CORP COM	41.000	0.00	8,795.73	4,525.28	4,270.45	4,270.45
		214.53	0.00	8,795.73	4,525.28	0.00	
CUSIP: 82983N108	SITIO ROYALTIES CORP COM CL A	182.000	0.00	3,490.76	4,473.11	-982.35	-982.35
		19.18	0.00	3,490.76	4,473.11	0.00	
CUSIP: 83001C108	SIX FLAGS ENTMT CORP DEL COM	111.000	0.00	5,349.09	4,570.62	778.47	778.47
		48.19	0.00	5,349.09	4,570.62	0.00	
CUSIP: 830566105	SKECHERS U S A INC CL A CL A ISIN #US8305661055	345.000	0.00	23,197.80	18,337.62	4,860.18	4,860.18
		67.24	0.00	23,197.80	18,337.62	0.00	
CUSIP: 83088M102	SKYWORKS SOLUTIONS INC COM	415.000	0.00	36,802.20	37,150.80	-348.60	-348.60
		88.68	0.00	36,802.20	37,150.80	0.00	
CUSIP: 78442P106	SLM CORP COM	618.000	0.00	17,044.44	9,228.29	7,816.15	7,816.15
		27.58	0.00	17,044.44	9,228.29	0.00	
CUSIP: 78454L100	SM ENERGY CO COM	310.000	0.00	12,015.60	8,696.28	3,319.32	3,319.32
		38.76	0.00	12,015.60	8,696.28	0.00	
CUSIP: 831865209	SMITH A O CORP COM	333.000	0.00	22,713.93	14,222.43	8,491.50	8,491.50
		68.21	0.00	22,713.93	14,222.43	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 832696405	SMUCKER J M CO COM NEW	10.000	0.00	1,101.20	1,108.20	-7.00	-7.00
		110.12	0.00	1,101.20	1,108.20	0.00	
CUSIP: G8267P108	SMURFIT WESTROCK LTD	654.000	0.00	35,224.44	30,247.50	4,976.94	4,976.94
		53.86	0.00	35,224.44	30,247.50	0.00	
CUSIP: 833034101	SNAP-ON INC COM	118.000	0.00	40,058.64	18,266.43	21,792.21	21,792.21
		339.48	0.00	40,058.64	18,266.43	0.00	
CUSIP: 833445109	SNOWFLAKE INC CL A CL A	411.000	0.00	63,462.51	60,409.81	3,052.70	3,052.70
		154.41	0.00	63,462.51	60,409.81	0.00	
CUSIP: 83406F102	SOFI TECHNOLOGIES INC COM	2,080.000	0.00	32,032.00	11,403.60	20,628.40	20,628.40
		15.40	0.00	32,032.00	11,403.60	0.00	
CUSIP: 83444M101	SOLVENTUM CORP COM COM USD0.01	314.000	0.00	20,742.84	19,963.86	778.98	778.98
		66.06	0.00	20,742.84	19,963.86	0.00	
CUSIP: 88023U101	SOMNIGROUP INTERNATIONAL INC. COM USD0.01	429.000	0.00	24,320.01	15,874.08	8,445.93	8,445.93
		56.69	0.00	24,320.01	15,874.08	0.00	
CUSIP: 83601L102	SOTERA HEALTH CO COM	255.000	0.00	3,488.40	4,187.74	-699.34	-699.34
		13.68	0.00	3,488.40	4,187.74	0.00	
CUSIP: 842587107	SOUTHERN CO COM STK	2,312.000	0.00	190,323.84	171,324.98	18,998.86	18,998.86
		82.32	0.00	190,323.84	171,324.98	0.00	
CUSIP: 84265V105	SOUTHN COPPER CORP DEL COM	224.000	0.00	20,413.12	16,865.07	3,548.05	3,548.05
		91.13	0.00	20,413.12	16,865.07	0.00	
CUSIP: 840441109	SOUTHSTATE CORP COM	192.000	0.00	19,100.16	12,889.44	6,210.72	6,210.72
		99.48	0.00	19,100.16	12,889.44	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
				</			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 854231107	STANDEX INTL CORP COM	30.000	0.00	5,609.70	3,755.48	1,854.22	1,854.22
		186.99	0.00	5,609.70	3,755.48	0.00	
CUSIP: 854502101	STANLEY BLACK & DECKER INC COM	381.000	0.00	30,590.49	33,067.95	-2,477.46	-2,477.46
		80.29	0.00	30,590.49	33,067.95	0.00	
CUSIP: 855244109	STARBUCKS CORP COM	2,514.000	0.00	229,402.50	177,751.17	51,651.33	51,651.33
		91.25	0.00	229,402.50	177,751.17	0.00	
CUSIP: 85571B105	STARWOOD PROPERTY TRUST INC COM REIT	754.000	361.92	14,288.30	13,204.43	1,083.87	1,083.87
		18.95	361.92	14,288.30	13,204.43	0.00	
CUSIP: 857477103	STATE STR CORP COM	901.000	0.00	88,433.15	45,324.17	43,108.98	43,108.98
		98.15	0.00	88,433.15	45,324.17	0.00	
CUSIP: 858119100	STEEL DYNAMICS INC COM	430.000	197.80	49,050.10	43,324.78	5,725.32	5,725.32
		114.07	197.80	49,050.10	43,324.78	0.00	
CUSIP: G8473T100	STERIS PLC ORD USD0.001	257.000	0.00	52,828.92	49,272.30	3,556.62	3,556.62
		205.56	0.00	52,828.92	49,272.30	0.00	
CUSIP: 860630102	STIFEL FINL CORP COM	263.000	0.00	27,899.04	15,638.64	12,260.40	12,260.40
		106.08	0.00	27,899.04	15,638.64	0.00	
CUSIP: G85158106	STONECO LTD COM CLASS A	711.000	0.00	5,666.67	8,853.73	-3,187.06	-3,187.06
		7.97	0.00	5,666.67	8,853.73	0.00	
CUSIP: 861896108	STONEX GROUP INC COM	67.000	0.00	6,563.99	4,439.09	2,124.90	2,124.90
		97.97	0.00	6,563.99	4,439.09	0.00	
CUSIP: 86272C103	STRATEGIC ED INC	58.000	0.00	5,418.36	5,224.79	193.57	193.57
		93.42	0.00	5,418.36	5,224.79	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
				</			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 887389104	TIMKEN CO COM	157.000	0.00	11,205.09	12,158.48	-953.39	-953.39
		71.37	0.00	11,205.09	12,158.48	0.00	
CUSIP: 872540109	TJX COS INC COM NEW	3,001.000	0.00	362,550.81	231,952.66	130,598.15	130,598.15
		120.81	0.00	362,550.81	231,952.66	0.00	
CUSIP: 872590104	T-MOBILE US INC COM	787.000	0.00	173,714.51	112,716.11	60,998.40	60,998.40
		220.73	0.00	173,714.51	112,716.11	0.00	
CUSIP: 888787108	TOAST INC COM USD0.000001 CLASS A	658.000	0.00	23,984.10	11,536.39	12,447.71	12,447.71
		36.45	0.00	23,984.10	11,536.39	0.00	
CUSIP: 889478103	TOLL BROS INC COM	284.000	0.00	35,769.80	17,943.83	17,825.97	17,825.97
		125.95	0.00	35,769.80	17,943.83	0.00	
CUSIP: 89055F103	TOPBUILD CORP COM	82.000	0.00	25,529.88	18,210.77	7,319.11	7,319.11
		311.34	0.00	25,529.88	18,210.77	0.00	
CUSIP: 892672106	TRADEWEB MKTS INC CL A CL A	278.000	0.00	36,395.76	19,911.06	16,484.70	16,484.70
		130.92	0.00	36,395.76	19,911.06	0.00	
CUSIP: 89377M109	TRANSMEDICS GROUP INC COM	78.000	0.00	4,863.30	6,073.28	-1,209.98	-1,209.98
		62.35	0.00	4,863.30	6,073.28	0.00	
CUSIP: 89400J107	TRANSUNION COM	497.000	0.00	46,076.87	33,956.29	12,120.58	12,120.58
		92.71	0.00	46,076.87	33,956.29	0.00	
CUSIP: 894164102	TRAVEL + LEISURE CO COM USD0.01	205.000	0.00	10,342.25	7,837.67	2,504.58	2,504.58
		50.45	0.00	10,342.25	7,837.67	0.00	
CUSIP: 89417E109	TRAVELERS COS INC COM STK	434.000	0.00	104,546.26	78,889.26	25,657.00	25,657.00
		240.89	0.00	104,546.26	78,889.26	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 89531P105	TREX CO INC COM	284.000	0.00	19,604.52	15,546.87	4,057.65	4,057.65
		69.03	0.00	19,604.52	15,546.87	0.00	
CUSIP: 87265H109	TRI POINTE HOMES INC	259.000	0.00	9,391.34	7,332.94	2,058.40	2,058.40
		36.26	0.00	9,391.34	7,332.94	0.00	
CUSIP: 896239100	TRIMBLE INC COM TRIMBLE INC	635.000	0.00	44,869.10	29,795.79	15,073.31	15,073.31
		70.66	0.00	44,869.10	29,795.79	0.00	
CUSIP: 896288107	TRINET GROUP INC COM USD0.000025	96.000	0.00	8,713.92	8,858.16	-144.24	-144.24
		90.77	0.00	8,713.92	8,858.16	0.00	
CUSIP: 896522109	TRINITY IND INC COM	210.000	0.00	7,371.00	5,006.93	2,364.07	2,364.07
		35.10	0.00	7,371.00	5,006.93	0.00	
CUSIP: 89832Q109	TRUIST FINL CORP COM	3,437.000	0.00	149,097.06	108,377.21	40,719.85	40,719.85
		43.38	0.00	149,097.06	108,377.21	0.00	
CUSIP: 90138F102	TWILIO INC CL A CL A	449.000	0.00	48,527.92	23,340.15	25,187.77	25,187.77
		108.08	0.00	48,527.92	23,340.15	0.00	
CUSIP: 90353T100	UBER TECHNOLOGIES INC COM USD0.00001	3,921.000	0.00	236,514.72	180,613.05	55,901.67	55,901.67
		60.32	0.00	236,514.72	180,613.05	0.00	
CUSIP: 902653104	UDR INC COM STK	846.000	0.00	36,724.86	34,882.70	1,842.16	1,842.16
		43.41	0.00	36,724.86	34,882.70	0.00	
CUSIP: 90278Q108	UFP INDUSTRIES INC COM USD1.00	153.000	0.00	17,235.45	12,144.00	5,091.45	5,091.45
		112.65	0.00	17,235.45	12,144.00	0.00	
CUSIP: 023586506	U-HAUL HOLDING COMPANY	210.000	0.00	13,450.50	11,422.43	2,028.07	2,028.07
		64.05	0.00	13,450.50	11,422.43	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
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◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 91307C102	UNITED THERAPEUTICS CORP DEL COM STK	115.000	0.00	40,576.60	26,694.09	13,882.51	13,882.51
		352.84	0.00	40,576.60	26,694.09	0.00	
CUSIP: 91324P102	UNITEDHEALTH GROUP INC COM	1,402.000	0.00	709,215.72	29,164.83	680,050.89	680,050.89
		505.86	0.00	709,215.72	29,164.83	0.00	
CUSIP: 91332U101	UNITY SOFTWARE INC COM	609.000	0.00	13,684.23	16,328.82	-2,644.59	-2,644.59
		22.47	0.00	13,684.23	16,328.82	0.00	
CUSIP: 913456109	UNIVERSAL CORP VA COM	62.000	0.00	3,400.08	3,381.02	19.06	19.06
		54.84	0.00	3,400.08	3,381.02	0.00	
CUSIP: 91347P105	UNIVERSAL DISPLAY CORP COM	112.000	0.00	16,374.40	14,970.20	1,404.20	1,404.20
		146.20	0.00	16,374.40	14,970.20	0.00	
CUSIP: 917047102	URBAN OUTFITTERS INC COM	163.000	0.00	8,945.44	4,466.61	4,478.83	4,478.83
		54.88	0.00	8,945.44	4,466.61	0.00	
CUSIP: 902973304	US BANCORP	3,575.000	1,787.50	170,992.25	117,805.19	53,187.06	53,187.06
		47.83	1,787.50	170,992.25	117,805.19	0.00	
CUSIP: 912008109	US FOODS HLDG CORP COM	521.000	0.00	35,146.66	19,903.51	15,243.15	15,243.15
		67.46	0.00	35,146.66	19,903.51	0.00	
CUSIP: 919794107	VAL NATL BANCORP COM	1,106.000	121.66	10,020.36	8,342.01	1,678.35	1,678.35
		9.06	121.66	10,020.36	8,342.01	0.00	
CUSIP: G9460G101	VALARIS LTD COM USD0.40	156.000	0.00	6,901.44	9,285.51	-2,384.07	-2,384.07
		44.24	0.00	6,901.44	9,285.51	0.00	
CUSIP: 91913Y100	VALERO ENERGY CORP COM STK NEW	994.000	0.00	121,854.46	92,370.05	29,484.41	29,484.41
		122.59	0.00	121,854.46	92,370.05	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued		Unrealized gain/loss			
		income/expense					
Asset ID	Description	Shares/PAR value	Local	Market value	Cost	Base market	
		Market Price	Base	Local	Local	Base translation	Base total
			Base	Base	Base		
2240681							
Equities							
USD							
CUSIP: 92047W101	VALVOLINE INC COM	443.000	0.00	16,027.74	15,519.40	508.34	508.34
		36.18	0.00	16,027.74	15,519.40	0.00	
CUSIP: 922280102	VARONIS SYS INC COM	274.000	0.00	12,173.82	6,368.45	5,805.37	5,805.37
		44.43	0.00	12,173.82	6,368.45	0.00	
CUSIP: 92243G108	VAXCYTE INC COM	210.000	0.00	17,190.60	10,137.23	7,053.37	7,053.37
		81.86	0.00	17,190.60	10,137.23	0.00	
CUSIP: 922475108	VEEVA SYS INC CL A COM CL A COM	305.000	0.00	64,126.25	54,903.81	9,222.44	9,222.44
		210.25	0.00	64,126.25	54,903.81	0.00	
CUSIP: 92276F100	VENTAS INC REIT	1,031.000	463.95	60,715.59	34,411.05	26,304.54	26,304.54
		58.89	463.95	60,715.59	34,411.05	0.00	
CUSIP: 92337F107	VERACYTE INC COM	183.000	0.00	7,246.80	4,182.01	3,064.79	3,064.79
		39.60	0.00	7,246.80	4,182.01	0.00	
CUSIP: 92338C103	VERALTO CORP COM	69.000	7.59	7,027.65	2,505.05	4,522.60	4,522.60
		101.85	7.59	7,027.65	2,505.05	0.00	
CUSIP: 92345Y106	VERISK ANALYTICS INC COM USD0.001	394.000	0.00	108,519.42	75,877.51	32,641.91	32,641.91
		275.43	0.00	108,519.42	75,877.51	0.00	
CUSIP: 92343V104	VERIZON COMMUNICATIONS COM	7,984.000	0.00	319,280.16	284,455.52	34,824.64	34,824.64
		39.99	0.00	319,280.16	284,455.52	0.00	
CUSIP: 92511U102	VERRA MOBILITY CORP	359.000	0.00	8,680.62	6,100.31	2,580.31	2,580.31
		24.18	0.00	8,680.62	6,100.31	0.00	
CUSIP: 92532F100	VERTEX PHARMACEUTICALS INC COM	616.000	0.00	248,063.20	212,527.71	35,535.49	35,535.49
		402.70	0.00	248,063.20	212,527.71	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost	Unrealized gain/loss	
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base	Base translation	Base total
2240681								
Equities								
USD								
CUSIP: 92537N108	VERTIV HOLDINGS LLC COM USD0.0001	784.000	0.00	89,070.24	11,628.68		77,441.56	77,441.56
		113.61	0.00	89,070.24	11,628.68		0.00	
CUSIP: 92556V106	VIATRIS INC	3,130.000	0.00	38,968.50	27,120.47		11,848.03	11,848.03
		12.45	0.00	38,968.50	27,120.47		0.00	
CUSIP: 925550105	VIAVI SOLUTIONS INC COM NPV	576.000	0.00	5,817.60	5,185.44		632.16	632.16
		10.10	0.00	5,817.60	5,185.44		0.00	
CUSIP: 925652109	VICI PTYS INC COM	2,450.000	1,059.62	71,564.50	70,524.51		1,039.99	1,039.99
		29.21	1,059.62	71,564.50	70,524.51		0.00	
CUSIP: 928254101	VIRTU FINL INC CL A CLA	243.000	0.00	8,670.24	4,692.94		3,977.30	3,977.30
		35.68	0.00	8,670.24	4,692.94		0.00	
CUSIP: 92826C839	VISA INC COM CL A STK	2,316.000	0.00	731,948.64	305,596.20		426,352.44	426,352.44
		316.04	0.00	731,948.64	305,596.20		0.00	
CUSIP: 928298108	VISHAY INTERTECHNOLOGY INC COM STK	333.000	0.00	5,641.02	7,100.40		-1,459.38	-1,459.38
		16.94	0.00	5,641.02	7,100.40		0.00	
CUSIP: 92840M102	VISTRA CORP COM USD0.01	1,014.000	0.00	139,800.18	23,770.70		116,029.48	116,029.48
		137.87	0.00	139,800.18	23,770.70		0.00	
CUSIP: 928881101	VONTIER CORP COM USD0.0001 WI	407.000	0.00	14,843.29	11,148.75		3,694.54	3,694.54
		36.47	0.00	14,843.29	11,148.75		0.00	
CUSIP: 929042109	VORNADO RLTY TR COM	455.000	0.00	19,128.20	6,685.09		12,443.11	12,443.11
		42.04	0.00	19,128.20	6,685.09		0.00	
CUSIP: 929160109	VULCAN MATERIALS CO COM	342.000	0.00	87,972.66	45,088.18		42,884.48	42,884.48
		257.23	0.00	87,972.66	45,088.18		0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 929740108	WABTEC CORP COM	467.000	0.00	88,538.53	45,860.57	42,677.96	42,677.96
		189.59	0.00	88,538.53	45,860.57	0.00	
CUSIP: 938824109	WAFD INC COM STK USD1	166.000	0.00	5,351.84	4,578.70	773.14	773.14
		32.24	0.00	5,351.84	4,578.70	0.00	
CUSIP: 93148P102	WALKER & DUNLOP INC COM .	78.000	0.00	7,582.38	5,241.02	2,341.36	2,341.36
		97.21	0.00	7,582.38	5,241.02	0.00	
CUSIP: 931142103	WALMART INC COM	7,729.000	1,603.76	698,315.15	377,909.41	320,405.74	320,405.74
		90.35	1,603.76	698,315.15	377,909.41	0.00	
CUSIP: 254687106	WALT DISNEY CO	4,077.000	2,038.50	453,973.95	249,877.79	204,096.16	204,096.16
		111.35	2,038.50	453,973.95	249,877.79	0.00	
CUSIP: 934423104	WARNER BROS DISCOVERY INC	4,683.000	0.00	49,499.31	33,447.39	16,051.92	16,051.92
		10.57	0.00	49,499.31	33,447.39	0.00	
CUSIP: 93627C101	WARRIOR MET COAL INC COM	132.000	0.00	7,159.68	4,413.09	2,746.59	2,746.59
		54.24	0.00	7,159.68	4,413.09	0.00	
CUSIP: 94106L109	WASTE MGMT INC DEL COM STK	548.000	0.00	110,580.92	91,407.77	19,173.15	19,173.15
		201.79	0.00	110,580.92	91,407.77	0.00	
CUSIP: 941848103	WATERS CORP COM	152.000	0.00	56,388.96	41,860.50	14,528.46	14,528.46
		370.98	0.00	56,388.96	41,860.50	0.00	
CUSIP: 942622200	WATSCO INC COM	85.000	0.00	40,280.65	29,305.67	10,974.98	10,974.98
		473.89	0.00	40,280.65	29,305.67	0.00	
CUSIP: 942749102	WATTS WTR TECHNOLOGIES INC	70.000	0.00	14,231.00	11,365.38	2,865.62	2,865.62
		203.30	0.00	14,231.00	11,365.38	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 94419L101	WAYFAIR INC CL A CL A	203.000	0.00	8,996.96	6,553.35	2,443.61	2,443.61
		44.32	0.00	8,996.96	6,553.35	0.00	
CUSIP: 929236107	WD 40 CO COM STK	35.000	0.00	8,493.80	6,558.04	1,935.76	1,935.76
		242.68	0.00	8,493.80	6,558.04	0.00	
CUSIP: G48833118	WEATHERFORD INTL LTD COMMON STOCK	181.000	0.00	12,965.03	11,700.30	1,264.73	1,264.73
		71.63	0.00	12,965.03	11,700.30	0.00	
CUSIP: 947890109	WEBSTER FNCL CORP WATERBURY CONN COM	446.000	0.00	24,628.12	16,445.14	8,182.98	8,182.98
		55.22	0.00	24,628.12	16,445.14	0.00	
CUSIP: 949746101	WELLS FARGO & CO NEW COM STK	8,677.000	0.00	609,472.48	350,572.50	258,899.98	258,899.98
		70.24	0.00	609,472.48	350,572.50	0.00	
CUSIP: 95040Q104	WELLTOWER INC COM REIT	1,222.000	0.00	154,008.66	71,252.51	82,756.15	82,756.15
		126.03	0.00	154,008.66	71,252.51	0.00	
CUSIP: 95082P105	WESCO INTL INC COM	115.000	0.00	20,810.40	16,511.99	4,298.41	4,298.41
		180.96	0.00	20,810.40	16,511.99	0.00	
CUSIP: 955306105	WEST PHARMACEUTICAL SVCS INC COM	150.000	0.00	49,134.00	35,190.64	13,943.36	13,943.36
		327.56	0.00	49,134.00	35,190.64	0.00	
CUSIP: 957638109	WESTERN ALLIANCE BANCORPORATION COM	273.000	0.00	22,806.42	9,951.54	12,854.88	12,854.88
		83.54	0.00	22,806.42	9,951.54	0.00	
CUSIP: 959802109	WESTERN UNION CO	961.000	0.00	10,186.60	10,458.09	-271.49	-271.49
		10.60	0.00	10,186.60	10,458.09	0.00	
CUSIP: 960413102	WESTLAKE CORPORATION COM USD0.01	85.000	0.00	9,745.25	9,637.52	107.73	107.73
		114.65	0.00	9,745.25	9,637.52	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 97650W108	WINTRUST FINL CORP COM	154.000	0.00	19,205.34	10,370.75	8,834.59	8,834.59
		124.71	0.00	19,205.34	10,370.75	0.00	
CUSIP: 92942W107	WK KELLOGG CO COM	164.000	0.00	2,950.36	2,796.07	154.29	154.29
		17.99	0.00	2,950.36	2,796.07	0.00	
CUSIP: 980745103	WOODWARD INC COM	149.000	0.00	24,796.58	14,699.23	10,097.35	10,097.35
		166.42	0.00	24,796.58	14,699.23	0.00	
CUSIP: 98138H101	WORKDAY INC CL A COM USD0.001	516.000	0.00	133,143.48	96,157.89	36,985.59	36,985.59
		258.03	0.00	133,143.48	96,157.89	0.00	
CUSIP: 981475106	WORLD KINECT CORPORATION COM USD0.01	157.000	26.69	4,319.07	3,737.00	582.07	582.07
		27.51	26.69	4,319.07	3,737.00	0.00	
CUSIP: 981811102	WORTHINGTON ENTERPRISES INC	80.000	0.00	3,208.80	3,147.65	61.15	61.15
		40.11	0.00	3,208.80	3,147.65	0.00	
CUSIP: 982104101	WORTHINGTON STL INC COMMON STOCK	80.000	0.00	2,545.60	1,594.95	950.65	950.65
		31.82	0.00	2,545.60	1,594.95	0.00	
CUSIP: 929328102	WSFS FINANCIAL CORP COM	157.000	0.00	8,341.41	5,465.57	2,875.84	2,875.84
		53.13	0.00	8,341.41	5,465.57	0.00	
CUSIP: 98311A105	WYNDHAM HOTELS & RESORTS INC COM	224.000	0.00	22,576.96	15,492.40	7,084.56	7,084.56
		100.79	0.00	22,576.96	15,492.40	0.00	
CUSIP: 983134107	WYNN RESORTS LTD COM	226.000	0.00	19,472.16	16,544.99	2,927.17	2,927.17
		86.16	0.00	19,472.16	16,544.99	0.00	
CUSIP: 98389B100	XCEL ENERGY INC COM	1,224.000	0.00	82,644.48	68,753.67	13,890.81	13,890.81
		67.52	0.00	82,644.48	68,753.67	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 983793100	XPO INC COM	264.000	0.00	34,623.60	11,658.90	22,964.70	22,964.70
		131.15	0.00	34,623.60	11,658.90	0.00	
CUSIP: 98419M100	XYLEM INC COM	607.000	0.00	70,424.14	60,723.42	9,700.72	9,700.72
		116.02	0.00	70,424.14	60,723.42	0.00	
CUSIP: 985817105	YELP INC COM	173.000	0.00	6,695.10	5,180.06	1,515.04	1,515.04
		38.70	0.00	6,695.10	5,180.06	0.00	
CUSIP: 98585X104	YETI HLDGS INC COM	222.000	0.00	8,549.22	9,087.02	-537.80	-537.80
		38.51	0.00	8,549.22	9,087.02	0.00	
CUSIP: 98954M200	ZILLOW GROUP INC COM	407.000	0.00	30,138.35	17,880.53	12,257.82	12,257.82
	USD0.0001 CLASS C	74.05	0.00	30,138.35	17,880.53	0.00	
CUSIP: 98954M101	ZILLOW GROUP INC COM	145.000	0.00	10,273.25	6,273.07	4,000.18	4,000.18
	USD0.0001	70.85	0.00	10,273.25	6,273.07	0.00	
CUSIP: 989701107	ZIONS BANCORPORATION N A	380.000	0.00	20,615.00	10,196.35	10,418.65	10,418.65
		54.25	0.00	20,615.00	10,196.35	0.00	
CUSIP: 98978V103	ZOETIS INC COM USD0.01 CL 'A'	625.000	0.00	101,831.25	111,724.10	-9,892.85	-9,892.85
		162.93	0.00	101,831.25	111,724.10	0.00	
CUSIP: 98980L101	ZOOM COMMUNICATIONS INC	629.000	0.00	51,332.69	38,804.59	12,528.10	12,528.10
		81.61	0.00	51,332.69	38,804.59	0.00	
CUSIP: 98980G102	ZSCALER INC COM	218.000	0.00	39,329.38	19,348.05	19,981.33	19,981.33
		180.41	0.00	39,329.38	19,348.05	0.00	
CUSIP: 98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION	318.000	0.00	11,861.40	6,910.94	4,950.46	4,950.46
		37.30	0.00	11,861.40	6,910.94	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
2240681									
Equities									
Total - USD			54,398.62	98,195,158.60		43,945,497.20			
Total - Base Currency			54,398.62	98,195,158.60		43,945,497.20			
Total Equities (Excl Derivatives) in Base Currency			54,398.62	98,195,158.60		43,945,497.20		54,249,661.40	54,249,661.40
								0.00	
Total Equities in Base Currency								54,249,661.40	54,249,661.40
			54,398.62	98,195,158.60		43,945,497.20		0.00	
Cash and Cash Equivalents									
	USD - United States dollar		0.00	230.42		230.42		0.00	0.00
		1.00	0.00	230.42		230.42		0.00	
Total - Base Currency									
USD									
CUSIP: 665278404	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A	173,178.500	1,179.30	173,178.50		173,178.50		0.00	0.00
		1.00	1,179.30	173,178.50		173,178.50		0.00	
Total - USD			1,179.30	173,178.50		173,178.50			
Total - Base Currency			1,179.30	173,178.50		173,178.50			
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			1,179.30	173,408.92		173,408.92		0.00	0.00
								0.00	
Total Cash and Cash Equivalents in Base Currency								0.00	0.00
			1,179.30	173,408.92		173,408.92		0.00	
Total for 2240681								54,249,661.40	54,249,661.40
			55,577.92	98,368,567.52		44,118,906.12		0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
2246218									
Fixed Income									
USD									
CUSIP: 2A3999S48	CF NHIT LOOMIS SAYLES LONG DURATION CORP BND TRUST	2,581,738.670	0.00	53,441,990.47		51,454,051.67		1,987,938.80	1,987,938.80
		20.70	0.00	53,441,990.47		51,454,051.67		0.00	
Total - USD			0.00	53,441,990.47		51,454,051.67			
Total - Base Currency			0.00	53,441,990.47		51,454,051.67			
Total Fixed Income (Excl Derivatives) in Base Currency			0.00	53,441,990.47		51,454,051.67		1,987,938.80	1,987,938.80
								0.00	
Total Fixed Income in Base Currency								1,987,938.80	1,987,938.80
			0.00	53,441,990.47		51,454,051.67		0.00	
Real Estate									
USD									
CUSIP: 994TXH994	CLARION LION PROPERTIES FUND	12,978,640.800	0.00	10,658,179.00		12,978,640.80		-2,320,461.80	-2,320,461.80
		10,658,179.00	0.00	10,658,179.00		12,978,640.80		0.00	
Total - USD			0.00	10,658,179.00		12,978,640.80			
Total - Base Currency			0.00	10,658,179.00		12,978,640.80			
Total Real Estate in Base Currency			0.00	10,658,179.00		12,978,640.80		-2,320,461.80	-2,320,461.80
								0.00	
Total Real Estate in Base Currency								-2,320,461.80	-2,320,461.80
			0.00	10,658,179.00		12,978,640.80		0.00	
Venture Capital and Partnerships									
USD									
CUSIP: 994TYH993	LGIMA LONG DURATION US CREDIT FUND LLC	52,300,000.000	0.00	53,716,793.00		52,300,000.00		1,416,793.00	1,416,793.00
		53,716,793.00	0.00	53,716,793.00		52,300,000.00		0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>		<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2246218							
Venture Capital and Partnerships							
USD							
CUSIP: 994VQ5993	PRISA PF, LP-S/R	15,000,000.000	0.00	13,348,632.00	15,000,000.00	-1,651,368.00	-1,651,368.00
		13,348,632.00	0.00	13,348,632.00	15,000,000.00	0.00	
Total - USD			0.00	67,065,425.00	67,300,000.00		
Total - Base Currency			0.00	67,065,425.00	67,300,000.00		
Total Partnerships in Base Currency			0.00	67,065,425.00	67,300,000.00	-234,575.00	-234,575.00
						0.00	
Total Venture Capital and Partnerships in Base Currency						-234,575.00	-234,575.00
			0.00	67,065,425.00	67,300,000.00	0.00	
Cash and Cash Equivalents							
USD							
CUSIP: 665278404	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A	12,125.080	42.38	12,125.08	12,125.08	0.00	0.00
		1.00	42.38	12,125.08	12,125.08	0.00	
Total - USD			42.38	12,125.08	12,125.08		
Total - Base Currency			42.38	12,125.08	12,125.08		
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			42.38	12,125.08	12,125.08	0.00	0.00
						0.00	
Total Cash and Cash Equivalents in Base Currency						0.00	0.00
			42.38	12,125.08	12,125.08	0.00	
Adjustments To Cash							
Pending trade sales							
	USD - United States dollar		0.00	1,331.45	1,331.45	0.00	0.00
		1.00	0.00	1,331.45	1,331.45	0.00	
Total - Base Currency							

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
2246218							
<i>Adjustments To Cash</i>							
Total Pending trade sales in Base Currency			0.00	1,331.45	1,331.45	0.00	0.00
Other Payables							
	USD - United States dollar		0.00	-1,331.45	-1,331.45	0.00	0.00
		1.00	0.00	-1,331.45	-1,331.45	0.00	
Total - Base Currency							
Total Other Payables in Base Currency			0.00	-1,331.45	-1,331.45	0.00	0.00
						0.00	
Total Adjustments To Cash in Base Currency			0.00	0.00	0.00	0.00	0.00
Total for 2246218			42.38	131,177,719.55	131,744,817.55	-567,098.00	-567,098.00
						0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: BSS7GP5	AGL ENERGY NPV	1,302.000	0.00	14,699.58	11,135.44	2,206.74	1,742.39
		11.29	0.00	9,101.25	7,358.86	-464.35	
SEDOL: BSY2LN7	ALCOA CORPORATION NPV CDI 1:1	157.000	0.00	9,313.24	8,394.60	568.78	218.72
		59.32	0.00	5,766.29	5,547.57	-350.06	
SEDOL: B86SZR5	ALS LIMITED NPV	1,050.000	0.00	15,834.00	13,811.64	1,252.14	676.20
		15.08	0.00	9,803.62	9,127.42	-575.94	
SEDOL: 6066608	AMCOR PLC CDI 1:1	3,244.000	0.00	48,562.68	53,542.06	-3,082.98	-5,315.68
		14.97	0.00	30,067.59	35,383.27	-2,232.70	
SEDOL: BM91201	AMPOL LTD NPV	519.000	0.00	14,630.61	15,439.69	-500.94	-1,144.78
		28.19	0.00	9,058.54	10,203.32	-643.84	
SEDOL: 6065586	ANZ GROUP HOLDINGS LTD NPV	5,510.000	0.00	157,255.40	135,145.73	13,689.20	8,053.62
		28.54	0.00	97,364.69	89,311.07	-5,635.58	
SEDOL: 6247306	APA GROUP NPV (STAPLED UNITS)	2,576.000	695.52	17,954.72	26,875.74	-5,523.45	-6,644.16
		6.97	430.63	11,116.67	17,760.83	-1,120.71	
SEDOL: 6253983	ARISTOCRAT LEISURE NPV	1,439.000	0.00	98,370.04	54,842.35	26,950.17	24,663.24
		68.36	0.00	60,905.81	36,242.57	-2,286.93	
SEDOL: 6129222	ASX LTD NPV	423.000	0.00	27,528.84	28,924.95	-864.40	-2,070.57
		65.08	0.00	17,044.48	19,115.05	-1,206.17	
SEDOL: BZ03TZ1	ATLAS ARTERIA NPV(STAPLED)	3,165.000	0.00	15,033.75	20,768.63	-3,550.75	-4,416.80
		4.75	0.00	9,308.15	13,724.95	-866.05	
SEDOL: B87CVM3	AURIZON HOLDINGS NPV	3,852.000	0.00	12,519.00	13,254.86	-455.61	-1,008.33
		3.25	0.00	7,751.14	8,759.47	-552.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: 6076243	BANK OF QUEENSLAND NPV	1,425.000	0.00	9,547.50	8,438.53	686.62	334.73
		6.70	0.00	5,911.33	5,576.60	-351.89	
SEDOL: 6091280	BENDIGO AND ADELAIDE BANK LTD NPV	1,231.000	0.00	16,126.10	10,774.48	3,313.46	2,864.16
		13.10	0.00	9,984.48	7,120.32	-449.30	
SEDOL: 6144690	BHP GROUP LIMITED	9,300.000	0.00	367,815.00	410,997.26	-26,736.30	-43,874.89
		39.55	0.00	227,732.67	271,607.56	-17,138.59	
SEDOL: 6533232	BLUESCOPE STEEL NPV	1,013.000	0.00	18,932.97	20,225.55	-800.30	-1,643.71
		18.69	0.00	11,722.35	13,366.06	-843.41	
SEDOL: B1FJ0C0	BRAMBLES LTD NPV	3,026.000	0.00	58,220.24	43,224.24	9,284.77	7,482.32
		19.24	0.00	36,047.06	28,564.74	-1,802.45	
SEDOL: BW0BGZ3	CAR GROUP LIMITED NPV	783.000	0.00	28,211.49	18,343.36	6,109.85	5,344.94
		36.03	0.00	17,467.15	12,122.21	-764.91	
SEDOL: 6726300	CHALLENGER LTD NPV	1,467.000	0.00	8,816.67	9,068.78	-156.09	-534.26
		6.01	0.00	5,458.84	5,993.10	-378.17	
SEDOL: B15F6S6	CHARTER HALL GROUP NPV (STAPLED)	1,028.000	235.76	14,751.80	11,547.90	1,983.69	1,502.15
		14.35	145.97	9,133.58	7,631.43	-481.54	
SEDOL: BYQ8KW7	CLEANAWAY WASTE MGMT LTD	4,857.000	0.00	12,871.05	11,757.47	689.47	199.19
		2.65	0.00	7,969.11	7,769.92	-490.28	
SEDOL: 6211798	COCHLEAR LTD NPV	140.000	0.00	40,583.20	34,497.95	3,767.68	2,329.12
		289.88	0.00	25,127.09	22,797.97	-1,438.56	
SEDOL: BYWR0T5	COLES GROUP LTD	2,772.000	0.00	52,363.08	50,742.82	1,003.18	-1,112.79
		18.89	0.00	32,420.60	33,533.39	-2,115.97	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: 6215035	COMMONWEALTH BANK OF AUSTRALIA NPV	3,124.000	0.00	478,753.00	313,868.69	102,088.13	88,999.80
		153.25	0.00	296,419.94	207,420.14	-13,088.33	
SEDOL: 6180412	COMPUTERSHARE LTD NPV	1,173.000	0.00	39,823.35	26,435.62	8,289.01	7,186.65
		33.95	0.00	24,656.63	17,469.98	-1,102.36	
SEDOL: 6185495	CSL LTD NPV	890.000	0.00	250,606.20	269,243.45	-11,539.25	-22,766.70
		281.58	0.00	155,162.84	177,929.54	-11,227.45	
SEDOL: B033YN6	DEXUS PROPERTY GROUP NPV	2,347.000	379.93	15,631.02	18,499.91	-1,776.27	-2,547.72
		6.66	235.23	9,677.95	12,225.67	-771.45	
SEDOL: BNVS144	ENDEAVOUR GROUP LT NPV	2,982.000	0.00	12,524.40	20,194.20	-4,748.76	-5,590.86
		4.20	0.00	7,754.48	13,345.34	-842.10	
SEDOL: B3X0F91	EVOLUTION MINING NPV	3,763.000	0.00	18,100.03	13,212.09	3,026.37	2,475.42
		4.81	0.00	11,206.63	8,731.21	-550.95	
SEDOL: 6086253	FORTESCUE LTD NPV	3,470.000	0.00	63,327.50	72,718.31	-5,814.32	-8,846.68
		18.25	0.00	39,209.22	48,055.90	-3,032.36	
SEDOL: B03FYZ4	GOODMAN GROUP NPV	4,000.000	510.00	142,560.00	78,223.46	39,833.97	36,572.05
		35.64	315.77	88,266.03	51,693.98	-3,261.92	
SEDOL: 6365866	GPT GROUP NPV (STAPLED SECURITIES)	4,182.000	426.84	18,275.34	18,615.48	-210.60	-986.86
		4.37	264.28	11,315.18	12,302.04	-776.26	
SEDOL: BDB6DD1	IDP EDUCATION LTD NPV	395.000	0.00	4,988.85	10,905.27	-3,663.15	-4,117.90
		12.63	0.00	3,088.85	7,206.75	-454.75	
SEDOL: 6439567	IGO LTD	1,356.000	0.00	6,468.12	18,420.00	-7,400.01	-8,168.12
		4.77	0.00	4,004.74	12,172.86	-768.11	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		Shares/PAR value	Local			Local	Base market
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: 6957575	ILUKA RESOURCES NPV	917.000	0.00	4,630.85	10,034.99	-3,345.97	-3,764.43
		5.05	0.00	2,867.19	6,631.62	-418.46	
SEDOL: 6271026	INSURANCE AUSTRALIA GROUP LTD	5,379.000	0.00	45,506.34	26,903.07	11,518.22	10,396.36
		8.46	0.00	28,175.25	17,778.89	-1,121.86	
SEDOL: B60QWJ2	JAMES HARDIE INDUSTRIES PLC	965.000	0.00	48,317.55	32,800.54	9,607.36	8,239.57
		50.07	0.00	29,915.81	21,676.24	-1,367.79	
SEDOL: 6702623	JB HI-FI NPV	238.000	0.00	22,057.84	10,756.07	6,997.49	6,548.96
		92.68	0.00	13,657.11	7,108.15	-448.53	
SEDOL: 6512004	LENDLEASE CORP LTD NPV (STAPLED)	1,502.000	0.00	9,357.46	11,253.35	-1,173.84	-1,643.11
		6.23	0.00	5,793.67	7,436.78	-469.27	
SEDOL: BNRQW72	LOTTERY CORPORATIO NPV	4,842.000	0.00	23,919.48	24,314.13	-244.35	-1,258.24
		4.94	0.00	14,809.75	16,067.99	-1,013.89	
SEDOL: 6121176	LYNAS RARE EARTHS LTD	1,964.000	0.00	12,628.52	12,612.66	9.82	-516.13
		6.43	0.00	7,818.95	8,335.08	-525.95	
SEDOL: B28YTC2	MACQUARIE GP LTD NPV	633.000	0.00	140,304.45	116,361.30	14,824.40	9,972.13
		221.65	0.00	86,869.51	76,897.38	-4,852.27	
SEDOL: BRTNNQ5	MEDIBANK PRIVATE L NPV	6,011.000	0.00	22,781.69	21,104.94	1,038.16	158.08
		3.79	0.00	14,105.28	13,947.20	-880.08	
SEDOL: B0744W4	METCASH LIMITED NPV	2,107.000	179.10	6,531.70	8,219.77	-1,045.17	-1,387.94
		3.10	110.89	4,044.10	5,432.04	-342.77	
SEDOL: B17ZL56	MINERAL RES LTD NPV	363.000	0.00	12,432.75	26,557.78	-8,745.51	-9,852.97
		34.25	0.00	7,697.74	17,550.71	-1,107.46	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued		Unrealized gain/loss	
		income/expense	Market value	Cost	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
AUD							
SEDOL: 6198578	REA GROUP LIMITED NPV	110.000	0.00	25,664.10	15,307.79	6,412.11	5,773.78
		233.31	0.00	15,889.93	10,116.15	-638.33	
SEDOL: 6728801	REECE LTD	464.000	0.00	10,384.32	8,568.01	1,124.57	767.28
		22.38	0.00	6,429.45	5,662.17	-357.29	
SEDOL: 6220103	RIO TINTO LIMITED NPV	811.000	0.00	95,260.06	91,070.17	2,594.17	-1,203.46
		117.46	0.00	58,980.27	60,183.73	-3,797.63	
SEDOL: 6776703	SANTOS LIMITED NPV	6,586.000	0.00	43,994.48	47,631.07	-2,251.59	-4,237.81
		6.68	0.00	27,239.18	31,476.99	-1,986.22	
SEDOL: BLZH0Z7	SCENTRE GROUP	11,319.000	0.00	38,824.17	32,608.50	3,848.43	2,488.66
		3.43	0.00	24,037.99	21,549.33	-1,359.77	
SEDOL: B0767Y3	SEEK LIMITED NPV	762.000	0.00	17,198.34	18,392.58	-739.41	-1,506.39
		22.57	0.00	10,648.35	12,154.74	-766.98	
SEDOL: 6821120	SONIC HEALTHCARE NPV	997.000	0.00	26,928.97	35,703.31	-5,432.63	-6,921.46
		27.01	0.00	16,673.07	23,594.53	-1,488.83	
SEDOL: BWSW5D9	SOUTH32 LTD NPV	10,013.000	0.00	34,044.20	42,167.38	-5,029.47	-6,787.84
		3.40	0.00	21,078.47	27,866.31	-1,758.37	
SEDOL: BCT5FD7	STEADFAST GROUP NPV	2,226.000	0.00	12,910.80	13,159.61	-154.05	-702.81
		5.80	0.00	7,993.72	8,696.53	-548.76	
SEDOL: 6850856	STOCKLAND NPV (STAPLED)	5,206.000	416.48	24,988.80	23,434.03	962.64	-14.56
		4.80	257.86	15,471.82	15,486.38	-977.20	
SEDOL: 6585084	SUNCORP GROUP LTD NPV	2,755.000	0.00	52,372.55	34,695.86	10,944.52	9,497.71
		19.01	0.00	32,426.47	22,928.76	-1,446.81	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: B8P4LP4	XERO LIMITED NPV	275.000	0.00	46,354.00	25,436.88	12,950.84	11,890.12
		168.56	0.00	28,700.08	16,809.96	-1,060.72	
Total - AUD			3,771.71	4,084,615.97	3,637,373.31		
Total - Base Currency			2,335.25	2,528,990.15	2,403,689.37		
CAD							
SEDOL: 2009823	AGNICO EAGLE MINES LTD COM NPV	1,100.000	0.00	123,706.00	83,361.00	28,052.43	24,552.39
		112.46	0.00	86,014.46	61,462.07	-3,500.04	
SEDOL: BL56KN2	ALIMENTATION COM NPV	1,572.000	0.00	125,319.84	105,780.16	13,586.20	9,144.88
		79.72	0.00	87,136.59	77,991.71	-4,441.32	
SEDOL: 2076009	BANK OF MONTREAL COM NPV	1,300.000	0.00	181,415.00	158,270.47	16,092.71	9,447.49
		139.55	0.00	126,140.31	116,692.82	-6,645.22	
SEDOL: 2024644	BARRICK GOLD CORP COM NPV	3,900.000	0.00	86,931.00	100,416.12	-9,376.39	-13,592.50
		22.29	0.00	60,444.31	74,036.81	-4,216.11	
SEDOL: B188TH2	BCE INC COM NPV	600.000	598.50	19,992.00	39,281.78	-13,412.45	-15,061.75
		33.32	416.15	13,900.71	28,962.46	-1,649.30	
SEDOL: 2076281	BK OF NOVA SCOTIA COM NPV	2,200.000	0.00	169,818.00	148,500.54	14,822.32	8,587.31
		77.19	0.00	118,076.76	109,489.45	-6,235.01	
SEDOL: BPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	590.000	0.00	45,996.40	26,723.21	13,400.91	12,278.90
		77.96	0.00	31,981.92	19,703.02	-1,122.01	
SEDOL: BPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	3,529.000	0.00	291,565.98	155,896.91	94,332.55	87,159.35
		82.62	0.00	202,729.79	115,570.44	-7,173.20	
SEDOL: 2170525	CANADIAN IMP BANK COM NPV	2,000.000	1,940.00	181,860.00	113,113.92	47,800.08	43,050.84
		90.93	1,348.91	126,449.73	83,398.89	-4,749.24	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CAD							
SEDOL: 2180632	CDN NATL RAILWAYS COM NPV	1,300.000	0.00	189,761.00	211,118.32	-14,850.03	-23,714.14
		145.97	0.00	131,943.40	155,657.54	-8,864.11	
SEDOL: 2171573	CDN NATURAL RESOURCES COMMON STOCK	4,200.000	2,362.50	186,396.00	171,411.41	10,418.99	3,222.04
		44.38	1,642.67	129,603.67	126,381.63	-7,196.95	
SEDOL: BMBQR09	CDN PAC KANS CY COM NPV	2,026.000	384.94	210,866.08	217,657.68	-4,722.29	-13,860.96
		104.08	267.65	146,618.05	160,479.01	-9,138.67	
SEDOL: B57FG04	CENOVUS ENERGY INC COM NPV	3,000.000	0.00	65,370.00	66,890.06	-1,056.92	-3,865.39
		21.79	0.00	45,452.65	49,318.04	-2,808.47	
SEDOL: BJ2L575	CGI INC	400.000	0.00	62,912.00	55,428.62	5,203.30	2,876.05
		157.28	0.00	43,743.57	40,867.52	-2,327.25	
SEDOL: B4TP9G2	DOLLARAMA INC COM STK NPV	500.000	0.00	70,140.00	42,662.80	19,105.27	17,314.01
		140.28	0.00	48,769.29	31,455.28	-1,791.26	
SEDOL: 2466149	ENBRIDGE INC COM NPV	5,100.000	0.00	311,151.00	279,291.84	22,152.11	10,648.20
		61.01	0.00	216,347.52	205,699.32	-11,503.91	
SEDOL: 2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV	47.000	0.00	94,000.00	44,062.08	34,722.51	32,872.51
		2,000.00	0.00	65,359.48	32,486.97	-1,850.00	
SEDOL: 2347200	FORTIS INC COM NPV	1,100.000	0.00	65,703.00	65,491.64	146.96	-2,602.80
		59.73	0.00	45,684.19	48,286.99	-2,749.76	
SEDOL: B29NF31	FRANCO NEVADA CORP COM NPV	400.000	0.00	67,568.00	83,569.06	-11,125.75	-14,634.52
		168.92	0.00	46,980.95	61,615.47	-3,508.77	
SEDOL: 2956662	GEORGE WESTON COM NPV	200.000	164.00	44,708.00	36,482.94	5,719.00	4,187.21
		223.54	114.03	31,086.08	26,898.87	-1,531.79	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CAD							
SEDOL: B4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK	1,100.000	0.00	58,421.00	49,074.72	6,498.60	4,438.13
		53.11	0.00	40,620.92	36,182.79	-2,060.47	
SEDOL: 2697701	POWER CORP CANADA SUB-VTG NPV	1,200.000	675.00	53,808.00	43,717.11	7,016.33	5,180.80
		44.84	469.34	37,413.43	32,232.63	-1,835.53	
SEDOL: BTF8CF0	RESTAURANT BRANDS INTERN-W/I COMMON STOCK	600.000	348.00	56,214.00	57,389.21	-817.14	-3,226.70
		93.69	348.00	39,086.36	42,313.06	-2,409.56	
SEDOL: 2754383	ROYAL BK OF CANADA COM NPV	1,000.000	0.00	173,320.00	134,410.31	27,054.44	21,411.03
		173.32	0.00	120,511.75	99,100.72	-5,643.41	
SEDOL: 2112226	SAPUTO INC COM NPV	600.000	0.00	14,994.00	20,796.24	-4,034.38	-4,907.54
		24.99	0.00	10,425.53	15,333.07	-873.16	
SEDOL: BX865C7	SHOPIFY INC COM NPV CLA	2,479.000	0.00	379,262.21	158,802.79	153,288.43	146,620.87
		152.99	0.00	263,706.17	117,085.30	-6,667.56	
SEDOL: BMZMBC3	SOUTH BOW CORPOR COM NPV	440.000	220.00	14,924.80	11,053.27	2,691.93	2,227.84
		33.92	220.00	10,377.42	8,149.58	-464.09	
SEDOL: 2566124	SUN LIFE FINL INC COM NPV	1,300.000	0.00	110,955.00	86,345.90	17,111.04	13,485.69
		85.35	0.00	77,148.52	63,662.83	-3,625.35	
SEDOL: B3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	2,900.000	0.00	148,799.00	121,169.34	19,211.28	14,123.81
		51.31	0.00	103,461.97	89,338.16	-5,087.47	
SEDOL: BJMY6G0	TC ENERGY CORPORAT COM NPV	2,202.000	1,811.15	147,511.98	113,110.71	23,919.67	19,170.56
		66.99	1,259.32	102,567.08	83,396.52	-4,749.11	
SEDOL: 2879327	TECK RESOURCES LTD CLASS'B/SUB-VTG COM NPV	1,000.000	0.00	58,280.00	61,668.49	-2,356.06	-4,945.30
		58.28	0.00	40,522.88	45,468.18	-2,589.24	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CAD							
SEDOL: B2R9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)	1,100.000	442.53	21,439.00	31,469.44	-6,974.30	-8,295.59
		19.49	307.70	14,906.83	23,202.42	-1,321.29	
SEDOL: BPLLTY3	THOMSON REUTERS CORPORATION	300.000	0.00	69,246.00	53,737.12	10,783.53	8,527.30
		230.82	0.00	48,147.68	39,620.38	-2,256.23	
SEDOL: 2897222	TORONTO-DOMINION COM NPV	2,900.000	0.00	221,937.00	242,151.62	-14,055.50	-24,052.64
		76.53	0.00	154,315.81	178,368.45	-9,997.14	
SEDOL: B3QJ0H8	TOURMALINE OIL CP COM NPV	600.000	0.00	39,912.00	36,496.95	2,374.53	842.16
		66.52	0.00	27,751.36	26,909.20	-1,532.37	
SEDOL: BYQFRK5	WASTE CONNECTIONS COM NPV	700.000	0.00	172,620.00	131,481.43	28,604.21	22,278.55
		246.60	0.00	120,025.03	97,746.48	-6,325.66	
SEDOL: BF13KN5	WHEATON PRECIOUS M COM NPV	1,100.000	0.00	89,001.00	71,448.43	12,204.54	8,950.58
		80.91	0.00	61,883.60	52,933.02	-3,253.96	
Total - CAD			10,507.87	5,073,867.29	4,173,593.76		
Total - Base Currency			7,712.33	3,527,928.88	3,078,485.17		
CHF							
SEDOL: 7108899	ABB LTD CHF0.12 (REGD)	1,729.000	0.00	84,842.03	55,654.01	32,207.47	31,466.79
		49.07	0.00	93,618.79	62,152.00	-740.68	
SEDOL: 7110720	ADECCO GROUP AG CHF0.1 (REGD)	346.000	0.00	7,736.56	10,583.85	-3,141.84	-3,282.70
		22.36	0.00	8,536.89	11,819.59	-140.86	
SEDOL: BJT1GR5	ALCON INC	1,004.000	0.00	77,207.60	65,238.31	13,207.49	12,339.25
		76.90	0.00	85,194.59	72,855.34	-868.24	
SEDOL: 7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	98.000	0.00	16,081.80	14,684.80	1,541.52	1,346.08
		164.10	0.00	17,745.43	16,399.35	-195.44	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: 5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)	8.000	0.00	9,632.00	15,212.56	-6,157.86	-6,360.32
		1,204.00	0.00	10,628.41	16,988.73	-202.46	
SEDOL: B76D410	BKW AG CHF2.50	39.000	0.00	5,857.80	5,968.79	-122.47	-201.91
		150.20	0.00	6,463.78	6,665.69	-79.44	
SEDOL: BMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)	61.000	0.00	5,093.50	5,677.75	-644.69	-720.26
		83.50	0.00	5,620.41	6,340.67	-75.57	
SEDOL: 7113990	CLARIANT AG CHF1.34 (REGD)	492.000	0.00	4,964.28	6,924.64	-2,163.16	-2,259.80
		10.09	0.00	5,477.83	7,737.63	-96.64	
SEDOL: BCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)	923.000	0.00	127,281.70	132,927.77	-6,230.15	-9,767.22
		137.90	0.00	140,448.77	150,215.99	-3,537.07	
SEDOL: B71QPM2	DKSH HOLDING LTD CHF0.1	77.000	0.00	5,182.10	5,476.34	-324.68	-397.56
		67.30	0.00	5,718.18	6,115.74	-72.88	
SEDOL: B03PQZ8	EMMI AG CHF10 (REGD)	6.000	0.00	4,416.00	5,185.56	-849.17	-1,160.05
		736.00	0.00	4,872.83	6,032.88	-310.88	
SEDOL: 7635610	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	15.000	0.00	9,172.50	10,953.29	-1,965.01	-2,110.78
		611.50	0.00	10,121.38	12,232.16	-145.77	
SEDOL: BYQ8481	FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT	41.000	0.00	8,921.60	6,984.41	2,137.59	2,043.45
		217.60	0.00	9,844.52	7,801.07	-94.14	
SEDOL: B1WGG93	GEBERIT AG CHF0.10 (REGD)	75.000	0.00	38,595.00	39,315.92	-795.50	-1,318.74
		514.60	0.00	42,587.59	43,906.33	-523.24	
SEDOL: BM8J5G3	GEORG FISCHER AG CHF0.05 REGD POST SPLIT	178.000	0.00	12,219.70	11,573.47	713.08	559.06
		68.65	0.00	13,483.81	12,924.75	-154.02	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: 5980613	GIVAUDAN SA CHF10	18.000	0.00	71,388.00	56,230.86	16,725.12	15,976.77
		3,966.00	0.00	78,772.97	62,796.20	-748.35	
SEDOL: BK6QWF0	HELVETIA HOLDING AG	75.000	0.00	11,205.00	9,985.49	1,345.67	1,212.77
		149.40	0.00	12,364.14	11,151.37	-132.90	
SEDOL: 7110753	HOLCIM LTD CHF2 (REGD)	843.000	0.00	73,644.48	45,402.08	31,164.03	30,535.29
		87.36	0.00	81,262.87	50,727.58	-628.74	
SEDOL: B4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)	460.000	0.00	26,983.60	29,448.83	-2,720.25	-3,112.18
		58.66	0.00	29,775.01	32,887.19	-391.93	
SEDOL: B142S60	KUEHNE&NAGEL INTL CHF1 (REGD)	108.000	0.00	22,442.40	28,482.80	-6,665.27	-7,046.85
		207.80	0.00	24,764.03	31,810.88	-381.58	
SEDOL: 5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)	2.000	0.00	20,140.00	22,046.61	-2,103.85	-2,397.25
		10,070.00	0.00	22,223.45	24,620.70	-293.40	
SEDOL: B18ZRK2	LOGITECH INTL CHF0.25 (REGD)	310.000	0.00	23,262.40	16,608.58	7,342.15	7,121.11
		75.04	0.00	25,668.86	18,547.75	-221.04	
SEDOL: 7333378	LONZA GROUP AG CHF1 (REGD)	136.000	0.00	72,868.80	75,101.48	-2,463.65	-3,464.88
		535.80	0.00	80,406.95	83,871.83	-1,001.23	
SEDOL: BP0QDP8	NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT)	20.000	0.00	11,990.00	8,718.61	3,609.81	3,493.77
		599.50	0.00	13,230.34	9,736.57	-116.04	
SEDOL: 7123870	NESTLE SA CHF0.10(REGD)	5,307.000	0.00	397,388.16	604,228.03	-228,237.10	-237,859.41
		74.88	0.00	438,497.28	676,356.69	-9,622.31	
SEDOL: 7103065	NOVARTIS AG CHF0.49 (REGD)	3,679.000	0.00	326,327.30	318,278.92	8,880.97	4,645.11
		88.70	0.00	360,085.30	355,440.19	-4,235.86	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: B119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)	48.000	0.00	59,040.00	41,628.48	19,212.71	18,658.70
		1,230.00	0.00	65,147.59	46,488.89	-554.01	
SEDOL: B012877	PSP SWISS PROPERTY CHF0.10 (REGD)	98.000	0.00	12,632.20	10,273.48	2,602.73	2,466.00
		128.90	0.00	13,938.98	11,472.98	-136.73	
SEDOL: 7108918	ROCHE HLDGS AG CHF1 (BR)	62.000	0.00	16,777.20	18,828.85	-2,263.89	-2,514.48
		270.60	0.00	18,512.77	21,027.25	-250.59	
SEDOL: 7110388	ROCHE HLDGS AG GENUSSCHEINE NPV	1,283.000	0.00	327,806.50	361,657.86	-37,353.22	-42,166.40
		255.50	0.00	361,717.52	403,883.92	-4,813.18	
SEDOL: BLPLD38	SANDOZ GROUP AG CHF0.05	735.000	0.00	27,319.95	18,504.03	9,727.91	9,481.64
		37.17	0.00	30,146.15	20,664.51	-246.27	
SEDOL: B11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	88.000	0.00	22,035.20	17,442.43	5,067.88	4,835.75
		250.40	0.00	24,314.70	19,478.95	-232.13	
SEDOL: B11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)	41.000	0.00	10,147.50	7,726.72	2,671.21	2,568.37
		247.50	0.00	11,197.24	8,628.87	-102.84	
SEDOL: BMBQHZ4	SGS SA CHF0.04 (REGD)	357.000	0.00	32,444.16	29,007.13	3,792.58	2,053.57
		90.88	0.00	35,800.45	33,746.88	-1,739.01	
SEDOL: BD5GN60	SIG GROUP AG	719.000	0.00	12,855.72	16,840.75	-4,397.27	-4,627.86
		17.88	0.00	14,185.62	18,813.48	-230.59	
SEDOL: BF2DSG3	SIKA AG CHF0.01 (REG)	315.000	0.00	67,977.00	77,245.57	-10,227.39	-11,262.34
		215.80	0.00	75,009.10	86,271.44	-1,034.95	
SEDOL: 7156036	SONOVA HOLDING AG CHF0.05 (REGD)	110.000	0.00	32,593.00	31,227.91	1,506.31	1,090.70
		296.30	0.00	35,964.69	34,873.99	-415.61	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: BQ7ZV06	STRAUMANN HLDG	232.000	0.00	26,506.00	31,004.53	-4,963.90	-5,378.51
		114.25	0.00	29,248.00	34,626.51	-414.61	
SEDOL: 7184736	SWATCH GROUP CHF0.45(REGD)	96.000	0.00	3,081.60	5,406.42	-2,565.32	-2,637.27
		32.10	0.00	3,400.39	6,037.66	-71.95	
SEDOL: 7184725	SWATCH GROUP CHF2.25(BR)	62.000	0.00	10,230.00	18,853.65	-9,515.75	-9,766.66
		165.00	0.00	11,288.28	21,054.94	-250.91	
SEDOL: 7437805	SWISS LIFE HOLDINGS AG	24.000	0.00	16,790.40	14,068.22	3,003.78	2,816.56
		699.60	0.00	18,527.34	15,710.78	-187.22	
SEDOL: B083BH4	SWISS PRIME SITE CHF18.80 (REGD)	165.000	0.00	16,302.00	13,063.75	3,573.24	3,395.85
		98.80	0.00	17,988.41	14,592.56	-177.39	
SEDOL: B545MG5	SWISS RE AG CHF0.10	629.000	0.00	82,524.80	56,815.74	28,368.62	27,612.48
		131.20	0.00	91,061.85	63,449.37	-756.14	
SEDOL: 5533976	SWISSCOM AG CHF1(REGD)	56.000	0.00	28,252.00	34,282.28	-6,654.10	-7,110.35
		504.50	0.00	31,174.62	38,284.97	-456.25	
SEDOL: 7110902	TECAN GROUP AG CHF0.10 (REGD)	27.000	0.00	5,470.20	10,481.86	-5,530.11	-5,670.36
		202.60	0.00	6,036.08	11,706.44	-140.25	
SEDOL: 7147892	TEMENOS AG CHF5 (REGD)	131.000	0.00	8,397.10	9,827.95	-1,578.87	-1,709.66
		64.10	0.00	9,265.77	10,975.43	-130.79	
SEDOL: BRJL176	UBS GROUP AG USD0.10 (REGD)	6,238.000	0.00	172,979.74	110,703.75	68,718.33	67,201.15
		27.73	0.00	190,874.20	123,673.05	-1,517.18	
SEDOL: BYZWMR9	VAT GROUP AG CHF0.10 (REGD)	14.000	0.00	4,799.20	4,425.33	412.55	353.65
		342.80	0.00	5,295.67	4,942.02	-58.90	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
CHF									
SEDOL: 5983816	ZURICH INSURANCE GROUP AG CHF0.10	275.000	0.00	148,170.00		118,945.67		32,247.54	30,664.53
		538.80	0.00	163,497.93		132,833.40		-1,583.01	
Total - CHF			0.00	2,619,975.78		2,665,156.12			
Total - Base Currency			0.00	2,891,007.76		2,981,373.16			
DKK									
SEDOL: 4253059	A.P. MOLLER-MAERSK SER'A'DKK1000	7.000	0.00	80,780.00		82,669.08		-262.31	-1,027.96
		11,540.00	0.00	11,216.95		12,244.91		-765.65	
SEDOL: 4253048	A.P. MOLLER-MAERSK SER'B'DKK1000	11.000	0.00	130,955.00		131,554.47		-83.24	-1,301.65
		11,905.00	0.00	18,184.15		19,485.80		-1,218.41	
SEDOL: 4169219	CARLSBERG SER'B'DKK20	228.000	0.00	157,320.00		182,476.48		-3,493.18	-5,358.07
		690.00	0.00	21,845.15		27,203.22		-1,864.89	
SEDOL: B8FMRX8	COLOPLAST SER'B'DKK1	289.000	0.00	227,211.80		283,536.24		-7,821.10	-10,447.10
		786.20	0.00	31,550.18		41,997.28		-2,626.00	
SEDOL: 4588825	DANSKE BANK A/S DKK10	1,434.000	0.00	292,105.80		209,068.20		11,530.44	9,594.14
		203.70	0.00	40,561.24		30,967.10		-1,936.30	
SEDOL: BZ01RF1	DEMANT A/S DKK0.20	213.000	0.00	56,274.60		62,299.88		-836.66	-1,413.65
		264.20	0.00	7,814.18		9,227.83		-576.99	
SEDOL: B1WT5G2	DSV A S DKK1	387.000	0.00	591,723.00		496,282.84		13,252.63	8,656.26
		1,529.00	0.00	82,165.49		73,509.23		-4,596.37	
SEDOL: 4595739	GENMAB AS DKK1	143.000	0.00	213,427.50		399,661.86		-25,860.14	-29,561.64
		1,492.50	0.00	29,636.12		59,197.76		-3,701.50	
SEDOL: BP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	5,780.000	0.00	3,607,876.00		3,268,992.40		47,056.71	16,780.64
		624.20	0.00	500,982.56		484,201.92		-30,276.07	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
DKK							
SEDOL: B798FW0	NOVONESIS (NOVOZYMES) B	842.000	0.00	343,283.40	345,558.72	-315.95	-3,700.92
		407.70	0.00	47,667.66	51,368.58	-3,384.97	
SEDOL: BYT16L4	ORSTED A/S	411.000	0.00	133,246.20	254,320.87	-16,812.19	-19,167.60
		324.20	0.00	18,502.31	37,669.91	-2,355.41	
SEDOL: B44XTX8	PANDORA A/S DKK0.01	187.000	0.00	246,279.00	119,940.37	17,543.13	16,432.30
		1,317.00	0.00	34,197.82	17,765.52	-1,110.83	
SEDOL: BX8ZX20	ROYAL UNIBREW A/S DKK2 (POST SPLIT)	107.000	0.00	54,088.50	63,641.29	-1,326.48	-1,915.90
		505.50	0.00	7,510.62	9,426.52	-589.42	
SEDOL: BPXW7F1	SVITZER GROUP A/S DKK10	36.000	0.00	8,071.20	8,478.24	-56.52	-135.04
		224.20	0.00	1,120.75	1,255.79	-78.52	
SEDOL: BXDZ972	TRYG A/S DKK5	756.000	0.00	114,534.00	120,353.50	-808.08	-1,922.74
		151.50	0.00	15,903.97	17,826.71	-1,114.66	
SEDOL: BN4MYF5	VESTAS WIND SYSTEM DKK0.20	2,455.000	0.00	240,786.40	394,676.96	-21,368.94	-25,402.50
		98.08	0.00	33,435.13	58,837.63	-4,033.56	
Total - DKK			0.00	6,497,962.40	6,423,511.40		
Total - Base Currency			0.00	902,294.28	952,185.71		
EUR							
SEDOL: 5499131	A2A SPA EUR0.52	3,326.000	0.00	7,134.27	5,321.85	1,876.76	1,543.88
		2.145	0.00	7,387.54	5,843.66	-332.88	
SEDOL: B1W8P14	AALBERTS NV EUR0.25	209.000	0.00	7,177.06	8,757.64	-1,636.69	-2,184.48
		34.34	0.00	7,431.85	9,616.33	-547.79	
SEDOL: 5579107	ACCIONA SA EUR1	50.000	0.00	5,435.00	8,434.35	-3,105.83	-3,633.40
		108.70	0.00	5,627.94	9,261.34	-527.57	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 5852842	ACCOR SA EUR3	400.000	0.00	18,816.00	12,946.58	6,077.78	5,267.98
		47.04	0.00	19,483.97	14,215.99	-809.80	
SEDOL: 5715774	ACKERMANS NPV	49.000	0.00	9,334.50	7,837.45	1,550.20	1,059.97
		190.50	0.00	9,665.88	8,605.91	-490.23	
SEDOL: B01FLQ6	ACS ACTIVIDADES CO EUR0.5	441.000	0.00	21,362.04	13,826.21	7,803.35	6,938.52
		48.44	0.00	22,120.39	15,181.87	-864.83	
SEDOL: 4031976	ADIDAS AG	366.000	0.00	86,668.80	58,313.97	29,361.43	25,713.89
		236.80	0.00	89,745.55	64,031.66	-3,647.54	
SEDOL: BZ1HM42	ADYEN NV EUR0.01	65.000	0.00	93,405.00	94,694.40	-1,335.17	-7,258.31
		1,437.00	0.00	96,720.88	103,979.19	-5,923.14	
SEDOL: BPH0Y27	AEGON LTD	409.000	0.00	2,339.48	1,685.59	677.10	571.67
		5.72	0.00	2,422.53	1,850.86	-105.43	
SEDOL: BVRZ8L1	AENA SME S.A. 144A EUR10	153.000	0.00	30,202.20	22,910.78	7,550.27	6,117.20
		197.40	0.00	31,274.38	25,157.18	-1,433.07	
SEDOL: B164FY1	AEROPORTS DE PARIS EUR3	70.000	0.00	7,819.00	10,078.15	-2,339.35	-2,969.74
		111.70	0.00	8,096.57	11,066.31	-630.39	
SEDOL: B86S2N0	AGEAS NPV	227.000	0.00	10,646.30	9,188.20	1,509.86	935.13
		46.90	0.00	11,024.24	10,089.11	-574.73	
SEDOL: BF0L353	AIB GROUP PLC ORD EUR0.625	2,516.000	0.00	13,410.28	9,908.38	3,626.22	3,006.45
		5.33	0.00	13,886.35	10,879.90	-619.77	
SEDOL: B1YXBJ7	AIR LIQUIDE(L') EUR5.50	627.000	0.00	98,388.84	93,788.48	4,763.67	-1,102.80
		156.92	0.00	101,881.65	102,984.45	-5,866.47	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4012250	AIRBUS SE EUR1	1,216.000	0.00	188,212.48	154,356.69	35,057.67	25,402.66
		154.78	0.00	194,894.03	169,491.37	-9,655.01	
SEDOL: BJ2KSG2	AKZO NOBEL NV EUR0.50(POST REV SPLIT)	380.000	0.00	22,024.80	28,721.41	-6,934.34	-8,730.87
		57.96	0.00	22,806.68	31,537.55	-1,796.53	
SEDOL: BNTJ354	ALLFUNDS GROUP EUR0.0025	817.000	0.00	4,117.68	4,557.37	-455.30	-836.29
		5.04	0.00	4,263.86	5,100.15	-380.99	
SEDOL: 5231485	ALLIANZ SE NPV(REGD) (VINKULIERT)	376.000	0.00	111,258.40	85,659.69	26,507.47	21,149.45
		295.90	0.00	115,208.08	94,058.63	-5,358.02	
SEDOL: B0DJ8Q5	ALSTOM EUR7.0	660.000	0.00	14,229.60	14,201.45	29.15	-859.15
		21.56	0.00	14,734.75	15,593.90	-888.30	
SEDOL: B3MSM28	AMADEUS IT GROUP EUR0.01	982.000	0.00	66,972.40	62,992.55	4,121.13	180.95
		68.20	0.00	69,349.92	69,168.97	-3,940.18	
SEDOL: B14NJ71	AMPLIFON EUR0.02	280.000	0.00	6,958.00	9,274.61	-2,398.85	-2,978.98
		24.85	0.00	7,205.01	10,183.99	-580.13	
SEDOL: BYZR014	AMUNDI EUR2.5	124.000	0.00	7,960.80	7,452.11	526.75	60.62
		64.20	0.00	8,243.41	8,182.79	-466.13	
SEDOL: B1WVF68	ANDRITZ AG NPV (BR)	151.000	0.00	7,395.98	8,908.32	-1,566.03	-2,123.24
		48.98	0.00	7,658.54	9,781.78	-557.21	
SEDOL: BYYHL23	ANHEUSER-BUSCH INB NPV	1,463.000	0.00	70,589.75	76,862.36	-6,495.29	-12,827.11
		48.25	0.00	73,095.69	85,922.80	-6,331.82	
SEDOL: BYPBS67	ARCELORMITTAL NPV	634.000	0.00	14,220.62	16,279.66	-2,132.14	-3,150.44
		22.43	0.00	14,725.45	17,875.89	-1,018.30	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BNHKYX4	ARGEN X SE	120.000	0.00	72,000.00	42,760.62	30,277.38	27,602.70
		600.00	0.00	74,556.00	46,953.30	-2,674.68	
SEDOL: B0Z5YZ2	ARKEMA SA EUR10	140.000	0.00	10,297.00	12,585.39	-2,369.63	-3,156.85
		73.55	0.00	10,662.54	13,819.39	-787.22	
SEDOL: 5165294	ASM INTL NV EUR0.04	85.000	0.00	47,498.00	28,151.94	20,032.85	18,271.94
		558.80	0.00	49,184.18	30,912.24	-1,760.91	
SEDOL: B929F46	ASML HOLDING NV EUR0.09	798.000	0.00	541,602.60	464,575.33	79,761.74	50,702.56
		678.70	0.00	560,829.52	510,126.96	-29,059.18	
SEDOL: BD9PNF2	ASR NEDERLAND NV EUR0.16	313.000	0.00	14,329.14	12,476.79	1,918.11	1,137.69
		45.78	0.00	14,837.83	13,700.14	-780.42	
SEDOL: 7088429	AXA SA EUR2.29	3,302.000	0.00	113,324.64	98,277.09	15,581.74	9,434.51
		34.32	0.00	117,347.67	107,913.16	-6,147.23	
SEDOL: 5501906	BANCO BILBAO VIZCA EUR0.49	11,132.000	0.00	105,219.66	74,733.63	31,568.29	26,893.69
		9.452	0.00	108,954.96	82,061.27	-4,674.60	
SEDOL: BYMD5K9	BANCO BPM NPV	2,996.000	0.00	23,404.75	11,198.61	12,639.46	11,938.99
		7.812	0.00	24,235.62	12,296.63	-700.47	
SEDOL: 5705946	BANCO SANTANDER EUR0.50(REGD)	30,252.000	0.00	135,060.05	96,468.10	39,961.97	33,927.89
		4.4645	0.00	139,854.69	105,926.80	-6,034.08	
SEDOL: BD1RP61	BANK OF IRELAND GR ORD EUR1.00	2,339.000	0.00	20,597.23	22,314.75	-1,778.49	-3,174.28
		8.806	0.00	21,328.43	24,502.71	-1,395.79	
SEDOL: 5474008	BANKINTER SA EUR0.30(REGD)	1,494.000	0.00	11,414.16	8,076.43	3,456.22	2,951.04
		7.64	0.00	11,819.36	8,868.32	-505.18	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
EUR							
SEDOL: 5086577	BASF - ORD SHS COMSTK	1,997.000	0.00	84,792.62	93,887.16	-9,417.40	-15,290.04
		42.46	0.00	87,802.76	103,092.80	-5,872.64	
SEDOL: 5069211	BAYER AG NPV (REGD)	1,677.000	0.00	32,389.58	96,791.93	-66,688.64	-72,742.97
		19.314	0.00	33,539.41	106,282.38	-6,054.33	
SEDOL: 5756030	BAYER MOTOREN WERK NON VTG PRF EUR1	50.000	0.00	3,620.00	4,851.45	-1,275.17	-1,578.63
		72.40	0.00	3,748.51	5,327.14	-303.46	
SEDOL: 5756029	BAYERISCHE MOTOREN WERKE A G COM	692.000	0.00	54,654.16	70,605.18	-16,517.28	-20,933.63
		78.98	0.00	56,594.39	77,528.02	-4,416.35	
SEDOL: BG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01	170.000	0.00	22,491.00	13,978.19	8,815.02	7,940.68
		132.30	0.00	23,289.43	15,348.75	-874.34	
SEDOL: 5932409	BECHTLE AG NPV	179.000	0.00	5,566.90	7,552.49	-2,056.08	-2,528.48
		31.10	0.00	5,764.53	8,293.01	-472.40	
SEDOL: 5107401	BEIERSDORF AG EUR1	218.000	0.00	27,032.00	27,563.47	-550.34	-2,274.43
		124.00	0.00	27,991.64	30,266.07	-1,724.09	
SEDOL: BF0LBX7	BIOMERIEUX NPV	92.000	0.00	9,522.00	8,805.76	741.67	190.86
		103.50	0.00	9,860.03	9,669.17	-550.81	
SEDOL: 7309681	BNP PARIBAS EUR2	2,404.000	0.00	142,364.88	141,484.01	912.14	-7,937.68
		59.22	0.00	147,418.84	155,356.52	-8,849.82	
SEDOL: 4572709	BOLLORE SE	2,156.000	0.00	12,806.64	13,195.00	-402.15	-1,227.49
		5.94	0.00	13,261.28	14,488.77	-825.34	
SEDOL: 4002121	BOUYGUES EUR1	454.000	0.00	12,957.16	15,127.09	-2,246.96	-3,193.16
		28.54	0.00	13,417.14	16,610.30	-946.20	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: B4YVF56	BRENNTAG SE NPV	337.000	0.00	19,505.56	23,927.41	-4,578.83	-6,085.26
		57.88	0.00	20,198.01	26,283.27	-1,506.43	
SEDOL: B28DTJ6	BUREAU VERITAS EUR0.12	621.000	0.00	18,220.14	16,317.66	1,970.02	949.35
		29.34	0.00	18,866.96	17,917.61	-1,020.67	
SEDOL: B283W97	CAIXABANK SA EUR1	8,324.000	0.00	43,584.46	28,116.40	16,017.18	14,258.50
		5.236	0.00	45,131.71	30,873.21	-1,758.68	
SEDOL: BSWTB96	CANAL PLUS SA EUR0.25	1,519.000	0.00	5,307.08	6,337.71	-1,067.22	-1,463.64
		3.4938	0.00	5,495.48	6,959.12	-396.42	
SEDOL: 4163437	CAPGEMINI EUR8	296.000	0.00	46,812.40	49,286.03	-2,561.44	-5,644.29
		158.15	0.00	48,474.24	54,118.53	-3,082.85	
SEDOL: 5922961	CARL ZEISS MEDITEC NPV	80.000	0.00	3,641.60	9,778.93	-6,355.21	-6,966.87
		45.52	0.00	3,770.88	10,737.75	-611.66	
SEDOL: 5641567	CARREFOUR SA EUR2.50	1,289.000	0.00	17,697.97	24,319.64	-6,856.74	-8,377.93
		13.73	0.00	18,326.25	26,704.18	-1,521.19	
SEDOL: BX90C05	CELLNEX TELECOM SA EUR0.25	1,221.000	0.00	37,252.71	46,585.38	-9,663.98	-12,581.79
		30.51	0.00	38,575.18	51,156.97	-2,917.81	
SEDOL: 7380482	CIE DE ST-GOBAIN EUR4	1,000.000	0.00	85,700.00	52,633.12	34,240.76	30,948.55
		85.70	0.00	88,742.35	57,793.80	-3,292.21	
SEDOL: B90LKT4	COMMERZBANK AG NPV	2,269.000	0.00	35,680.03	22,764.90	13,373.62	11,949.67
		15.725	0.00	36,946.67	24,997.00	-1,423.95	
SEDOL: 4598589	CONTINENTAL AG ORD NPV	236.000	0.00	15,297.52	15,051.87	254.37	-687.13
		64.82	0.00	15,840.58	16,527.71	-941.50	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost	Unrealized gain/loss	
Asset ID	Description	Shares/PAR value	Local	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base	Base translation	Base total
CMNU01								
Equities								
EUR								
SEDOL: BRBLFV6	COVESTRO AG NPV ASD 27/11/2024 ADNOC INT CASH	385.000	0.00	22,330.00	15,308.34	7,270.93		6,313.40
		58.00	0.00	23,122.72	16,809.32	-957.53		
SEDOL: 7745638	COVIVIO	117.000	0.00	5,704.92	5,886.23	-187.75		-551.78
		48.76	0.00	5,907.44	6,459.22	-364.03		
SEDOL: 7262610	CREDIT AGRICOLE SA EUR3	2,639.000	0.00	35,072.31	29,416.05	5,857.06		4,017.08
		13.29	0.00	36,317.38	32,300.30	-1,839.98		
SEDOL: 5881857	CTS EVENTIM AG & C NPV	129.000	0.00	10,532.85	7,681.10	2,952.99		2,472.54
		81.65	0.00	10,906.77	8,434.23	-480.45		
SEDOL: BP6VLQ4	DAIMLER TRUCK HOLD NPV	916.000	0.00	33,754.60	27,488.24	6,488.82		4,769.43
		36.85	0.00	34,952.89	30,183.46	-1,719.39		
SEDOL: B1Y9TB3	DANONE EUR0.25	1,329.000	0.00	86,544.48	79,909.80	6,870.21		1,871.85
		65.12	0.00	89,616.81	87,744.96	-4,998.36		
SEDOL: BM8H5Y5	DASSAULT SYSTEMES EUR0.10	1,633.000	0.00	54,705.50	58,315.27	-3,737.92		-8,222.36
		33.50	0.00	56,647.55	64,869.91	-4,484.44		
SEDOL: BMQ5W17	DAVIDE CAMPARI MIL EUR0.01	1,085.000	0.00	6,529.53	12,828.55	-6,522.64		-7,325.06
		6.018	0.00	6,761.33	14,086.39	-802.42		
SEDOL: BZCNB42	DELIVERY HERO SE NPV	408.000	0.00	11,064.96	14,761.79	-3,828.07		-4,751.41
		27.12	0.00	11,457.77	16,209.18	-923.34		
SEDOL: 5750355	DEUTSCHE BANK AG NPV(REGD)	4,419.000	0.00	73,532.16	44,057.38	30,521.14		27,765.35
		16.64	0.00	76,142.56	48,377.21	-2,755.79		
SEDOL: 7021963	DEUTSCHE BOERSE AG NPV(REGD)	400.000	0.00	88,960.00	69,600.87	20,046.38		15,692.84
		222.40	0.00	92,118.08	76,425.24	-4,353.54		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	1,305.000	0.00	8,059.68	12,701.46	-4,806.56	-5,601.04
		6.176	0.00	8,345.80	13,946.84	-794.48	
SEDOL: 4617859	DEUTSCHE POST AG NPV(REGD)	1,789.000	0.00	60,790.22	78,247.50	-18,077.01	-22,971.39
		33.98	0.00	62,948.28	85,919.67	-4,894.38	
SEDOL: 5842359	DEUTSCHE TELEKOM NPV(REGD)	4,841.000	0.00	139,856.49	101,353.64	39,869.70	33,399.56
		28.89	0.00	144,821.40	111,421.84	-6,470.14	
SEDOL: B234WN9	DIASORIN ITALIA SPA	47.000	0.00	4,679.32	4,659.05	20.99	-270.43
		99.56	0.00	4,845.44	5,115.87	-291.42	
SEDOL: BPCPSD6	DSM FIRMENICH AG EUR0.01	378.000	0.00	36,938.16	43,049.83	-6,328.63	-9,027.84
		97.72	0.00	38,249.47	47,277.31	-2,699.21	
SEDOL: 4942904	E.ON SE NPV	4,830.000	0.00	54,313.35	58,194.80	-4,019.24	-7,659.32
		11.245	0.00	56,241.48	63,900.80	-3,640.08	
SEDOL: B62G1B5	EDENRED EUR2	542.000	0.00	17,208.50	32,029.15	-15,346.78	-17,350.21
		31.75	0.00	17,819.40	35,169.61	-2,003.43	
SEDOL: B39GNW2	EDP RENOVAVEIS SA EUR5	524.000	0.00	5,260.96	10,601.36	-5,529.98	-6,193.10
		10.04	0.00	5,447.72	11,640.82	-663.12	
SEDOL: 4103596	EDP S.A EUR1(REGD)	6,167.000	0.00	19,062.20	30,764.68	-12,117.92	-14,042.25
		3.091	0.00	19,738.91	33,781.16	-1,924.33	
SEDOL: B13X013	EIFFAGE EUR4	160.000	0.00	13,555.20	17,216.63	-3,791.41	-4,868.31
		84.72	0.00	14,036.41	18,904.72	-1,076.90	
SEDOL: B09M9F4	ELIA GROUP NPV	81.000	0.00	6,026.40	10,049.91	-4,166.34	-4,794.96
		74.40	0.00	6,240.34	11,035.30	-628.62	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 5701513	ELISA OYJ NPV	327.000	0.00	13,668.60	18,411.37	-4,911.14	-6,062.77
		41.80	0.00	14,153.84	20,216.61	-1,151.63	
SEDOL: 7383072	ENAGAS SA EUR1.50	542.000	0.00	6,384.76	9,887.09	-3,626.66	-4,245.10
		11.78	0.00	6,611.42	10,856.52	-618.44	
SEDOL: 5271782	ENDESA SA EUR1.2	691.000	0.00	14,352.07	14,128.82	231.18	-652.58
		20.77	0.00	14,861.57	15,514.15	-883.76	
SEDOL: 7144569	ENEL SPA EUR1	16,950.000	0.00	116,717.70	105,039.92	12,092.34	5,522.09
		6.886	0.00	120,861.18	115,339.09	-6,570.25	
SEDOL: B0C2CQ3	ENGIE COMSTK	3,622.000	0.00	55,452.82	50,690.20	4,931.69	1,712.80
		15.31	0.00	57,421.40	55,708.60	-3,218.89	
SEDOL: 7145056	ENI SPA EUR1	2,321.000	0.00	30,381.89	31,411.85	-1,066.52	-3,432.39
		13.09	0.00	31,460.45	34,892.84	-2,365.87	
SEDOL: 5289837	ERSTE GROUP BANK AG NPV	714.000	0.00	42,597.24	23,640.49	19,629.72	18,151.00
		59.66	0.00	44,109.44	25,958.44	-1,478.72	
SEDOL: 7212477	ESSILORLUXOTTICA EUR 0.18	550.000	0.00	129,580.00	99,238.41	31,418.72	25,211.36
		235.60	0.00	134,180.10	108,968.74	-6,207.36	
SEDOL: 7042395	EURAZEO SE NPV	106.000	0.00	7,626.70	6,875.52	777.85	347.78
		71.95	0.00	7,897.45	7,549.67	-430.07	
SEDOL: BNDPYV1	EUROFINS SCIENTIFI EUR0.01	267.000	0.00	13,165.77	16,868.78	-3,834.47	-4,889.60
		49.31	0.00	13,633.16	18,522.76	-1,055.13	
SEDOL: BNBNSG0	EURONEXT EUR1.60	177.000	0.00	19,169.10	12,782.52	6,613.30	5,813.75
		108.30	0.00	19,849.60	14,035.85	-799.55	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: B5ZQ9D3	EVONIK INDUSTRIES NPV	416.000	0.00	6,959.68	8,249.67	-1,335.78	-1,851.80
		16.73	0.00	7,206.75	9,058.55	-516.02	
SEDOL: BMJ1825	EXOR NV EUR0.01	221.000	0.00	19,569.55	16,503.11	3,175.30	2,143.03
		88.55	0.00	20,264.27	18,121.24	-1,032.27	
SEDOL: BG0SC10	FDJ UNITED EUR0.40 144A	189.000	0.00	7,034.58	7,353.61	-330.36	-790.32
		37.22	0.00	7,284.31	8,074.63	-459.96	
SEDOL: BD6G507	FERRARI NV COM EUR0.01	198.000	0.00	81,655.20	49,970.39	32,809.62	29,683.97
		412.40	0.00	84,553.96	54,869.99	-3,125.65	
SEDOL: BRS7CF0	FERROVIAL SE EUR0.01	1,028.000	0.00	41,736.80	29,365.39	12,810.60	10,973.79
		40.60	0.00	43,218.46	32,244.67	-1,836.81	
SEDOL: BNGN9Z1	FINECOBANK SPA EUR0.33	1,331.000	0.00	22,347.49	18,391.68	4,096.24	2,945.84
		16.79	0.00	23,140.83	20,194.99	-1,150.40	
SEDOL: 5579550	FORTUM OYJ EUR3.40	951.000	0.00	12,852.77	12,870.89	-18.76	-823.84
		13.515	0.00	13,309.04	14,132.88	-805.08	
SEDOL: 5129074	FRESENIUS MEDICAL CARE AG	444.000	0.00	19,607.04	19,466.36	145.67	-1,071.95
		44.16	0.00	20,303.09	21,375.04	-1,217.62	
SEDOL: 4352097	FRESENIUS SE&KGAA NPV	891.000	0.00	29,884.14	23,351.20	6,764.86	5,304.24
		33.54	0.00	30,945.03	25,640.79	-1,460.62	
SEDOL: BNHRG84	FUCHS SE	151.000	0.00	6,290.66	5,413.46	908.34	569.73
		41.66	0.00	6,513.98	5,944.25	-338.61	
SEDOL: B1FW751	GALP ENERGIA SGPS EUR1	1,101.000	0.00	17,560.95	11,982.47	5,776.52	5,027.01
		15.95	0.00	18,184.36	13,157.35	-749.51	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4557104	GEA GROUP AG NPV	357.000	0.00	17,071.74	15,098.04	2,043.77	1,096.03
		47.82	0.00	17,677.79	16,581.76	-947.74	
SEDOL: 7742468	GECINA SA EUR7.50	112.000	0.00	10,130.40	11,248.19	-1,157.47	-1,861.05
		90.45	0.00	10,490.03	12,351.08	-703.58	
SEDOL: 4056719	GENERALI NPV	2,506.000	0.00	68,338.62	47,274.41	21,811.99	18,854.97
		27.27	0.00	70,764.64	51,909.67	-2,957.02	
SEDOL: B292JQ9	GETLINK SE	766.000	0.00	11,800.23	13,007.33	-1,249.95	-2,063.56
		15.405	0.00	12,219.14	14,282.70	-813.61	
SEDOL: 4058629	GLANBIA ORD EUR0.06 (DUBLIN LISTING)	396.000	0.00	5,278.68	5,518.25	-248.07	-593.24
		13.33	0.00	5,466.07	6,059.31	-345.17	
SEDOL: 7097328	GPE BRUXELLES LAM NPV	217.000	0.00	14,332.85	17,660.40	-3,445.68	-4,550.33
		66.05	0.00	14,841.67	19,392.00	-1,104.65	
SEDOL: BYP0K57	GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B) POST CONS	621.000	0.00	4,387.37	5,735.24	-1,395.72	-1,875.19
		7.065	0.00	4,543.12	6,418.31	-479.47	
SEDOL: BYY3DX6	GRIFOLS SA	714.000	0.00	6,531.67	6,711.29	-186.00	-605.79
		9.148	0.00	6,763.54	7,369.33	-419.79	
SEDOL: 4511809	HANNOVER RUECK SE ORD NPV(REGD)	131.000	0.00	31,623.40	25,395.42	6,449.07	4,860.59
		241.40	0.00	32,746.03	27,885.44	-1,588.48	
SEDOL: BSZ9CR8	HAVAS N.V EUR0.2	1,519.000	0.00	1,832.22	3,268.73	-1,487.51	-1,691.97
		1.2062	0.00	1,897.26	3,589.23	-204.46	
SEDOL: 5120679	HEIDELBERG MATERIALS AG	316.000	0.00	37,698.80	21,652.49	16,615.95	15,261.59
		119.30	0.00	39,037.11	23,775.52	-1,354.36	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BZ0P4R4	INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A	767.000	0.00	7,528.11	9,625.22	-2,171.56	-2,773.61
		9.815	0.00	7,795.36	10,568.97	-602.05	
SEDOL: BZ57390	ING GROEP N.V. EUR0.01	6,696.000	0.00	101,310.48	74,964.11	27,281.67	22,592.67
		15.13	0.00	104,907.01	82,314.34	-4,689.00	
SEDOL: BN4N9C0	INPOST S.A. EUR0.01	493.000	0.00	8,139.43	4,959.64	3,292.67	2,878.05
		16.51	0.00	8,428.38	5,550.33	-414.62	
SEDOL: 5161407	INTERPUMP GROUP EUR0.52	175.000	0.00	7,465.50	8,845.17	-1,428.65	-1,981.91
		42.66	0.00	7,730.53	9,712.44	-553.26	
SEDOL: B0R7JF1	IPSEN SA EUR1	74.000	0.00	8,191.80	8,122.32	71.95	-436.10
		110.70	0.00	8,482.61	8,918.71	-508.05	
SEDOL: BD2Z8S7	ITALGAS SPA NPV	1,069.000	0.00	5,783.29	6,368.82	-606.32	-1,004.68
		5.41	0.00	5,988.60	6,993.28	-398.36	
SEDOL: BMC4ZZ3	JDE PEETS N.V.	175.000	0.00	2,892.75	4,862.96	-2,040.15	-2,344.33
		16.53	0.00	2,995.44	5,339.77	-304.18	
SEDOL: B1Y1SQ7	JERONIMO MARTINS EUR1	600.000	0.00	11,070.00	13,636.09	-2,657.19	-3,510.12
		18.45	0.00	11,462.99	14,973.11	-852.93	
SEDOL: BYQ7HZ6	JUST EAT TAKEAWAY.COM N.V.	434.000	0.00	5,726.63	6,859.26	-1,172.84	-1,601.88
		13.195	0.00	5,929.93	7,531.81	-429.04	
SEDOL: 4497749	KBC GROEP NV NPV	600.000	0.00	44,724.00	38,952.34	5,976.55	3,540.08
		74.54	0.00	46,311.70	42,771.62	-2,436.47	
SEDOL: 5505072	KERING	156.000	0.00	37,167.00	89,573.42	-54,266.85	-59,869.67
		238.25	0.00	38,486.43	98,356.10	-5,602.82	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4519579	KERRY GROUP 'A'ORD EUR0.125	369.000	0.00	34,409.25	34,810.31	-415.30	-3,092.21
		93.25	0.00	35,630.78	38,722.99	-2,676.91	
SEDOL: 4490005	KESKO OYJ SER'B'EUR2	590.000	0.00	10,726.20	11,195.66	-486.13	-1,186.42
		18.18	0.00	11,106.98	12,293.40	-700.29	
SEDOL: 4491235	KINGSPAN GROUP ORD EUR0.13	330.000	0.00	23,248.50	21,058.80	2,267.43	950.20
		70.45	0.00	24,073.82	23,123.62	-1,317.23	
SEDOL: BB22L96	KION GROUP AG NPV	156.000	0.00	4,970.16	5,887.65	-950.06	-1,318.33
		31.86	0.00	5,146.60	6,464.93	-368.27	
SEDOL: 7582556	KLEPIERRE EUR1.40	408.000	0.00	11,342.40	9,279.33	2,136.31	1,555.24
		27.80	0.00	11,745.06	10,189.82	-581.07	
SEDOL: BD2P9X9	KNORR BREMSE AG	144.000	0.00	10,130.40	9,151.39	1,013.76	441.35
		70.35	0.00	10,490.03	10,048.68	-572.41	
SEDOL: BD0Q398	KON AHOLD DELHAIZE EUR0.01	1,166.000	0.00	36,717.34	36,447.85	279.06	-2,000.75
		31.49	0.00	38,020.81	40,021.56	-2,279.81	
SEDOL: B09M9D2	KONE CORPORATION NPV ORD 'B'	712.000	0.00	33,464.00	36,992.73	-3,654.00	-5,967.90
		47.00	0.00	34,651.97	40,619.87	-2,313.90	
SEDOL: 5956078	KONINKLIJKE KPN	6,939.000	0.00	24,390.59	22,935.42	1,506.83	72.22
		3.515	0.00	25,256.46	25,184.24	-1,434.61	
SEDOL: 5986622	KONINKLIJKE PHILIP EUR0.20	2,087.000	0.00	50,922.80	36,813.60	14,610.08	12,307.39
		24.40	0.00	52,730.56	40,423.17	-2,302.69	
SEDOL: 5809428	KONINKLIJKE VOPAK EUR0.50	142.000	0.00	6,035.00	4,960.13	1,113.03	802.77
		42.50	0.00	6,249.24	5,446.47	-310.26	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BNGNB77	MERLIN PROPERTIES EUR1	726.000	0.00	7,376.16	5,635.01	1,802.96	1,448.63
		10.16	0.00	7,638.01	6,189.38	-354.33	
SEDOL: B1FN8X9	METSO OYJ	1,322.000	0.00	11,871.56	13,224.90	-1,401.38	-2,228.60
		8.98	0.00	12,293.00	14,521.60	-827.22	
SEDOL: BPBPJ01	MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION)	1,527.000	0.00	48,558.60	44,398.50	4,307.78	1,530.65
		31.80	0.00	50,282.43	48,751.78	-2,777.13	
SEDOL: BGLP232	MONCLER SPA NPV	376.000	0.00	19,168.48	25,194.63	-6,240.08	-7,816.00
		50.98	0.00	19,848.96	27,664.96	-1,575.92	
SEDOL: B09DHL9	MTU AERO ENGINES A NPV (REGD)	116.000	0.00	37,352.00	27,641.18	10,055.55	8,326.60
		322.00	0.00	38,678.00	30,351.40	-1,728.95	
SEDOL: 5294121	MUENCHENER RUECKVE NPV(REGD)	260.000	0.00	126,646.00	89,128.73	38,849.13	33,274.13
		487.10	0.00	131,141.94	97,867.81	-5,575.00	
SEDOL: 5650422	NATURGY ENERGY GROUP SA	316.000	0.00	7,388.08	8,957.03	-1,624.65	-2,184.91
		23.38	0.00	7,650.36	9,835.27	-560.26	
SEDOL: 5633962	NEMETSCHEK SE ORD NPV	119.000	0.00	11,138.40	8,477.72	2,755.13	2,224.85
		93.60	0.00	11,533.81	9,308.96	-530.28	
SEDOL: BGV7F95	NEOEN SA EUR2	166.000	0.00	6,593.52	4,978.29	1,672.57	1,256.39
		39.72	0.00	6,827.59	5,571.20	-416.18	
SEDOL: B06YV46	NESTE OYJ NPV	907.000	0.00	10,997.38	39,608.51	-29,626.83	-32,104.34
		12.125	0.00	11,387.79	43,492.13	-2,477.51	
SEDOL: BJ1F880	NEXI SPA NPV	1,210.000	0.00	6,485.60	9,117.70	-2,725.54	-3,295.85
		5.36	0.00	6,715.84	10,011.69	-570.31	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BNG8PQ9	NN GROUP N.V. EUR0.12	614.000	0.00	25,830.98	20,759.43	5,251.59	3,953.09
		42.07	0.00	26,747.98	22,794.89	-1,298.50	
SEDOL: 5902941	NOKIA OYJ EUR0.06	6,984.000	0.00	29,853.11	26,913.24	3,044.24	1,360.82
		4.2745	0.00	30,912.90	29,552.08	-1,683.42	
SEDOL: BFM0SV9	NORDEA HOLDING ABP	7,541.000	0.00	79,180.50	76,183.18	3,103.73	-1,661.53
		10.50	0.00	81,991.41	83,652.94	-4,765.26	
SEDOL: BD4TZK8	OCI N.V. EUR0.02	210.000	0.00	2,271.15	5,041.51	-2,868.71	-3,184.05
		10.815	0.00	2,351.78	5,535.83	-315.34	
SEDOL: 4651459	OMV AG NPV	310.000	0.00	11,575.40	13,470.44	-1,962.31	-2,804.89
		37.34	0.00	11,986.33	14,791.22	-842.58	
SEDOL: 5176177	ORANGE EUR4	4,181.000	0.00	40,254.67	49,372.76	-9,441.78	-12,530.05
		9.628	0.00	41,683.71	54,213.76	-3,088.27	
SEDOL: B17NY40	ORION CORPORATION SER'B'NPV	226.000	0.00	9,668.28	9,653.10	15.72	-588.09
		42.78	0.00	10,011.50	10,599.59	-603.81	
SEDOL: 4682329	PERNOD RICARD NPV EUR 1.55	219.000	0.00	23,871.00	45,944.02	-22,856.61	-25,730.41
		109.00	0.00	24,718.42	50,448.83	-2,873.80	
SEDOL: BZ5ZHK3	PIRELLI & C SPA NPV	1,067.000	0.00	5,840.76	5,090.87	776.51	458.08
		5.474	0.00	6,048.11	5,590.03	-318.43	
SEDOL: BPK85C5	PLUXEE NV EUR0.01	190.000	0.00	3,556.04	5,048.52	-1,545.46	-1,861.24
		18.716	0.00	3,682.28	5,543.52	-315.78	
SEDOL: BYYN701	POSTE ITALIANE SPA NPV	995.000	0.00	13,551.90	9,444.86	4,252.84	3,662.06
		13.62	0.00	14,032.99	10,370.93	-590.78	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	<u>Base market</u>
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Local</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price	Base	Base	Base		
CMNU01							
Equities							
EUR							
SEDOL: BJDS7L3	PROSUS N.V. EUR0.05 (N SHARES)	3,217.000	0.00	123,371.95	100,353.48	23,835.63	17,415.00
		38.35	0.00	127,751.66	110,336.66	-6,420.63	
SEDOL: B1W4V69	PRYSMIAN SPA NPV	574.000	0.00	35,392.84	21,529.99	14,354.98	13,008.28
		61.66	0.00	36,649.29	23,641.01	-1,346.70	
SEDOL: 4380429	PUBLICIS GROUPE SA EUR0.40	495.000	0.00	50,985.00	35,330.39	16,210.35	13,987.24
		103.00	0.00	52,794.97	38,807.73	-2,223.11	
SEDOL: 5064722	PUMA SE NPV	218.000	0.00	9,670.48	11,583.63	-1,981.07	-2,705.63
		44.36	0.00	10,013.78	12,719.41	-724.56	
SEDOL: BMHCW17	QIAGEN NV ORD EUR0.01 (POST REV SPLT)	464.000	0.00	19,972.88	18,822.22	1,191.51	14.17
		43.045	0.00	20,681.92	20,667.75	-1,177.34	
SEDOL: 5228658	RANDSTAD N.V. EUR0.10	240.000	0.00	9,770.40	11,818.74	-2,121.06	-2,860.32
		40.71	0.00	10,117.25	12,977.57	-739.26	
SEDOL: 5910609	RATIONAL AG NPV	11.000	0.00	9,064.00	7,219.17	1,910.32	1,458.76
		824.00	0.00	9,385.77	7,927.01	-451.56	
SEDOL: B07DRZ5	RECORDATI EUR0.125	211.000	0.00	10,676.60	8,792.74	1,950.74	1,400.75
		50.60	0.00	11,055.62	9,654.87	-549.99	
SEDOL: BD6FXN3	REDEIA CORPORACION SA	53.000	0.00	874.50	877.04	-2.63	-57.50
		16.50	0.00	905.54	963.04	-54.87	
SEDOL: 4741714	REMY COINTREAU EUR1.60	54.000	0.00	3,153.60	8,424.71	-5,458.23	-5,985.20
		58.40	0.00	3,265.55	9,250.75	-526.97	
SEDOL: 4712798	RENAULT SA EUR3.81	419.000	0.00	19,713.95	14,166.90	5,743.97	4,857.83
		47.05	0.00	20,413.80	15,555.97	-886.14	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BZ1DZ96	REPLY SPA	50.000	0.00	7,670.00	5,319.50	2,433.94	2,101.21
		153.40	0.00	7,942.29	5,841.08	-332.73	
SEDOL: 5669354	REPSOL SA EUR1	2,789.000	0.00	32,603.41	32,956.61	-365.74	-2,900.10
		11.69	0.00	33,760.83	36,660.93	-2,534.36	
SEDOL: B1VP0K0	REXEL EUR5	523.000	0.00	12,865.80	10,344.42	2,610.89	1,963.31
		24.60	0.00	13,322.54	11,359.23	-647.58	
SEDOL: 5334588	RHEINMETALL AG NPV	81.000	0.00	49,782.60	21,584.87	29,198.75	27,848.61
		614.60	0.00	51,549.88	23,701.27	-1,350.14	
SEDOL: 4768962	RWE AG NPV	1,375.000	0.00	39,641.25	58,551.31	-19,581.37	-23,243.75
		28.83	0.00	41,048.52	64,292.27	-3,662.38	
SEDOL: B058TZ6	SAFRAN SA EUR0.20	759.000	0.00	160,983.90	107,265.55	55,625.35	48,915.90
		212.10	0.00	166,698.84	117,782.94	-6,709.45	
SEDOL: BMXX645	SAMPO OYJ/SH CL COMMON STOCK	1,018.000	0.00	40,088.84	42,558.06	-2,556.88	-5,218.88
		39.38	0.00	41,512.00	46,730.88	-2,662.00	
SEDOL: 5671735	SANOFI EUR2	2,635.000	0.00	247,004.90	257,132.29	-10,486.91	-27,833.86
		93.74	0.00	255,773.59	283,607.45	-17,346.95	
SEDOL: 4846288	SAP SE	2,037.000	0.00	481,343.10	249,974.13	239,582.58	223,946.69
		236.30	0.00	498,430.80	274,484.11	-15,635.89	
SEDOL: 5843329	SARTORIUS AG NON VTG PRF NPV	54.000	0.00	11,620.80	18,986.69	-7,627.38	-8,815.00
		215.20	0.00	12,033.34	20,848.34	-1,187.62	
SEDOL: BYZ2QP5	SARTORIUS STEDIM B EUR0.20	52.000	0.00	9,812.40	12,651.61	-2,940.00	-3,731.36
		188.70	0.00	10,160.74	13,892.10	-791.36	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4834108	SCHNEIDER ELECTRIC EUR4.00	705.000	0.00	169,834.50	111,856.61	60,036.11	53,039.47
		240.90	0.00	175,863.63	122,824.16	-6,996.64	
SEDOL: B1LB9P6	SCOR SE EUR7.876972	327.000	0.00	7,730.28	7,752.51	-23.02	-507.93
		23.64	0.00	8,004.71	8,512.64	-484.91	
SEDOL: BYT9340	SCOUT24 SE NPV	166.000	0.00	14,126.60	9,410.70	4,883.31	4,294.67
		85.10	0.00	14,628.09	10,333.42	-588.64	
SEDOL: 4792132	SEB SA EUR1.00	66.000	0.00	5,775.00	6,919.76	-1,185.40	-1,618.23
		87.50	0.00	5,980.01	7,598.24	-432.83	
SEDOL: 5727973	SIEMENS AG NPV(REGD)	1,379.000	0.00	260,024.24	205,422.29	56,540.32	43,691.15
		188.56	0.00	269,255.11	225,563.96	-12,849.17	
SEDOL: BMTVQK9	SIEMENS ENERGY AG NPV	1,030.000	0.00	51,891.40	22,780.13	30,144.72	28,719.83
		50.38	0.00	53,733.55	25,013.72	-1,424.89	
SEDOL: BD594Y4	SIEMENS HEALTHINEE NPV	604.000	0.00	30,924.80	34,027.49	-3,212.84	-5,341.26
		51.20	0.00	32,022.63	37,363.89	-2,128.42	
SEDOL: BYY7VY5	SIGNIFY NV EUR0.01	272.000	0.00	5,869.76	8,241.35	-2,455.78	-2,971.27
		21.58	0.00	6,078.14	9,049.41	-515.49	
SEDOL: 7251470	SNAM NPV	4,859.000	0.00	20,781.94	24,571.79	-3,924.39	-5,461.36
		4.277	0.00	21,519.70	26,981.06	-1,536.97	
SEDOL: 5966516	SOCIETE GENERALE EUR1.25	1,602.000	0.00	43,510.32	35,687.23	8,100.81	5,868.58
		27.16	0.00	45,054.94	39,186.36	-2,232.23	
SEDOL: 7062713	SODEXHO EUR4	190.000	0.00	15,114.50	13,480.42	1,692.09	848.89
		79.55	0.00	15,651.07	14,802.18	-843.20	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Local</u>	<u>Local</u>
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base market</u>	<u>Base total</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4820301	SOFINA SA NPV	34.000	0.00	7,425.60	7,074.12	363.96	-78.53
		218.40	0.00	7,689.21	7,767.74	-442.49	
SEDOL: BZ6T5C2	SOITEC S.A. EUR2	54.000	0.00	4,706.10	7,278.84	-2,664.07	-3,119.36
		87.15	0.00	4,873.17	7,992.53	-455.29	
SEDOL: 4821100	SOLVAY SA NPV	152.000	0.00	4,736.32	3,295.28	1,492.20	1,286.08
		31.16	0.00	4,904.46	3,618.38	-206.12	
SEDOL: BMD8KX7	STELLANTIS N.V COM EUR0.01	3,837.000	0.00	48,307.83	58,078.90	-10,117.94	-13,750.78
		12.59	0.00	50,022.76	63,773.54	-3,632.84	
SEDOL: 5962332	STMICROELECTRONICS EUR1.04	1,380.000	0.00	33,499.50	54,298.58	-21,537.45	-24,933.83
		24.275	0.00	34,688.73	59,622.56	-3,396.38	
SEDOL: 5072673	STORA ENSO OYJ SER'R'NPV	1,253.000	0.00	12,176.65	14,601.83	-2,511.27	-3,424.62
		9.718	0.00	12,608.92	16,033.54	-913.35	
SEDOL: BPSLYH4	SYENSQO SA NPV	152.000	0.00	10,725.12	13,269.59	-2,634.80	-3,464.82
		70.56	0.00	11,105.86	14,570.68	-830.02	
SEDOL: B1JB4K8	SYMRISE AG NPV (BR)	284.000	0.00	29,152.60	31,093.70	-2,010.01	-3,954.92
		102.65	0.00	30,187.52	34,142.44	-1,944.91	
SEDOL: B8F0TD6	TALANX AG NPV	116.000	0.00	9,529.40	5,328.32	4,350.22	4,016.93
		82.15	0.00	9,867.69	5,850.76	-333.29	
SEDOL: 7634394	TELECOM ITALIA SPA NPV	23,408.000	0.00	5,772.41	6,269.78	-515.03	-907.20
		0.2466	0.00	5,977.33	6,884.53	-392.17	
SEDOL: 5732524	TELEFONICA SA EUR1	10,883.000	0.00	42,846.37	44,842.91	-2,067.42	-4,872.34
		3.937	0.00	44,367.42	49,239.76	-2,804.92	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	income/expense		Market value	Cost	Unrealized gain/loss	
		Shares/PAR value	Local	Local	Local	Base market	Base total
		Market Price	Base	Base	Base	Base translation	
CMNU01							
Equities							
EUR							
SEDOL: 5999330	TELEPERFORMANCE SOCIETE EUROPEENNE	127.000	0.00	10,556.24	23,370.04	-13,268.69	-14,730.48
		83.12	0.00	10,930.99	25,661.47	-1,461.79	
SEDOL: BMHVLR3	TENARIS S.A. COMMON STOCK	1,019.000	0.00	18,413.33	13,352.90	5,240.08	4,404.85
		18.07	0.00	19,067.00	14,662.15	-835.23	
SEDOL: B01BN57	TERNA SPA ORD EUR0.22	3,072.000	0.00	23,408.64	24,056.74	-671.11	-2,175.85
		7.62	0.00	24,239.65	26,415.50	-1,504.74	
SEDOL: 4162791	THALES SA EUR3	219.000	0.00	30,364.35	30,519.49	-160.65	-2,069.64
		138.65	0.00	31,442.29	33,511.93	-1,908.99	
SEDOL: 5636927	THYSSENKRUPP AG NPV	1,075.000	0.00	4,215.08	6,910.02	-2,790.61	-3,222.83
		3.921	0.00	4,364.72	7,587.55	-432.22	
SEDOL: B15C557	TOTALENERGIES SE	4,203.000	0.00	224,314.11	242,608.75	-18,944.10	-34,119.28
		53.37	0.00	232,277.27	266,396.55	-15,175.18	
SEDOL: B1L3CS6	UBISOFT ENTERTAIN NPV	209.000	0.00	2,748.35	5,535.81	-2,886.41	-3,232.68
		13.15	0.00	2,845.92	6,078.60	-346.27	
SEDOL: 5596991	UCB NPV	264.000	0.00	50,740.80	22,293.57	29,457.11	28,062.64
		192.20	0.00	52,542.10	24,479.46	-1,394.47	
SEDOL: BF44466	UMICORE NPV	447.000	0.00	4,449.89	13,163.63	-9,023.08	-9,846.46
		9.955	0.00	4,607.86	14,454.32	-823.38	
SEDOL: BF2PQ09	UNIBAIL-RODAMCO-WESTFIELD	224.000	0.00	16,289.28	10,306.25	6,195.43	5,543.82
		72.72	0.00	16,867.55	11,323.73	-651.61	
SEDOL: BYMXPS7	UNICREDIT SPA NPV	3,467.000	0.00	133,566.18	63,868.80	72,171.64	68,176.65
		38.525	0.00	138,307.79	70,131.14	-3,994.99	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BNZGVV1	UNVL MUSIC GROUP EUR10.00	1,628.000	0.00	40,244.16	31,999.80	8,537.04	6,535.45
		24.72	0.00	41,672.83	35,137.38	-2,001.59	
SEDOL: 5051252	UPM-KYMMENE CORP NPV	1,163.000	0.00	30,889.28	34,210.02	-3,438.63	-5,578.46
		26.56	0.00	31,985.85	37,564.31	-2,139.83	
SEDOL: BDC5ST8	VALEO SE EUR1	527.000	0.00	4,907.42	9,358.68	-4,609.28	-5,194.67
		9.312	0.00	5,081.63	10,276.30	-585.39	
SEDOL: BH6XZT5	VALMET OYJ NPV	365.000	0.00	8,515.45	11,175.89	-2,754.89	-3,453.94
		23.33	0.00	8,817.75	12,271.69	-699.05	
SEDOL: 4661607	VERBUND AG CLASS'A'NPV	145.000	0.00	10,150.00	11,385.91	-1,279.78	-1,991.97
		70.00	0.00	10,510.33	12,502.30	-712.19	
SEDOL: B1XH026	VINCI EUR2.50	917.000	0.00	91,461.58	102,306.90	-11,230.33	-17,629.63
		99.74	0.00	94,708.47	112,338.10	-6,399.30	
SEDOL: 4834777	VIVENDI SE EUR5.50	1,519.000	0.00	3,908.39	3,286.90	643.55	437.96
		2.573	0.00	4,047.14	3,609.18	-205.59	
SEDOL: 4943402	VOESTALPINE AG NPV	251.000	0.00	4,600.83	7,818.48	-3,331.88	-3,820.92
		18.33	0.00	4,764.16	8,585.08	-489.04	
SEDOL: 5497168	VOLKSWAGEN AG NON VTG PRF NPV	440.000	0.00	39,177.60	54,664.39	-16,036.57	-19,455.83
		89.04	0.00	40,568.41	60,024.24	-3,419.26	
SEDOL: 5497102	VOLKSWAGEN AG ORD NPV	63.000	0.00	5,805.45	9,576.57	-3,904.99	-4,504.01
		92.15	0.00	6,011.54	10,515.55	-599.02	
SEDOL: BBJPFY1	VONOVIA SE NPV	1,544.000	0.00	45,270.08	30,256.03	15,547.05	13,654.53
		29.32	0.00	46,877.17	33,222.64	-1,892.52	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BK8VQD9	WAREHOUSES DE PAUW NPV	340.000	0.00	6,460.00	9,162.52	-2,798.46	-3,371.58
		19.00	0.00	6,689.33	10,060.91	-573.12	
SEDOL: 4525189	WARTSILA EUR3.50	1,060.000	0.00	18,136.60	11,128.04	7,257.36	6,561.31
		17.11	0.00	18,780.45	12,219.14	-696.05	
SEDOL: 7390113	WENDEL EUR4	58.000	0.00	5,391.10	5,906.43	-533.62	-903.08
		92.95	0.00	5,582.48	6,485.56	-369.46	
SEDOL: 5671519	WOLTERS KLUWER EUR0.12	464.000	0.00	74,425.60	55,743.12	19,345.71	15,858.97
		160.40	0.00	77,067.71	61,208.74	-3,486.74	
SEDOL: BNFWR44	WORLDLINE EUR0.68	532.000	0.00	4,510.30	21,008.62	-17,084.01	-18,398.10
		8.478	0.00	4,670.42	23,068.52	-1,314.09	
SEDOL: BQV0SV7	ZALANDO SE NPV	481.000	0.00	15,579.59	17,826.40	-2,326.57	-3,441.61
		32.39	0.00	16,132.67	19,574.28	-1,115.04	
Total - EUR			0.00	9,899,489.60	9,063,697.04		
Total - Base Currency			0.00	10,250,921.99	9,958,893.18		
GBP							
SEDOL: B1YW440	3I GROUP ORD GBP0.738636	2,266.000	691.13	80,760.24	70,659.36	12,650.34	8,169.86
		35.64	865.57	101,144.13	92,974.27	-4,480.48	
SEDOL: BF8Q6K6	ABERDEEN GROUP PLC ORD GBP0.1396825396	4,302.000	0.00	6,072.27	9,198.32	-3,915.07	-3,911.85
		1.4115	0.00	7,604.91	11,516.76	3.22	
SEDOL: B02J639	ADMIRAL GROUP ORD GBP0.001	621.000	0.00	16,419.24	14,419.62	2,504.32	2,509.37
		26.44	0.00	20,563.46	18,054.09	5.05	
SEDOL: B1XZS82	ANGLO AMERICAN ORD USD0.54945	2,632.000	0.00	62,220.48	64,510.64	-2,868.20	-2,845.62
		23.64	0.00	77,924.93	80,770.55	22.58	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
GBP							
SEDOL: 0045614	ANTOFAGASTA PLC ORD GBP0.05	755.000	0.00	12,004.50	10,998.95	1,259.35	1,263.20
		15.90	0.00	15,034.44	13,771.24	3.85	
SEDOL: 0053673	ASHTREAD GROUP ORD GBP0.10	952.000	0.00	47,266.80	44,762.09	3,136.90	3,152.56
		49.65	0.00	59,196.94	56,044.38	15.66	
SEDOL: 0673123	ASSOCD BRIT FOODS ORD GBP0.0568	759.000	525.99	15,506.37	14,916.61	738.62	743.84
		20.43	658.75	19,420.18	18,676.34	5.22	
SEDOL: 0989529	ASTRAZENECA ORD USD0.25	3,253.000	0.00	340,524.04	386,347.95	-57,389.87	-65,150.76
		104.68	0.00	426,472.33	491,623.09	-7,760.89	
SEDOL: BYYVFW2	AUTO TRADER GROUP ORD GBP0.01	1,968.000	0.00	15,606.24	12,616.19	3,744.74	3,749.16
		7.93	0.00	19,545.26	15,796.10	4.42	
SEDOL: BPQY8M8	AVIVA ORD GBP0.328947368	6,096.000	0.00	28,578.05	25,957.77	3,281.64	3,290.72
		4.688	0.00	35,791.15	32,500.43	9.08	
SEDOL: BMTRW10	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	2,032.000	0.00	7,457.44	9,798.15	-2,931.51	-2,928.07
		3.67	0.00	9,339.70	12,267.77	3.44	
SEDOL: 0263494	BAE SYSTEMS ORD GBP0.025	6,670.000	0.00	76,604.95	68,115.11	10,632.68	10,656.51
		11.485	0.00	95,940.04	85,283.53	23.83	
SEDOL: 3134865	BARCLAYS PLC ORD GBP0.25	34,476.000	0.00	92,447.39	54,810.39	47,136.58	47,155.77
		2.6815	0.00	115,781.12	68,625.35	19.19	
SEDOL: 0081180	BARRATT REDROW PLC	2,178.000	0.00	9,585.38	11,001.28	-1,773.27	-1,769.42
		4.401	0.00	12,004.73	13,774.15	3.85	
SEDOL: BYQ0JC6	BEAZLEY PLC (UK) ORD GBP0.05	1,440.000	0.00	11,757.60	8,613.49	3,937.68	3,940.70
		8.165	0.00	14,725.22	10,784.52	3.02	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	income/expense		Market value	Cost	Unrealized gain/loss	
		Shares/PAR value	Local	Local	Local	Base market	Base total
		Market Price	Base	Base	Base	Base translation	
CMNU01							
Equities							
GBP							
SEDOL: BP0RGD0	BERKELEY GROUP (THE)/ORD GBP0.05611047	223.000	0.00	8,697.00	10,420.34	-2,158.31	-2,154.68
		39.00	0.00	10,892.12	13,046.80	3.63	
SEDOL: 0798059	BP ORD USD0.25	33,425.000	0.00	131,360.25	173,868.34	-53,237.13	-53,176.28
		3.93	0.00	164,515.59	217,691.87	60.85	
SEDOL: 0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	4,080.000	2,402.30	117,504.00	121,454.03	-4,947.02	-4,904.50
		28.80	3,008.64	147,162.02	152,066.52	42.52	
SEDOL: 0136701	BRITISH LAND CO ORD GBP0.25	2,018.000	247.00	7,272.87	8,085.58	-1,017.84	-1,015.01
		3.604	309.34	9,108.54	10,123.55	2.83	
SEDOL: 3091357	BT GROUP ORD GBP0.05	15,160.000	363.84	21,837.98	24,122.97	-2,861.72	-2,853.28
		1.4405	455.67	27,349.89	30,203.17	8.44	
SEDOL: B0744B3	BUNZL PLC ORD GBP0.32142857	623.000	125.22	20,534.08	19,891.43	804.85	811.81
		32.96	156.83	25,716.88	24,905.07	6.96	
SEDOL: 3174300	BURBERRY GROUP ORD GBP0.0005	822.000	0.00	8,055.60	21,418.49	-16,735.68	-16,728.19
		9.80	0.00	10,088.83	26,817.02	7.49	
SEDOL: B033F22	CENTRICA ORD GBP0.061728395	12,651.000	0.00	16,901.74	14,591.61	2,893.21	2,898.31
		1.336	0.00	21,167.74	18,269.43	5.10	
SEDOL: B9895B7	COCA-COLA HBC AG ORD (CDI)	427.000	0.00	11,665.64	9,730.53	2,423.53	2,440.43
		27.32	0.00	14,610.05	12,169.62	16.90	
SEDOL: BD6K457	COMPASS GROUP ORD GBP0.1105	3,449.000	0.00	91,812.38	77,807.83	17,539.30	15,300.92
		26.62	0.00	114,985.83	99,684.91	-2,238.38	
SEDOL: BD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)	3,542.000	0.00	7,834.90	7,808.34	33.26	36.00
		2.212	0.00	9,812.43	9,776.43	2.74	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
GBP							
SEDOL: BMX86B7	HALEON PLC ORD GBP0.01	10,896.000	0.00	41,121.50	38,484.28	3,302.85	3,316.32
		3.774	0.00	51,500.57	48,184.25	13.47	
SEDOL: 0405207	HALMA ORD GBP0.10	827.000	74.43	22,238.03	19,261.56	3,727.73	3,734.47
		26.89	93.22	27,850.91	24,116.44	6.74	
SEDOL: B1VZ0M2	HARGREAVES LANSDOW ORD GBP0.004	824.000	0.00	9,047.52	6,668.62	2,979.33	2,981.66
		10.98	0.00	11,331.11	8,349.45	2.33	
SEDOL: B0LCW08	HIKMA PHARMACEUTIC ORD GBP0.10	351.000	0.00	6,995.43	6,513.81	603.18	605.46
		19.93	0.00	8,761.08	8,155.62	2.28	
SEDOL: BVZHXQ9	HISCOX ORD GBP0.065 (DI)	731.000	0.00	7,916.73	8,639.28	-904.92	-901.90
		10.83	0.00	9,914.91	10,816.81	3.02	
SEDOL: 0557681	HOWDEN JOINERY GR ORD GBP0.10	1,162.000	0.00	9,220.47	8,082.44	1,425.27	1,428.10
		7.935	0.00	11,547.72	10,119.62	2.83	
SEDOL: 0540528	HSBC HLDGS ORD USD0.50(UK REG)	37,217.000	0.00	292,265.10	221,882.02	88,147.77	88,225.43
		7.853	0.00	366,032.83	277,807.40	77.66	
SEDOL: BGLP8L2	IMI ORD GBP0.28571428	560.000	0.00	10,197.60	9,012.98	1,483.62	1,486.77
		18.21	0.00	12,771.47	11,284.70	3.15	
SEDOL: 0454492	IMPERIAL BRANDS PLC GBP0.10	2,021.000	0.00	51,596.13	40,446.57	13,963.71	13,977.87
		25.53	0.00	64,619.00	50,641.13	14.16	
SEDOL: BMJ6DW5	INFORMA PLC (GB) ORD GBP0.001	3,068.000	0.00	24,494.91	22,295.16	2,754.97	2,762.77
		7.984	0.00	30,677.43	27,914.66	7.80	
SEDOL: BHJYC05	INTERCONTL HOTELS ORD GBP0.208521303	382.000	0.00	38,024.28	20,983.61	21,341.74	21,349.08
		99.54	0.00	47,621.61	26,272.53	7.34	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: BYT1DJ1	INTERMED CAP GRP ORD GBP0.2625	606.000	159.38	12,519.96	7,934.76	5,742.50	5,745.28
		20.66	199.61	15,680.00	9,934.72	2.78	
SEDOL: 3163836	INTERTEK GROUP ORD GBP0.01	352.000	0.00	16,642.56	14,756.03	2,362.69	2,367.85
		47.28	0.00	20,843.14	18,475.29	5.16	
SEDOL: 3398649	ITV ORD GBP0.10	8,126.000	0.00	5,980.74	6,573.99	-742.99	-740.68
		0.736	0.00	7,490.28	8,230.96	2.31	
SEDOL: BM8Q5M0	JD SPORTS FASHION ORD GBP0.0005	5,373.000	0.00	5,152.71	8,733.04	-4,484.01	-4,480.95
		0.959	0.00	6,453.25	10,934.20	3.06	
SEDOL: BZ4BQC7	JOHNSON MATTHEY	395.000	86.90	5,293.00	7,801.51	-3,141.66	-3,138.93
		13.40	108.83	6,628.95	9,767.88	2.73	
SEDOL: 3319521	KINGFISHER ORD GBP0.157142857	4,265.000	0.00	10,607.06	11,063.80	-572.02	-568.15
		2.487	0.00	13,284.28	13,852.43	3.87	
SEDOL: BYW0PQ6	LAND SECURITIES GP ORD GBP0.106666666	1,608.000	151.15	9,390.72	10,750.89	-1,703.48	-1,699.71
		5.84	189.30	11,760.94	13,460.65	3.77	
SEDOL: 0560399	LEGAL & GENERAL GP ORD GBP0.025	12,933.000	0.00	29,720.03	30,448.30	-912.09	-901.43
		2.298	0.00	37,221.37	38,122.80	10.66	
SEDOL: 0870612	LLOYDS BANKING GP ORD GBP0.1	146,482.000	0.00	80,242.84	71,494.30	10,956.67	10,981.70
		0.5478	0.00	100,496.14	89,514.44	25.03	
SEDOL: B0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	851.000	0.00	96,035.35	71,692.87	30,486.52	30,511.62
		112.85	0.00	120,274.68	89,763.06	25.10	
SEDOL: BKFB1C6	M&G PLC ORD GBP0.05	4,720.000	0.00	9,338.52	9,709.47	-464.58	-461.18
		1.9785	0.00	11,695.56	12,156.74	3.40	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: BMWC6P4	MONDI PLC ORD EUR0.22	960.000	0.00	11,443.20	13,452.83	-2,516.86	-2,512.16
		11.92	0.00	14,331.46	16,843.62	4.70	
SEDOL: BDR05C0	NATIONAL GRID ORD GBP0.12431289	6,736.000	1,066.98	63,992.00	71,481.71	-9,380.11	-9,355.09
		9.50	1,336.29	80,143.59	89,498.68	25.02	
SEDOL: BM8PJY7	NATWEST GROUP PLC ORD GBP1.0769	11,799.000	0.00	47,443.78	30,992.44	20,603.66	20,614.50
		4.021	0.00	59,418.59	38,804.09	10.84	
SEDOL: 3208986	NEXT ORD GBP0.10	270.000	202.50	25,644.60	18,313.83	9,181.06	9,187.47
		94.98	253.61	32,117.30	22,929.83	6.41	
SEDOL: B3MBS74	OCADO GROUP PLC ORD GBP0.02	1,318.000	0.00	3,984.31	6,654.49	-3,344.13	-3,341.80
		3.023	0.00	4,989.95	8,331.75	2.33	
SEDOL: 0677608	PEARSON ORD GBP0.25	1,567.000	0.00	20,088.94	13,627.41	8,092.42	8,097.19
		12.82	0.00	25,159.39	17,062.20	4.77	
SEDOL: 0682538	PERSIMMON ORD GBP0.10	693.000	0.00	8,302.14	9,314.53	-1,267.92	-1,264.66
		11.98	0.00	10,397.60	11,662.26	3.26	
SEDOL: BGXQNP2	PHOENIX GP HDGS PL ORD GBP0.10	1,600.000	0.00	8,160.00	9,509.13	-1,689.65	-1,686.33
		5.10	0.00	10,219.58	11,905.91	3.32	
SEDOL: 0709954	PRUDENTIAL PLC GBP0.05	4,931.000	0.00	31,410.47	60,239.82	-36,105.88	-36,084.80
		6.37	0.00	39,338.47	75,423.27	21.08	
SEDOL: B24CGK7	RECKITT BENCK GRP ORD GBP0.10	1,560.000	0.00	75,394.80	100,856.96	-31,888.81	-31,853.51
		48.33	0.00	94,424.45	126,277.96	35.30	
SEDOL: B2B0DG9	RELX PLC	494.000	0.00	17,927.26	13,151.47	5,981.20	5,985.80
		36.29	0.00	22,452.10	16,466.30	4.60	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base market</u>	<u>Base total</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: B082RF1	RENTOKIL INITIAL ORD GBP0.01	5,473.000	0.00	21,935.78	34,745.45	-16,042.83	-16,030.67
		4.008	0.00	27,472.37	43,503.04	12.16	
SEDOL: BGD3G2	RIGHTMOVE COM STCK	1,790.000	0.00	11,488.22	10,520.82	1,211.57	1,215.26
		6.418	0.00	14,387.85	13,172.59	3.69	
SEDOL: 0718875	RIO TINTO ORD GBP0.10	2,374.000	0.00	112,124.02	120,283.17	-10,218.52	-10,176.42
		47.23	0.00	140,424.13	150,600.55	42.10	
SEDOL: B63H849	ROLLS ROYCE HLDGS ORD GBP0.20	18,262.000	0.00	103,837.73	27,970.66	95,015.92	95,025.71
		5.686	0.00	130,046.38	35,020.67	9.79	
SEDOL: 0309644	RS GROUP PLC ORD GBP0.10	1,028.000	87.38	7,005.82	9,588.10	-3,234.05	-3,230.69
		6.815	109.43	8,774.09	12,004.78	3.36	
SEDOL: B019KW7	SAINSBURY(J) ORD GBP0.28571428	3,753.000	0.00	10,268.21	10,413.03	-181.37	-177.72
		2.736	0.00	12,859.91	13,037.63	3.65	
SEDOL: BP9LHF2	SCHRODERS PLC ORD GBP0.20	1,893.000	0.00	6,125.75	9,251.65	-3,914.88	-3,911.64
		3.236	0.00	7,671.89	11,583.53	3.24	
SEDOL: B5ZN1N8	SEGRO PLC ORD GBP0.10	2,619.000	0.00	18,364.43	21,785.49	-4,284.54	-4,276.91
		7.012	0.00	22,999.61	27,276.52	7.63	
SEDOL: B1FH8J7	SEVERN TRENT ORD GBP0.9789	546.000	265.79	13,693.68	16,069.69	-2,975.72	-2,970.09
		25.08	332.88	17,149.97	20,120.06	5.63	
SEDOL: BP6MXD8	SHELL PLC ORD EUR0.07	7,699.000	0.00	190,627.24	189,072.33	1,947.37	2,013.55
		24.76	0.00	238,741.57	236,728.02	66.18	
SEDOL: 0922320	SMITH & NEPHEW PLC ORD USD0.20	1,903.000	0.00	18,866.34	25,129.43	-7,843.89	-7,835.09
		9.914	0.00	23,628.21	31,463.30	8.80	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	<u>Base market</u>
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
CMNU01							
Equities							
GBP							
SEDOL: 0822011	SMITH(DS) ORD GBP0.10	2,789.000	172.92	15,116.38	8,729.31	7,999.17	8,002.23
		5.42	216.57	18,931.76	10,929.53	3.06	
SEDOL: B1WY233	SMITHS GROUP ORD GBP0.375	774.000	0.00	13,305.06	13,077.02	285.60	290.18
		17.19	0.00	16,663.26	16,373.08	4.58	
SEDOL: BSMR1R8	SMURFIT WESTROCK P ORD USD0.001 (DI)	569.000	0.00	24,558.04	17,003.33	9,461.52	9,467.47
		43.16	0.00	30,756.49	21,289.02	5.95	
SEDOL: BWFGQN1	SPIRAX GROUP PLC ORD GBP0.269230769	160.000	0.00	10,968.00	17,834.29	-8,599.34	-8,593.10
		68.55	0.00	13,736.32	22,329.42	6.24	
SEDOL: 0790873	SSE PLC ORD GBP0.50	2,002.000	0.00	32,112.08	37,002.90	-6,125.26	-6,112.31
		16.04	0.00	40,217.17	46,329.48	12.95	
SEDOL: 0766937	ST JAMES'S PLACE ORD GBP0.15	1,167.000	0.00	10,129.56	14,113.96	-4,990.06	-4,985.12
		8.68	0.00	12,686.26	17,671.38	4.94	
SEDOL: 0408284	STANDARD CHARTERED PLC SHS	5,171.000	0.00	51,120.51	32,631.33	23,155.85	23,167.27
		9.886	0.00	64,023.33	40,856.06	11.42	
SEDOL: BP92CJ4	TATE & LYLE ORD	875.000	56.00	5,683.13	7,171.90	-1,864.54	-1,862.03
		6.495	70.13	7,117.55	8,979.58	2.51	
SEDOL: 0878230	TAYLOR WIMPEY PLC ORD GBP0.01	7,647.000	0.00	9,336.99	9,955.37	-774.46	-770.97
		1.221	0.00	11,693.65	12,464.62	3.49	
SEDOL: BLGZ986	TESCO ORD GBP0.0633333	17,488.000	0.00	64,408.30	45,748.99	23,368.92	21,858.88
		3.683	0.00	80,664.96	58,806.08	-1,510.04	
SEDOL: B8C3BL0	THE SAGE GROUP PLC GBP0.01051948	494.000	0.00	6,288.62	4,080.30	2,765.70	2,767.13
		12.73	0.00	7,875.87	5,108.74	1.43	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
GBP									
SEDOL: B10RZP7	UNILEVER PLC ORD GBP0.031111	4,643.000	0.00	211,163.64		207,296.42		4,843.31	4,915.86
		45.48	0.00	264,461.36		259,545.50		72.55	
SEDOL: 0692861	UNITE GROUP ORD GBP0.25	696.000	0.00	5,613.24		6,722.62		-1,389.39	-1,387.04
		8.065	0.00	7,030.02		8,417.06		2.35	
SEDOL: B39J2M4	UNITED UTILITIES GROUP ORD GBP0.05	1,488.000	257.13	15,646.32		16,171.89		-658.22	-652.57
		10.515	322.03	19,595.45		20,248.02		5.65	
SEDOL: BH4HKS3	VODAFONE GROUP ORD USD0.2095238	51,464.000	1,157.94	35,149.91		49,339.36		-17,770.87	-17,753.60
		0.683	1,199.05	44,021.75		61,775.35		17.27	
SEDOL: 0946580	WEIR GROUP ORD GBP0.125	565.000	0.00	12,339.60		10,447.85		2,369.23	2,372.89
		21.84	0.00	15,454.12		13,081.23		3.66	
SEDOL: B1KJJ40	WHITBREAD ORD GBP0.76797385	440.000	0.00	12,962.40		14,404.35		-1,805.90	-1,800.86
		29.46	0.00	16,234.11		18,034.97		5.04	
SEDOL: BL9YR75	WISE PLC CLS A ORD GBP0.01	1,539.000	0.00	16,405.74		8,521.75		9,873.91	9,876.89
		10.66	0.00	20,546.55		10,669.66		2.98	
SEDOL: B8KF9B4	WPP PLC ORD GBP0.10	2,277.000	0.00	18,839.90		21,204.39		-2,961.29	-2,953.87
		8.274	0.00	23,595.09		26,548.96		7.42	
Total - GBP			9,578.02	4,112,467.40		4,005,728.23			
Total - Base Currency			11,649.46	5,150,454.44		5,036,951.43			
HKD									
SEDOL: B4TX8S1	AIA GROUP LTD NPV	28,200.000	0.00	1,587,660.00		2,417,738.26		-106,859.37	-103,758.36
		56.30	0.00	204,385.97		308,144.33		3,101.01	
SEDOL: 6002453	ASMPT LTD HKD0.10	700.000	0.00	52,430.00		43,853.88		1,104.04	1,162.94
		74.90	0.00	6,749.53		5,586.59		58.90	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
HKD							
SEDOL: 6536112	BOC HONG KONG HLDG NPV	8,000.000	0.00	199,600.00	197,933.08	214.59	480.44
		24.95	0.00	25,695.33	25,214.89	265.85	
SEDOL: BKDXJH5	BUDWEISER BREWING COM	3,694.000	0.00	27,668.06	84,925.00	-7,370.92	-7,256.86
		7.49	0.00	3,561.82	10,818.68	114.06	
SEDOL: B4R39F7	CHOW TAI FOOK JEWE HKD1	3,814.000	0.00	25,668.22	60,836.13	-4,527.31	-4,445.59
		6.73	0.00	3,304.38	7,749.97	81.72	
SEDOL: BYZQ077	CK ASSET HOLDINGS LTD	4,000.000	0.00	127,600.00	185,512.30	-7,455.29	-7,206.12
		31.90	0.00	16,426.47	23,632.59	249.17	
SEDOL: BW9P816	CK HUTCHISON HLDGS HKD1	5,500.000	0.00	228,250.00	294,504.74	-8,529.24	-8,133.68
		41.50	0.00	29,383.56	37,517.24	395.56	
SEDOL: BYVS6J1	CK INFRASTRUCTURE HKD1	1,000.000	0.00	57,750.00	45,026.31	1,637.97	1,698.44
		57.75	0.00	7,434.39	5,735.95	60.47	
SEDOL: 6097017	CLP HOLDINGS LTD NPV	4,000.000	0.00	261,200.00	235,298.43	3,334.42	3,650.45
		65.30	0.00	33,625.35	29,974.90	316.03	
SEDOL: BHNCRK0	ESR GROUP LIMITED USD0.001	4,360.000	0.00	52,058.40	53,556.82	-192.90	-120.97
		11.94	0.00	6,701.69	6,822.66	71.93	
SEDOL: 6465874	GALAXY ENTERTAINME NPV	5,000.000	0.00	165,000.00	286,040.94	-15,582.10	-15,197.90
		33.00	0.00	21,241.13	36,439.03	384.20	
SEDOL: 6030506	HANG LUNG PROP NPV	4,000.000	0.00	24,920.00	57,457.09	-4,188.63	-4,111.46
		6.23	0.00	3,208.05	7,319.51	77.17	
SEDOL: 6408374	HANG SENG BANK NPV	1,600.000	0.00	152,880.00	187,516.07	-4,458.84	-4,206.98
		95.55	0.00	19,680.87	23,887.85	251.86	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
HKD							
SEDOL: 6420538	HENDERSON LAND DEVELOPMENT HKD2	3,000.000	0.00	70,800.00	84,292.40	-1,736.93	-1,623.72
		23.60	0.00	9,114.37	10,738.09	113.21	
SEDOL: 6436557	HONG KONG & CHINA GAS HKD0.25	24,000.000	0.00	149,040.00	167,802.49	-2,415.37	-2,189.99
		6.21	0.00	19,186.53	21,376.52	225.38	
SEDOL: 6267359	HONG KONG EXCHANGES & CLEAR	2,800.000	0.00	825,440.00	914,899.64	-11,516.51	-10,287.68
		294.80	0.00	106,262.27	116,549.95	1,228.83	
SEDOL: 6218089	LENOVO GROUP LIMITED HKD0.025	18,000.000	0.00	181,440.00	147,668.76	4,347.51	4,545.84
		10.08	0.00	23,357.51	18,811.67	198.33	
SEDOL: B0PB4M7	LINK REAL ESTATE INVESTMENT TRUST UNITS	5,500.000	0.00	180,675.00	283,676.33	-13,259.78	-12,878.77
		32.85	0.00	23,259.03	36,137.80	381.01	
SEDOL: 6290054	MTR CORP HKD1	3,500.000	0.00	94,850.00	138,133.09	-5,572.01	-5,386.48
		27.10	0.00	12,210.43	17,596.91	185.53	
SEDOL: BM94GQ4	NEW WORLD DEVEL CO NPV POST CON	3,073.000	0.00	15,856.68	64,488.14	-6,260.53	-6,173.91
		5.16	0.00	2,041.30	8,215.21	86.62	
SEDOL: 6659116	ORIENT O/SEAS INTL USD0.10	286.000	0.00	32,918.60	45,837.63	-1,663.12	-1,601.55
		115.10	0.00	4,237.75	5,839.30	61.57	
SEDOL: 6435327	POWER ASSETS HLDGS NPV	3,000.000	0.00	162,600.00	135,102.82	3,539.82	3,721.28
		54.20	0.00	20,932.16	17,210.88	181.46	
SEDOL: B4PFFW4	PRADA SPA COM EUR0.10	1,117.000	0.00	67,187.55	66,341.79	108.88	197.99
		60.15	0.00	8,649.33	8,451.34	89.11	
SEDOL: B4Q1532	SAMSONITE GROUP S.A 144A	2,700.000	0.00	58,320.00	68,290.24	-1,283.51	-1,191.79
		21.60	0.00	7,507.77	8,699.56	91.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
HKD							
SEDOL: B5B23W2	SANDS CHINA LTD USD0.01	5,200.000	0.00	108,680.00	149,231.35	-5,220.34	-5,019.91
		20.90	0.00	13,990.82	19,010.73	200.43	
SEDOL: 6810429	SINO LAND CO NPV	8,000.000	0.00	62,800.00	85,103.71	-2,871.25	-2,756.94
		7.85	0.00	8,084.50	10,841.44	114.31	
SEDOL: 6859927	SUN HUNG KAI PROP NPV	3,000.000	0.00	223,950.00	328,659.72	-13,479.71	-13,038.28
		74.65	0.00	28,830.00	41,868.28	441.43	
SEDOL: 6867748	SWIRE PACIFIC 'A' NPV	500.000	0.00	35,225.00	30,813.70	567.88	609.27
		70.45	0.00	4,534.66	3,925.39	41.39	
SEDOL: B67C2G0	SWIRE PROPERTIES LTD HKD1	2,200.000	0.00	34,804.00	46,763.42	-1,539.59	-1,476.78
		15.82	0.00	4,480.46	5,957.24	62.81	
SEDOL: B0190C7	TECHTRONIC INDUSTR NPV	2,500.000	0.00	256,250.00	211,564.56	5,752.54	6,036.70
		102.50	0.00	32,988.11	26,951.41	284.16	
SEDOL: BLLHKZ1	WH GROUP LTD USD0.0001	17,000.000	0.00	102,170.00	74,245.54	3,594.83	3,694.55
		6.01	0.00	13,152.76	9,458.21	99.72	
SEDOL: BF0GWS4	WHARF REAL ESTATE HKD0.1	3,000.000	0.00	59,580.00	138,458.22	-10,154.32	-9,968.35
		19.86	0.00	7,669.98	17,638.33	185.97	
SEDOL: 6435576	WHARF(HLDGS) NPV	3,000.000	0.00	65,550.00	55,053.16	1,351.30	1,388.33
		21.85	0.00	8,438.52	7,050.19	37.03	
SEDOL: B05NXN7	XINYI GLASS HLDGS HKD0.1	4,481.000	0.00	35,355.09	64,661.25	-3,772.70	-3,685.85
		7.89	0.00	4,551.41	8,237.26	86.85	
Total - HKD			0.00	5,786,176.60	7,451,287.01		
Total - Base Currency			0.00	744,878.21	949,409.90		

ILS

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
ILS							
SEDOL: 6075808	BANK HAPOALIM B.M. ILS1	2,916.000	0.00	128,362.32	90,441.20	10,407.45	10,358.31
		44.02	0.00	35,229.05	24,870.74	-49.14	
SEDOL: 6098032	BEZEQ ISRAEL TELCM ILS1	4,447.000	0.00	23,079.93	22,691.04	106.73	94.40
		5.19	0.00	6,334.29	6,239.89	-12.33	
SEDOL: 6076425	BK LEUMI LE ISRAEL ILS1	3,352.000	0.00	145,309.20	95,982.21	13,537.80	13,485.64
		43.35	0.00	39,880.12	26,394.48	-52.16	
SEDOL: 6308913	ELBIT SYSTEMS LTD ILS1	54.000	82.13	51,462.00	36,349.37	4,147.66	4,127.91
		953.00	22.54	14,123.75	9,995.84	-19.75	
SEDOL: 6451271	ISRAEL DISCOUNT BK ILS0.10	2,701.000	0.00	67,308.92	48,155.89	5,256.55	5,230.38
		24.92	0.00	18,472.94	13,242.56	-26.17	
SEDOL: 6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	298.000	0.00	46,964.80	34,943.06	3,299.37	3,280.38
		157.60	0.00	12,889.49	9,609.11	-18.99	
SEDOL: 6647133	NICE LTD ILS1	138.000	0.00	85,725.60	100,514.23	-4,058.74	-4,113.36
		621.20	0.00	23,527.40	27,640.76	-54.62	
SEDOL: 6534161	NOVA LTD ILS0.01	63.000	0.00	45,303.30	20,876.03	6,704.07	6,692.72
		719.10	0.00	12,433.49	5,740.77	-11.35	
SEDOL: 6882172	TEVA PHARMA IND ILS0.10	2,176.000	0.00	176,277.76	69,710.36	29,247.43	29,209.55
		81.01	0.00	48,379.44	19,169.89	-37.88	
SEDOL: 6320605	TOWER SEMICONDUCTO ORD ILS1	239.000	0.00	45,147.10	38,928.65	1,706.65	1,685.50
		188.90	0.00	12,390.62	10,705.12	-21.15	
Total - ILS			82.13	814,940.93	558,592.04		
Total - Base Currency			22.54	223,660.59	153,609.16		

JPY

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B62WZW2	ADVANCE RES INV REIT	2.000	0.00	584,800.00	701,210.00	-740.71	-1,428.66
		292,400.00	0.00	3,721.05	5,149.71	-687.95	
SEDOL: 6870490	ADVANTEST CORP NPV	1,368.000	0.00	12,582,864.00	3,681,023.00	56,641.90	53,030.49
		9,198.00	0.00	80,064.04	27,033.55	-3,611.41	
SEDOL: 6480048	AEON CO LTD NPV	1,600.000	0.00	5,912,000.00	4,479,743.00	9,113.37	4,718.34
		3,695.00	0.00	37,617.71	32,899.37	-4,395.03	
SEDOL: 6055208	AGC INC NPV	500.000	47,250.00	2,312,500.00	2,530,759.00	-1,388.77	-3,871.67
		4,625.00	300.65	14,714.30	18,585.97	-2,482.90	
SEDOL: 6010702	AISIN CORPORATION NPV	1,200.000	0.00	2,133,000.00	1,606,481.00	3,350.21	1,774.11
		1,777.50	0.00	13,572.16	11,798.05	-1,576.10	
SEDOL: 6010906	AJINOMOTO CO INC NPV	1,100.000	0.00	7,097,200.00	5,447,733.00	10,495.46	5,150.75
		6,452.00	0.00	45,159.07	40,008.32	-5,344.71	
SEDOL: 6687214	ALFRESA HOLDINGS NPV	300.000	0.00	649,200.00	606,181.00	273.73	-320.99
		2,164.00	0.00	4,130.82	4,451.81	-594.72	
SEDOL: 6022105	AMADA CO LTD	700.000	0.00	1,075,900.00	899,069.00	1,125.17	243.10
		1,537.00	0.00	6,845.89	6,602.79	-882.07	
SEDOL: 6014908	ANA HOLDINGS INC NPV	400.000	0.00	1,146,200.00	1,200,360.00	-344.62	-1,522.28
		2,865.50	0.00	7,293.20	8,815.48	-1,177.66	
SEDOL: 6054409	ASAHI GROUP HOLDINGS LTD NPV	3,300.000	74,250.00	5,468,100.00	5,827,347.00	-2,285.87	-8,003.02
		1,657.00	472.45	34,793.20	42,796.22	-5,717.15	
SEDOL: B019MQ5	ASAHI INTECC CO LT NPV	400.000	0.00	1,030,400.00	993,898.00	232.26	-742.84
		2,576.00	0.00	6,556.38	7,299.22	-975.10	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6054603	ASAHI KASEI CORP NPV	2,700.000	0.00	2,949,750.00	2,602,770.00	2,207.81	-345.73
		1,092.50	0.00	18,769.09	19,114.82	-2,553.54	
SEDOL: 6057378	ASICS CORP NPV	1,600.000	14,400.00	4,976,000.00	1,520,456.00	21,987.43	20,495.72
		3,110.00	91.63	31,662.00	11,166.28	-1,491.71	
SEDOL: 6985383	ASTELLAS PHARMA NPV	3,900.000	0.00	5,984,550.00	8,165,148.00	-13,875.02	-21,885.75
		1,534.50	0.00	38,079.35	59,965.10	-8,010.73	
SEDOL: 6985543	AZBIL CORP NPV	800.000	0.00	982,000.00	769,230.00	1,353.84	599.16
		1,227.50	0.00	6,248.41	5,649.25	-754.68	
SEDOL: B0JDQD4	BANDAI NAMCO HOLDINGS INC	1,200.000	0.00	4,534,800.00	3,700,709.00	5,307.27	1,676.55
		3,779.00	0.00	28,854.67	27,178.12	-3,630.72	
SEDOL: BYP20B9	BAYCURRENT INC NPV	295.000	0.00	1,569,400.00	1,373,636.00	1,245.64	-102.03
		5,320.00	0.00	9,986.00	10,088.03	-1,347.67	
SEDOL: 6132101	BRIDGESTONE CORP NPV	1,300.000	122,850.00	6,942,000.00	7,120,935.00	-1,138.55	-8,124.83
		5,340.00	781.69	44,171.54	52,296.37	-6,986.28	
SEDOL: 6146500	BROTHER INDUSTRIES NPV	600.000	0.00	1,618,500.00	1,278,983.00	2,160.33	905.53
		2,697.50	0.00	10,298.42	9,392.89	-1,254.80	
SEDOL: 6172323	CANON INC NPV	2,200.000	148,500.00	11,354,200.00	7,053,115.00	27,367.56	20,447.82
		5,161.00	944.90	72,246.12	51,798.30	-6,919.74	
SEDOL: 6173694	CAPCOM CO LTD NPV	800.000	0.00	2,779,200.00	2,048,614.00	4,648.68	2,638.80
		3,474.00	0.00	17,683.89	15,045.09	-2,009.88	
SEDOL: 6183552	CENTRAL JAPAN RLWY NPV	500.000	0.00	1,482,500.00	1,709,012.00	-1,441.28	-3,117.98
		2,965.00	0.00	9,433.06	12,551.04	-1,676.70	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6190563	CHIBA BANK NPV	1,400.000	0.00	1,711,500.00	1,246,373.00	2,959.58	1,736.78
		1,222.50	0.00	10,890.18	9,153.40	-1,222.80	
SEDOL: 6195609	CHUBU ELECTRIC POWER CO INC NPV	1,600.000	0.00	2,648,800.00	2,487,145.00	1,028.60	-1,411.51
		1,655.50	0.00	16,854.16	18,265.67	-2,440.11	
SEDOL: 6196408	CHUGAI PHARMACY CO. LTD NPV	1,500.000	0.00	10,498,500.00	5,314,593.00	32,984.90	27,770.81
		6,999.00	0.00	66,801.35	39,030.54	-5,214.09	
SEDOL: BD97JW7	CONCORDIA FINL GROUP LT	2,300.000	0.00	2,003,530.00	1,189,456.00	5,179.91	4,012.95
		871.10	0.00	12,748.35	8,735.40	-1,166.96	
SEDOL: BYSJ43	COSMO ENERGY HOLDINGS CO LTD COMSTK	178.000	0.00	1,233,362.00	774,532.00	2,919.51	2,159.62
		6,929.00	0.00	7,847.81	5,688.19	-759.89	
SEDOL: 6220501	CYBERAGENT INC	1,000.000	0.00	1,096,000.00	1,180,354.00	-536.74	-1,694.78
		1,096.00	0.00	6,973.78	8,668.56	-1,158.04	
SEDOL: 6250906	DAI NIPPON PRINTNG NPV	1,200.000	0.00	2,663,400.00	2,370,711.00	1,862.36	-463.52
		2,219.50	0.00	16,947.06	17,410.58	-2,325.88	
SEDOL: 6250025	DAIFUKU CO LTD NPV	700.000	15,120.00	2,310,000.00	1,788,336.00	3,319.32	1,564.80
		3,300.00	96.21	14,698.40	13,133.60	-1,754.52	
SEDOL: B601QS4	DAI-ICHI LIFE HOLD NPV	2,000.000	0.00	8,470,000.00	5,064,518.00	21,668.89	16,700.14
		4,235.00	0.00	53,894.12	37,193.98	-4,968.75	
SEDOL: B0J7D91	DAIICHI SANKYO COM NPV	4,000.000	0.00	17,408,000.00	18,425,526.00	-6,474.46	-24,551.54
		4,352.00	0.00	110,766.10	135,317.64	-18,077.08	
SEDOL: 6250724	DAIKIN INDUSTRIES NPV	600.000	0.00	11,196,000.00	15,097,527.00	-24,825.19	-39,637.21
		18,660.00	0.00	71,239.50	110,876.71	-14,812.02	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6250508	DAITO TRUST CONST NPV	200.000	0.00	3,515,000.00	2,636,790.00	5,588.00	3,001.07
		17,575.00	0.00	22,365.74	19,364.67	-2,586.93	
SEDOL: 6251363	DAIWA HOUSE INDS NPV	1,400.000	0.00	6,801,200.00	4,859,457.00	12,355.20	7,587.64
		4,858.00	0.00	43,275.64	35,688.00	-4,767.56	
SEDOL: B0Z6WY0	DAIWA HOUSE REIT INVESTMENT CO	4.000	0.00	927,200.00	1,156,254.00	-1,457.46	-2,591.93
		231,800.00	0.00	5,899.72	8,491.65	-1,134.47	
SEDOL: 6251448	DAIWA SECS GROUP INC	3,200.000	0.00	3,353,600.00	2,042,212.00	8,344.29	6,340.69
		1,048.00	0.00	21,338.76	14,998.07	-2,003.60	
SEDOL: 6640381	DENSO CORP NPV	4,000.000	0.00	8,858,000.00	8,149,444.00	4,508.50	-3,486.83
		2,214.50	0.00	56,362.94	59,849.77	-7,995.33	
SEDOL: 6416281	DENTSU GROUP INC NPV	500.000	31,388.00	1,906,000.00	2,448,234.00	-3,450.20	-5,852.14
		3,812.00	199.72	12,127.77	17,979.91	-2,401.94	
SEDOL: 6270948	DISCO CORPORATION NPV	200.000	0.00	8,546,000.00	3,100,930.00	34,646.67	31,604.37
		42,730.00	0.00	54,377.70	22,773.33	-3,042.30	
SEDOL: 6298542	EAST JAPAN RAILWAY CO NPV	2,400.000	0.00	6,708,000.00	6,356,306.00	2,237.81	-3,998.29
		2,795.00	0.00	42,682.62	46,680.91	-6,236.10	
SEDOL: 6302700	EBARA CORP NPV	995.000	20,596.00	2,448,198.00	1,184,405.00	8,041.44	6,879.43
		2,460.50	131.05	15,577.74	8,698.31	-1,162.01	
SEDOL: 6307200	EISAI CO LTD NPV	600.000	0.00	2,597,400.00	4,757,026.00	-13,741.58	-18,408.64
		4,329.00	0.00	16,527.11	34,935.75	-4,667.06	
SEDOL: B02Q328	ELECTRIC POWER DEVELOPMENT CO LTD NPV	300.000	0.00	771,600.00	656,897.00	729.85	85.38
		2,572.00	0.00	4,909.65	4,824.27	-644.47	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B627LW9	ENEOS HOLDINGS INC	6,100.000	0.00	5,040,430.00	2,963,658.00	13,214.38	10,306.76
		826.30	0.00	32,071.96	21,765.20	-2,907.62	
SEDOL: 6356934	FANUC CORP NPV	2,000.000	0.00	8,350,000.00	9,336,800.00	-6,278.95	-15,439.18
		4,175.00	0.00	53,130.57	68,569.75	-9,160.23	
SEDOL: BF1HPT8	FOOD & LIFE COMPAN NPV	220.000	0.00	735,680.00	719,615.00	102.22	-603.78
		3,344.00	0.00	4,681.09	5,284.87	-706.00	
SEDOL: 6356365	FUJI ELECTRIC HOLINDGS CO Y50	300.000	0.00	2,567,400.00	1,641,492.00	5,891.50	4,281.05
		8,558.00	0.00	16,336.22	12,055.17	-1,610.45	
SEDOL: 6356525	FUJIFILM HOLDINGS CORP NPV	2,400.000	0.00	7,941,600.00	5,701,710.00	14,252.29	8,658.40
		3,309.00	0.00	50,531.94	41,873.54	-5,593.89	
SEDOL: 6356945	FUJITSU NPV	4,000.000	0.00	11,198,000.00	7,508,251.00	23,477.66	16,111.40
		2,799.50	0.00	71,252.23	55,140.83	-7,366.26	
SEDOL: B1TK1Y8	FUKUOKA FINANCIAL NPV	300.000	0.00	1,183,500.00	768,230.00	2,642.34	1,888.63
		3,945.00	0.00	7,530.54	5,641.91	-753.71	
SEDOL: B8RBZV7	GLP J-REIT REIT	9.000	0.00	1,110,600.00	1,384,266.00	-1,741.32	-3,105.55
		123,400.00	0.00	7,066.68	10,172.23	-1,364.23	
SEDOL: 6376169	GOLDWIN INC NPV	78.000	0.00	689,910.00	960,468.00	-1,721.54	-2,663.85
		8,845.00	0.00	4,389.86	7,053.71	-942.31	
SEDOL: B05LZ02	HAKUHODO DY HLDGS NPV	500.000	0.00	599,250.00	806,741.00	-1,320.25	-2,111.74
		1,198.50	0.00	3,812.99	5,924.73	-791.49	
SEDOL: 6405870	HAMAMATSU PHOTONIC NPV	600.000	0.00	1,059,300.00	2,187,656.00	-7,179.66	-9,325.95
		1,765.50	0.00	6,740.26	16,066.21	-2,146.29	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
				</			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B1FF8P7	IDEMITSU KOSAN CO NPV	2,500.000	0.00	2,588,750.00	1,457,437.00	7,198.48	5,768.61
		1,035.50	0.00	16,472.07	10,703.46	-1,429.87	
SEDOL: 6466985	IHI CORPORATION NPV	300.000	0.00	2,793,300.00	1,039,811.00	11,157.35	10,137.21
		9,311.00	0.00	17,773.61	7,636.40	-1,020.14	
SEDOL: BFDTBS3	IIDA GROUP LTD	300.000	0.00	714,150.00	722,916.00	-55.78	-765.02
		2,380.50	0.00	4,544.10	5,309.12	-709.24	
SEDOL: B10RB15	INPEX CORPORATION NPV	2,000.000	77,400.00	3,941,000.00	2,962,888.00	6,223.67	3,316.82
		1,970.50	492.49	25,076.36	21,759.54	-2,906.85	
SEDOL: B2Q4CL4	ISETAN MITSUKOSHI NPV	700.000	0.00	1,926,750.00	1,065,719.00	5,478.69	4,433.13
		2,752.50	0.00	12,259.80	7,826.67	-1,045.56	
SEDOL: 6467104	ISUZU MOTORS NPV	1,100.000	0.00	2,374,350.00	1,794,638.00	3,688.67	1,927.97
		2,158.50	0.00	15,107.85	13,179.88	-1,760.70	
SEDOL: 6467803	ITOCHU CORP NPV	3,000.000	0.00	23,496,000.00	13,651,094.00	62,642.57	49,249.63
		7,832.00	0.00	149,503.69	100,254.06	-13,392.94	
SEDOL: 6468204	IWATANI CORP	440.000	0.00	791,560.00	706,411.00	541.80	-151.25
		1,799.00	0.00	5,036.65	5,187.90	-693.05	
SEDOL: B23TC12	J FRONT RETAILING NPV	500.000	0.00	1,063,750.00	721,716.00	2,176.34	1,468.28
		2,127.50	0.00	6,768.58	5,300.30	-708.06	
SEDOL: B8BRV46	JAPAN AIRLINES CO NPV	300.000	0.00	747,750.00	794,338.00	-296.44	-1,075.75
		2,492.50	0.00	4,757.89	5,833.64	-779.31	
SEDOL: 6743882	JAPAN EXCHANGE GROUP INC NPV	2,200.000	0.00	3,894,000.00	2,439,981.00	9,251.84	6,858.00
		1,770.00	0.00	24,777.30	17,919.30	-2,393.84	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Shares/PAR value		income/expense	Market value		Cost	Unrealized gain/loss	
		Market Price	Base	Local	Local	Local	Base market	Base translation	Base total
				Base	Base	Base	Base translation		
CMNU01									
Equities									
JPY									
SEDOL: 6513342	JAPAN METROPOLITAN FUND INVEST	15.000	0.00	1,353,000.00	1,491,447.00	-880.93	-2,344.17		
		90,200.00	0.00	8,609.06	10,953.23	-1,463.24			
SEDOL: BYT8165	JAPAN POST BANK CO NPV	3,200.000	0.00	4,782,400.00	3,476,242.00	8,311.01	4,900.50		
		1,494.50	0.00	30,430.13	25,529.63	-3,410.51			
SEDOL: BYT8143	JAPAN POST HOLD CO NPV	4,500.000	0.00	6,707,250.00	5,068,520.00	10,427.14	5,454.47		
		1,490.50	0.00	42,677.84	37,223.37	-4,972.67			
SEDOL: BYT8154	JAPAN POST INSURAN NPV	411.000	0.00	1,194,777.00	914,749.00	1,781.80	884.35		
		2,907.00	0.00	7,602.30	6,717.95	-897.45			
SEDOL: 6528175	JAPAN PRIME REALTY REIT	2.000	14,220.00	631,000.00	707,212.00	-484.93	-1,178.77		
		315,500.00	90.48	4,015.02	5,193.79	-693.84			
SEDOL: 6397580	JAPAN REAL ESTATE INVESTMENT CO	15.000	0.00	1,618,500.00	1,623,486.00	-31.73	-1,624.51		
		107,900.00	0.00	10,298.42	11,922.93	-1,592.78			
SEDOL: 6474535	JAPAN TOBACCO INC NPV	2,600.000	226,980.00	10,608,000.00	7,676,202.00	18,654.86	11,123.82		
		4,080.00	1,444.26	67,498.09	56,374.27	-7,531.04			
SEDOL: 6543792	JFE HOLDINGS INC NPV	1,200.000	0.00	2,135,400.00	1,942,182.00	1,229.43	-676.02		
		1,779.50	0.00	13,587.43	14,263.45	-1,905.45			
SEDOL: 6473468	JGC HLDGS CORP NPV	500.000	0.00	657,750.00	851,255.00	-1,231.26	-2,066.41		
		1,315.50	0.00	4,185.23	6,251.64	-835.15			
SEDOL: 6481320	KAJIMA CORP NPV	1,000.000	0.00	2,881,000.00	1,802,540.00	6,862.18	5,093.73		
		2,881.00	0.00	18,331.64	13,237.91	-1,768.45			
SEDOL: 6483489	KANSAI ELECTRIC POWER CO NPV	1,600.000	0.00	2,805,600.00	2,347,904.00	2,912.29	608.79		
		1,753.50	0.00	17,851.87	17,243.08	-2,303.50			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6493745	KIRIN HOLDINGS CO NPV	1,700.000	54,315.00	3,483,300.00	3,745,373.00	-1,667.56	-5,342.10
		2,049.00	345.60	22,164.04	27,506.14	-3,674.54	
SEDOL: 6487362	KKEIO CORPORATION NPV	300.000	0.00	1,152,000.00	1,542,462.00	-2,484.49	-3,997.78
		3,840.00	0.00	7,330.11	11,327.89	-1,513.29	
SEDOL: 6149457	KOBAYASHI PHARMACEUTICALS NPV	200.000	10,620.00	1,246,000.00	1,696,508.00	-2,866.56	-4,530.98
		6,230.00	67.57	7,928.23	12,459.21	-1,664.42	
SEDOL: B14RJB7	KOBE BUSSAN CO LTD NPV	304.000	6,293.00	1,045,760.00	1,172,271.00	-804.98	-1,955.08
		3,440.00	40.04	6,654.11	8,609.19	-1,150.10	
SEDOL: 6496023	KOBE STEEL LTD	800.000	0.00	1,263,200.00	814,644.00	2,854.14	2,054.90
		1,579.00	0.00	8,037.67	5,982.77	-799.24	
SEDOL: B60DR09	KOEI TECMO HOLDINGS CO LTD	316.000	0.00	586,654.00	773,800.00	-1,190.80	-1,949.96
		1,856.50	0.00	3,732.85	5,682.81	-759.16	
SEDOL: 6496324	KOITO MFG CO LTD NPV	500.000	0.00	1,004,000.00	1,315,394.00	-1,981.38	-3,271.90
		2,008.00	0.00	6,388.39	9,660.29	-1,290.52	
SEDOL: 6496584	KOMATSU NPV	2,000.000	0.00	8,700,000.00	6,858,056.00	11,720.18	4,991.82
		4,350.00	0.00	55,357.60	50,365.78	-6,728.36	
SEDOL: 6496681	KONAMI GROUP CORP NPV	300.000	0.00	4,440,000.00	1,995,598.00	15,553.59	13,595.73
		14,800.00	0.00	28,251.46	14,655.73	-1,957.86	
SEDOL: 6194468	KOSE CORPORATION NPV	100.000	6,300.00	717,900.00	1,627,488.00	-5,787.66	-7,384.36
		7,179.00	40.09	4,567.96	11,952.32	-1,596.70	
SEDOL: 6497509	KUBOTA CORP NPV	2,400.000	54,000.00	4,413,600.00	4,998,299.00	-3,720.41	-8,624.18
		1,839.00	343.60	28,083.48	36,707.66	-4,903.77	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
JPY							
SEDOL: 6497662	KURARAY CO NPV	800.000	19,440.00	1,824,400.00	1,013,904.00	5,157.14	4,162.41
		2,280.50	123.70	11,608.55	7,446.14	-994.73	
SEDOL: 6497963	KURITA WATER INDS NPV	300.000	0.00	1,663,200.00	1,710,513.00	-301.05	-1,979.21
		5,544.00	0.00	10,582.85	12,562.06	-1,678.16	
SEDOL: 6499260	KYOCERA CORP NPV	2,800.000	0.00	4,411,400.00	5,026,107.00	-3,911.35	-8,842.41
		1,575.50	0.00	28,069.48	36,911.89	-4,931.06	
SEDOL: BMV4NR2	KYOTO FINANCIAL GROUP INC. NPV	800.000	0.00	1,856,000.00	1,340,402.00	3,280.72	1,965.67
		2,320.00	0.00	11,809.62	9,843.95	-1,315.05	
SEDOL: 6499550	KYOWA KIRIN CO LTD NPV	600.000	15,660.00	1,425,300.00	1,824,547.00	-2,540.39	-4,330.43
		2,375.50	99.64	9,069.10	13,399.53	-1,790.04	
SEDOL: 6499806	KYUSHU ELEC POWER NPV	1,100.000	0.00	1,554,300.00	933,079.00	3,952.79	3,037.36
		1,413.00	0.00	9,889.92	6,852.56	-915.43	
SEDOL: BD2BST6	KYUSHU RAILWAY COR NPV	400.000	0.00	1,532,000.00	1,252,375.00	1,779.24	550.55
		3,830.00	0.00	9,748.03	9,197.48	-1,228.69	
SEDOL: 6506267	LASERTEC CORP NPV	300.000	31,050.00	4,555,500.00	6,311,392.00	-11,172.64	-16,352.83
		15,185.00	197.57	28,986.38	45,339.21	-5,180.19	
SEDOL: 6518808	LION CORP NPV	600.000	7,560.00	1,057,500.00	902,670.00	985.17	99.57
		1,762.50	48.10	6,728.81	6,629.24	-885.60	
SEDOL: 6900212	LIXIL CORP	500.000	0.00	862,750.00	998,799.00	-865.67	-1,845.58
		1,725.50	0.00	5,489.63	7,335.21	-979.91	
SEDOL: 6084848	LY CORP NPV	5,700.000	0.00	2,390,580.00	1,994,458.00	2,520.50	563.76
		419.40	0.00	15,211.12	14,647.36	-1,956.74	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B0JQTJ0	MITSUBISHI CHEMICAL GROUP CORP NPV	2,700.000	0.00	2,159,190.00	2,153,355.00	37.13	-2,075.51
		799.70	0.00	13,738.80	15,814.31	-2,112.64	
SEDOL: 6596785	MITSUBISHI CORP NPV	6,600.000	0.00	17,186,400.00	11,113,333.00	38,642.57	27,739.41
		2,604.00	0.00	109,356.07	81,616.66	-10,903.16	
SEDOL: 6597045	MITSUBISHI ELEC CP NPV	4,300.000	0.00	11,554,100.00	7,538,010.00	25,554.15	18,158.69
		2,687.00	0.00	73,518.07	55,359.38	-7,395.46	
SEDOL: 6596729	MITSUBISHI ESTATE CO LTD	2,500.000	0.00	5,501,250.00	4,157,496.00	8,550.23	4,471.36
		2,200.50	0.00	35,004.14	30,532.78	-4,078.87	
SEDOL: 6596923	MITSUBISHI GAS CHM NPV	400.000	0.00	1,131,800.00	802,240.00	2,096.97	1,309.90
		2,829.50	0.00	7,201.58	5,891.68	-787.07	
SEDOL: 6268976	MITSUBISHI HC CAP. NPV	1,400.000	0.00	1,458,800.00	992,897.00	2,964.51	1,990.39
		1,042.00	0.00	9,282.26	7,291.87	-974.12	
SEDOL: 6597067	MITSUBISHI HVY IND NPV	7,000.000	0.00	15,561,000.00	3,666,299.00	75,685.30	72,088.33
		2,223.00	0.00	99,013.74	26,925.41	-3,596.97	
SEDOL: 6598446	MITSUBISHI MOTOR C NPV	1,400.000	0.00	745,640.00	725,417.00	128.68	-583.03
		532.60	0.00	4,744.46	5,327.49	-711.71	
SEDOL: 6335171	MITSUBISHI UFJ FIN NPV	21,500.000	0.00	39,689,000.00	18,695,556.00	133,580.07	115,238.06
		1,846.00	0.00	252,538.81	137,300.75	-18,342.01	
SEDOL: 6597302	MITSUI & CO LTD NPV	6,600.000	0.00	21,852,600.00	14,250,373.00	48,372.53	34,391.65
		3,311.00	0.00	139,046.83	104,655.18	-13,980.88	
SEDOL: 6597368	MITSUI CHEMICALS NPV	400.000	0.00	1,388,000.00	1,388,416.00	-2.65	-1,364.81
		3,470.00	0.00	8,831.76	10,196.57	-1,362.16	

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		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6597603	MITSUI FUDOSAN CO LTD NPV	6,000.000	0.00	7,620,000.00	5,358,607.00	14,389.11	9,131.84
		1,270.00	0.00	48,485.62	39,353.78	-5,257.27	
SEDOL: 6597584	MITSUI O.S.K.LINES NPV	900.000	0.00	4,957,200.00	4,342,002.00	3,914.47	624.15
		5,508.00	0.00	31,542.38	30,918.23	-3,290.32	
SEDOL: 6597777	MIURA CO LTD NPV	215.000	0.00	855,700.00	784,985.00	449.96	-320.18
		3,980.00	0.00	5,444.77	5,764.95	-770.14	
SEDOL: 6591014	MIZUHO FINANCIAL GROUP NPV	5,600.000	0.00	21,688,800.00	11,214,563.00	66,646.96	55,644.48
		3,873.00	0.00	138,004.58	82,360.10	-11,002.48	
SEDOL: B1GHR88	MONOTARO CO.LTD NPV	500.000	4,500.00	1,336,000.00	990,297.00	2,199.69	1,228.12
		2,672.00	28.63	8,500.89	7,272.77	-971.57	
SEDOL: B2Q4CS1	MS&AD INS GP HLDGS NPV	2,700.000	0.00	9,312,300.00	4,052,115.00	33,470.25	29,494.77
		3,449.00	0.00	59,253.63	29,758.86	-3,975.48	
SEDOL: 6610403	MURATA MANUFACTURING CO. NPV	3,900.000	0.00	9,982,050.00	10,133,939.00	-966.46	-10,908.75
		2,559.50	0.00	63,515.21	74,423.96	-9,942.29	
SEDOL: 6687571	NABTESCO CORP NPV	200.000	7,200.00	561,600.00	628,188.00	-423.70	-1,040.00
		2,808.00	45.81	3,573.43	4,613.43	-616.30	
SEDOL: 6619864	NAGOYA RAILROAD CO LTD	500.000	0.00	876,250.00	1,112,833.00	-1,505.36	-2,597.15
		1,752.50	0.00	5,575.53	8,172.68	-1,091.79	
SEDOL: 6621472	NANKAI ELEC RAIL NPV	300.000	0.00	744,750.00	976,792.00	-1,476.47	-2,434.79
		2,482.50	0.00	4,738.80	7,173.59	-958.32	
SEDOL: 6640400	NEC CORP NPV	600.000	0.00	8,232,000.00	3,571,071.00	29,657.22	26,153.68
		13,720.00	0.00	52,379.74	26,226.06	-3,503.54	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
JPY									
SEDOL: B63QM77	NEXON CO LTD NPV	800.000	10,800.00	1,901,200.00		2,480,744.00		-3,687.60	-6,121.43
		2,376.50	68.72	12,097.23		18,218.66		-2,433.83	
SEDOL: 6619507	NGK INSULATORS LTD NPV	600.000	0.00	1,207,800.00		1,051,515.00		994.43	-37.20
		2,013.00	0.00	7,685.16		7,722.36		-1,031.63	
SEDOL: 6640767	NH FOODS LTD NPV	300.000	0.00	1,528,200.00		1,200,360.00		2,086.03	908.37
		5,094.00	0.00	9,723.85		8,815.48		-1,177.66	
SEDOL: 6640682	NIDEC CORPORATION NPV	1,800.000	0.00	5,139,000.00		6,132,638.00		-6,322.46	-12,339.13
		2,855.00	0.00	32,699.16		45,038.29		-6,016.67	
SEDOL: 6639163	NIFCO INC NPV	180.000	0.00	689,220.00		702,210.00		-82.65	-771.58
		3,829.00	0.00	4,385.47		5,157.05		-688.93	
SEDOL: 6642321	NIKON CORP NPV	600.000	0.00	983,700.00		852,255.00		836.38	0.24
		1,639.50	0.00	6,259.23		6,258.99		-836.14	
SEDOL: 6639550	NINTENDO CO LTD NPV	2,300.000	0.00	21,307,200.00		13,093,226.00		52,265.04	39,419.42
		9,264.00	0.00	135,576.48		96,157.06		-12,845.62	
SEDOL: 6396800	NIPPON BUILDING FD REIT	20.000	43,200.00	2,448,000.00		2,264,679.00		1,166.46	-1,055.39
		122,400.00	274.88	15,576.48		16,631.87		-2,221.85	
SEDOL: BKSH63	NIPPON EXPRESS HLD NPV	444.000	19,980.00	1,062,492.00		1,191,757.00		-822.51	-1,991.72
		2,393.00	127.13	6,760.58		8,752.30		-1,169.21	
SEDOL: 6640507	NIPPON PAINT HLDGS NPV	2,300.000	16,560.00	2,354,050.00		2,875,862.00		-3,320.26	-6,141.74
		1,023.50	105.37	14,978.68		21,120.42		-2,821.48	
SEDOL: B98BC67	NIPPON PROLOGIS RE REIT	5.000	19,355.00	1,114,500.00		1,530,992.00		-2,650.11	-4,158.90
		222,900.00	123.15	7,091.50		11,250.40		-1,508.79	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6640541	NIPPON SANSO HOLDINGS CORP	400.000	0.00	1,769,600.00	990,697.00	4,956.11	3,984.15
		4,424.00	0.00	11,259.86	7,275.71	-971.96	
SEDOL: 6640563	NIPPON SHINYAKU CO NPV	200.000	0.00	797,800.00	1,254,376.00	-2,905.17	-4,135.82
		3,989.00	0.00	5,076.36	9,212.18	-1,230.65	
SEDOL: 6642569	NIPPON STEEL CORP	200.000	0.00	636,400.00	580,474.00	355.85	-213.64
		3,182.00	0.00	4,049.38	4,263.02	-569.49	
SEDOL: 6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,000.000	0.00	790,000.00	836,250.00	-294.29	-1,114.73
		158.00	0.00	5,026.72	6,141.45	-820.44	
SEDOL: 6641588	NISSAN CHEMICAL CORPORATION	300.000	0.00	1,484,700.00	1,842,552.00	-2,276.99	-4,084.70
		4,949.00	0.00	9,447.06	13,531.76	-1,807.71	
SEDOL: 6642860	NISSAN MOTOR CO NPV	4,200.000	0.00	2,016,000.00	2,113,653.00	-621.36	-2,695.04
		480.00	0.00	12,827.69	15,522.73	-2,073.68	
SEDOL: 6640961	NISSHIN SEIFUN GRP NPV	600.000	0.00	1,105,200.00	1,004,101.00	643.29	-341.83
		1,842.00	0.00	7,032.32	7,374.15	-985.12	
SEDOL: 6641760	NISSIN FOODS HOLDINGS CO LTD NPV	600.000	0.00	2,293,800.00	2,640,792.00	-2,207.89	-4,798.74
		3,823.00	0.00	14,595.32	19,394.06	-2,590.85	
SEDOL: 6619604	NITERRA CO LTD NPV	400.000	0.00	2,032,000.00	1,059,117.00	6,190.40	5,151.31
		5,080.00	0.00	12,929.50	7,778.19	-1,039.09	
SEDOL: 6644800	NITORI HOLDINGS NPV	200.000	0.00	3,727,000.00	3,438,530.00	1,835.52	-1,231.88
		18,635.00	0.00	23,714.69	24,946.57	-3,067.40	
SEDOL: 6641801	NITTO DENKO CORP NPV	1,500.000	0.00	4,020,000.00	2,667,800.00	8,603.97	5,986.62
		2,680.00	0.00	25,579.03	19,592.41	-2,617.35	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6640488	NOF CORP NPV	432.000	0.00	952,992.00	906,031.00	298.81	-590.09
		2,206.00	0.00	6,063.83	6,653.92	-888.90	
SEDOL: 6643108	NOMURA HOLDINGS NPV	6,500.000	0.00	6,053,450.00	3,183,354.00	18,262.26	15,139.10
		931.30	0.00	38,517.75	23,378.65	-3,123.16	
SEDOL: BYSJF4	NOMURA REAL ESTATE MASTER FU	9.000	0.00	1,239,300.00	1,436,713.00	-1,256.13	-2,665.78
		137,700.00	0.00	7,885.59	10,551.37	-1,409.65	
SEDOL: 6390921	NOMURA RESEARCH INSTITUTE NPV	1,000.000	0.00	4,659,000.00	3,386,015.00	8,099.93	4,777.95
		4,659.00	0.00	29,644.95	24,867.00	-3,321.98	
SEDOL: B1CWJM5	NOMURA RL EST INC NPV	200.000	0.00	781,000.00	676,202.00	666.82	3.41
		3,905.00	0.00	4,969.46	4,966.05	-663.41	
SEDOL: 6641544	NSK LTD NPV	1,000.000	0.00	686,900.00	783,234.00	-612.97	-1,381.38
		686.90	0.00	4,370.71	5,752.09	-768.41	
SEDOL: 6125639	NTT DATA GROUP CORPORATION	1,400.000	0.00	4,242,000.00	2,624,387.00	10,292.78	7,718.02
		3,030.00	0.00	26,991.60	19,273.58	-2,574.76	
SEDOL: 6656407	OBAYASHI CORP NPV	1,400.000	0.00	2,930,200.00	1,581,074.00	8,584.41	7,033.23
		2,093.00	0.00	18,644.69	11,611.46	-1,551.18	
SEDOL: 6136749	OBIC CO LTD NPV	1,000.000	0.00	4,693,000.00	4,191,257.00	3,192.56	-919.43
		4,693.00	0.00	29,861.29	30,780.72	-4,111.99	
SEDOL: 6656106	ODAKYU ELEC RLWY NPV	600.000	0.00	871,200.00	1,204,561.00	-2,121.16	-3,302.93
		1,452.00	0.00	5,543.40	8,846.33	-1,181.77	
SEDOL: 6657701	OJI HOLDINGS CORP	1,900.000	0.00	1,147,790.00	1,014,904.00	845.55	-150.17
		604.10	0.00	7,303.32	7,453.49	-995.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Local		Local	Local	Base market	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	900.000	7,290.00	3,884,400.00	2,297,489.00	10,097.42	7,843.38
		4,316.00	46.39	24,716.21	16,872.83	-2,254.04	
SEDOL: 6572707	PANASONIC HOLDINGS CORP NPV	4,700.000	0.00	7,722,100.00	6,121,235.00	10,186.21	4,180.74
		1,643.00	0.00	49,135.28	44,954.54	-6,005.47	
SEDOL: B3CY709	PERSOL HOLDINGS CO NPV	3,000.000	0.00	709,500.00	837,551.00	-814.78	-1,636.49
		236.50	0.00	4,514.51	6,151.00	-821.71	
SEDOL: 6229597	RAKUTEN GROUP INC NPV	1,800.000	0.00	1,546,020.00	1,211,763.00	2,126.86	938.01
		858.90	0.00	9,837.24	8,899.23	-1,188.85	
SEDOL: BQRRZ00	RECRUIT HLDGS CO L NPV	2,900.000	0.00	32,320,500.00	11,104,530.00	134,995.99	124,101.46
		11,145.00	0.00	205,653.47	81,552.01	-10,894.53	
SEDOL: 6635677	RENASAS ELECTRONICS CORPORATION NPV	2,700.000	68,040.00	5,525,550.00	4,816,894.00	4,509.14	-216.66
		2,046.50	432.93	35,158.76	35,375.42	-4,725.80	
SEDOL: 6421553	RESONA HOLDINGS NPV	4,700.000	0.00	5,379,150.00	3,186,145.00	13,953.96	10,828.07
		1,144.50	0.00	34,227.22	23,399.15	-3,125.89	
SEDOL: 6805469	RESONAC HOLDINGS CORP NPV	300.000	17,550.00	1,204,500.00	648,494.00	3,537.83	2,901.60
		4,015.00	111.67	7,664.16	4,762.56	-636.23	
SEDOL: 6738220	RICOH CO LTD NPV	1,200.000	0.00	2,173,800.00	1,350,405.00	5,239.21	3,914.34
		1,811.50	0.00	13,831.76	9,917.42	-1,324.87	
SEDOL: 6740582	RINNAI CORP NPV	200.000	0.00	651,800.00	666,199.00	-91.62	-745.22
		3,259.00	0.00	4,147.37	4,892.59	-653.60	
SEDOL: 6747204	ROHM CO LTD NPV	400.000	0.00	594,200.00	1,041,312.00	-2,844.95	-3,866.57
		1,485.50	0.00	3,780.86	7,647.43	-1,021.62	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6747367	ROHTO PHARMACEUTICAL CO NPV	422.000	0.00	1,214,305.00	1,195,040.00	122.58	-1,049.86
		2,877.50	0.00	7,726.55	8,776.41	-1,172.44	
SEDOL: 6758455	RYOHIN KEIKAKU CO NPV	500.000	0.00	1,799,000.00	706,211.00	6,953.35	6,260.49
		3,598.00	0.00	11,446.93	5,186.44	-692.86	
SEDOL: 6776349	SANRIO CO LTD NPV	363.000	0.00	2,011,020.00	755,266.00	7,990.29	7,249.30
		5,540.00	0.00	12,796.00	5,546.70	-740.99	
SEDOL: 6776606	SANTEN PHARM CO NPV	700.000	0.00	1,132,950.00	814,344.00	2,027.27	1,228.33
		1,618.50	0.00	7,208.90	5,980.57	-798.94	
SEDOL: 6309466	SBI HLDGS INC NPV	600.000	0.00	2,389,200.00	1,596,478.00	5,044.04	3,477.76
		3,982.00	0.00	15,202.34	11,724.58	-1,566.28	
SEDOL: 6251028	SCREEN HOLDINGS CO LTD NPV	174.000	0.00	1,651,260.00	963,378.00	4,376.95	3,431.79
		9,490.00	0.00	10,506.87	7,075.08	-945.16	
SEDOL: 6791591	SECOM CO NPV	800.000	0.00	4,295,200.00	3,496,648.00	5,081.14	1,650.62
		5,369.00	0.00	27,330.11	25,679.49	-3,430.52	
SEDOL: B02RK08	SEGA SAMMY HLDGS I NPV	300.000	0.00	922,800.00	795,238.00	811.67	31.47
		3,076.00	0.00	5,871.72	5,840.25	-780.20	
SEDOL: BKY6H35	SEIBU HOLDINGS INC NPV	400.000	0.00	1,283,200.00	630,189.00	4,155.07	3,536.80
		3,208.00	0.00	8,164.93	4,628.13	-618.27	
SEDOL: 6616508	SEIKO EPSON CORP NPV	600.000	0.00	1,725,300.00	1,227,968.00	3,164.49	1,959.74
		2,875.50	0.00	10,977.98	9,018.24	-1,204.75	
SEDOL: 6793821	SEKISUI CHEMICAL CO LTD NPV	700.000	0.00	1,900,500.00	1,353,505.00	3,480.50	2,152.59
		2,715.00	0.00	12,092.77	9,940.18	-1,327.91	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6793906	SEKISUI HOUSE NPV	1,200.000	0.00	4,538,400.00	3,373,611.00	7,411.49	4,101.68
		3,782.00	0.00	28,877.58	24,775.90	-3,309.81	
SEDOL: BSKRKL7	SEKISUI HOUSE REIT REIT	8.000	13,083.00	618,400.00	620,986.00	-16.45	-625.70
		77,300.00	83.25	3,934.84	4,560.54	-609.25	
SEDOL: B0FS5D6	SEVEN & I HOLDINGS NPV	3,900.000	0.00	9,699,300.00	8,172,950.00	9,712.08	1,693.68
		2,487.00	0.00	61,716.09	60,022.41	-8,018.40	
SEDOL: BFFY885	SG HOLDINGS CO LTD NPV	900.000	0.00	1,355,400.00	1,842,852.00	-3,101.63	-4,909.63
		1,506.00	0.00	8,624.33	13,533.96	-1,808.00	
SEDOL: 6804369	SHIMADZU CORP NPV	500.000	0.00	2,230,500.00	2,128,138.00	651.32	-1,436.57
		4,461.00	0.00	14,192.54	15,629.11	-2,087.89	
SEDOL: 6804820	SHIMANO INC NPV	100.000	13,905.00	2,139,000.00	2,148,644.00	-61.36	-2,169.38
		21,390.00	88.48	13,610.33	15,779.71	-2,108.02	
SEDOL: 6804400	SHIMIZU CORP NPV	1,100.000	0.00	1,377,750.00	902,270.00	3,025.45	2,140.24
		1,252.50	0.00	8,766.54	6,626.30	-885.21	
SEDOL: 6804585	SHIN-ETSU CHEMICAL NPV	3,500.000	0.00	18,536,000.00	13,895,667.00	29,526.17	15,893.29
		5,296.00	0.00	117,943.50	102,050.21	-13,632.88	
SEDOL: 6804682	SHIONOGI & CO LTD NPV	1,500.000	0.00	3,328,500.00	3,050,915.00	1,766.26	-1,226.96
		2,219.00	0.00	21,179.05	22,406.01	-2,993.22	
SEDOL: 6805265	SHISEIDO CO LTD NPV	800.000	21,600.00	2,229,200.00	5,539,261.00	-21,061.73	-26,496.24
		2,786.50	137.44	14,184.27	40,680.51	-5,434.51	
SEDOL: BP38QJ6	SHIZUOKA FINANCIAL NPV	1,071.000	0.00	1,375,700.00	1,095,961.00	1,779.96	704.73
		1,284.50	0.00	8,753.50	8,048.77	-1,075.23	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: BQQD167	SKYLARK HOLDINGS CO LTD	479.000	4,311.00	1,173,550.00	883,540.00	1,845.32	978.48
		2,450.00	27.43	7,467.23	6,488.75	-866.84	
SEDOL: 6763965	SMC CORP NPV	100.000	0.00	6,218,000.00	6,943,082.00	-4,613.65	-11,425.44
		62,180.00	0.00	39,564.77	50,990.21	-6,811.79	
SEDOL: BF5M0K5	SOFTBANK CORP NPV	59,000.000	0.00	11,735,100.00	9,068,069.00	16,970.16	8,073.58
		198.90	0.00	74,669.76	66,596.18	-8,896.58	
SEDOL: 6770620	SOFTBANK GROUP CORP	2,100.000	0.00	19,288,500.00	10,845,552.00	53,721.99	43,081.54
		9,185.00	0.00	122,731.61	79,650.07	-10,640.45	
SEDOL: 6594143	SOJITZ CORPORATION	600.000	0.00	1,945,200.00	1,733,319.00	1,348.19	-352.35
		3,242.00	0.00	12,377.20	12,729.55	-1,700.54	
SEDOL: B62G7K6	SOMPO HOLDINGS INC	1,800.000	0.00	7,414,200.00	3,431,229.00	25,343.41	21,977.08
		4,119.00	0.00	47,176.13	25,199.05	-3,366.33	
SEDOL: 6821506	SONY GROUP CORPORA NPV	10,500.000	0.00	35,374,500.00	26,457,434.00	56,738.78	30,781.68
		3,369.00	0.00	225,085.90	194,304.22	-25,957.10	
SEDOL: 6309262	SQUARE ENIX HOLDINGS CO LTD NPV	200.000	0.00	1,229,400.00	1,330,399.00	-642.65	-1,947.89
		6,147.00	0.00	7,822.60	9,770.49	-1,305.24	
SEDOL: 6841106	STANLEY ELECTRIC NPV	300.000	0.00	781,200.00	907,772.00	-805.37	-1,695.98
		2,604.00	0.00	4,970.73	6,666.71	-890.61	
SEDOL: 6356406	SUBARU CORPORATION NPV	1,400.000	0.00	3,949,400.00	3,112,433.00	5,325.57	2,272.00
		2,821.00	0.00	25,129.80	22,857.80	-3,053.57	
SEDOL: B0M0C89	SUMCO CORPORATION NPV	700.000	3,780.00	828,100.00	1,326,197.00	-3,169.36	-4,470.48
		1,183.00	24.05	5,269.15	9,739.63	-1,301.12	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
JPY									
SEDOL: 6858560	SUMITOMO CHEMICAL CO. LTD NPV	3,200.000	0.00	1,116,800.00		1,472,441.00		-2,262.92	-3,707.52
		349.00	0.00	7,106.13		10,813.65		-1,444.60	
SEDOL: 6858946	SUMITOMO CORP NPV	2,200.000	0.00	7,541,600.00		5,449,934.00		13,309.15	7,962.29
		3,428.00	0.00	47,986.77		40,024.48		-5,346.86	
SEDOL: 6858708	SUMITOMO ELECTRIC NPV	1,600.000	0.00	4,565,600.00		2,777,633.00		11,376.73	8,651.63
		2,853.50	0.00	29,050.65		20,399.02		-2,725.10	
SEDOL: 6858861	SUMITOMO FORESTRY NPV	297.000	21,384.00	1,572,318.00		882,651.00		4,388.31	3,522.35
		5,294.00	136.07	10,004.57		6,482.22		-865.96	
SEDOL: 6858731	SUMITOMO HEAVY IND NPV	200.000	11,700.00	649,000.00		660,198.00		-71.25	-718.96
		3,245.00	74.45	4,129.55		4,848.51		-647.71	
SEDOL: 6858849	SUMITOMO METAL MINING CO LTD NPV	500.000	0.00	1,806,500.00		2,515,254.00		-4,509.76	-6,977.44
		3,613.00	0.00	11,494.66		18,472.10		-2,467.68	
SEDOL: 6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	7,200.000	0.00	27,100,800.00		13,568,869.00		86,102.90	72,790.62
		3,764.00	0.00	172,440.82		99,650.20		-13,312.28	
SEDOL: 6431897	SUMITOMO MITSUI TRUST GROUP IN NPV	1,600.000	0.00	5,907,200.00		3,966,789.00		12,346.72	8,454.95
		3,692.00	0.00	37,587.17		29,132.22		-3,891.77	
SEDOL: 6858902	SUMITOMO REALTY & DEVELOPMENT NPV	800.000	0.00	3,952,000.00		2,519,155.00		9,117.11	6,645.60
		4,940.00	0.00	25,146.35		18,500.75		-2,471.51	
SEDOL: BBD7Q84	SUNTORY BEVERAGE & NPV	200.000	10,260.00	1,002,600.00		1,036,310.00		-214.49	-1,231.20
		5,013.00	65.28	6,379.49		7,610.69		-1,016.71	
SEDOL: 6865504	SUZUKI MOTOR CORP NPV	3,600.000	0.00	6,444,000.00		4,351,004.00		13,317.61	9,048.89
		1,790.00	0.00	41,002.80		31,953.91		-4,268.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6883807	SYSMEX CORP NPV	1,200.000	0.00	3,499,800.00	3,601,080.00	-644.44	-4,177.41
		2,916.50	0.00	22,269.03	26,446.44	-3,532.97	
SEDOL: 6744294	T&D HOLDINGS INC NPV	1,000.000	0.00	2,905,500.00	1,654,496.00	7,960.07	6,336.86
		2,905.50	0.00	18,487.53	12,150.67	-1,623.21	
SEDOL: 6870100	TAISEI CORP NPV	300.000	0.00	1,991,700.00	1,396,918.00	3,784.56	2,414.06
		6,639.00	0.00	12,673.07	10,259.01	-1,370.50	
SEDOL: 6870564	TAIYO YUDEN CO LTD NPV	267.000	0.00	605,823.00	1,104,376.00	-3,172.26	-4,255.75
		2,269.00	0.00	3,854.82	8,110.57	-1,083.49	
SEDOL: 6869302	TDK CORP NPV	3,500.000	0.00	7,253,750.00	3,378,513.00	24,657.91	21,343.29
		2,072.50	0.00	46,155.19	24,811.90	-3,314.62	
SEDOL: BSM8SQ9	TECHNOPRO HLDGS IN NPV	233.000	6,291.00	690,379.00	781,949.00	-582.65	-1,349.82
		2,963.00	40.03	4,392.84	5,742.66	-767.17	
SEDOL: 6885074	TERUMO CORP NPV	2,800.000	0.00	8,573,600.00	5,751,524.00	17,956.71	12,313.95
		3,062.00	0.00	54,553.32	42,239.37	-5,642.76	
SEDOL: 6869131	THK CO LTD NPV	200.000	5,760.00	736,000.00	610,183.00	800.57	201.93
		3,680.00	36.65	4,683.13	4,481.20	-598.64	
SEDOL: B2Q4CR0	TIS INC	500.000	0.00	1,868,500.00	1,893,067.00	-156.32	-2,013.58
		3,737.00	0.00	11,889.16	13,902.74	-1,857.26	
SEDOL: 6895169	TOBU RAILWAY CO Y50	400.000	0.00	1,025,800.00	1,400,420.00	-2,383.69	-3,757.62
		2,564.50	0.00	6,527.11	10,284.73	-1,373.93	
SEDOL: 6895200	TOHO CO LTD NPV	200.000	0.00	1,230,800.00	1,080,324.00	957.47	-102.42
		6,154.00	0.00	7,831.51	7,933.93	-1,059.89	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Local		Local	Local	Base market	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6895266	TOHOKU ELEC POWER. NPV	1,000.000	0.00	1,186,000.00	723,216.00	2,944.67	2,235.13
		1,186.00	0.00	7,546.45	5,311.32	-709.54	
SEDOL: 6513126	TOKIO MARINE HOLDINGS INC NPV	4,100.000	0.00	23,484,800.00	11,223,015.00	78,021.03	67,010.26
		5,728.00	0.00	149,432.43	82,422.17	-11,010.77	
SEDOL: 6679794	TOKYO CENTURY CORPORATION	800.000	0.00	1,282,400.00	1,046,113.00	1,503.48	666.46
		1,603.00	0.00	8,159.84	7,493.38	-837.02	
SEDOL: 6895404	TOKYO ELEC POWER H NPV	3,300.000	0.00	1,567,500.00	1,630,689.00	-402.07	-2,001.92
		475.00	0.00	9,973.91	11,975.83	-1,599.85	
SEDOL: 6895675	TOKYO ELECTRON NPV	800.000	0.00	19,348,000.00	12,403,720.00	44,186.05	32,016.90
		24,185.00	0.00	123,110.21	91,093.31	-12,169.15	
SEDOL: 6895448	TOKYO GAS CO LTD NPV	900.000	0.00	3,933,000.00	2,516,254.00	9,014.67	6,546.00
		4,370.00	0.00	25,025.45	18,479.45	-2,468.67	
SEDOL: 6895426	TOKYO TATEMONO CO NPV	400.000	19,080.00	1,042,800.00	683,805.00	2,284.26	1,613.39
		2,607.00	121.40	6,635.28	5,021.89	-670.87	
SEDOL: 6896548	TOKYU CORP NPV	1,300.000	0.00	2,194,400.00	2,534,460.00	-2,163.78	-4,650.31
		1,688.00	0.00	13,962.84	18,613.15	-2,486.53	
SEDOL: BDC6LT2	TOKYU FUDOSAN HLDG NPV	1,300.000	0.00	1,257,880.00	886,865.00	2,360.75	1,490.66
		967.60	0.00	8,003.82	6,513.16	-870.09	
SEDOL: 6897024	TOPPAN HOLDINGS INC NPV	500.000	0.00	2,104,500.00	1,451,435.00	4,155.41	2,731.43
		4,209.00	0.00	13,390.81	10,659.38	-1,423.98	
SEDOL: 6897143	TORAY INDS INC NPV	3,300.000	0.00	3,304,950.00	2,541,762.00	4,856.12	2,362.43
		1,001.50	0.00	21,029.21	18,666.78	-2,493.69	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base market</u>	<u>Base total</u>
		Market Price				Base translation	
CMNU01							
Equities							
JPY							
SEDOL: 6900289	TOSOH CORP NPV	600.000	0.00	1,270,500.00	1,096,528.00	1,106.97	31.18
		2,117.50	0.00	8,084.12	8,052.94	-1,075.79	
SEDOL: 6897466	TOTO LTD NPV	300.000	0.00	1,141,500.00	1,402,920.00	-1,663.40	-3,039.79
		3,805.00	0.00	7,263.30	10,303.09	-1,376.39	
SEDOL: 6899967	TOYO SUISAN KAISHA NPV	100.000	0.00	1,076,000.00	623,186.00	2,881.23	2,269.83
		10,760.00	0.00	6,846.53	4,576.70	-611.40	
SEDOL: 6900546	TOYOTA INDUSTRIES NPV	300.000	0.00	3,859,500.00	2,388,716.00	9,358.51	7,014.98
		12,865.00	0.00	24,557.78	17,542.80	-2,343.53	
SEDOL: 6900643	TOYOTA MOTOR CORP NPV	28,100.000	0.00	88,402,600.00	56,057,302.00	205,811.26	154,080.82
		3,146.00	0.00	562,500.64	408,419.82	-51,730.44	
SEDOL: 6900580	TOYOTA TSUSHO CORP NPV	1,200.000	0.00	3,393,600.00	2,304,691.00	6,928.67	4,667.56
		2,828.00	0.00	21,593.28	16,925.72	-2,261.11	
SEDOL: 6125286	TREND MICRO INC NPV	300.000	53,730.00	2,570,100.00	1,989,596.00	3,693.71	1,741.75
		8,567.00	341.88	16,353.40	14,611.65	-1,951.96	
SEDOL: B0MKZN5	TSURUHA HOLDINGS NPV	100.000	13,950.00	872,500.00	1,099,329.00	-1,443.30	-2,322.90
		8,725.00	88.76	5,551.67	7,874.57	-879.60	
SEDOL: 6911485	UNICHARM CORP NPV	2,400.000	15,840.00	3,126,000.00	4,469,340.00	-8,547.59	-12,932.41
		1,302.50	100.79	19,890.56	32,822.97	-4,384.82	
SEDOL: 6723839	UNITED URBAN INVES REIT	6.000	20,682.00	844,800.00	902,670.00	-368.22	-1,253.83
		140,800.00	131.60	5,375.41	6,629.24	-885.61	
SEDOL: 6171494	USS CO LTD NPV	1,000.000	0.00	1,377,000.00	1,154,346.00	1,416.73	284.22
		1,377.00	0.00	8,761.77	8,477.55	-1,132.51	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost	Unrealized gain/loss	
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base	Base translation	Base total
CMNU01								
Equities								
JPY								
SEDOL: 6957995	WEST JAPAN RAILWAY NPV	1,000.000	0.00	2,797,000.00	2,995,398.00		-1,262.40	-4,201.15
		2,797.00	0.00	17,797.15	21,998.30		-2,938.75	
SEDOL: 6985112	YAKULT HONSHA CO NPV	400.000	0.00	1,194,800.00	2,074,622.00		-5,598.26	-7,633.65
		2,987.00	0.00	7,602.44	15,236.09		-2,035.39	
SEDOL: 6985264	YAMAHA MOTOR CO NPV	1,800.000	40,500.00	2,528,100.00	2,100,630.00		2,719.97	659.06
		1,404.50	257.70	16,086.15	15,427.09		-2,060.91	
SEDOL: 6985565	YAMATO HOLDINGS NPV	700.000	0.00	1,241,100.00	1,655,996.00		-2,639.96	-4,264.64
		1,773.00	0.00	7,897.05	12,161.69		-1,624.68	
SEDOL: 6986041	YASKAWA ELEC CORP NPV	500.000	0.00	2,033,500.00	2,810,843.00		-4,946.19	-7,703.88
		4,067.00	0.00	12,939.04	20,642.92		-2,757.69	
SEDOL: 6986427	YOKOGAWA ELECTRIC NPV	500.000	0.00	1,699,000.00	1,119,835.00		3,685.19	2,586.54
		3,398.00	0.00	10,810.64	8,224.10		-1,098.65	
SEDOL: 6986461	YOKOHAMA RUBBER CO NPV	200.000	9,360.00	680,000.00	590,177.00		571.54	-7.48
		3,400.00	59.56	4,326.80	4,334.28		-579.02	
SEDOL: 6042608	ZENSHO HOLDINGS NPV	210.000	0.00	1,882,440.00	907,472.00		6,203.67	5,313.36
		8,964.00	0.00	11,977.86	6,664.50		-890.31	
SEDOL: B292RC1	ZOZO INC	200.000	0.00	979,400.00	580,974.00		2,535.16	1,965.18
		4,897.00	0.00	6,231.87	4,266.69		-569.98	
Total - JPY			1,706,413.00	1,337,551,124.00	986,981,645.00			
Total - Base Currency			10,857.81	8,510,760.58	7,242,494.50			
NOK								
SEDOL: B1L95G3	AKER BP ASA NOK1	667.000	0.00	147,873.90	169,135.23		-1,872.03	-2,730.76
		221.70	0.00	13,020.11	15,750.87		-858.73	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base market</u>	<u>Base total</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
NOK							
SEDOL: BNG7113	DNB ASA NOK	2,233.000	0.00	506,667.70	419,818.26	7,646.98	5,515.48
		226.90	0.00	44,611.44	39,095.96	-2,131.50	
SEDOL: 7133608	EQUINOR ASA NOK2.50	2,012.000	0.00	533,984.80	614,786.40	-7,114.48	-10,235.87
		265.40	0.00	47,016.67	57,252.54	-3,121.39	
SEDOL: B4PH0C5	GJENSIDIGE FORSIKR NOK2	369.000	0.00	74,169.00	68,506.95	498.54	150.71
		201.00	0.00	6,530.48	6,379.77	-347.83	
SEDOL: 5208241	KONGSBERG GRUPPEN NOK1.25	164.000	0.00	209,920.00	78,218.84	11,596.12	11,197.02
		1,280.00	0.00	18,483.18	7,286.16	-399.10	
SEDOL: B02L486	MOWI ASA	964.000	0.00	187,739.00	197,037.64	-818.73	-1,819.13
		194.75	0.00	16,530.18	18,349.31	-1,000.40	
SEDOL: B00ZG06	NORDIC SEMICONDUCT NOK0.01	456.000	0.00	45,805.20	64,159.79	-1,616.10	-2,362.04
		100.45	0.00	4,033.09	6,395.13	-745.94	
SEDOL: B11HK39	NORSK HYDRO ASA NOK1.098	2,916.000	0.00	182,366.64	228,211.61	-4,036.59	-5,195.26
		62.54	0.00	16,057.15	21,252.41	-1,158.67	
SEDOL: B1VQF42	ORKLA ASA NOK1.25	1,659.000	0.00	163,162.65	127,080.02	3,177.03	2,531.82
		98.35	0.00	14,366.26	11,834.44	-645.21	
SEDOL: B1W5NW2	SALMAR ASA NOK0.25	152.000	0.00	82,156.00	71,917.57	901.48	536.34
		540.50	0.00	7,233.73	6,697.39	-365.14	
SEDOL: 4732495	TELENOR ASA ORD NOK6	1,383.000	0.00	175,502.70	183,130.51	-671.62	-1,601.41
		126.90	0.00	15,452.79	17,054.20	-929.79	
SEDOL: BPLXRG7	TOMRA SYSTEMS ASA NOK0.50	510.000	0.00	74,766.00	84,200.75	-830.72	-1,258.22
		146.60	0.00	6,583.05	7,841.27	-427.50	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
NOK							
SEDOL: 7751259	YARA INTERNATIONAL NOK1.7	354.000	0.00	106,483.20	153,433.26	-4,133.89	-4,912.90
		300.80	0.00	9,375.71	14,288.61	-779.01	
Total - NOK			0.00	2,490,596.79	2,459,636.83		
Total - Base Currency			0.00	219,293.84	229,478.06		
NZD							
SEDOL: 6287250	A2 MILK CO LTD	1,579.000	0.00	9,947.70	9,239.92	396.53	-133.84
		6.30	0.00	5,573.20	5,707.04	-530.37	
SEDOL: BKX3XG2	AUCKLAND INTL NPV	2,579.000	0.00	22,437.30	22,753.60	-177.21	-1,483.26
		8.70	0.00	12,570.50	14,053.76	-1,306.05	
SEDOL: 6152529	CONTACT ENERGY NPV	1,705.000	0.00	16,197.50	13,371.21	1,583.43	815.92
		9.50	0.00	9,074.65	8,258.73	-767.51	
SEDOL: 6160038	EBOS GROUP LIMITED NPV	347.000	0.00	12,856.35	15,272.58	-1,353.69	-2,230.34
		37.05	0.00	7,202.77	9,433.11	-876.65	
SEDOL: 6340250	FISHER & PAYKEL ORD DEFD DELIVERY	1,243.000	0.00	47,731.20	34,080.85	7,647.61	5,691.37
		38.40	0.00	26,741.41	21,050.04	-1,956.24	
SEDOL: 6459286	INFRATIL LTD NPV	1,578.000	0.00	19,882.80	15,074.42	2,693.89	1,828.62
		12.60	0.00	11,139.34	9,310.72	-865.27	
SEDOL: 6603038	MAINFREIGHT LTD NPV	176.000	0.00	12,936.00	12,702.21	130.98	-598.13
		73.50	0.00	7,247.39	7,845.52	-729.11	
SEDOL: B8W6K56	MERCURY NZ LTD NPV	1,492.000	0.00	8,728.20	9,544.20	-457.16	-1,005.01
		5.85	0.00	4,889.97	5,894.98	-547.85	
SEDOL: BWFD052	MERIDIAN ENERGY LT NPV	2,700.000	0.00	15,957.00	14,638.39	738.75	-101.49
		5.91	0.00	8,939.91	9,041.40	-840.24	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Local	Local	Local	Local	Base market	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
NZD							
SEDOL: 6161525	RYMAN HEALTHCARE NPV	1,450.000	0.00	6,829.50	10,066.02	-1,813.26	-2,455.47
		4.71	0.00	3,826.23	6,281.70	-642.21	
SEDOL: 6881436	SPARK NEW ZEALAND LTD COM	4,077.000	0.00	12,027.15	21,186.37	-5,131.45	-6,347.55
		2.95	0.00	6,738.21	13,085.76	-1,216.10	
Total - NZD			0.00	185,530.70	177,929.77		
Total - Base Currency			0.00	103,943.58	109,962.76		
SEK							
SEDOL: 7332687	ALFA LAVAL AB NPV	674.000	0.00	311,792.40	255,110.22	5,129.96	3,499.75
		462.60	0.00	28,218.42	24,718.67	-1,630.21	
SEDOL: BYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	2,120.000	0.00	692,816.00	518,707.57	15,757.49	12,442.86
		326.80	0.00	62,702.54	50,259.68	-3,314.63	
SEDOL: BLDBN41	ATLAS COPCO AB SER'A'NPV	5,509.000	0.00	930,194.65	816,678.73	10,273.63	5,054.91
		168.85	0.00	84,186.23	79,131.32	-5,218.72	
SEDOL: BLDBN52	ATLAS COPCO AB SER'B'NPV	2,792.000	0.00	417,264.40	367,909.43	4,466.82	2,115.81
		149.45	0.00	37,764.05	35,648.24	-2,351.01	
SEDOL: BVGH0K1	AXFOOD AB NPV	235.000	0.00	54,990.00	59,778.43	-433.37	-815.36
		234.00	0.00	4,976.81	5,792.17	-381.99	
SEDOL: BP2NJ48	BEIJER REF AB SER'B'NPV	711.000	0.00	115,964.10	119,400.48	-311.01	-1,074.00
		163.10	0.00	10,495.20	11,569.20	-762.99	
SEDOL: BPYTZ57	BOLIDEN AB NPV	597.000	0.00	185,368.50	212,978.79	-2,498.84	-3,859.81
		310.50	0.00	16,776.57	20,636.38	-1,360.97	
SEDOL: B0XP0T0	CASTELLUM AB NPV	560.000	0.00	67,508.00	58,300.16	833.35	460.80
		120.55	0.00	6,109.74	5,648.94	-372.55	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
	Market Price	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
SEK							
SEDOL: BP81612	ELECTROLUX AB SER'B'NPV	470.000	0.00	43,193.00	79,923.97	-3,324.30	-3,835.03
		91.90	0.00	3,909.13	7,744.16	-510.73	
SEDOL: BMD58R8	EPIROC AB SER'A'NPV	1,360.000	0.00	261,868.00	281,315.91	-1,760.11	-3,557.77
		192.55	0.00	23,700.07	27,257.84	-1,797.66	
SEDOL: BMD58W3	EPIROC AB SER'B'NPV	823.000	0.00	141,885.20	145,225.28	-302.29	-1,230.31
		172.40	0.00	12,841.16	14,071.47	-928.02	
SEDOL: BJ7W9K4	EQT AB NPV	739.000	0.00	226,207.90	162,251.03	5,788.34	4,751.53
		306.10	0.00	20,472.69	15,721.16	-1,036.81	
SEDOL: 5959378	ERICSSON(LM)TEL SER'B'NPV	6,565.000	0.00	590,062.20	370,639.76	19,858.58	17,490.13
		89.88	0.00	53,402.92	35,912.79	-2,368.45	
SEDOL: BF1K7P7	ESSITY AB SER'B'NPV	1,329.000	0.00	392,985.30	414,772.39	-1,971.82	-4,622.29
		295.70	0.00	35,566.69	40,188.98	-2,650.47	
SEDOL: BJXSCH4	EVOLUTION AB NPV	248.000	0.00	211,494.40	329,740.49	-10,701.73	-12,808.84
		852.80	0.00	19,141.06	31,949.90	-2,107.11	
SEDOL: BPMRNZ9	FASTIGHETS AB BALD SER'B'NPV	1,360.000	0.00	104,448.00	63,939.18	3,666.21	3,257.62
		76.80	0.00	9,452.95	6,195.33	-408.59	
SEDOL: 7698356	GETINGE AB SER'B'NPV	486.000	0.00	88,233.30	126,349.29	-3,449.64	-4,257.04
		181.55	0.00	7,985.46	12,242.50	-807.40	
SEDOL: 5687431	HENNES & MAURITZ SER'B'NPV	1,441.000	0.00	214,853.10	216,272.79	-128.49	-1,510.51
		149.10	0.00	19,445.04	20,955.55	-1,382.02	
SEDOL: BDQQ1Q5	HOLMEN AB SER'B'NPV	209.000	0.00	84,895.80	81,199.95	334.49	-184.39
		406.20	0.00	7,683.40	7,867.79	-518.88	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
SEK							
SEDOL: B12PJ24	HUSQVARNA AB SER'B'NPV	887.000	0.00	51,215.38	78,573.44	-2,476.01	-2,978.11
		57.74	0.00	4,635.19	7,613.30	-502.10	
SEDOL: B1VSK10	INDUSTRIVARDEN AB SER'A'NPV	274.000	0.00	95,735.60	80,311.60	1,395.93	882.72
		349.40	0.00	8,664.44	7,781.72	-513.21	
SEDOL: B1VSK54	INDUSTRIVARDEN AB SER'C'NPV	323.000	0.00	112,759.30	94,667.39	1,637.39	1,032.44
		349.10	0.00	10,205.15	9,172.71	-604.95	
SEDOL: B0LDBX7	INDUTRADE AB NPV	612.000	0.00	169,524.00	151,197.97	1,658.58	692.39
		277.00	0.00	15,342.58	14,650.19	-966.19	
SEDOL: BZ404X1	INVESTMENT AB SER'B'NPV	313.000	0.00	86,356.70	69,350.30	1,539.15	1,095.99
		275.90	0.00	7,815.62	6,719.63	-443.16	
SEDOL: BRDY8X6	KINNEVIK AB NPV B	523.000	0.00	38,566.02	71,776.09	-3,005.64	-3,464.31
		73.74	0.00	3,490.37	6,954.68	-458.67	
SEDOL: 4538002	L E LUNDBERGFORETA SER'B'NPV	161.000	0.00	80,661.00	79,058.61	145.02	-360.18
		501.00	0.00	7,300.13	7,660.31	-505.20	
SEDOL: BL6K7K9	LIFCO AB SER'B'NPV	494.000	0.00	158,376.40	117,750.72	3,676.78	2,924.33
		320.60	0.00	14,333.68	11,409.35	-752.45	
SEDOL: BN7BZM3	NIBE INDUSTRIER AB SER'B'NPV	3,170.000	0.00	137,070.80	361,428.80	-20,305.27	-22,614.86
		43.24	0.00	12,405.44	35,020.30	-2,309.59	
SEDOL: BPXZH27	SAAB AB NPV B	800.000	0.00	186,960.00	114,954.48	6,516.78	5,782.20
		233.70	0.00	16,920.61	11,138.41	-734.58	
SEDOL: B9M3PK4	SAGAX AB SER'B'NPV	375.000	0.00	84,825.00	93,413.33	-777.28	-1,374.21
		226.20	0.00	7,676.99	9,051.20	-596.93	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
SEK									
SEDOL: B97C733	TELE2 AB SER'B'NPV	1,200.000	0.00	131,100.00		130,881.37		19.79	-816.57
		109.25	0.00	11,865.06		12,681.63		-836.36	
SEDOL: 5978384	TELIA COMPANY AB NPV	5,383.000	0.00	165,096.61		153,730.76		1,028.65	46.28
		30.67	0.00	14,941.88		14,895.60		-982.37	
SEDOL: 4902384	TRELLEBORG AB SER'B'NPV	498.000	0.00	188,542.80		128,063.20		5,473.64	4,655.30
		378.60	0.00	17,063.86		12,408.56		-818.34	
SEDOL: B1QH7Y4	VOLVO AB SER'A'NPV	447.000	0.00	120,779.40		97,286.59		2,126.19	1,504.51
		270.20	0.00	10,931.00		9,426.49		-621.68	
SEDOL: B1QH830	VOLVO AB SER'B'NPV	3,292.000	0.00	884,231.20		698,135.11		16,842.42	12,381.20
		268.60	0.00	80,026.35		67,645.15		-4,461.22	
SEDOL: BRS7SK7	VOLVO CAR AB SER'B'NPV	1,297.000	0.00	31,102.06		59,444.59		-2,565.11	-2,972.64
		23.98	0.00	2,814.86		5,787.50		-407.53	
Total - SEK			0.00	10,654,167.28		9,681,276.88			
Total - Base Currency			0.00	964,243.48		938,085.93			
SGD									
SEDOL: 6563875	CAPITALAND ASCENDA NPV (REIT)	7,500.000	0.00	19,275.00		21,292.26		-1,478.71	-1,819.70
		2.57	0.00	14,129.16		15,948.86		-340.99	
SEDOL: 6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST	11,100.000	0.00	21,423.00		22,563.53		-836.04	-1,197.32
		1.93	0.00	15,703.71		16,901.03		-361.28	
SEDOL: BNHXFJ6	CAPITALAND INVESTMENT LTD NPV	5,474.000	0.00	14,341.88		20,547.89		-4,549.19	-4,878.07
		2.62	0.00	10,513.03		15,391.10		-328.88	
SEDOL: 6197928	CITY DEVELOPMENTS LTD	1,100.000	0.00	5,621.00		7,683.38		-1,511.79	-1,634.77
		5.11	0.00	4,120.36		5,755.13		-122.98	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
SGD							
SEDOL: 6175203	DBS GROUP HLDGS NPV	4,400.000	0.00	192,368.00	132,092.40	44,183.84	42,069.67
		43.72	0.00	141,011.58	98,941.91	-2,114.17	
SEDOL: BYYFHZ2	FRASERS LOGISTICS & COMMERCIAL TRUST	6,179.000	0.00	5,437.52	8,163.35	-1,998.12	-2,130.04
		0.88	0.00	3,985.87	6,115.91	-131.92	
SEDOL: BDRTVP2	GENTING SING LTD NPV	12,600.000	0.00	9,639.00	14,247.97	-3,378.51	-3,606.56
		0.765	0.00	7,065.68	10,672.24	-228.05	
SEDOL: 6242260	JARDINE CYCLE & CARRIAGE SGD1	300.000	0.00	8,499.00	10,261.18	-1,291.73	-1,455.97
		28.33	0.00	6,230.02	7,685.99	-164.24	
SEDOL: B1VQ5C0	KEPPEL LTD NPV	3,000.000	0.00	20,520.00	18,292.43	1,632.88	1,340.10
		6.84	0.00	15,041.78	13,701.68	-292.78	
SEDOL: B12RQH4	KEPPEL REIT	600.000	0.00	522.00	469.79	38.27	30.75
		0.87	0.00	382.64	351.89	-7.52	
SEDOL: B4LR5Q8	MAPLETREE IND TST NPV (REIT)	4,108.000	0.00	9,078.68	9,773.61	-509.40	-665.89
		2.21	0.00	6,654.95	7,320.84	-156.49	
SEDOL: B0D6P43	MAPLETREE LOGISTIC NPV (REIT)	6,988.000	0.00	8,874.76	12,239.67	-2,466.58	-2,662.48
		1.27	0.00	6,505.47	9,167.95	-195.90	
SEDOL: B5143W8	MAPLETREE PAN ASIA COMMERCIAL TRUST	4,900.000	0.00	5,929.00	8,573.72	-1,938.66	-2,076.03
		1.21	0.00	4,346.14	6,422.17	-137.37	
SEDOL: B0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	7,600.000	0.00	126,844.00	96,967.83	21,900.14	20,348.14
		16.69	0.00	92,980.50	72,632.36	-1,552.00	
SEDOL: BNKZYZ4	SEATRIUM LTD NPV (POST-SPLIT)	4,568.000	0.00	9,455.76	11,795.75	-1,715.28	-1,900.44
		2.07	0.00	6,931.36	8,831.80	-185.16	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
SGD							
SEDOL: B08X163	SEBNCORP INDUSTRIE NPV	1,900.000	0.00	10,488.00	8,182.75	1,689.82	1,558.85
		5.52	0.00	7,688.02	6,129.17	-130.97	
SEDOL: 6811734	SINGAPORE AIRLINES NPV	2,700.000	0.00	17,388.00	15,870.36	1,112.48	858.47
		6.44	0.00	12,745.93	11,887.46	-254.01	
SEDOL: 6303866	SINGAPORE EXCHANGE NPV	1,800.000	0.00	22,932.00	17,454.21	4,015.39	3,736.03
		12.74	0.00	16,809.85	13,073.82	-279.36	
SEDOL: 6043214	SINGAPORE TECHNOLOGIES ENGINEERING	3,400.000	0.00	15,844.00	12,418.68	2,510.86	2,312.10
		4.66	0.00	11,614.13	9,302.03	-198.76	
SEDOL: B02PY11	SINGAPORE TELECOMMUNICATIONS NEW COM STK	16,400.000	0.00	50,512.00	42,013.39	6,229.74	5,557.30
		3.08	0.00	37,026.83	31,469.53	-672.44	
SEDOL: 6916844	UOL GROUP LIMITED SGD1	1,000.000	0.00	5,160.00	7,004.91	-1,352.38	-1,464.49
		5.16	0.00	3,782.44	5,246.93	-112.11	
SEDOL: 6916781	UTD O/S BANK NPV	2,800.000	0.00	101,724.00	79,407.55	16,358.64	15,087.70
		36.33	0.00	74,566.78	59,479.08	-1,270.94	
SEDOL: 6927374	VENTURE CORP LTD NPV	500.000	0.00	6,575.00	8,593.01	-1,479.26	-1,616.80
		13.15	0.00	4,819.67	6,436.47	-137.54	
SEDOL: B17KC69	WILMAR INTERNATIONAL LTD NPV	4,500.000	0.00	13,950.00	17,848.24	-2,857.53	-3,143.20
		3.10	0.00	10,225.77	13,368.97	-285.67	
Total - SGD			0.00	702,401.60	603,757.86		
Total - Base Currency			0.00	514,881.67	452,234.32		
USD							
SEDOL: B3DG2Y3	ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR	827.000	0.00	47,056.30	30,658.96	16,397.34	16,397.34
		56.90	0.00	47,056.30	30,658.96	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost	Unrealized gain/loss	
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base	Base translation	Base total
CMNU01								
Equities								
USD								
SEDOL: 2480495	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	1,102.000	466.86	7,581.76	7,716.76		-135.00	-135.00
		6.88	466.86	7,581.76	7,716.76		0.00	
SEDOL: 2692795	ADR POSCO HOLDINGS INC ADR EACH REP 1/4 ORD KRW5000 (BNY)	720.000	0.00	31,219.20	52,655.53		-21,436.33	-21,436.33
		43.36	0.00	31,219.20	52,655.53		0.00	
SEDOL: 2730800	ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR	1,205.000	0.00	39,620.40	33,545.42		6,074.98	6,074.98
		32.88	0.00	39,620.40	33,545.42		0.00	
SEDOL: BHZZSP9	ADR WOORI FINL GROUP INC	451.000	0.00	14,093.75	11,912.04		2,181.71	2,181.71
		31.25	0.00	14,093.75	11,912.04		0.00	
SEDOL: 6434915	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	2,500.000	0.00	11,125.00	11,157.81		-32.81	-32.81
		4.45	0.00	11,125.00	11,157.81		0.00	
SEDOL: 6472119	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	500.000	0.00	20,485.00	24,422.08		-3,937.08	-3,937.08
		40.97	0.00	20,485.00	24,422.08		0.00	
SEDOL: B01VZS4	LG DISPLAY	954.000	0.00	2,928.78	5,363.87		-2,435.09	-2,435.09
		3.07	0.00	2,928.78	5,363.87		0.00	
SEDOL: B06HMH5	MFC VANGUARD INTL EQUITY INDEX FDS FTSE EMERGING MKTS ETF	285,000.000	0.00	12,551,400.00	11,467,810.05		1,083,589.95	1,083,589.95
		44.04	0.00	12,551,400.00	11,467,810.05		0.00	
SEDOL: BM9VBN7	POLESTAR AUTOMOTIVE HLDG UK PLC ADS CL A	277.000	0.00	290.85	387.92		-97.07	-97.07
		1.05	0.00	290.85	387.92		0.00	
SEDOL: 4942818	SAMSUNG ELECTRONIC GDR EACH REP 25 COM(REG'S')	458.000	0.00	416,780.00	568,694.05		-151,914.05	-151,914.05
		910.00	0.00	416,780.00	568,694.05		0.00	
SEDOL: B16D4P2	SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS	80.000	0.00	60,800.00	83,961.18		-23,161.18	-23,161.18
		760.00	0.00	60,800.00	83,961.18		0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued			Unrealized gain/loss	
		income/expense	Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation
CMNU01						
Equities						
Total - USD		466.86	13,203,381.04	12,298,285.67		
Total - Base Currency		466.86	13,203,381.04	12,298,285.67		
Total Equities (Excl Derivatives) in Base Currency		33,044.25	49,736,640.49	46,785,138.32	5,021,600.88	2,951,502.17
					-2,070,098.71	
Total Equities in Base Currency					5,021,600.88	2,951,502.17
		33,044.25	49,736,640.49	46,785,138.32	-2,070,098.71	
All Other						
	CAD - Canadian dollar	28,455.89	0.00	0.00	0.00	0.00
	1.4382	19,785.75	0.00	0.00	0.00	
	CHF - Swiss franc	15,784.12	0.00	0.00	0.00	0.00
	0.90625	17,416.96	0.00	0.00	0.00	
	DKK - Danish krone	13,851.72	0.00	0.00	0.00	0.00
	7.2016	1,923.43	0.00	0.00	0.00	
	EUR - Euro	40,606.47	0.00	0.00	0.00	0.00
	0.965717	42,048.03	0.00	0.00	0.00	
	JPY - Japanese yen	445,230.00	0.00	0.00	0.00	0.00
	157.16	2,832.98	0.00	0.00	0.00	
	USD - United States dollar	10,385.52	0.00	0.00	0.00	0.00
	1.00	10,385.52	0.00	0.00	0.00	
Total - Base Currency						
Total Recoverable taxes in Base Currency		94,392.67	0.00	0.00	0.00	0.00
					0.00	
Total All Other in Base Currency					0.00	0.00
		94,392.67	0.00	0.00	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense	Market value Local	Cost Local	Unrealized gain/loss	
			Local			Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
<i>Cash and Cash Equivalents</i>							
USD							
SEDOL: B0C9TG3	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CLA	616,832.680	1,426.58	616,832.68	616,832.68	0.00	0.00
		1.00	1,426.58	616,832.68	616,832.68	0.00	
Total - USD			1,426.58	616,832.68	616,832.68		
Total - Base Currency			1,426.58	616,832.68	616,832.68		
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			1,426.58	616,832.68	616,832.68	0.00	0.00
						0.00	
	AUD - Australian dollar		18.82	40,705.94	40,705.94	0.00	0.00
		1.615117	11.65	25,203.08	25,203.08	0.00	
	CAD - Canadian dollar		1.80	27,941.32	27,941.32	0.00	0.00
		1.4382	1.25	19,427.98	19,427.98	0.00	
	CHF - Swiss franc		0.00	3,996.72	3,996.72	0.00	0.00
		0.90625	0.00	4,410.17	4,410.17	0.00	
	DKK - Danish krone		0.93	23,330.16	23,330.16	0.00	0.00
		7.2016	0.13	3,239.58	3,239.58	0.00	
	EUR - Euro		3.23	30,727.61	30,727.61	0.00	0.00
		0.965717	3.34	31,818.44	31,818.44	0.00	
	GBP - British pound sterling		3.12	24,935.49	24,935.49	0.00	0.00
		0.798467	3.91	31,229.21	31,229.21	0.00	
	HKD - Hong Kong dollar		10.16	78,532.51	78,532.51	0.00	0.00
		7.76795	1.31	10,109.81	10,109.81	0.00	
	ILS - New Israeli shekel		0.00	12,979.64	12,979.64	0.00	0.00
		3.64365	0.00	3,562.26	3,562.26	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
CMNU01							
Cash and Cash Equivalents							
	JPY - Japanese yen		-2,474.00	11,359,683.00	11,359,683.00	0.00	0.00
		157.16	-15.74	72,281.01	72,281.01	0.00	
	NOK - Norwegian krone		41.54	48,289.78	48,289.78	0.00	0.00
		11.35735	3.66	4,251.85	4,251.85	0.00	
	NZD - New Zealand dollar		0.72	6,236.85	6,236.85	0.00	0.00
		1.784917	0.40	3,494.20	3,494.20	0.00	
	SEK - Swedish krona		18.83	67,423.55	67,423.55	0.00	0.00
		11.04925	1.70	6,102.09	6,102.09	0.00	
	SGD - Singapore dollar		0.00	9,122.51	9,122.51	0.00	0.00
		1.3642	0.00	6,687.08	6,687.08	0.00	
	USD - United States dollar		0.00	379.88	379.88	0.00	0.00
		1.00	0.00	379.88	379.88	0.00	
Total - Base Currency							
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			11.61	222,196.64	222,196.64	0.00	0.00
						0.00	
Total Cash and Cash Equivalents in Base Currency						0.00	0.00
			1,438.19	839,029.32	839,029.32	0.00	
Total for CMNU01			128,875.11	50,575,669.81	47,624,167.64	5,021,600.88 -2,070,098.71	2,951,502.17

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
Total			195,350.20	282,574,821.26	225,940,755.69	58,704,164.28 -2,070,098.71	56,634,065.57

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Schedule H, Line 4j - Schedule of Reportable Transactions

Year Ended December 31, 2024

Plan #510

EIN 38-0442310

(a) Identity of Party Involved	(b) Description of Asset (Including Interest Rate and Maturity in Case of a Loan)	(c) Purchase Price	(d) Selling Price	(f) Expense Incurred with Transactions **	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
MFB	Northern Institutional Funds						
	Government Portfolio Class A						
	1,002 purchases	\$ 164,254,552	\$ -	\$ -	\$ 164,254,552	\$ 164,254,552	\$ -
	573 sales	-	194,822,538	-	194,822,538	194,822,538	-
U.S. Treasury							
	50 purchases	80,528,720		-	80,528,720	80,528,720	-
	59 sales		81,948,513	-	82,197,738	81,948,513	(249,225)

** The commissions and fees related to purchases and sales of investments are included in the cost of the investment or the proceeds from the sale and are not separately identified by the trustee

There were no transactions reportable under categories (a), (b), or (d) during 2024.

The above information has been certified by Northern Trust Company, the trustee of the Plan, as complete and accurate.

Portfolio Statement

31 DEC 2024

Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Equities							
Common stock							
United States - USD							
AKAMAI TECHNOLOGIES INC COM STK CUSIP: 00971T101							
AKAM	3,800.00	95.6500000	0.00	363,470.00	292,613.05	70,856.95	70,856.95
ALBANY INTL CORP NEW CL A CUSIP: 012348108							
AIN	2,782.00	79.9700000	751.14	222,476.54	268,363.82	- 45,887.28	- 45,887.28
ALBEMARLE CORP COM CUSIP: 012653101							
	2,693.00	86.0800000	1,090.66	231,813.44	631,837.77	- 400,024.33	- 400,024.33
ANSYS INC COM CUSIP: 03662Q105							
ANSS	1,267.00	337.3300000	0.00	427,397.11	379,326.53	48,070.58	48,070.58
ARCHROCK INC COM CUSIP: 03957W106							
	27,851.00	24.8900000	0.00	693,211.39	302,901.69	390,309.70	390,309.70
ARROW ELECTR INC COM CUSIP: 042735100							
ARW	3,056.00	113.1200000	0.00	345,694.72	363,251.26	- 17,556.54	- 17,556.54
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207							
BIO	1,300.00	328.5100000	0.00	427,063.00	529,874.99	- 102,811.99	- 102,811.99

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
BORG WARNER INC COM CUSIP: 099724106								
BWA	9,541.00	31.7900000	0.00	303,308.39	410,205.10	- 106,896.71	0.00	- 106,896.71
BOX INC CL A CL A CUSIP: 10316T104								
	14,574.00	31.6000000	0.00	460,538.40	467,665.19	- 7,126.79	0.00	- 7,126.79
BXP INC CUSIP: 101121101								
BXP	5,319.00	74.3600000	5,212.62	395,520.84	348,232.51	47,288.33	0.00	47,288.33
CABOT CORP COM CUSIP: 127055101								
CBT	4,142.00	91.3100000	0.00	378,206.02	335,438.81	42,767.21	0.00	42,767.21
CBRE GROUP INC CL A CL A CUSIP: 12504L109								
	5,685.00	131.2900000	0.00	746,383.65	477,713.50	268,670.15	0.00	268,670.15
CENTENE CORP DEL COM CUSIP: 15135B101								
CNC	5,601.00	60.5800000	0.00	339,308.58	372,895.58	- 33,587.00	0.00	- 33,587.00
CF INDS HLDGS INC COM CUSIP: 125269100								
CF	6,705.00	85.3200000	0.00	572,070.60	567,875.37	4,195.23	0.00	4,195.23

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107 CRL							
2,224.00	184.6000000	0.00	410,550.40	480,033.75	- 69,483.35	0.00	- 69,483.35
CIRRUS LOGIC INC COM CUSIP: 172755100							
3,875.00	99.5800000	0.00	385,872.50	399,423.52	- 13,551.02	0.00	- 13,551.02
CONMED CORP COM CUSIP: 207410101							
4,366.00	68.4400000	873.20	298,809.04	388,712.72	- 89,903.68	0.00	- 89,903.68
COPT DEFENSE PROPERTIES COM STK USD0.01 CUSIP: 22002T108							
9,313.00	30.9500000	2,747.33	288,237.35	238,947.46	49,289.89	0.00	49,289.89
D R HORTON INC COM CUSIP: 23331A109 DHI							
2,412.00	139.8200000	0.00	337,245.84	219,874.54	117,371.30	0.00	117,371.30
DARDEN RESTAURANTS INC COM CUSIP: 237194105 DRI							
2,262.00	186.6900000	0.00	422,292.78	325,261.53	97,031.25	0.00	97,031.25
DIODES INC COM CUSIP: 254543101							
2,910.00	61.6700000	0.00	179,459.70	268,352.24	- 88,892.54	0.00	- 88,892.54

Portfolio Statement

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
EASTMAN CHEM CO COM CUSIP: 277432100								
EMN	4,041.00	91.3200000	3,354.03	369,024.12	346,747.57	22,276.55	0.00	22,276.55
FIRSTCASH HLDGS INC COM CUSIP: 33768G107								
	2,850.00	103.6000000	0.00	295,260.00	252,653.88	42,606.12	0.00	42,606.12
FORMFACTOR INC COM STK CUSIP: 346375108								
	8,272.00	44.0000000	0.00	363,968.00	276,771.65	87,196.35	0.00	87,196.35
GATX CORP COM CUSIP: 361448103								
	4,247.00	154.9600000	0.00	658,115.12	463,848.85	194,266.27	0.00	194,266.27
HEXCEL CORP NEW COM CUSIP: 428291108								
HXL	5,961.00	62.7000000	0.00	373,754.70	431,521.86	- 57,767.16	0.00	- 57,767.16
HOLOGIC INC COM CUSIP: 436440101								
	6,031.00	72.0900000	0.00	434,774.79	476,651.27	- 41,876.48	0.00	- 41,876.48
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100								
	3,817.00	173.6600000	0.00	662,860.22	361,909.48	300,950.74	0.00	300,950.74

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Equities							
Common stock							
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106 HII							
2,056.00	188.9700000	0.00	388,522.32	425,205.67	- 36,683.35	0.00	- 36,683.35
INSPERITY INC COM CUSIP: 45778Q107							
3,956.00	77.5100000	0.00	306,629.56	466,097.33	- 159,467.77	0.00	- 159,467.77
MIDDLEBY CORP COM CUSIP: 596278101 MIDD							
3,033.00	135.4500000	0.00	410,819.85	394,367.36	16,452.49	0.00	16,452.49
MONOLITHIC PWR SYS INC COM CUSIP: 609839105							
623.00	591.7000000	778.75	368,629.10	303,193.25	65,435.85	0.00	65,435.85
MOOG INC CL A CUSIP: 615394202							
3,302.00	196.8400000	0.00	649,965.68	333,400.67	316,565.01	0.00	316,565.01
MYRIAD GENETICS INC COM CUSIP: 62855J104							
12,846.00	13.7100000	0.00	176,118.66	275,849.89	- 99,731.23	0.00	- 99,731.23
ON SEMICONDUCTOR CORP COM CUSIP: 682189105 ONNN							
5,276.00	63.0500000	0.00	332,651.80	412,728.24	- 80,076.44	0.00	- 80,076.44

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
PAPA JOHNS INTL INC COM CUSIP: 698813102								
	7,703.00	41.0700000	0.00	316,362.21	547,566.79	- 231,204.58	0.00	- 231,204.58
PENN ENTERTAINMENT INC CUSIP: 707569109								
	8,047.00	19.8200000	0.00	159,491.54	227,619.95	- 68,128.41	0.00	- 68,128.41
QIAGEN NV ORD EUR0.01 CUSIP: N72482149								
	8,615.00	44.5300000	0.00	383,625.95	376,063.62	7,562.33	0.00	7,562.33
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109								
RJF	3,966.00	155.3300000	0.00	616,038.78	420,557.87	195,480.91	0.00	195,480.91
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604								
RGA	2,937.00	213.6300000	0.00	627,431.31	427,335.76	200,095.55	0.00	200,095.55
REPUBLIC SVCS INC COM CUSIP: 760759100								
RSG	2,172.00	201.1800000	0.00	436,962.96	279,385.58	157,577.38	0.00	157,577.38
RYDER SYS INC COM CUSIP: 783549108								
R	3,921.00	156.8600000	0.00	615,048.06	388,965.33	226,082.73	0.00	226,082.73

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Account Name CMS UNION HEALTH VEB

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Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Equities								
Common stock								
SBA COMMUNICATIONS CORP SBAC		COM USD0.01 CL A	CUSIP: 78410G104					
	1,873.00	203.8000000	0.00	381,717.40	456,497.31	- 74,779.91	0.00	- 74,779.91
SMITH A O CORP COM		CUSIP: 831865209						
	6,640.00	68.2100000	0.00	452,914.40	443,183.06	9,731.34	0.00	9,731.34
SNAP-ON INC COM		CUSIP: 833034101						
SNA	1,634.00	339.4800000	0.00	554,710.32	403,383.10	151,327.22	0.00	151,327.22
SONOCO PROD CO COM		CUSIP: 835495102						
	6,433.00	48.8500000	0.00	314,252.05	385,236.00	- 70,983.95	0.00	- 70,983.95
TELEDYNE TECHNOLOGIES INC COM		CUSIP: 879360105						
	1,217.00	464.1300000	0.00	564,846.21	520,351.07	44,495.14	0.00	44,495.14
VALMONT INDS INC COM		CUSIP: 920253101						
	1,280.00	306.6700000	768.00	392,537.60	343,832.73	48,704.87	0.00	48,704.87
WEBSTER FNCL CORP WATERBURY CONN COM		CUSIP: 947890109						
WBS	7,304.00	55.2200000	0.00	403,326.88	375,350.59	27,976.29	0.00	27,976.29

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Equities							
Common stock							
WEC ENERGY GROUP INC COM CUSIP: 92939U106							
3,812.00	94.0400000	0.00	358,480.48	328,033.96	30,446.52	0.00	30,446.52
WEX INC COM CUSIP: 96208T104							
2,072.00	175.3200000	0.00	363,263.04	393,495.26	- 30,232.22	0.00	- 30,232.22
WINTRUST FINL CORP COM CUSIP: 97650W108							
3,007.00	124.7100000	0.00	375,002.97	397,267.35	- 22,264.38	0.00	- 22,264.38
WOODWARD INC COM CUSIP: 980745103							
3,177.00	166.4200000	0.00	528,716.34	316,875.06	211,841.28	0.00	211,841.28
Total USD							
		15,575.73	21,864,752.71	20,320,748.29	1,544,004.42	0.00	1,544,004.42
Total United States							
		15,575.73	21,864,752.71	20,320,748.29	1,544,004.42	0.00	1,544,004.42
Total Common Stock							
263,799.00		15,575.73	21,864,752.71	20,320,748.29	1,544,004.42	0.00	1,544,004.42

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Funds - common stock							
Global Region - USD							
CF ARROWSTREET GLOBAL EQUITY ACWI TRUST FUND - CLASS R-2023-01 CUSIP: 0PN999A44							
352,150.66	139.0351780	0.00	48,961,329.70	35,215,066.00	13,746,263.70	0.00	13,746,263.70
Total USD		0.00	48,961,329.70	35,215,066.00	13,746,263.70	0.00	13,746,263.70
Total Global Region		0.00	48,961,329.70	35,215,066.00	13,746,263.70	0.00	13,746,263.70
United States - USD							
CF SSGA MSCI ACWI EX USA SL CTF ACWICTF CUSIP: 0NP999Z32							
1,429,689.93	21.9240000	0.00	31,344,522.03	27,302,410.55	4,042,111.48	0.00	4,042,111.48
CF SSGA S&P 500 INDEX SL CTF CM10LEN CUSIP: 0NP999Z08							
384,349.13	324.9100000	0.00	124,878,875.83	82,188,950.83	42,689,925.00	0.00	42,689,925.00
Total USD		0.00	156,223,397.86	109,491,361.38	46,732,036.48	0.00	46,732,036.48
Total United States		0.00	156,223,397.86	109,491,361.38	46,732,036.48	0.00	46,732,036.48

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Equities

Funds - common stock

Total Funds - Common Stock

2,166,189.72	0.00	205,184,727.56	144,706,427.38	60,478,300.18	0.00	60,478,300.18

Total Equities

2,429,988.72	15,575.73	227,049,480.27	165,027,175.67	62,022,304.60	0.00	62,022,304.60

Fixed Income

Government bonds

Bermuda - USD

BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7

205,000.00	66.0500000	2,517.66	135,402.50	141,960.45	- 6,557.95	0.00	- 6,557.95

Issue Date: 20 Aug 20 Rate: 3.375% Call Date: 20 Feb 50 Call Price: 100.00 Yield to Maturity: 5.98% Maturity Date: 20 Aug 50

Total USD	2,517.66	135,402.50	141,960.45	- 6,557.95	0.00	- 6,557.95

Total Bermuda	2,517.66	135,402.50	141,960.45	- 6,557.95	0.00	- 6,557.95

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Government bonds

Chile - USD

REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6

200,000.00	74.7025400	214.44	149,405.08	160,100.00	- 10,694.92	0.00	- 10,694.92

Issue Date: 21 Jun 17 Rate: 3.86% Yield to Maturity: 5.908% Maturity Date: 21 Jun 47

Total USD		214.44	149,405.08	160,100.00	- 10,694.92	0.00	- 10,694.92

Total Chile		214.44	149,405.08	160,100.00	- 10,694.92	0.00	- 10,694.92

Colombia - USD

COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4

410,000.00	96.8650000	5,150.63	397,146.50	404,465.00	- 7,318.50	0.00	- 7,318.50

Issue Date: 7 Nov 24 Rate: 8.375% Call Date: 7 May 54 Call Price: 100.00 Yield to Maturity: 8.668% Maturity Date: 7 Nov 54

Total USD		5,150.63	397,146.50	404,465.00	- 7,318.50	0.00	- 7,318.50

Total Colombia		5,150.63	397,146.50	404,465.00	- 7,318.50	0.00	- 7,318.50

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Israel - USD							
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1							
710,000.00	91.4148000	12,360.90	649,045.08	669,525.60	- 20,480.52	0.00	- 20,480.52
Issue Date: 12 Mar 24 Rate: 5.75% Yield to Maturity: 6.402% Maturity Date: 12 Mar 54							
Total USD		12,360.90	649,045.08	669,525.60	- 20,480.52	0.00	- 20,480.52
Total Israel		12,360.90	649,045.08	669,525.60	- 20,480.52	0.00	- 20,480.52
Mexico - USD							
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8							
765,000.00	88.9815700	7,698.03	680,709.01	737,272.43	- 56,563.42	0.00	- 56,563.42
Issue Date: 28 Apr 23 Rate: 6.338% Call Date: 4 Nov 52 Call Price: 100.00 Yield to Maturity: 7.259% Maturity Date: 4 May 53							
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7							
240,000.00	89.5486320	2,304.00	214,916.72	238,294.45	- 23,377.73	0.00	- 23,377.73
Issue Date: 8 Jan 24 Rate: 6.4% Call Date: 7 Nov 53 Call Price: 100.00 Yield to Maturity: 7.265% Maturity Date: 7 May 54							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
220,000.00	75.8760600	3,280.14	166,927.33	179,740.00	- 12,812.67	0.00	- 12,812.67
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 7.064% Maturity Date: 8 Mar 44							

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
Total USD		13,282.17	1,062,553.06	1,155,306.88	- 92,753.82	0.00	- 92,753.82
Total Mexico		13,282.17	1,062,553.06	1,155,306.88	- 92,753.82	0.00	- 92,753.82
Peru - PEN							
&&& BONOS DE TESORERIA 144A 5.4% 12/08/2034 SEDOL: BJ5CSV0							
200,000.00	91.2211460	1,109.26	48,561.92	44,829.64	4,541.32	- 809.04	3,732.28
Issue Date: 20 Jun 19 Rate: 5.4% Yield to Maturity: 6.649% Maturity Date: 12 Aug 34							
&&& PERU(REPUBLIC OF) 7.3% 12/08/2033 SEDOL: BQ0MKN0							
100,000.00	105.3361195	749.78	28,038.04	26,174.44	2,335.97	- 472.37	1,863.60
Issue Date: 12 Jun 23 Rate: 7.3% Yield to Maturity: 6.48% Maturity Date: 12 Aug 33							
&&&BONOS DE TESORERIA 5.35% GTD SNR BDS 12/08/40 SEDOL: BL61Y34							
100,000.00	83.7645520	549.50	22,296.19	20,680.51	1,988.89	- 373.21	1,615.68
Issue Date: 3 Dec 19 Rate: 5.35% Yield to Maturity: 7.084% Maturity Date: 12 Aug 40							
&&&PERU(REP OF) 6.15% GTD 12/08/2032 PEN SEDOL: BF8F0J0							
400,000.00	99.2151380	2,526.66	105,635.11	98,254.64	9,153.65	- 1,773.18	7,380.47
Issue Date: 21 Jul 17 Rate: 6.15% Yield to Maturity: 6.279% Maturity Date: 12 Aug 32							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Government bonds

Total PEN	4,935.20	204,531.26	189,939.23	18,019.83	- 3,427.80	14,592.03

Peru - USD

REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2

80,000.00	95.2840030	1,866.94	76,227.20	79,287.20	- 3,060.00	0.00	- 3,060.00

Issue Date: 8 Aug 24 Rate: 5.875% Call Date: 8 Feb 54 Call Price: 100.00 Yield to Maturity: 6.225% Maturity Date: 8 Aug 54

Total USD	1,866.94	76,227.20	79,287.20	- 3,060.00	0.00	- 3,060.00

Total Peru	6,802.14	280,758.46	269,226.43	14,959.83	- 3,427.80	11,532.03

Philippines - USD

REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9

205,000.00	80.5085860	2,200.33	165,042.60	175,152.00	- 10,109.40	0.00	- 10,109.40

Issue Date: 29 Mar 22 Rate: 4.2% Yield to Maturity: 5.765% Maturity Date: 29 Mar 47

Total USD	2,200.33	165,042.60	175,152.00	- 10,109.40	0.00	- 10,109.40

Total Philippines	2,200.33	165,042.60	175,152.00	- 10,109.40	0.00	- 10,109.40

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Government bonds							
Saudi Arabia - USD							
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1							
550,000.00	93.3619000	14,494.79	513,490.45	537,551.34	- 24,060.89	0.00	- 24,060.89
Issue Date: 16 Jan 24 Rate: 5.75% Yield to Maturity: 6.248% Maturity Date: 16 Jan 54							
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8							
205,000.00	84.5730000	4,640.97	173,374.65	185,955.50	- 12,580.85	0.00	- 12,580.85
Issue Date: 18 Jan 23 Rate: 5% Yield to Maturity: 6.162% Maturity Date: 18 Jan 53							
Total USD		19,135.76	686,865.10	723,506.84	- 36,641.74	0.00	- 36,641.74
Total Saudi Arabia		19,135.76	686,865.10	723,506.84	- 36,641.74	0.00	- 36,641.74
United Kingdom - GBP							
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3							
130,000.00	88.5500000	2,980.83	144,170.03	163,754.47	- 17,204.22	- 2,380.22	- 19,584.44
Issue Date: 24 Jan 24 Rate: 4.375% Yield to Maturity: 5.131% Maturity Date: 31 Jul 54							
Total GBP		2,980.83	144,170.03	163,754.47	- 17,204.22	- 2,380.22	- 19,584.44

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Government bonds							
Total United Kingdom		2,980.83	144,170.03	163,754.47	- 17,204.22	- 2,380.22	- 19,584.44
United States - USD							
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5							
3,725,000.00	90.5937500	58,038.64	3,374,617.19	3,695,737.73	- 321,120.54	0.00	- 321,120.54
Issue Date: 15 Aug 24 Rate: 4.125% Yield to Maturity: 4.874% Maturity Date: 15 Aug 44							
UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SEDOL: BR2NN95							
2,900,000.00	91.4843750	46,553.10	2,653,046.88	2,846,414.03	- 193,367.15	0.00	- 193,367.15
Issue Date: 15 Aug 24 Rate: 4.25% Yield to Maturity: 4.79% Maturity Date: 15 Aug 54							
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 SEDOL: BRK14H6							
990,000.00	95.5156250	5,784.12	945,604.69	1,002,932.71	- 57,328.02	0.00	- 57,328.02
Issue Date: 15 Nov 24 Rate: 4.5% Yield to Maturity: 4.783% Maturity Date: 15 Nov 54							
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BRK14Z4							
785,000.00	97.4218750	4,331.60	764,761.72	777,996.65	- 13,234.93	0.00	- 13,234.93
Issue Date: 15 Nov 24 Rate: 4.25% Yield to Maturity: 4.577% Maturity Date: 15 Nov 34							
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6							
265,000.00	38.1758450	0.00	101,165.99	107,945.10	- 6,779.11	0.00	- 6,779.11
Issue Date: 17 Nov 14 Yield to Maturity: 4.961% Maturity Date: 15 Nov 44							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Government bonds							
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5							
1,600,000.00	98.8398440	10,917.13	1,581,437.50	1,620,104.48	- 38,666.98	0.00	- 38,666.98
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.844% Maturity Date: 15 Nov 43							
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2							
1,250,000.00	72.8632810	14,164.40	910,791.01	952,278.13	- 41,487.12	0.00	- 41,487.12
Issue Date: 15 Feb 19 Rate: 3% Yield to Maturity: 4.936% Maturity Date: 15 Feb 49							
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9							
2,390,000.00	97.0625000	14,351.55	2,319,793.75	2,423,306.58	- 103,512.83	0.00	- 103,512.83
Issue Date: 15 Nov 24 Rate: 4.625% Yield to Maturity: 4.856% Maturity Date: 15 Nov 44							
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851							
1,700,000.00	78.2148440	8,241.71	1,329,652.35	1,371,313.34	- 41,660.99	0.00	- 41,660.99
Issue Date: 15 Nov 18 Rate: 3.375% Yield to Maturity: 4.938% Maturity Date: 15 Nov 48							
Total USD		162,382.25	13,980,871.08	14,798,028.75	- 817,157.67	0.00	- 817,157.67
Total United States		162,382.25	13,980,871.08	14,798,028.75	- 817,157.67	0.00	- 817,157.67

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Government bonds

Uruguay - USD

REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9

95,000.00	91.6845580	174.96	87,100.33	92,862.50	- 5,762.17	0.00	- 5,762.17

Issue Date: 18 Jun 14 Rate: 5.1% Yield to Maturity: 5.724% Maturity Date: 18 Jun 50

Total USD		174.96	87,100.33	92,862.50	- 5,762.17	0.00	- 5,762.17

Total Uruguay		174.96	87,100.33	92,862.50	- 5,762.17	0.00	- 5,762.17

Total Government Bonds

20,420,000.00		227,202.07	17,738,359.82	18,753,888.92	- 1,009,721.08	- 5,808.02	- 1,015,529.10

Government agencies

Chile - USD

CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0

200,000.00	97.1530000	2,077.00	194,306.00	200,002.00	- 5,696.00	0.00	- 5,696.00

Issue Date: 24 Oct 24 Rate: 5.58% Yield to Maturity: 5.939% Maturity Date: 20 Oct 35

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/	Accrued	Unrealized gain/loss			
Investment Mgr ID	Local market price	income/expense	Market value	Cost	Market	Translation
Shares/PAR value						Total

Fixed Income

Government agencies

PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 CUSIP: 21987BBH0

115,000.00	97.8861440	2,274.13	112,569.07	112,922.82	- 353.75	0.00	- 353.75

Issue Date: 8 Sep 23 Rate: 6.3% Call Date: 8 Mar 53 Call Price: 100.00 Yield to Maturity: 6.462% Maturity Date: 8 Sep 53

Total USD		4,351.13	306,875.07	312,924.82	- 6,049.75	0.00	- 6,049.75

Total Chile		4,351.13	306,875.07	312,924.82	- 6,049.75	0.00	- 6,049.75

France - USD

PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5

100,000.00	112.7954000	405.56	112,795.40	100,000.00	12,795.40	0.00	12,795.40

Issue Date: 15 Jun 23 Rate: 9.125% Yield to Maturity: 8.087% Maturity Date: 31 Dec 49

Total USD		405.56	112,795.40	100,000.00	12,795.40	0.00	12,795.40

Total France		405.56	112,795.40	100,000.00	12,795.40	0.00	12,795.40

Portfolio Statement

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Government agencies							
Mexico - USD							
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1							
200,000.00	75.4500000	6,750.11	150,900.00	145,607.87	5,292.13	0.00	5,292.13
Issue Date: 23 Jul 20 Rate: 7.69% Yield to Maturity: 10.476% Maturity Date: 23 Jan 50							
Total USD		6,750.11	150,900.00	145,607.87	5,292.13	0.00	5,292.13
Total Mexico		6,750.11	150,900.00	145,607.87	5,292.13	0.00	5,292.13
Saudi Arabia - USD							
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9							
395,000.00	93.5227000	10,346.81	369,414.67	384,443.25	- 15,028.58	0.00	- 15,028.58
Issue Date: 17 Jul 24 Rate: 5.75% Call Date: 17 Jan 54 Call Price: 100.00 Yield to Maturity: 6.232% Maturity Date: 17 Jul 54							
Total USD		10,346.81	369,414.67	384,443.25	- 15,028.58	0.00	- 15,028.58
Total Saudi Arabia		10,346.81	369,414.67	384,443.25	- 15,028.58	0.00	- 15,028.58
Total Government Agencies							
1,010,000.00		21,853.61	939,985.14	942,975.94	- 2,990.80	0.00	- 2,990.80

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Funds - government agencies

United States - USD

CF SSGA INTERMEDIATE US GOVT BOND INDEX NL CTF CM1R CUSIP: 0NP999Z24

6,134,597.18	14.1970000	0.00	87,092,876.16	81,269,778.67	5,823,097.49	0.00	5,823,097.49

CF SSGA LONG US GOVT BOND INDEX NL CTF CM1Q CUSIP: 0NP999Z16

927,741.62	16.9400000	0.00	15,715,943.04	16,995,366.92	- 1,279,423.88	0.00	- 1,279,423.88

Total USD		0.00	102,808,819.20	98,265,145.59	4,543,673.61	0.00	4,543,673.61

Total United States		0.00	102,808,819.20	98,265,145.59	4,543,673.61	0.00	4,543,673.61

Total Funds - Government Agencies

7,062,338.80		0.00	102,808,819.20	98,265,145.59	4,543,673.61	0.00	4,543,673.61

Municipal/provincial bonds

United States - USD

CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2

100,000.00	88.7207300	362.75	88,720.73	91,291.00	- 2,570.27	0.00	- 2,570.27

Issue Date: 7 Apr 22 Rate: 4.353% Call Date: 1 Jun 32 Call Price: 100.00 Yield to Maturity: 5.491% Maturity Date: 1 Jun 41

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Municipal/provincial bonds							
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3							
65,000.00	86.6689400	488.26	56,334.81	61,229.35	- 4,894.54	0.00	- 4,894.54
Issue Date: 21 Apr 22 Rate: 4.507% Call Date: 1 Nov 32 Call Price: 100.00 Yield to Maturity: 5.506% Maturity Date: 1 Nov 51							
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.6% 08-01-2042 BEO TAXABLE SEDOL: B4RDT46							
45,000.00	108.0744500	1,237.50	48,633.50	50,867.10	- 2,233.60	0.00	- 2,233.60
Issue Date: 22 Jul 10 Rate: 6.6% Call Date: 23 Jul 25 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 1 Aug 42							
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0							
100,000.00	101.9316400	532.64	101,931.64	100,000.00	1,931.64	0.00	1,931.64
Issue Date: 5 Dec 24 Rate: 7.375% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 6.887% Maturity Date: 1 Oct 29							
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3							
59,000.00	106.6980200	978.96	62,951.83	64,608.54	- 1,656.71	0.00	- 1,656.71
Issue Date: 11 Mar 10 Rate: 6.637% Yield to Maturity: 6.019% Maturity Date: 1 Apr 57							
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35							
130,000.00	99.9697500	1,793.03	129,960.68	132,676.05	- 2,715.37	0.00	- 2,715.37
Issue Date: 26 Aug 09 Rate: 5.517% Call Date: 28 Feb 25 Call Price: 100.00 Yield to Maturity: 5.519% Maturity Date: 1 Apr 39							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Municipal/provincial bonds

UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8

165,000.00	86.1368600	962.03	142,125.82	154,162.80	- 12,036.98	0.00	- 12,036.98

Issue Date: 11 May 22 Rate: 4.563% Yield to Maturity: 5.568% Maturity Date: 15 May 53

Total USD		6,355.17	630,659.01	654,834.84	- 24,175.83	0.00	- 24,175.83

Total United States		6,355.17	630,659.01	654,834.84	- 24,175.83	0.00	- 24,175.83

Total Municipal/Provincial Bonds

664,000.00		6,355.17	630,659.01	654,834.84	- 24,175.83	0.00	- 24,175.83

Corporate bonds

Australia - USD

PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6

60,000.00	87.9020160	493.33	52,741.21	54,447.60	- 1,706.39	0.00	- 1,706.39

Issue Date: 27 Apr 22 Rate: 4.625% Call Date: 27 Oct 41 Call Price: 100.00 Yield to Maturity: 5.735% Maturity Date: 27 Apr 42

PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9

340,000.00	86.3777160	2,871.11	293,684.23	307,479.00	- 13,794.77	0.00	- 13,794.77

Issue Date: 27 Apr 22 Rate: 4.75% Call Date: 27 Oct 51 Call Price: 100.00 Yield to Maturity: 5.743% Maturity Date: 27 Apr 52

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0

60,000.00	86.2871930	528.00	51,772.32	55,497.60	- 3,725.28	0.00	- 3,725.28

Issue Date: 27 Apr 22 Rate: 4.95% Call Date: 27 Oct 61 Call Price: 100.00 Yield to Maturity: 5.858% Maturity Date: 27 Apr 62

PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP: 12661PAH2

25,000.00	94.2813980	331.04	23,570.35	25,000.00	- 1,429.65	0.00	- 1,429.65

Issue Date: 3 Apr 24 Rate: 5.417% Call Date: 3 Oct 53 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 3 Apr 54

PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0

260,000.00	97.5949900	3,590.35	253,746.97	247,379.95	6,367.02	0.00	6,367.02

Issue Date: 24 Sep 20 Rate: 5.125% Call Date: 24 Jun 30 Call Price: 100.00 Yield to Maturity: 9.758% Maturity Date: 24 Sep 80

Total USD		7,813.83	675,515.08	689,804.15	- 14,289.07	0.00	- 14,289.07

Total Australia		7,813.83	675,515.08	689,804.15	- 14,289.07	0.00	- 14,289.07

Belgium - USD

ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8

125,000.00	124.3445010	1,277.78	155,430.63	165,484.95	- 10,054.32	0.00	- 10,054.32

Issue Date: 15 Nov 10 Rate: 8% Yield to Maturity: 5.57% Maturity Date: 15 Nov 39

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Base currency Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
1,214,000.00	91.0138970	24,785.83	1,104,908.71	1,101,726.10	3,182.61	0.00	3,182.61
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.633% Maturity Date: 1 Feb 46							
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31							
155,000.00	125.4869430	5,860.72	194,504.76	192,970.35	1,534.41	0.00	1,534.41
Issue Date: 15 Jan 11 Rate: 8.2% Yield to Maturity: 5.56% Maturity Date: 15 Jan 39							
Total USD		31,924.33	1,454,844.10	1,460,181.40	- 5,337.30	0.00	- 5,337.30
Total Belgium		31,924.33	1,454,844.10	1,460,181.40	- 5,337.30	0.00	- 5,337.30
Brazil - USD							
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4							
325,000.00	95.3700000	5,488.89	309,952.50	319,918.05	- 9,965.55	0.00	- 9,965.55
Issue Date: 15 Oct 24 Rate: 8% Yield to Maturity: 8.709% Maturity Date: 15 Oct 34							
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL: BPLW4X0							
100,000.00	101.2591000	323.26	101,259.10	100,865.00	394.10	0.00	394.10
Issue Date: 12 Jun 23 Rate: 6.125% Call Date: 12 Mar 33 Call Price: 100.00 Yield to Maturity: 5.932% Maturity Date: 12 Jun 33							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB A

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

Total USD		5,812.15	411,211.60	420,783.05	- 9,571.45	0.00	- 9,571.45

Total Brazil		5,812.15	411,211.60	420,783.05	- 9,571.45	0.00	- 9,571.45

Canada - USD

BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96

630,000.00	98.9026440	6,037.50	623,086.66	631,512.00	- 8,425.34	0.00	- 8,425.34

Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.847% Maturity Date: 1 May 43

CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8

85,000.00	100.4546840	2,071.88	85,386.48	81,630.60	3,755.88	0.00	3,755.88

Issue Date: 1 Dec 04 Rate: 5.85% Yield to Maturity: 5.789% Maturity Date: 1 Feb 35

CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5

104,000.00	107.2261550	897.00	111,515.20	108,068.48	3,446.72	0.00	3,446.72

Issue Date: 15 May 10 Rate: 6.75% Yield to Maturity: 6.007% Maturity Date: 15 Nov 39

FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4

70,000.00	98.8065930	1,257.28	69,164.62	69,709.50	- 544.88	0.00	- 544.88

Issue Date: 24 Jun 24 Rate: 6.1% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 6.187% Maturity Date: 15 Mar 55

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2							
95,000.00	103.3574920	1,658.94	98,189.62	94,787.20	3,402.42	0.00	3,402.42
Issue Date: 22 Sep 24 Rate: 6.35% Call Date: 22 Sep 53 Call Price: 100.00 Yield to Maturity: 6.101% Maturity Date: 22 Mar 54							
GREAT-WEST LIFECO 4.15% DUE 06-03-2047 CUSIP: 391382AB4							
55,000.00	79.1243880	177.53	43,518.41	45,436.60	- 1,918.19	0.00	- 1,918.19
Issue Date: 26 May 17 Rate: 4.15% Call Date: 3 Dec 46 Call Price: 100.00 Yield to Maturity: 5.83% Maturity Date: 3 Jun 47							
KINROSS GOLD CORP 6.25% 07-15-2033 CUSIP: 496902AT4							
110,000.00	103.9105290	3,170.14	114,301.58	108,426.59	5,874.99	0.00	5,874.99
Issue Date: 15 Jan 24 Rate: 6.25% Call Date: 15 Apr 33 Call Price: 100.00 Yield to Maturity: 5.665% Maturity Date: 15 Jul 33							
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9							
161,000.00	106.4884720	1,398.91	171,446.44	171,207.67	238.77	0.00	238.77
Issue Date: 15 May 08 Rate: 6.8% Yield to Maturity: 6.083% Maturity Date: 15 May 38							
PVTPL 6297782 LLC 5.584% 10-01-2034 SEDOL: BSMNPL8							
60,000.00	97.2956640	1,144.72	58,377.40	60,000.00	- 1,622.60	0.00	- 1,622.60
Issue Date: 28 Aug 24 Rate: 5.584% Call Date: 1 Aug 28 Call Price: 100.00 Yield to Maturity: 5.952% Maturity Date: 1 Oct 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2

10,000.00	108.2180960	57.08	10,821.81	10,777.10	44.71	0.00	44.71

Issue Date: 6 Jun 08 Rate: 6.85% Yield to Maturity: 5.99% Maturity Date: 1 Jun 39

Total USD	17,870.98	1,385,808.22	1,381,555.74	4,252.48	0.00	4,252.48

Total Canada	17,870.98	1,385,808.22	1,381,555.74	4,252.48	0.00	4,252.48

Finland - USD

NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7

65,000.00	101.6125000	550.24	66,048.13	68,624.40	- 2,576.27	0.00	- 2,576.27

Issue Date: 7 May 09 Rate: 6.625% Yield to Maturity: 6.45% Maturity Date: 15 May 39

Total USD	550.24	66,048.13	68,624.40	- 2,576.27	0.00	- 2,576.27

Total Finland	550.24	66,048.13	68,624.40	- 2,576.27	0.00	- 2,576.27

Portfolio Statement

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Corporate bonds

France - USD

TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5

15,000.00	92.8482670	250.91	13,927.24	15,000.00	- 1,072.76	0.00	- 1,072.76

Issue Date: 10 Sep 24 Rate: 5.425% Call Date: 10 Mar 64 Call Price: 100.00 Yield to Maturity: 5.892% Maturity Date: 10 Sep 64

TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9

95,000.00	95.8086430	1,279.51	91,018.21	95,000.00	- 3,981.79	0.00	- 3,981.79

Issue Date: 5 Apr 24 Rate: 5.638% Call Date: 5 Oct 63 Call Price: 100.00 Yield to Maturity: 5.913% Maturity Date: 5 Apr 64

Total USD		1,530.42	104,945.45	110,000.00	- 5,054.55	0.00	- 5,054.55

Total France		1,530.42	104,945.45	110,000.00	- 5,054.55	0.00	- 5,054.55

Germany - USD

BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7

200,000.00	78.0183760	162.50	156,036.75	172,742.00	- 16,705.25	0.00	- 16,705.25

Issue Date: 25 Jun 18 Rate: 4.875% Call Date: 25 Dec 47 Call Price: 100.00 Yield to Maturity: 6.754% Maturity Date: 25 Jun 48

PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 SEDOL: BYVQZP4

515,000.00	71.6986970	11,161.19	369,248.29	408,333.20	- 39,084.91	0.00	- 39,084.91

Issue Date: 15 Jul 18 Rate: 4.7% Call Date: 15 Jan 64 Call Price: 100.00 Yield to Maturity: 6.762% Maturity Date: 15 Jul 64

Portfolio Statement

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9

255,000.00	72.2637770	2,240.10	184,272.63	189,477.75	- 5,205.12	0.00	- 5,205.12

Issue Date: 11 Mar 21 Rate: 2.875% Yield to Maturity: 5.48% Maturity Date: 11 Mar 41

Total USD		13,563.79	709,557.67	770,552.95	- 60,995.28	0.00	- 60,995.28

Total Germany		13,563.79	709,557.67	770,552.95	- 60,995.28	0.00	- 60,995.28

India - USD

PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5

105,000.00	95.8682300	1,595.24	100,661.64	104,335.00	- 3,673.36	0.00	- 3,673.36

Issue Date: 9 Oct 24 Rate: 6.67% Call Date: 9 Oct 26 Call Price: 103.33 Yield to Maturity: 7.717% Maturity Date: 9 Oct 29

Total USD		1,595.24	100,661.64	104,335.00	- 3,673.36	0.00	- 3,673.36

Total India		1,595.24	100,661.64	104,335.00	- 3,673.36	0.00	- 3,673.36

Portfolio Statement

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

Ireland - USD

AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3							
150,000.00	87.1514110	2,076.25	130,727.12	119,901.00	10,826.12	0.00	10,826.12

Issue Date: 29 Oct 21 Rate: 3.3% Call Date: 30 Oct 31 Call Price: 100.00 Yield to Maturity: 5.516% Maturity Date: 30 Jan 32

AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 SEDOL: BTFJ242							
150,000.00	95.3246570	2,289.38	142,986.99	147,655.50	- 4,668.51	0.00	- 4,668.51

Issue Date: 10 Sep 24 Rate: 4.95% Call Date: 10 Jun 34 Call Price: 100.00 Yield to Maturity: 5.58% Maturity Date: 10 Sep 34

PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7							
80,000.00	98.9701820	1,129.72	79,176.15	80,000.00	- 823.85	0.00	- 823.85

Issue Date: 3 Apr 24 Rate: 5.777% Call Date: 3 Oct 53 Call Price: 100.00 Yield to Maturity: 5.85% Maturity Date: 3 Apr 54

Total USD		5,495.35	352,890.26	347,556.50	5,333.76	0.00	5,333.76

Total Ireland		5,495.35	352,890.26	347,556.50	5,333.76	0.00	5,333.76

Japan - USD

MIZUHO FINANCIAL GROUP 5.594% 07-10-2035 CUSIP: 60687YDG1							
200,000.00	101.3272890	5,314.30	202,654.58	200,000.00	2,654.58	0.00	2,654.58

Issue Date: 10 Jul 24 Rate: 5.594% Call Date: 10 Jul 34 Call Price: 100.00 Yield to Maturity: 5.426% Maturity Date: 10 Jul 35

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

TAKEDA PHARMACEUTICAL CO LTD SR NT	3.025% 07-09-2040	CUSIP: 874060AY2					
430,000.00	72.8106470	6,214.69	313,085.78	312,764.80	320.98	0.00	320.98

Issue Date: 9 Jul 20 Rate: 3.025% Call Date: 9 Jan 40 Call Price: 100.00 Yield to Maturity: 5.684% Maturity Date: 9 Jul 40

TAKEDA PHARMACEUTICAL CO LTD SR NT	3.175% 07-09-2050	CUSIP: 874060AZ9					
200,000.00	64.9107500	3,033.89	129,821.50	135,990.00	- 6,168.50	0.00	- 6,168.50

Issue Date: 9 Jul 20 Rate: 3.175% Call Date: 9 Jan 50 Call Price: 100.00 Yield to Maturity: 5.835% Maturity Date: 9 Jul 50

TAKEDA PHARMACEUTICAL 5.65%	07-05-2054	SEDOL: BN11QY8					
245,000.00	96.6049050	6,767.44	236,682.02	243,946.50	- 7,264.48	0.00	- 7,264.48

Issue Date: 5 Jul 24 Rate: 5.65% Call Date: 5 Jan 54 Call Price: 100.00 Yield to Maturity: 5.894% Maturity Date: 5 Jul 54

Total USD		21,330.32	882,243.88	892,701.30	- 10,457.42	0.00	- 10,457.42

Total Japan		21,330.32	882,243.88	892,701.30	- 10,457.42	0.00	- 10,457.42

Luxembourg - USD

JAB HLDGS B V SUSTAINABILITY LKD SR NT	4.5% 04-08-2052	CUSIP: 46653KAC2					
250,000.00	74.9556460	2,593.75	187,389.12	182,895.00	4,494.12	0.00	4,494.12

Issue Date: 8 Apr 22 Rate: 4.5% Call Date: 8 Oct 51 Call Price: 100.00 Yield to Maturity: 6.465% Maturity Date: 8 Apr 52

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
Total USD		2,593.75	187,389.12	182,895.00	4,494.12	0.00	4,494.12
Total Luxembourg		2,593.75	187,389.12	182,895.00	4,494.12	0.00	4,494.12
Mexico - USD							
PVTPL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051 CUSIP: 456829AC4							
180,000.00	72.5868280	3,942.50	130,656.29	135,360.00	- 4,703.71	0.00	- 4,703.71
Issue Date: 15 Sep 20 Rate: 4.75% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 7.066% Maturity Date: 15 Jan 51							
Total USD		3,942.50	130,656.29	135,360.00	- 4,703.71	0.00	- 4,703.71
Total Mexico		3,942.50	130,656.29	135,360.00	- 4,703.71	0.00	- 4,703.71
Norway - USD							
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8							
150,000.00	90.7624380	2,175.00	136,143.66	149,535.00	- 13,391.34	0.00	- 13,391.34
Issue Date: 1 Oct 24 Rate: 5.8% Call Date: 1 Apr 54 Call Price: 100.00 Yield to Maturity: 6.505% Maturity Date: 1 Oct 54							
Total USD		2,175.00	136,143.66	149,535.00	- 13,391.34	0.00	- 13,391.34

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
Total Norway		2,175.00	136,143.66	149,535.00	- 13,391.34	0.00	- 13,391.34
Saudi Arabia - USD							
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3							
200,000.00	97.5010000	5,119.49	195,002.00	200,000.00	- 4,998.00	0.00	- 4,998.00
Issue Date: 31 Jul 24 Rate: 6.1027% Yield to Maturity: 6.339% Maturity Date: 23 Aug 42							
Total USD		5,119.49	195,002.00	200,000.00	- 4,998.00	0.00	- 4,998.00
Total Saudi Arabia		5,119.49	195,002.00	200,000.00	- 4,998.00	0.00	- 4,998.00
Switzerland - USD							
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01							
250,000.00	59.6019010	325.88	149,004.75	162,992.50	- 13,987.75	0.00	- 13,987.75
Issue Date: 13 Dec 21 Rate: 2.607% Call Date: 13 Jun 51 Call Price: 100.00 Yield to Maturity: 5.498% Maturity Date: 13 Dec 51							
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4							
460,000.00	83.5047600	4,912.29	384,121.90	360,612.40	23,509.50	0.00	23,509.50
Issue Date: 11 Jan 22 Rate: 2.746% Call Date: 11 Feb 32 Call Price: 100.00 Yield to Maturity: 5.271% Maturity Date: 11 Feb 33							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Corporate bonds

Total USD	5,238.17	533,126.65	523,604.90	9,521.75	0.00	9,521.75

Total Switzerland	5,238.17	533,126.65	523,604.90	9,521.75	0.00	9,521.75

United Kingdom - USD

ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50

265,000.00	109.7256340	5,032.79	290,772.93	295,472.90	- 4,699.97	0.00	- 4,699.97

Issue Date: 12 Sep 07 Rate: 6.45% Yield to Maturity: 5.382% Maturity Date: 15 Sep 37

B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4

1,525,000.00	86.3599590	25,291.28	1,316,989.38	1,193,708.60	123,280.78	0.00	123,280.78

Issue Date: 15 Aug 18 Rate: 4.39% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.94% Maturity Date: 15 Aug 37

BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7

200,000.00	96.0739050	3,289.92	192,147.81	200,000.00	- 7,852.19	0.00	- 7,852.19

Issue Date: 10 Sep 24 Rate: 5.335% Call Date: 10 Mar 25 Call Price: 100.00 Yield to Maturity: 5.832% Maturity Date: 10 Sep 35

HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9

120,000.00	102.7704600	2,296.67	123,324.55	123,958.80	- 634.25	0.00	- 634.25

Issue Date: 12 Sep 07 Rate: 6.5% Yield to Maturity: 6.18% Maturity Date: 15 Sep 37

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7							
200,000.00		64.7674870	1,766.67	129,534.97	135,880.00	- 6,345.03	0.00
							- 6,345.03
Issue Date: 15 Sep 20 Rate: 3% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.602% Maturity Date: 15 Sep 50							
PVTPL BAE SYS PLC 5.3% 03-26-2034 CUSIP: 05523RAL1							
25,000.00		99.7824650	349.65	24,945.62	25,640.00	- 694.38	0.00
							- 694.38
Issue Date: 26 Mar 24 Rate: 5.3% Call Date: 26 Dec 33 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 26 Mar 34							
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2							
120,000.00		63.4030970	350.00	76,083.72	82,334.40	- 6,250.68	0.00
							- 6,250.68
Issue Date: 26 Nov 21 Rate: 3% Call Date: 26 May 51 Call Price: 100.00 Yield to Maturity: 5.666% Maturity Date: 26 Nov 51							
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9							
77,000.00		105.0448690	1,631.12	80,884.55	80,577.53	307.02	0.00
							307.02
Issue Date: 27 Feb 07 Rate: 6.15% Yield to Maturity: 5.572% Maturity Date: 27 Feb 37							
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3							
90,000.00		77.7684110	1,105.00	69,991.57	72,890.10	- 2,898.53	0.00
							- 2,898.53
Issue Date: 17 Sep 19 Rate: 4.25% Yield to Maturity: 5.948% Maturity Date: 17 Sep 50							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZH278							
90,000.00	96.9634140	44.06	87,267.07	88,933.80	- 1,666.73	0.00	- 1,666.73
Issue Date: 28 Jun 24 Rate: 5.875% Call Date: 28 Dec 63 Call Price: 100.00 Yield to Maturity: 6.078% Maturity Date: 28 Jun 64							
Total USD		41,157.16	2,391,942.17	2,299,396.13	92,546.04	0.00	92,546.04
Total United Kingdom		41,157.16	2,391,942.17	2,299,396.13	92,546.04	0.00	92,546.04
United States - USD							
ABBOTT LABS 6% DUE 04-01-2039 SEDOL: B5YSM31							
170,000.00	107.5590670	2,550.00	182,850.41	186,495.78	- 3,645.37	0.00	- 3,645.37
Issue Date: 3 Mar 09 Rate: 6% Yield to Maturity: 5.239% Maturity Date: 1 Apr 39							
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2							
190,000.00	88.3487630	1,165.86	167,862.65	166,907.40	955.25	0.00	955.25
Issue Date: 14 May 15 Rate: 4.7% Call Date: 14 Nov 44 Call Price: 100.00 Yield to Maturity: 5.671% Maturity Date: 14 May 45							
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2							
75,000.00	85.5308260	337.50	64,148.12	68,018.25	- 3,870.13	0.00	- 3,870.13
Issue Date: 21 May 20 Rate: 4.05% Call Date: 21 May 39 Call Price: 100.00 Yield to Maturity: 5.484% Maturity Date: 21 Nov 39							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
135,000.00	81.4258590	637.50	109,924.91	112,773.40	- 2,848.49	0.00	- 2,848.49
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 21 Nov 49							
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6							
255,000.00	85.1140400	1,481.48	217,040.80	219,500.25	- 2,459.45	0.00	- 2,459.45
Issue Date: 12 May 16 Rate: 4.45% Call Date: 14 Nov 45 Call Price: 100.00 Yield to Maturity: 5.658% Maturity Date: 14 May 46							
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7							
45,000.00	94.0448520	602.88	42,320.18	42,364.90	- 44.72	0.00	- 44.72
Issue Date: 15 Sep 20 Rate: 4.55% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.312% Maturity Date: 15 Mar 35							
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2							
110,000.00	98.8941620	1,635.64	108,783.58	109,653.50	- 869.92	0.00	- 869.92
Issue Date: 26 Feb 24 Rate: 5.05% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.201% Maturity Date: 15 Mar 34							
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3							
75,000.00	96.2886310	1,192.50	72,216.48	75,156.95	- 2,940.47	0.00	- 2,940.47
Issue Date: 26 Feb 24 Rate: 5.4% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.66% Maturity Date: 15 Mar 54							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1							
170,000.00	95.0417360	1,848.75	161,570.95	169,823.20	- 8,252.25	0.00	- 8,252.25
Issue Date: 4 Oct 24 Rate: 4.5% Call Date: 4 Jul 34 Call Price: 100.00 Yield to Maturity: 5.152% Maturity Date: 4 Oct 34							
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0							
320,000.00	67.3208730	5,090.67	215,426.79	227,420.80	- 11,994.01	0.00	- 11,994.01
Issue Date: 5 Dec 19 Rate: 3.45% Call Date: 15 Jul 49 Call Price: 100.00 Yield to Maturity: 5.984% Maturity Date: 15 Jan 50							
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541							
145,000.00	82.2676780	2,273.28	119,288.13	119,533.65	- 245.52	0.00	- 245.52
Issue Date: 26 Aug 14 Rate: 4.15% Call Date: 15 Feb 44 Call Price: 100.00 Yield to Maturity: 5.657% Maturity Date: 15 Aug 44							
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6							
280,000.00	68.1658080	2,926.78	190,864.26	198,727.20	- 7,862.94	0.00	- 7,862.94
Issue Date: 16 Feb 22 Rate: 3.55% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.918% Maturity Date: 15 Mar 52							
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3							
910,000.00	72.2605980	12,633.84	657,571.44	610,490.10	47,081.34	0.00	47,081.34
Issue Date: 4 Feb 21 Rate: 3.4% Call Date: 4 Aug 40 Call Price: 100.00 Yield to Maturity: 6.136% Maturity Date: 4 Feb 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84							
425,000.00	73.4787220	1,663.11	312,284.57	314,406.50	- 2,121.93	0.00	- 2,121.93
Issue Date: 12 May 21 Rate: 2.875% Call Date: 12 Nov 40 Call Price: 100.00 Yield to Maturity: 5.322% Maturity Date: 12 May 41							
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152							
70,000.00	110.8558970	1,468.54	77,599.13	79,021.85	- 1,422.72	0.00	- 1,422.72
Issue Date: 5 Mar 02 Rate: 7.125% Yield to Maturity: 5.464% Maturity Date: 15 Mar 33							
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05							
165,000.00	69.1386650	948.75	114,078.80	119,946.75	- 5,867.95	0.00	- 5,867.95
Issue Date: 14 Apr 20 Rate: 3.45% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.786% Maturity Date: 1 May 50							
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4							
80,000.00	85.7503190	1,650.00	68,600.26	69,434.40	- 834.14	0.00	- 834.14
Issue Date: 16 Jul 14 Rate: 4.5% Call Date: 16 Jan 44 Call Price: 100.00 Yield to Maturity: 5.72% Maturity Date: 16 Jul 44							
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9							
105,000.00	74.5927530	1,194.38	78,322.39	76,702.50	1,619.89	0.00	1,619.89
Issue Date: 21 Feb 20 Rate: 3.15% Call Date: 21 Aug 39 Call Price: 100.00 Yield to Maturity: 5.672% Maturity Date: 21 Feb 40							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2							
110,000.00	83.0102270	806.67	91,311.25	93,484.30	- 2,173.05	0.00	- 2,173.05
Issue Date: 1 May 15 Rate: 4.4% Yield to Maturity: 5.837% Maturity Date: 1 May 45							
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12							
55,000.00	83.9280900	113.98	46,160.45	50,807.90	- 4,647.45	0.00	- 4,647.45
Issue Date: 15 Dec 16 Rate: 4.663% Call Date: 15 Dec 50 Call Price: 100.00 Yield to Maturity: 5.866% Maturity Date: 15 Jun 51							
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2							
140,000.00	97.5739070	2,591.56	136,603.47	129,585.40	7,018.07	0.00	7,018.07
Issue Date: 2 Mar 23 Rate: 5.6% Call Date: 2 Sep 42 Call Price: 100.00 Yield to Maturity: 5.817% Maturity Date: 2 Mar 43							
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4							
835,000.00	96.4628460	15,594.79	805,464.76	836,055.61	- 30,590.85	0.00	- 30,590.85
Issue Date: 2 Mar 23 Rate: 5.65% Call Date: 2 Sep 52 Call Price: 100.00 Yield to Maturity: 5.908% Maturity Date: 2 Mar 53							
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39							
50,000.00	95.2503540	455.38	47,625.18	49,214.50	- 1,589.32	0.00	- 1,589.32
Issue Date: 31 Oct 24 Rate: 5.375% Call Date: 15 May 54 Call Price: 100.00 Yield to Maturity: 5.707% Maturity Date: 15 Nov 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Base currency Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7							
140,000.00	63.6210960	1,032.50	89,069.53	95,599.00	- 6,529.47	0.00	- 6,529.47
Issue Date: 5 Oct 21 Rate: 2.95% Call Date: 1 Apr 51 Call Price: 100.00 Yield to Maturity: 5.585% Maturity Date: 1 Oct 51							
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8							
500,000.00	86.8938100	10,720.83	434,469.05	453,163.10	- 18,694.05	0.00	- 18,694.05
Issue Date: 10 Sep 12 Rate: 4.65% Yield to Maturity: 5.834% Maturity Date: 15 Jan 43							
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0							
70,000.00	109.9794850	1,225.00	76,985.64	78,550.50	- 1,564.86	0.00	- 1,564.86
Issue Date: 25 Mar 08 Rate: 7% Yield to Maturity: 5.902% Maturity Date: 1 Apr 38							
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4							
505,000.00	82.9473780	3,078.40	418,884.26	431,492.20	- 12,607.94	0.00	- 12,607.94
Issue Date: 3 May 13 Rate: 3.85% Yield to Maturity: 5.316% Maturity Date: 4 May 43							
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7							
440,000.00	91.6536990	7,274.67	403,276.28	416,913.20	- 13,636.92	0.00	- 13,636.92
Issue Date: 23 Feb 16 Rate: 4.65% Call Date: 23 Aug 45 Call Price: 100.00 Yield to Maturity: 5.311% Maturity Date: 23 Feb 46							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
APPROVIN CORP NT 5.95% 12-01-2054 CUSIP: 03831WAE8							
70,000.00	98.9238250	300.81	69,246.68	69,701.00	- 454.32	0.00	- 454.32
Issue Date: 5 Dec 24 Rate: 5.95% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 6.027% Maturity Date: 1 Dec 54							
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL: BLR5N72							
120,000.00	58.5896060	310.00	70,307.53	69,194.89	1,112.64	0.00	1,112.64
Issue Date: 23 Nov 21 Rate: 3.1% Call Date: 1 Jun 51 Call Price: 100.00 Yield to Maturity: 6.32% Maturity Date: 1 Dec 51							
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5							
85,000.00	71.3682880	8.58	60,663.04	62,654.35	- 1,991.31	0.00	- 1,991.31
Issue Date: 30 Jun 20 Rate: 3.635% Call Date: 30 Dec 49 Call Price: 100.00 Yield to Maturity: 5.799% Maturity Date: 30 Jun 50							
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0							
100,000.00	91.7087600	857.33	91,708.76	91,702.80	5.96	0.00	5.96
Issue Date: 13 Dec 13 Rate: 5.144% Yield to Maturity: 5.877% Maturity Date: 1 Nov 43							
ARCONIC INC 5.95% DUE 02-01-2037 SEDOL: BG48MW7							
100,000.00	103.4985000	2,479.17	103,498.50	102,000.00	1,498.50	0.00	1,498.50
Issue Date: 25 Jan 07 Rate: 5.95% Yield to Maturity: 5.548% Maturity Date: 1 Feb 37							

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71							
100,000.00	67.6526510	428.06	67,652.65	67,914.00	- 261.35	0.00	- 261.35
Issue Date: 22 May 20 Rate: 3.35% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.8% Maturity Date: 15 May 50							
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57							
210,000.00	62.4518080	1,992.67	131,148.80	135,663.75	- 4,514.95	0.00	- 4,514.95
Issue Date: 9 Nov 21 Rate: 3.05% Call Date: 9 Sep 51 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 9 Mar 52							
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44							
85,000.00	79.8402990	428.47	67,864.25	72,550.90	- 4,686.65	0.00	- 4,686.65
Issue Date: 11 May 16 Rate: 3.945% Yield to Maturity: 5.547% Maturity Date: 15 Nov 46							
ASCENSION 3.106% DUE 11-15-2039 SEDOL: BKZ7NP1							
100,000.00	75.7931660	396.88	75,793.17	77,645.00	- 1,851.83	0.00	- 1,851.83
Issue Date: 23 Oct 19 Rate: 3.106% Call Date: 15 May 39 Call Price: 100.00 Yield to Maturity: 5.511% Maturity Date: 15 Nov 39							
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6							
315,000.00	76.6996380	918.75	241,603.86	237,804.30	3,799.56	0.00	3,799.56
Issue Date: 28 May 20 Rate: 3.5% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.704% Maturity Date: 1 Jun 41							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0							
1,855,000.00	67.3722530	19,116.81	1,249,755.29	1,267,923.01	- 18,167.72	0.00	- 18,167.72
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.862% Maturity Date: 15 Sep 53							
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
135,000.00	67.4708210	1,411.13	91,085.61	91,346.70	- 261.09	0.00	- 261.09
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 5.84% Maturity Date: 15 Sep 55							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
120,000.00	82.0590610	232.00	98,470.87	99,349.20	- 878.33	0.00	- 878.33
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.867% Maturity Date: 15 Jun 45							
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6							
320,000.00	86.8559540	1,942.22	277,939.05	279,652.60	- 1,713.55	0.00	- 1,713.55
Issue Date: 4 May 15 Rate: 4.75% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.833% Maturity Date: 15 May 46							
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8							
300,000.00	64.4914710	1,322.51	193,474.41	191,395.20	2,079.21	0.00	2,079.21
Issue Date: 13 Dec 21 Rate: 3.45% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 6.146% Maturity Date: 15 May 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
ATHENE HLDG LTD 6.65% 02-01-2033 SEDOL: BP6WL78							
65,000.00	106.0052430	1,801.04	68,903.41	66,433.90	2,469.51	0.00	2,469.51
Issue Date: 21 Nov 22 Rate: 6.65% Call Date: 1 Nov 32 Call Price: 100.00 Yield to Maturity: 5.711% Maturity Date: 1 Feb 33							
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60							
105,000.00	72.3829390	1,388.33	76,002.09	78,449.70	- 2,447.61	0.00	- 2,447.61
Issue Date: 18 Aug 16 Rate: 3.5% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.746% Maturity Date: 15 Aug 46							
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28							
100,000.00	95.3821740	450.00	95,382.17	99,951.00	- 4,568.83	0.00	- 4,568.83
Issue Date: 10 May 23 Rate: 5.4% Call Date: 1 Dec 52 Call Price: 100.00 Yield to Maturity: 5.73% Maturity Date: 1 Jun 53							
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0							
50,000.00	74.8513700	317.30	37,425.69	38,095.00	- 669.31	0.00	- 669.31
Issue Date: 22 Apr 21 Rate: 3.311% Call Date: 22 Apr 41 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 22 Apr 42							
BANK OF AMERICA CORP 5.425% 08-15-2035 SEDOL: BMYKZ59							
90,000.00	97.5976550	1,844.50	87,837.89	90,000.00	- 2,162.11	0.00	- 2,162.11
Issue Date: 15 Aug 24 Rate: 5.425% Call Date: 17 Aug 29 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 15 Aug 35							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8							
585,000.00	69.5329650	521.82	406,767.85	400,661.91	6,105.94	0.00	6,105.94
Issue Date: 19 Jun 20 Rate: 2.676% Call Date: 19 Jun 40 Call Price: 100.00 Yield to Maturity: 5.515% Maturity Date: 19 Jun 41							
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL: BRBCSG5							
455,000.00	100.1352380	10,919.29	455,615.33	455,465.75	149.58	0.00	149.58
Issue Date: 23 Jan 24 Rate: 5.468% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.449% Maturity Date: 23 Jan 35							
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5							
105,000.00	62.1668350	274.05	65,275.18	63,530.25	1,744.93	0.00	1,744.93
Issue Date: 1 Jun 22 Rate: 3.132% Call Date: 1 Jun 51 Call Price: 100.00 Yield to Maturity: 5.975% Maturity Date: 1 Dec 51							
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7							
655,000.00	75.7732990	7,425.15	496,315.11	524,248.90	- 27,933.79	0.00	- 27,933.79
Issue Date: 15 Mar 22 Rate: 3.85% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.593% Maturity Date: 15 Mar 52							
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2							
270,000.00	82.6117730	5,540.25	223,051.79	231,570.90	- 8,519.11	0.00	- 8,519.11
Issue Date: 25 Jul 18 Rate: 4.45% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 5.799% Maturity Date: 15 Jan 49							

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Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7							
290,000.00	103.8901200	3,673.33	301,281.35	299,445.30	1,836.05	0.00	1,836.05
Issue Date: 26 Oct 06 Rate: 6% Yield to Maturity: 5.544% Maturity Date: 15 Oct 36							
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3							
80,000.00	94.6185860	1,248.33	75,694.87	77,798.60	- 2,103.73	0.00	- 2,103.73
Issue Date: 14 Mar 24 Rate: 5.25% Call Date: 14 Sep 53 Call Price: 100.00 Yield to Maturity: 5.626% Maturity Date: 14 Mar 54							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
40,000.00	79.7828230	541.67	31,913.13	32,485.20	- 572.07	0.00	- 572.07
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Feb 35							
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429							
30,000.00	64.8431510	45.00	19,452.95	20,813.70	- 1,360.75	0.00	- 1,360.75
Issue Date: 18 May 16 Rate: 3.375% Call Date: 15 Dec 45 Call Price: 100.00 Yield to Maturity: 6.414% Maturity Date: 15 Jun 46							
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6							
70,000.00	83.7137040	420.00	58,599.59	59,577.70	- 978.11	0.00	- 978.11
Issue Date: 2 May 19 Rate: 3.6% Call Date: 1 Feb 34 Call Price: 100.00 Yield to Maturity: 5.892% Maturity Date: 1 May 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
195,000.00	68.4523470	3,046.88	133,482.08	136,985.55	- 3,503.47	0.00	- 3,503.47
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.259% Maturity Date: 1 Feb 50							
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3							
115,000.00	68.6598780	737.92	78,958.86	81,045.65	- 2,086.79	0.00	- 2,086.79
Issue Date: 31 Oct 18 Rate: 3.85% Call Date: 1 May 48 Call Price: 100.00 Yield to Maturity: 6.439% Maturity Date: 1 Nov 48							
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8							
35,000.00	69.7081900	227.50	24,397.87	26,868.45	- 2,470.58	0.00	- 2,470.58
Issue Date: 2 May 19 Rate: 3.9% Call Date: 1 Nov 48 Call Price: 100.00 Yield to Maturity: 6.363% Maturity Date: 1 May 49							
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4							
100,000.00	92.6751250	988.33	92,675.13	92,617.00	58.13	0.00	58.13
Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 6.458% Maturity Date: 1 May 60							
BOEING CO 6.858% 05-01-2054 SEDOL: BRRG861							
35,000.00	106.4916760	400.05	37,272.09	35,000.00	2,272.09	0.00	2,272.09
Issue Date: 1 Nov 24 Rate: 6.858% Call Date: 1 Nov 53 Call Price: 100.00 Yield to Maturity: 6.365% Maturity Date: 1 May 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609							
90,000.00	105.3934980	1,821.88	94,854.15	98,037.90	- 3,183.75	0.00	- 3,183.75
Issue Date: 13 Mar 09 Rate: 6.875% Yield to Maturity: 6.293% Maturity Date: 15 Mar 39							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
144,000.00	63.6829460	1,524.00	91,703.44	93,768.94	- 2,065.50	0.00	- 2,065.50
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30							
150,000.00	72.2169300	178.50	108,325.40	111,463.98	- 3,138.58	0.00	- 3,138.58
Issue Date: 17 Jun 21 Rate: 3.06% Call Date: 17 Dec 40 Call Price: 100.00 Yield to Maturity: 5.68% Maturity Date: 17 Jun 41							
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL: BMZMHX6							
100,000.00	96.5016150	1,844.60	96,501.62	97,544.00	- 1,042.38	0.00	- 1,042.38
Issue Date: 13 Feb 23 Rate: 4.812% Call Date: 13 Nov 32 Call Price: 100.00 Yield to Maturity: 5.348% Maturity Date: 13 Feb 33							
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0							
435,000.00	60.0842980	1,708.25	261,366.70	277,546.15	- 16,179.45	0.00	- 16,179.45
Issue Date: 10 Aug 20 Rate: 2.772% Call Date: 10 May 50 Call Price: 100.00 Yield to Maturity: 5.758% Maturity Date: 10 Nov 50							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05							
40,000.00	62.0175350	88.17	24,807.01	26,166.80	- 1,359.79	0.00	- 1,359.79
Issue Date: 4 Dec 20 Rate: 2.939% Call Date: 4 Dec 50 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 4 Jun 51							
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01							
35,000.00	99.4293470	689.79	34,800.27	34,735.75	64.52	0.00	64.52
Issue Date: 22 Feb 24 Rate: 5.5% Call Date: 22 Aug 43 Call Price: 100.00 Yield to Maturity: 5.548% Maturity Date: 22 Feb 44							
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2							
150,000.00	97.0375250	2,983.13	145,556.29	149,413.50	- 3,857.21	0.00	- 3,857.21
Issue Date: 22 Feb 24 Rate: 5.55% Call Date: 22 Aug 53 Call Price: 100.00 Yield to Maturity: 5.76% Maturity Date: 22 Feb 54							
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5							
165,000.00	96.4669590	3,340.56	159,170.48	164,298.75	- 5,128.27	0.00	- 5,128.27
Issue Date: 22 Feb 24 Rate: 5.65% Call Date: 22 Aug 63 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 22 Feb 64							
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDSD35							
105,000.00	107.3107860	858.67	112,676.33	104,984.25	7,692.08	0.00	7,692.08
Issue Date: 13 Nov 23 Rate: 6.4% Call Date: 15 May 63 Call Price: 100.00 Yield to Maturity: 5.916% Maturity Date: 15 Nov 63							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715							
75,000.00	57.9526700	255.00	43,464.50	44,485.50	- 1,021.00	0.00	- 1,021.00
Issue Date: 13 Nov 20 Rate: 2.55% Call Date: 13 May 50 Call Price: 100.00 Yield to Maturity: 5.667% Maturity Date: 13 Nov 50							
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199							
55,000.00	72.8982360	599.19	40,094.03	43,051.80	- 2,957.77	0.00	- 2,957.77
Issue Date: 2 Mar 22 Rate: 3.7% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.664% Maturity Date: 15 Mar 52							
BROWN & BROWN INC SR NT 4.95% 03-17-2052 SEDOL: BMZQHY9							
70,000.00	85.4623310	1,001.00	59,823.63	58,298.10	1,525.53	0.00	1,525.53
Issue Date: 17 Mar 22 Rate: 4.95% Call Date: 17 Sep 51 Call Price: 100.00 Yield to Maturity: 6.044% Maturity Date: 17 Mar 52							
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7							
35,000.00	65.7774020	403.28	23,022.09	23,505.30	- 483.21	0.00	- 483.21
Issue Date: 13 Apr 20 Rate: 3.05% Call Date: 15 Aug 50 Call Price: 100.00 Yield to Maturity: 5.545% Maturity Date: 15 Feb 51							
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1							
140,000.00	93.1563850	2,040.50	130,418.94	133,085.40	- 2,666.46	0.00	- 2,666.46
Issue Date: 22 Aug 11 Rate: 4.95% Call Date: 15 Mar 41 Call Price: 100.00 Yield to Maturity: 5.584% Maturity Date: 15 Sep 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXXK12							
470,000.00	102.7428980	4,504.17	482,891.62	486,943.50	- 4,051.88	0.00	- 4,051.88
Issue Date: 17 May 10 Rate: 5.75% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.482% Maturity Date: 1 May 40							
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0							
120,000.00	98.5389370	3,740.00	118,246.72	119,613.14	- 1,366.42	0.00	- 1,366.42
Issue Date: 7 Jun 24 Rate: 5.5% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.6% Maturity Date: 15 Mar 55							
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0							
200,000.00	94.3170230	2,195.56	188,634.05	199,892.00	- 11,257.95	0.00	- 11,257.95
Issue Date: 9 Jun 23 Rate: 5.2% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 5.596% Maturity Date: 15 Apr 54							
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3							
60,000.00	77.3082790	484.04	46,384.97	46,553.40	- 168.43	0.00	- 168.43
Issue Date: 5 Oct 20 Rate: 3.377% Call Date: 5 Oct 39 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 5 Apr 40							
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2							
22,000.00	71.8426020	187.99	15,805.37	16,177.48	- 372.11	0.00	- 372.11
Issue Date: 5 Oct 20 Rate: 3.577% Call Date: 5 Oct 49 Call Price: 100.00 Yield to Maturity: 5.691% Maturity Date: 5 Apr 50							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2							
185,000.00	75.7706280	3,424.55	140,175.67	126,422.90	13,752.77	0.00	13,752.77
Issue Date: 19 Aug 14 Rate: 4.9% Call Date: 15 Feb 44 Call Price: 100.00 Yield to Maturity: 7.229% Maturity Date: 15 Aug 44							
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL: BRBDWD3							
30,000.00	103.8426580	266.42	31,152.80	31,644.30	- 491.50	0.00	- 491.50
Issue Date: 24 Aug 23 Rate: 6.95% Call Date: 15 Aug 33 Call Price: 100.00 Yield to Maturity: 6.13% Maturity Date: 15 Nov 33							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7							
245,000.00	68.0157590	2,858.33	166,638.61	157,135.65	9,502.96	0.00	9,502.96
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.652% Maturity Date: 1 Mar 42							
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5							
400,000.00	88.9811320	5,375.00	355,924.53	348,998.00	6,926.53	0.00	6,926.53
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.636% Maturity Date: 1 Apr 38							
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23							
820,000.00	94.5753000	10,043.00	775,517.46	737,991.80	37,525.66	0.00	37,525.66
Issue Date: 23 Oct 16 Rate: 6.484% Call Date: 23 Apr 45 Call Price: 100.00 Yield to Maturity: 6.981% Maturity Date: 23 Oct 45							

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REGSEDOL: BD2NLB5							
60,000.00	98.7650810	542.16	59,259.05	55,025.00	4,234.05	0.00	4,234.05
Issue Date: 1 Nov 17 Rate: 5.33267% Yield to Maturity: 5.881% Maturity Date: 1 Feb 27							
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2							
70,000.00	60.8579390	94.89	42,600.56	45,569.30	- 2,968.74	0.00	- 2,968.74
Issue Date: 18 Nov 21 Rate: 3.05% Call Date: 15 Jun 61 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 15 Dec 61							
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23							
280,000.00	90.6868650	5,077.33	253,923.22	255,220.00	- 1,296.78	0.00	- 1,296.78
Issue Date: 15 Aug 19 Rate: 4.8% Call Date: 15 Feb 38 Call Price: 100.00 Yield to Maturity: 5.797% Maturity Date: 15 Aug 38							
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34							
60,000.00	85.3327770	130.67	51,199.67	53,580.60	- 2,380.93	0.00	- 2,380.93
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 6.069% Maturity Date: 15 Dec 48							
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7							
395,000.00	97.2772790	7,269.10	384,245.26	396,358.30	- 12,113.04	0.00	- 12,113.04
Issue Date: 26 Feb 24 Rate: 5.3% Call Date: 26 Aug 53 Call Price: 100.00 Yield to Maturity: 5.487% Maturity Date: 26 Feb 54							

Portfolio Statement

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4							
130,000.00	95.9786470	2,414.93	124,772.24	129,425.40	- 4,653.16	0.00	- 4,653.16
Issue Date: 26 Feb 24 Rate: 5.35% Call Date: 26 Aug 63 Call Price: 100.00 Yield to Maturity: 5.604% Maturity Date: 26 Feb 64							
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16							
120,000.00	101.9336240	2,572.50	122,320.35	121,282.80	1,037.55	0.00	1,037.55
Issue Date: 25 Aug 06 Rate: 6.125% Yield to Maturity: 5.892% Maturity Date: 25 Aug 36							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
475,000.00	123.5020800	17,796.01	586,634.88	598,118.00	- 11,483.12	0.00	- 11,483.12
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.721% Maturity Date: 15 Jul 39							
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224							
130,000.00	96.3998590	936.00	125,319.82	129,177.10	- 3,857.28	0.00	- 3,857.28
Issue Date: 13 May 24 Rate: 5.4% Call Date: 13 Nov 63 Call Price: 100.00 Yield to Maturity: 5.627% Maturity Date: 13 May 64							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
105,000.00	58.4145660	513.98	61,335.29	67,586.48	- 6,251.19	0.00	- 6,251.19
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 1 Nov 56							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2							
220,000.00	75.8341070	1,455.31	166,835.04	172,246.65	- 5,411.61	0.00	- 5,411.61
Issue Date: 19 Oct 17 Rate: 3.969% Call Date: 1 May 47 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 1 Nov 47							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
1,404,000.00	60.2602650	6,755.59	846,054.12	903,687.31	- 57,633.19	0.00	- 57,633.19
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.835% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4							
130,000.00	70.2976340	2,038.11	91,386.92	96,794.00	- 5,407.08	0.00	- 5,407.08
Issue Date: 19 Jul 16 Rate: 3.4% Call Date: 15 Jan 46 Call Price: 100.00 Yield to Maturity: 5.841% Maturity Date: 15 Jul 46							
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8							
135,000.00	78.3736370	1,413.11	105,804.41	108,272.95	- 2,468.54	0.00	- 2,468.54
Issue Date: 21 Aug 19 Rate: 4.187% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.851% Maturity Date: 1 Oct 49							
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0							
100,000.00	74.0866690	1,133.61	74,086.67	79,532.00	- 5,445.33	0.00	- 5,445.33
Issue Date: 15 Mar 22 Rate: 3.85% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.743% Maturity Date: 15 Mar 52							

Portfolio Statement

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Asset Detail - Base Currency

Base Currency					Unrealized gain/loss		
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Corporate bonds							
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0							
370,000.00	78.0927830	4,933.33	288,943.30	300,750.80	- 11,807.50	0.00	- 11,807.50
Issue Date: 20 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.717% Maturity Date: 1 Mar 48							
COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044 SEDOL: BHZ7X72							
190,000.00	88.2053280	4,117.72	167,590.12	172,597.90	- 5,007.78	0.00	- 5,007.78
Issue Date: 10 Jan 14 Rate: 4.7% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Jan 44							
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5							
35,000.00	77.1049290	466.67	26,986.73	28,267.82	- 1,281.09	0.00	- 1,281.09
Issue Date: 19 Feb 19 Rate: 4% Call Date: 1 Sep 48 Call Price: 100.00 Yield to Maturity: 5.767% Maturity Date: 1 Mar 49							
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5							
45,000.00	94.2198960	397.50	42,398.95	42,085.80	313.15	0.00	313.15
Issue Date: 22 Oct 18 Rate: 5.3% Call Date: 1 May 38 Call Price: 100.00 Yield to Maturity: 5.916% Maturity Date: 1 Nov 38							
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6							
120,000.00	73.1223830	1,342.67	87,746.86	89,292.56	- 1,545.70	0.00	- 1,545.70
Issue Date: 8 Mar 22 Rate: 3.8% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.769% Maturity Date: 15 Mar 52							

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Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4								
200,000.00		85.4937250	2,620.56	170,987.45	169,454.00	1,533.45	0.00	1,533.45
Issue Date: 6 Mar 14 Rate: 4.45% Call Date: 15 Sep 43 Call Price: 100.00 Yield to Maturity: 5.702% Maturity Date: 15 Mar 44								
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5								
65,000.00		101.4637640	490.03	65,951.45	64,405.25	1,546.20	0.00	1,546.20
Issue Date: 22 Nov 23 Rate: 5.9% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 5.794% Maturity Date: 15 Nov 53								
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73								
60,000.00		104.9279440	471.50	62,956.77	63,804.00	- 847.23	0.00	- 847.23
Issue Date: 14 Nov 22 Rate: 6.15% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.791% Maturity Date: 15 Nov 52								
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2								
100,000.00		97.3486150	1,693.06	97,348.62	99,901.00	- 2,552.38	0.00	- 2,552.38
Issue Date: 15 Mar 24 Rate: 5.75% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.941% Maturity Date: 15 Mar 54								
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 SEDOL: BRRD709								
95,000.00		106.3379640	1,543.75	101,021.07	100,486.80	534.27	0.00	534.27
Issue Date: 29 Sep 23 Rate: 6.5% Call Date: 1 Apr 53 Call Price: 100.00 Yield to Maturity: 6.032% Maturity Date: 1 Oct 53								

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3							
35,000.00	75.0561150	174.42	26,269.64	27,884.50	- 1,614.86	0.00	- 1,614.86
Issue Date: 19 Nov 19 Rate: 3.9% Call Date: 19 May 49 Call Price: 100.00 Yield to Maturity: 5.807% Maturity Date: 15 Nov 49							
CORNING INC 4.375% 11-15-2057 SEDOL: BF8QCP3							
35,000.00	76.6349930	195.66	26,822.25	28,997.15	- 2,174.90	0.00	- 2,174.90
Issue Date: 13 Nov 17 Rate: 4.375% Call Date: 19 May 57 Call Price: 100.00 Yield to Maturity: 6.013% Maturity Date: 15 Nov 57							
CORNING INC 4.75% DUE 03-15-2042 SEDOL: B7JPWZ3							
55,000.00	88.4811320	769.24	48,664.62	52,054.20	- 3,389.58	0.00	- 3,389.58
Issue Date: 21 Feb 12 Rate: 4.75% Yield to Maturity: 5.817% Maturity Date: 15 Mar 42							
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157							
50,000.00	69.6240680	362.50	34,812.03	35,019.00	- 206.97	0.00	- 206.97
Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 1 Oct 40 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 1 Apr 41							
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393							
50,000.00	84.4667250	287.50	42,233.36	44,621.00	- 2,387.64	0.00	- 2,387.64
Issue Date: 28 Jul 22 Rate: 4.5% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.608% Maturity Date: 15 Nov 52							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96							
725,000.00	86.4805540	9,241.33	626,984.02	651,667.50	- 24,683.48	0.00	- 24,683.48
Issue Date: 9 Mar 18 Rate: 4.78% Call Date: 25 Sep 37 Call Price: 100.00 Yield to Maturity: 6.3% Maturity Date: 25 Mar 38							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
1,080,000.00	82.4713990	14,544.00	890,691.11	948,409.91	- 57,718.80	0.00	- 57,718.80
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 6.524% Maturity Date: 25 Mar 48							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
330,000.00	84.1901450	7,563.64	277,827.48	294,779.10	- 16,951.62	0.00	- 16,951.62
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 6.533% Maturity Date: 20 Jul 45							
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7							
20,000.00	98.0538070	78.75	19,610.76	20,000.00	- 389.24	0.00	- 389.24
Issue Date: 10 Dec 24 Rate: 6.75% Call Date: 10 Sep 34 Call Price: 100.00 Yield to Maturity: 6.904% Maturity Date: 10 Dec 54							
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3							
115,000.00	100.3355290	469.58	115,385.86	115,000.00	385.86	0.00	385.86
Issue Date: 10 Dec 24 Rate: 7% Call Date: 10 Dec 29 Call Price: 100.00 Yield to Maturity: 6.972% Maturity Date: 10 Mar 55							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 SEDOL: BSVHXY0							
60,000.00	99.8262660	680.00	59,895.76	59,962.80	- 67.04	0.00	- 67.04
Issue Date: 11 Apr 24 Rate: 5.1% Yield to Maturity: 5.122% Maturity Date: 11 Apr 34							
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 SEDOL: BT3CQ52							
115,000.00	99.6336350	306.51	114,578.68	114,551.70	26.98	0.00	26.98
Issue Date: 11 Jun 24 Rate: 5.05% Yield to Maturity: 5.099% Maturity Date: 12 Jun 34							
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70							
155,000.00	73.6334130	232.50	114,131.79	114,451.91	- 320.12	0.00	- 320.12
Issue Date: 15 Jun 23 Rate: 3.375% Call Date: 15 Jun 41 Call Price: 100.00 Yield to Maturity: 5.846% Maturity Date: 15 Dec 41							
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35							
210,000.00	99.8550660	3,864.58	209,695.64	205,600.50	4,095.14	0.00	4,095.14
Issue Date: 13 Dec 22 Rate: 6.25% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 6.26% Maturity Date: 15 Mar 53							
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2							
295,000.00	77.5993310	3,497.39	228,918.02	236,259.35	- 7,341.33	0.00	- 7,341.33
Issue Date: 24 Mar 21 Rate: 4.4% Call Date: 24 Sep 50 Call Price: 100.00 Yield to Maturity: 6.126% Maturity Date: 24 Mar 51							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL: BQ1KVT6							
15,000.00	75.6424550	187.71	11,346.37	12,031.20	- 684.83	0.00	- 684.83
Issue Date: 17 Mar 22 Rate: 4.25% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.094% Maturity Date: 15 Mar 52							
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1							
110,000.00	73.2318900	2,079.61	80,555.08	83,118.80	- 2,563.72	0.00	- 2,563.72
Issue Date: 14 Jan 22 Rate: 4.1% Call Date: 15 Jul 51 Call Price: 100.00 Yield to Maturity: 6.141% Maturity Date: 15 Jan 52							
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2							
150,000.00	109.9085600	426.67	164,862.84	164,974.50	- 111.66	0.00	- 111.66
Issue Date: 15 Jun 19 Rate: 6.4% Yield to Maturity: 5.201% Maturity Date: 15 Dec 35							
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0							
85,000.00	72.7686700	430.67	61,853.37	65,798.50	- 3,945.13	0.00	- 3,945.13
Issue Date: 13 May 20 Rate: 3.8% Call Date: 13 Nov 59 Call Price: 100.00 Yield to Maturity: 5.57% Maturity Date: 13 May 60							
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6							
165,000.00	85.9949560	3,023.17	141,891.68	142,571.55	- 679.87	0.00	- 679.87
Issue Date: 19 Aug 22 Rate: 4.85% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 15 Aug 52							

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
DR HORTON INC 5.0% 10-15-2034 SEDOL: BT3NG99							
45,000.00	96.7125160	856.25	43,520.63	44,427.15	- 906.52	0.00	- 906.52
Issue Date: 14 Aug 24 Rate: 5% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 5.436% Maturity Date: 15 Oct 34							
DTE ELEC CO 3.65% 03-01-2052 SEDOL: BPP37R4							
95,000.00	73.2825230	1,155.83	69,618.40	72,886.85	- 3,268.45	0.00	- 3,268.45
Issue Date: 24 Feb 22 Rate: 3.65% Call Date: 1 Sep 51 Call Price: 100.00 Yield to Maturity: 5.569% Maturity Date: 1 Mar 52							
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4							
175,000.00	67.5799880	272.22	118,264.98	121,961.00	- 3,696.02	0.00	- 3,696.02
Issue Date: 10 Jun 21 Rate: 3.5% Call Date: 15 Dec 50 Call Price: 100.00 Yield to Maturity: 5.947% Maturity Date: 15 Jun 51							
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4							
130,000.00	87.4055760	2,455.56	113,627.25	114,895.30	- 1,268.05	0.00	- 1,268.05
Issue Date: 11 Aug 22 Rate: 5% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.932% Maturity Date: 15 Aug 52							
DUKE ENERGY CORP 6.45% 09-01-2054 SEDOL: BQB3RT7							
200,000.00	101.5252090	4,622.50	203,050.42	200,000.00	3,050.42	0.00	3,050.42
Issue Date: 22 Aug 24 Rate: 6.45% Call Date: 1 Jun 34 Call Price: 100.00 Yield to Maturity: 6.334% Maturity Date: 1 Sep 54							

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Asset Detail - Base Currency

DUKE ENERGY					Unrealized gain/loss		
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Corporate bonds							
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5							
150,000.00	70.9066530	1,275.00	106,359.98	106,782.00	- 422.02	0.00	- 422.02
Issue Date: 9 Sep 16 Rate: 3.4% Call Date: 1 Apr 46 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 1 Oct 46							
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8							
270,000.00	80.1900730	5,229.00	216,513.20	225,285.30	- 8,772.10	0.00	- 8,772.10
Issue Date: 21 Jun 18 Rate: 4.2% Call Date: 15 Jan 48 Call Price: 100.00 Yield to Maturity: 5.745% Maturity Date: 15 Jul 48							
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7							
50,000.00	60.4840760	343.75	30,242.04	31,218.00	- 975.96	0.00	- 975.96
Issue Date: 12 Mar 20 Rate: 2.75% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 1 Apr 50							
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3							
15,000.00	67.3130880	121.88	10,096.96	10,625.85	- 528.89	0.00	- 528.89
Issue Date: 27 Sep 19 Rate: 3.25% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.739% Maturity Date: 1 Oct 49							
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0							
55,000.00	94.9103550	742.50	52,200.70	54,950.50	- 2,749.80	0.00	- 2,749.80
Issue Date: 23 Mar 23 Rate: 5.4% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.766% Maturity Date: 1 Apr 53							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1							
280,000.00	76.7216300	3,256.56	214,820.56	223,084.40	- 8,263.84	0.00	- 8,263.84
Issue Date: 1 Mar 18 Rate: 3.95% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 5.784% Maturity Date: 15 Mar 48							
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4							
95,000.00	81.4453550	328.54	77,373.09	78,191.65	- 818.56	0.00	- 818.56
Issue Date: 20 Nov 14 Rate: 4.15% Call Date: 1 Jun 44 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 1 Dec 44							
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6							
300,000.00	84.2106970	3,317.71	252,632.09	257,076.00	- 4,443.91	0.00	- 4,443.91
Issue Date: 6 Mar 14 Rate: 4.375% Call Date: 30 Sep 43 Call Price: 100.00 Yield to Maturity: 5.74% Maturity Date: 30 Mar 44							
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221							
105,000.00	94.4616760	1,351.29	99,184.76	105,009.20	- 5,824.44	0.00	- 5,824.44
Issue Date: 9 Oct 24 Rate: 5.65% Call Date: 15 Apr 54 Call Price: 100.00 Yield to Maturity: 6.052% Maturity Date: 15 Oct 54							
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49							
90,000.00	99.1436090	215.00	89,229.25	89,935.20	- 705.95	0.00	- 705.95
Issue Date: 30 May 24 Rate: 5.375% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.265% Maturity Date: 15 Jun 34							

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9							
100,000.00	96.5086200	965.83	96,508.62	99,453.00	- 2,944.38	0.00	- 2,944.38
Issue Date: 31 Oct 24 Rate: 5.7% Call Date: 15 Aug 54 Call Price: 100.00 Yield to Maturity: 5.95% Maturity Date: 15 Feb 55							
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35							
110,000.00	96.7486250	1,090.38	106,423.49	109,678.80	- 3,255.31	0.00	- 3,255.31
Issue Date: 31 Oct 24 Rate: 5.85% Call Date: 1 May 64 Call Price: 100.00 Yield to Maturity: 6.066% Maturity Date: 1 Nov 64							
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20							
120,000.00	89.8714100	2,046.00	107,845.69	118,232.40	- 10,386.71	0.00	- 10,386.71
Issue Date: 27 Feb 23 Rate: 4.95% Call Date: 27 Aug 62 Call Price: 100.00 Yield to Maturity: 5.594% Maturity Date: 27 Feb 63							
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6							
95,000.00	93.2149300	1,879.94	88,554.19	94,967.70	- 6,413.51	0.00	- 6,413.51
Issue Date: 14 Aug 24 Rate: 5.2% Call Date: 14 Feb 64 Call Price: 100.00 Yield to Maturity: 5.629% Maturity Date: 14 Aug 64							
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1							
50,000.00	91.9623740	986.11	45,981.19	49,715.50	- 3,734.31	0.00	- 3,734.31
Issue Date: 9 Feb 24 Rate: 5% Call Date: 9 Aug 53 Call Price: 100.00 Yield to Maturity: 5.56% Maturity Date: 9 Feb 54							

Portfolio Statement

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94							
440,000.00	99.7025690	2,218.33	438,691.30	419,192.40	19,498.90	0.00	19,498.90
Issue Date: 12 May 11 Rate: 6.05% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 6.078% Maturity Date: 1 Jun 41							
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9							
435,000.00	96.6747530	3,307.21	420,535.18	432,925.05	- 12,389.87	0.00	- 12,389.87
Issue Date: 25 Jan 24 Rate: 5.95% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 6.196% Maturity Date: 15 May 54							
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0							
35,000.00	84.9551070	223.61	29,734.29	30,148.65	- 414.36	0.00	- 414.36
Issue Date: 22 Jan 20 Rate: 5% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 6.181% Maturity Date: 15 May 50							
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65							
690,000.00	87.6673770	10,463.08	604,904.90	575,411.70	29,493.20	0.00	29,493.20
Issue Date: 12 Mar 15 Rate: 5.15% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 6.23% Maturity Date: 15 Mar 45							
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75							
180,000.00	96.7236220	480.00	174,102.52	164,746.80	9,355.72	0.00	9,355.72
Issue Date: 8 Jun 18 Rate: 6% Call Date: 15 Dec 47 Call Price: 100.00 Yield to Maturity: 6.268% Maturity Date: 15 Jun 48							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7							
90,000.00	71.8258490	124.00	64,643.26	67,036.50	- 2,393.24	0.00	- 2,393.24
Issue Date: 10 Mar 21 Rate: 3.1% Call Date: 15 Dec 40 Call Price: 100.00 Yield to Maturity: 5.775% Maturity Date: 15 Jun 41							
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1							
90,000.00	70.4195890	807.63	63,377.63	65,016.90	- 1,639.27	0.00	- 1,639.27
Issue Date: 20 Sep 19 Rate: 3.55% Call Date: 30 Mar 49 Call Price: 100.00 Yield to Maturity: 5.82% Maturity Date: 30 Sep 49							
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66							
65,000.00	89.2363740	406.97	58,003.64	59,471.10	- 1,467.46	0.00	- 1,467.46
Issue Date: 7 May 15 Rate: 4.9% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.783% Maturity Date: 15 May 46							
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849							
215,000.00	96.3591430	4,739.85	207,172.16	214,070.55	- 6,898.39	0.00	- 6,898.39
Issue Date: 8 Aug 24 Rate: 5.55% Call Date: 16 Aug 54 Call Price: 100.00 Yield to Maturity: 5.806% Maturity Date: 16 Feb 55							
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5							
89,000.00	102.7776090	2,206.46	91,472.07	89,590.07	1,882.00	0.00	1,882.00
Issue Date: 13 Jan 11 Rate: 5.95% Yield to Maturity: 5.683% Maturity Date: 1 Feb 41							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9							
100,000.00	69.2058320	728.33	69,205.83	73,092.00	- 3,886.17	0.00	- 3,886.17
Issue Date: 9 Apr 20 Rate: 3.45% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.781% Maturity Date: 15 Apr 50							
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31							
195,000.00	70.2059210	1,421.07	136,901.55	147,439.50	- 10,537.95	0.00	- 10,537.95
Issue Date: 15 Apr 20 Rate: 3.452% Call Date: 15 Oct 50 Call Price: 100.00 Yield to Maturity: 5.638% Maturity Date: 15 Apr 51							
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4							
170,000.00	81.7679370	3,740.00	139,005.49	136,523.60	2,481.89	0.00	2,481.89
Issue Date: 24 Jun 19 Rate: 4.4% Call Date: 1 Jan 49 Call Price: 100.00 Yield to Maturity: 5.803% Maturity Date: 1 Jul 49							
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3							
320,000.00	82.4978600	1,080.00	263,993.15	270,064.00	- 6,070.85	0.00	- 6,070.85
Issue Date: 15 May 12 Rate: 4.05% Call Date: 1 Dec 41 Call Price: 100.00 Yield to Maturity: 5.64% Maturity Date: 1 Jun 42							
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91							
125,000.00	100.3266790	294.44	125,408.35	124,573.75	834.60	0.00	834.60
Issue Date: 3 Jun 24 Rate: 5.3% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.255% Maturity Date: 15 Jun 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
230,000.00	95.0311230	5,457.75	218,571.58	199,129.50	19,442.08	0.00	19,442.08
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 6.003% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
240,000.00	94.3909920	3,851.33	226,538.38	219,703.90	6,834.48	0.00	6,834.48
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.958% Maturity Date: 15 Mar 43							
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 SEDOL: BNZFBY1							
135,000.00	99.4448680	1,321.88	134,250.57	134,268.75	- 18.18	0.00	- 18.18
Issue Date: 30 Apr 21 Rate: 5.875% Call Date: 1 Nov 25 Call Price: 101.46 Yield to Maturity: 6.006% Maturity Date: 1 Nov 29							
GEN DYNAMICS CORP 3.6% DUE 11-15-2042 SEDOL: B8ZQTV2							
90,000.00	78.7481190	414.00	70,873.31	71,501.10	- 627.79	0.00	- 627.79
Issue Date: 6 Nov 12 Rate: 3.6% Call Date: 15 May 42 Call Price: 100.00 Yield to Maturity: 5.479% Maturity Date: 15 Nov 42							
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843							
25,000.00	71.3530930	59.38	17,838.27	18,215.25	- 376.98	0.00	- 376.98
Issue Date: 10 May 21 Rate: 2.85% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.526% Maturity Date: 1 Jun 41							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034 SEDOL: BPMRJ28							
80,000.00	97.0837280	1,392.78	77,666.98	79,720.00	- 2,053.02	0.00	- 2,053.02
Issue Date: 6 Sep 24 Rate: 5.45% Call Date: 6 Jun 34 Call Price: 100.00 Yield to Maturity: 5.847% Maturity Date: 6 Sep 34							
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4							
85,000.00	99.3094920	1,313.96	84,413.07	84,727.15	- 314.08	0.00	- 314.08
Issue Date: 23 Feb 24 Rate: 5.25% Call Date: 15 Sep 33 Call Price: 100.00 Yield to Maturity: 5.344% Maturity Date: 15 Mar 34							
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9							
130,000.00	92.9606470	851.32	120,848.84	120,720.60	128.24	0.00	128.24
Issue Date: 4 May 22 Rate: 5.125% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 15 May 52							
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8							
220,000.00	97.4485040	1,378.06	214,386.71	227,054.23	- 12,667.52	0.00	- 12,667.52
Issue Date: 20 Nov 24 Rate: 5.5% Call Date: 15 May 54 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 15 Nov 54							
GILEAD SCIENCES 5.6% DUE 11-15-2064 SEDOL: BTPH0H5							
200,000.00	96.6690770	1,275.56	193,338.15	198,580.00	- 5,241.85	0.00	- 5,241.85
Issue Date: 20 Nov 24 Rate: 5.6% Call Date: 15 May 64 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 15 Nov 64							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7							
110,000.00	97.0746840	2,472.56	106,782.15	103,495.70	3,286.45	0.00	3,286.45
Issue Date: 22 Aug 22 Rate: 5.95% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 6.171% Maturity Date: 15 Aug 52							
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61							
575,000.00	104.4318490	13,782.75	600,483.13	591,756.99	8,726.14	0.00	8,726.14
Issue Date: 20 Feb 04 Rate: 6.345% Yield to Maturity: 5.713% Maturity Date: 15 Feb 34							
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1							
200,000.00	74.4886280	2,424.29	148,977.26	150,341.80	- 1,364.54	0.00	- 1,364.54
Issue Date: 24 Jan 22 Rate: 3.436% Call Date: 24 Feb 42 Call Price: 100.00 Yield to Maturity: 5.712% Maturity Date: 24 Feb 43							
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019							
120,000.00	69.5531730	1,550.93	83,463.81	85,296.00	- 1,832.19	0.00	- 1,832.19
Issue Date: 21 Jul 21 Rate: 2.908% Call Date: 21 Jul 41 Call Price: 100.00 Yield to Maturity: 5.668% Maturity Date: 21 Jul 42							
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6							
65,000.00	84.7101990	442.43	55,061.63	56,642.95	- 1,581.32	0.00	- 1,581.32
Issue Date: 31 Oct 17 Rate: 4.017% Call Date: 31 Oct 37 Call Price: 100.00 Yield to Maturity: 5.621% Maturity Date: 31 Oct 38							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7							
420,000.00	88.2380240	3,499.39	370,599.70	361,909.80	8,689.90	0.00	8,689.90
Issue Date: 23 Apr 18 Rate: 4.411% Call Date: 23 Apr 38 Call Price: 100.00 Yield to Maturity: 5.617% Maturity Date: 23 Apr 39							
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2							
195,000.00	96.6623100	1,265.13	188,491.50	195,000.00	- 6,508.50	0.00	- 6,508.50
Issue Date: 19 Nov 24 Rate: 5.561% Call Date: 19 May 25 Call Price: 100.00 Yield to Maturity: 5.839% Maturity Date: 19 Nov 45							
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1							
90,000.00	105.5530030	967.50	94,997.70	93,286.88	1,710.82	0.00	1,710.82
Issue Date: 18 Apr 06 Rate: 6.45% Yield to Maturity: 5.774% Maturity Date: 1 May 36							
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6							
250,000.00	77.2780550	2,694.44	193,195.14	199,300.00	- 6,104.86	0.00	- 6,104.86
Issue Date: 24 Sep 22 Rate: 4% Call Date: 24 Sep 51 Call Price: 100.00 Yield to Maturity: 5.642% Maturity Date: 24 Mar 52							
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21							
550,000.00	77.9159530	7,489.93	428,537.74	433,756.10	- 5,218.36	0.00	- 5,218.36
Issue Date: 15 Mar 23 Rate: 4.625% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.337% Maturity Date: 15 Mar 52							

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Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Fixed Income								
Corporate bonds								
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5								
35,000.00	97.3841990	736.51	34,084.47	34,948.90	- 864.43	0.00	- 864.43	
Issue Date: 12 Aug 24 Rate: 5.45% Call Date: 15 Jun 34 Call Price: 100.00 Yield to Maturity: 5.805% Maturity Date: 15 Sep 34								
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6								
285,000.00	95.5303650	4,346.25	272,261.54	283,233.00	- 10,971.46	0.00	- 10,971.46	
Issue Date: 23 Feb 24 Rate: 6.1% Call Date: 1 Oct 63 Call Price: 100.00 Yield to Maturity: 6.412% Maturity Date: 1 Apr 64								
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238								
50,000.00	98.8425400	1,057.78	49,421.27	51,092.50	- 1,671.23	0.00	- 1,671.23	
Issue Date: 10 Aug 10 Rate: 5.6% Yield to Maturity: 5.71% Maturity Date: 15 Feb 41								
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4								
10,000.00	100.2225380	145.00	10,022.25	10,351.80	- 329.55	0.00	- 329.55	
Issue Date: 28 Sep 16 Rate: 5.8% Call Date: 1 Oct 46 Call Price: 100.00 Yield to Maturity: 5.781% Maturity Date: 1 Apr 47								
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6								
890,000.00	104.1933190	24,623.33	927,320.54	873,519.60	53,800.94	0.00	53,800.94	
Issue Date: 14 Dec 09 Rate: 6% Yield to Maturity: 5.584% Maturity Date: 15 Jan 40								

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 SEDOL: BM9STG7							
155,000.00	92.1787600	2,488.61	142,877.08	135,237.50	7,639.58	0.00	7,639.58
Issue Date: 5 Aug 21 Rate: 4.25% Call Date: 15 Feb 25 Call Price: 102.12 Yield to Maturity: 6.047% Maturity Date: 15 Feb 30							
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76							
310,000.00	64.0600430	826.67	198,586.13	198,241.90	344.23	0.00	344.23
Issue Date: 1 Jun 20 Rate: 3.2% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 5.963% Maturity Date: 1 Jun 50							
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8							
90,000.00	67.0573400	125.00	60,351.60	60,597.00	- 245.40	0.00	- 245.40
Issue Date: 13 Jan 20 Rate: 3.125% Call Date: 15 Jun 49 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 15 Dec 49							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
20,000.00	69.8317420	141.44	13,966.35	14,514.40	- 548.05	0.00	- 548.05
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
25,000.00	78.2885600	43.33	19,572.14	20,137.50	- 565.36	0.00	- 565.36
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.612% Maturity Date: 15 Jun 47							

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Corporate bonds							
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318							
60,000.00		83.4800960	637.50	50,088.06	51,422.10	- 1,334.04	0.00
							- 1,334.04
Issue Date: 2 Jun 15 Rate: 4.25% Call Date: 1 Oct 45 Call Price: 100.00 Yield to Maturity: 5.587% Maturity Date: 1 Apr 46							
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4							
155,000.00		85.5519930	2,008.11	132,605.59	136,174.90	- 3,569.31	0.00
							- 3,569.31
Issue Date: 12 Jun 14 Rate: 4.4% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 5.603% Maturity Date: 15 Mar 45							
HOME DEPOT INC 4.95% 06-25-2034 SEDOL: BPLZ1N8							
70,000.00		98.7277600	57.75	69,109.43	69,331.50	- 222.07	0.00
							- 222.07
Issue Date: 25 Jun 24 Rate: 4.95% Call Date: 25 Mar 34 Call Price: 100.00 Yield to Maturity: 5.121% Maturity Date: 25 Jun 34							
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0							
90,000.00		95.9193780	79.50	86,327.44	88,591.50	- 2,264.06	0.00
							- 2,264.06
Issue Date: 25 Jun 24 Rate: 5.3% Call Date: 25 Dec 53 Call Price: 100.00 Yield to Maturity: 5.583% Maturity Date: 25 Jun 54							
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8							
100,000.00		93.8125170	1,750.00	93,812.52	99,775.00	- 5,962.48	0.00
							- 5,962.48
Issue Date: 1 Mar 24 Rate: 5.25% Call Date: 1 Sep 53 Call Price: 100.00 Yield to Maturity: 5.686% Maturity Date: 1 Mar 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
HP ENTERPRISE CO 5.0% 10-15-2034 SEDOL: BS6QL48							
100,000.00	96.1818430	1,319.44	96,181.84	99,078.00	- 2,896.16	0.00	- 2,896.16
Issue Date: 26 Sep 24 Rate: 5% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 5.508% Maturity Date: 15 Oct 34							
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1							
400,000.00	111.4492360	12,911.11	445,796.94	451,980.70	- 6,183.76	0.00	- 6,183.76
Issue Date: 18 Jun 08 Rate: 7% Yield to Maturity: 5.796% Maturity Date: 15 Jan 39							
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0							
30,000.00	72.0415510	447.67	21,612.47	22,469.10	- 856.63	0.00	- 856.63
Issue Date: 15 Aug 19 Rate: 3.95% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 6.173% Maturity Date: 15 Aug 49							
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4							
232,000.00	92.8170440	2,816.22	215,335.54	228,329.52	- 12,993.98	0.00	- 12,993.98
Issue Date: 13 Mar 24 Rate: 5.75% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 6.288% Maturity Date: 15 Apr 54							
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6							
55,000.00	99.8206440	377.68	54,901.35	54,991.20	- 89.85	0.00	- 89.85
Issue Date: 18 Nov 24 Rate: 5.749% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.772% Maturity Date: 15 Jan 35							

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
HUNTSMAN INTL LLC 5.7% 10-15-2034 SEDOL: BRC3QG3							
70,000.00	95.2703320	1,052.92	66,689.23	68,451.60	- 1,762.37	0.00	- 1,762.37
Issue Date: 26 Sep 24 Rate: 5.7% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 6.354% Maturity Date: 15 Oct 34							
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8							
100,000.00	94.8304820	2,129.17	94,830.48	99,596.00	- 4,765.52	0.00	- 4,765.52
Issue Date: 5 Feb 24 Rate: 5.25% Call Date: 5 Aug 43 Call Price: 100.00 Yield to Maturity: 5.697% Maturity Date: 5 Feb 44							
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8							
200,000.00	101.1121590	1,766.67	202,224.32	203,722.00	- 1,497.68	0.00	- 1,497.68
Issue Date: 8 May 24 Rate: 6% Call Date: 8 Feb 34 Call Price: 100.00 Yield to Maturity: 5.842% Maturity Date: 8 May 34							
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1							
100,000.00	92.4072740	2,149.44	92,407.27	99,435.00	- 7,027.73	0.00	- 7,027.73
Issue Date: 5 Feb 24 Rate: 5.3% Call Date: 5 Aug 53 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 5 Feb 54							
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4							
65,000.00	98.3749180	926.25	63,943.70	64,891.20	- 947.50	0.00	- 947.50
Issue Date: 18 Mar 24 Rate: 5.7% Call Date: 1 Oct 53 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 1 Apr 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8							
30,000.00	98.2895830	76.00	29,486.87	29,859.15	- 372.28	0.00	- 372.28
Issue Date: 10 May 24 Rate: 5.7% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.821% Maturity Date: 15 Jun 54							
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9							
85,000.00	57.0902520	1,000.99	48,526.71	53,499.05	- 4,972.34	0.00	- 4,972.34
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 6.441% Maturity Date: 12 Aug 51							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
248,000.00	66.0215260	591.63	163,733.38	178,633.37	- 14,899.99	0.00	- 14,899.99
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 6.639% Maturity Date: 8 Dec 47							
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6							
40,000.00	71.1184040	227.78	28,447.36	31,024.40	- 2,577.04	0.00	- 2,577.04
Issue Date: 11 May 17 Rate: 4.1% Call Date: 11 Nov 46 Call Price: 100.00 Yield to Maturity: 6.585% Maturity Date: 11 May 47							
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2							
30,000.00	71.1697900	143.50	21,350.94	23,504.40	- 2,153.46	0.00	- 2,153.46
Issue Date: 19 May 16 Rate: 4.1% Call Date: 19 Nov 45 Call Price: 100.00 Yield to Maturity: 6.644% Maturity Date: 19 May 46							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1							
178,000.00	77.3687510	2,254.67	137,716.38	147,990.71	- 10,274.33	0.00	- 10,274.33
Issue Date: 25 Mar 20 Rate: 4.75% Call Date: 25 Sep 49 Call Price: 100.00 Yield to Maturity: 6.603% Maturity Date: 25 Mar 50							
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25							
150,000.00	86.0642960	795.42	129,096.44	132,559.10	- 3,462.66	0.00	- 3,462.66
Issue Date: 15 May 19 Rate: 4.15% Yield to Maturity: 5.571% Maturity Date: 15 May 39							
INTL BUSINESS 5.6% DUE 11-30-2039 SEDOL: BG48X24							
30,000.00	100.2612630	144.67	30,078.38	29,942.10	136.28	0.00	136.28
Issue Date: 30 Nov 09 Rate: 5.6% Yield to Maturity: 5.573% Maturity Date: 30 Nov 39							
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7							
80,000.00	98.0730810	1,295.56	78,458.46	81,588.80	- 3,130.34	0.00	- 3,130.34
Issue Date: 15 Sep 23 Rate: 5.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.635% Maturity Date: 15 Sep 53							
JACKSON FINL INC SR NT 4% 11-23-2051 SEDOL: BQFHND1							
215,000.00	69.0551250	907.78	148,468.52	143,173.13	5,295.39	0.00	5,295.39
Issue Date: 23 May 22 Rate: 4% Call Date: 23 May 51 Call Price: 100.00 Yield to Maturity: 6.433% Maturity Date: 23 Nov 51							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0							
265,000.00	101.7221500	1,435.42	269,563.70	251,151.44	18,412.26	0.00	18,412.26
Issue Date: 1 Jun 23 Rate: 6.5% Call Date: 1 Jun 52 Call Price: 100.00 Yield to Maturity: 6.366% Maturity Date: 1 Dec 52							
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9							
175,000.00	75.3645720	3,168.84	131,888.00	123,200.00	8,688.00	0.00	8,688.00
Issue Date: 2 Aug 23 Rate: 4.375% Call Date: 2 Aug 51 Call Price: 100.00 Yield to Maturity: 6.278% Maturity Date: 2 Feb 52							
JEFFERIES FINL GROUP INC 6.2% 04-14-2034 SEDOL: BLDCCV4							
70,000.00	103.1381370	928.28	72,196.70	71,070.30	1,126.40	0.00	1,126.40
Issue Date: 16 Apr 24 Rate: 6.2% Call Date: 14 Jan 34 Call Price: 100.00 Yield to Maturity: 5.757% Maturity Date: 14 Apr 34							
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106							
210,000.00	109.1829020	1,717.33	229,284.09	228,461.10	822.99	0.00	822.99
Issue Date: 22 May 08 Rate: 6.4% Yield to Maturity: 5.424% Maturity Date: 15 May 38							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4							
150,000.00	74.2007670	893.84	111,301.15	114,171.00	- 2,869.85	0.00	- 2,869.85
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 40 Call Price: 100.00 Yield to Maturity: 5.53% Maturity Date: 22 Apr 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5							
190,000.00	96.3321130	1,801.17	183,031.01	190,000.00	- 6,968.99	0.00	- 6,968.99
Issue Date: 22 Oct 24 Rate: 4.946% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 5.397% Maturity Date: 22 Oct 35							
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9							
140,000.00	98.9328420	3,273.46	138,505.98	140,000.00	- 1,494.02	0.00	- 1,494.02
Issue Date: 22 Jul 24 Rate: 5.294% Call Date: 22 Jul 34 Call Price: 100.00 Yield to Maturity: 5.427% Maturity Date: 22 Jul 35							
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5							
70,000.00	97.6955790	344.34	68,386.91	70,000.00	- 1,613.09	0.00	- 1,613.09
Issue Date: 29 Nov 24 Rate: 5.534% Call Date: 29 May 25 Call Price: 100.00 Yield to Maturity: 5.724% Maturity Date: 29 Nov 45							
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431							
0.00	99.5417040	- 5.94	0.00	0.00	0.00	0.00	0.00
Issue Date: 23 Jan 24 Rate: 5.336% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.395% Maturity Date: 23 Jan 35							
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298							
275,000.00	67.8105100	810.10	186,478.90	188,214.95	- 1,736.05	0.00	- 1,736.05
Issue Date: 19 Nov 20 Rate: 2.525% Call Date: 19 Nov 40 Call Price: 100.00 Yield to Maturity: 5.469% Maturity Date: 19 Nov 41							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0							
515,000.00	105.7061740	6,083.75	544,386.80	533,112.55	11,274.25	0.00	11,274.25
Issue Date: 23 Oct 23 Rate: 6.254% Call Date: 23 Oct 33 Call Price: 100.00 Yield to Maturity: 5.492% Maturity Date: 23 Oct 34							
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1							
170,000.00	65.0420650	425.28	110,571.51	117,648.50	- 7,076.99	0.00	- 7,076.99
Issue Date: 15 Jun 21 Rate: 3.002% Call Date: 1 Dec 50 Call Price: 100.00 Yield to Maturity: 5.535% Maturity Date: 1 Jun 51							
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32							
110,000.00	92.8316130	1,527.63	102,114.77	112,525.60	- 10,410.83	0.00	- 10,410.83
Issue Date: 22 Sep 23 Rate: 5.05% Call Date: 22 Sep 52 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 22 Mar 53							
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL: BNC5VR7							
105,000.00	67.1199010	1,035.71	70,475.90	74,719.45	- 4,243.55	0.00	- 4,243.55
Issue Date: 15 Mar 21 Rate: 3.35% Call Date: 15 Sep 50 Call Price: 100.00 Yield to Maturity: 5.807% Maturity Date: 15 Mar 51							
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73							
260,000.00	93.4355000	1,202.50	242,932.30	234,286.00	8,646.30	0.00	8,646.30
Issue Date: 26 Nov 14 Rate: 5.55% Call Date: 1 Dec 44 Call Price: 100.00 Yield to Maturity: 6.116% Maturity Date: 1 Jun 45							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
50,000.00	80.9782130	182.29	40,489.11	42,620.00	- 2,130.89	0.00	- 2,130.89
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.958% Maturity Date: 1 Jun 46							
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2							
130,000.00	94.3061240	2,462.78	122,597.96	129,305.55	- 6,707.59	0.00	- 6,707.59
Issue Date: 27 Aug 24 Rate: 5.5% Call Date: 15 Mar 54 Call Price: 100.00 Yield to Maturity: 5.908% Maturity Date: 15 Sep 54							
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3							
200,000.00	94.1891450	3,892.22	188,378.29	200,094.40	- 11,716.11	0.00	- 11,716.11
Issue Date: 27 Aug 24 Rate: 5.65% Call Date: 15 Mar 64 Call Price: 100.00 Yield to Maturity: 6.036% Maturity Date: 15 Sep 64							
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5							
155,000.00	92.7941470	2,978.80	143,830.93	154,240.50	- 10,409.57	0.00	- 10,409.57
Issue Date: 14 Aug 24 Rate: 5.05% Call Date: 14 Feb 54 Call Price: 100.00 Yield to Maturity: 5.547% Maturity Date: 14 Aug 54							
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92							
130,000.00	83.4587390	235.16	108,496.36	112,495.50	- 3,999.14	0.00	- 3,999.14
Issue Date: 14 Dec 12 Rate: 4.07% Yield to Maturity: 5.535% Maturity Date: 15 Dec 42							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID		Base currency		Unrealized gain/loss				
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								
Fixed Income								
Corporate bonds								
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1								
45,000.00	74.0943680	351.50	33,342.47	34,065.90	- 723.43	0.00	- 723.43	
Issue Date: 20 Apr 16 Rate: 3.7% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 5.841% Maturity Date: 15 Apr 46								
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6								
35,000.00	62.2315330	221.67	21,781.04	22,569.05	- 788.01	0.00	- 788.01	
Issue Date: 22 Oct 20 Rate: 3% Call Date: 15 Apr 50 Call Price: 100.00 Yield to Maturity: 5.856% Maturity Date: 15 Oct 50								
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120								
50,000.00	77.7060600	326.25	38,853.03	39,779.50	- 926.47	0.00	- 926.47	
Issue Date: 3 May 17 Rate: 4.05% Call Date: 3 Nov 46 Call Price: 100.00 Yield to Maturity: 5.85% Maturity Date: 3 May 47								
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1								
150,000.00	57.5375400	1,720.50	86,306.31	95,376.00	- 9,069.69	0.00	- 9,069.69	
Issue Date: 7 May 20 Rate: 2.294% Call Date: 1 Jan 51 Call Price: 100.00 Yield to Maturity: 5.292% Maturity Date: 1 Jul 51								
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6								
30,000.00	96.7046100	481.42	29,011.38	30,490.80	- 1,479.42	0.00	- 1,479.42	
Issue Date: 9 Mar 23 Rate: 5.45% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.685% Maturity Date: 15 Mar 53								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Fixed Income								
Corporate bonds								
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4								
120,000.00	95.9733720	954.00	115,168.05	119,422.80	- 4,254.75	0.00	- 4,254.75	
Issue Date: 8 Nov 24 Rate: 5.4% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.679% Maturity Date: 15 Mar 55								
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2								
20,000.00	89.6323400	288.56	17,926.47	18,895.00	- 968.53	0.00	- 968.53	
Issue Date: 15 Jan 19 Rate: 4.9% Call Date: 15 Sep 48 Call Price: 100.00 Yield to Maturity: 5.693% Maturity Date: 15 Mar 49								
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7								
30,000.00	94.4772930	261.25	28,343.19	29,401.80	- 1,058.61	0.00	- 1,058.61	
Issue Date: 4 Nov 24 Rate: 5.5% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 5.894% Maturity Date: 1 Dec 54								
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19								
80,000.00	75.5571620	243.33	60,445.73	65,000.00	- 4,554.27	0.00	- 4,554.27	
Issue Date: 31 May 19 Rate: 3.65% Call Date: 1 Dec 48 Call Price: 100.00 Yield to Maturity: 5.476% Maturity Date: 1 Jun 49								
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21								
95,000.00	64.5817810	387.96	61,352.69	65,362.05	- 4,009.36	0.00	- 4,009.36	
Issue Date: 1 Apr 21 Rate: 3.196% Call Date: 15 May 61 Call Price: 100.00 Yield to Maturity: 5.46% Maturity Date: 15 Nov 61								

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2								
110,000.00		84.0196100	1,631.67	92,421.57	96,131.50	- 3,709.93	0.00	- 3,709.93
Issue Date: 9 Mar 17 Rate: 4.45% Call Date: 1 Sep 46 Call Price: 100.00 Yield to Maturity: 5.731% Maturity Date: 1 Mar 47								
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98								
70,000.00		90.0270800	208.54	63,018.96	64,610.70	- 1,591.74	0.00	- 1,591.74
Issue Date: 9 Dec 15 Rate: 4.875% Call Date: 9 Jun 45 Call Price: 100.00 Yield to Maturity: 5.696% Maturity Date: 9 Dec 45								
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0								
50,000.00		88.8599520	680.90	44,429.98	46,378.00	- 1,948.02	0.00	- 1,948.02
Issue Date: 15 Mar 15 Rate: 4.625% Yield to Maturity: 5.548% Maturity Date: 15 Mar 45								
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9								
55,000.00		77.5253940	797.04	42,638.97	40,846.30	1,792.67	0.00	1,792.67
Issue Date: 10 Feb 15 Rate: 3.7% Call Date: 10 Aug 44 Call Price: 100.00 Yield to Maturity: 5.572% Maturity Date: 10 Feb 45								
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0								
170,000.00		60.7142000	272.71	103,214.14	111,472.45	- 8,258.31	0.00	- 8,258.31
Issue Date: 10 Dec 21 Rate: 2.75% Call Date: 10 Jun 51 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 10 Dec 51								

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6							
125,000.00	91.6282790	786.81	114,535.35	124,015.91	- 9,480.56	0.00	- 9,480.56
Issue Date: 17 May 23 Rate: 5.15% Call Date: 17 Nov 62 Call Price: 100.00 Yield to Maturity: 5.688% Maturity Date: 17 May 63							
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6							
135,000.00	116.8502950	1,365.94	157,747.90	158,635.80	- 887.90	0.00	- 887.90
Issue Date: 14 May 08 Rate: 7.75% Yield to Maturity: 5.908% Maturity Date: 14 May 38							
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096							
200,000.00	84.4235500	3,362.22	168,847.10	166,110.50	2,736.60	0.00	2,736.60
Issue Date: 9 Aug 22 Rate: 4.45% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.559% Maturity Date: 15 Aug 52							
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4							
190,000.00	96.9033260	4,047.00	184,116.32	189,352.30	- 5,235.98	0.00	- 5,235.98
Issue Date: 9 Aug 24 Rate: 5.4% Call Date: 15 Feb 54 Call Price: 100.00 Yield to Maturity: 5.615% Maturity Date: 15 Aug 54							
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5							
240,000.00	97.9017470	5,254.00	234,964.19	241,585.20	- 6,621.01	0.00	- 6,621.01
Issue Date: 9 Aug 24 Rate: 5.55% Call Date: 15 Feb 64 Call Price: 100.00 Yield to Maturity: 5.683% Maturity Date: 15 Aug 64							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

					Unrealized gain/loss			
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value								
Fixed Income								
Corporate bonds								
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885								
130,000.00		101.1487360	955.14	131,493.36	118,184.30	13,309.06	0.00	13,309.06
Issue Date: 3 May 23 Rate: 5.75% Call Date: 15 Nov 62 Call Price: 100.00 Yield to Maturity: 5.675% Maturity Date: 15 May 63								
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2								
390,000.00		66.2894980	3,290.99	258,529.04	278,148.00	- 19,618.96	0.00	- 19,618.96
Issue Date: 17 Mar 21 Rate: 2.921% Call Date: 17 Sep 51 Call Price: 100.00 Yield to Maturity: 5.266% Maturity Date: 17 Mar 52								
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0								
320,000.00		67.2078060	2,128.00	215,064.98	226,358.40	- 11,293.42	0.00	- 11,293.42
Issue Date: 15 Oct 19 Rate: 3.15% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.586% Maturity Date: 15 Apr 50								
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2								
50,000.00		77.8675940	822.92	38,933.80	39,780.50	- 846.70	0.00	- 846.70
Issue Date: 1 Feb 17 Rate: 3.95% Call Date: 1 Feb 47 Call Price: 100.00 Yield to Maturity: 5.705% Maturity Date: 1 Aug 47								
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0								
240,000.00		82.5270000	1,700.00	198,064.80	202,574.40	- 4,509.60	0.00	- 4,509.60
Issue Date: 15 Oct 15 Rate: 4.25% Call Date: 1 Nov 45 Call Price: 100.00 Yield to Maturity: 5.671% Maturity Date: 1 May 46								

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGKX7							
270,000.00	89.9607000	3,816.00	242,893.89	250,514.10	- 7,620.21	0.00	- 7,620.21
Issue Date: 19 Sep 13 Rate: 4.8% Call Date: 15 Mar 43 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 15 Sep 43							
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8							
85,000.00	101.8531600	1,464.13	86,575.19	84,901.40	1,673.79	0.00	1,673.79
Issue Date: 7 Sep 23 Rate: 5.85% Call Date: 15 Mar 54 Call Price: 100.00 Yield to Maturity: 5.718% Maturity Date: 15 Sep 54							
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5							
40,000.00	69.1362310	403.33	27,654.49	27,359.60	294.89	0.00	294.89
Issue Date: 19 Aug 21 Rate: 2.75% Call Date: 19 Feb 41 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 19 Aug 41							
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8							
240,000.00	96.5835830	1,507.71	231,800.60	240,000.00	- 8,199.40	0.00	- 8,199.40
Issue Date: 20 Nov 24 Rate: 5.516% Call Date: 23 May 25 Call Price: 100.00 Yield to Maturity: 5.753% Maturity Date: 19 Nov 55							
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947							
310,000.00	85.0820400	5,436.96	263,754.32	258,840.70	4,913.62	0.00	4,913.62
Issue Date: 24 Jul 17 Rate: 3.971% Call Date: 22 Jul 37 Call Price: 100.00 Yield to Maturity: 5.551% Maturity Date: 22 Jul 38							

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFEO							
110,000.00	98.4350240	1,122.92	108,278.53	110,000.00	- 1,721.47	0.00	- 1,721.47
Issue Date: 21 Apr 23 Rate: 5.25% Call Date: 21 Apr 33 Call Price: 100.00 Yield to Maturity: 5.465% Maturity Date: 21 Apr 34							
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4							
270,000.00	99.4512600	6,682.19	268,518.40	270,168.75	- 1,650.35	0.00	- 1,650.35
Issue Date: 18 Jan 24 Rate: 5.466% Call Date: 18 Jan 34 Call Price: 100.00 Yield to Maturity: 5.537% Maturity Date: 18 Jan 35							
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5							
160,000.00	96.3677270	2,933.33	154,188.36	148,133.05	6,055.31	0.00	6,055.31
Issue Date: 19 Aug 14 Rate: 5.5% Yield to Maturity: 5.811% Maturity Date: 1 Sep 44							
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6							
206,000.00	87.1841720	1,957.00	179,599.39	173,812.50	5,786.89	0.00	5,786.89
Issue Date: 8 Feb 18 Rate: 4.5% Call Date: 15 Oct 37 Call Price: 100.00 Yield to Maturity: 5.904% Maturity Date: 15 Apr 38							
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2							
100,000.00	74.0847780	1,250.83	74,084.78	75,837.00	- 1,752.22	0.00	- 1,752.22
Issue Date: 7 Mar 22 Rate: 3.95% Call Date: 7 Sep 51 Call Price: 100.00 Yield to Maturity: 5.868% Maturity Date: 7 Mar 52							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Corporate bonds								
NASDAQ INC 5.55%		02-15-2034 SEDOL: BQZDPN3						
	70,000.00	100.9321980	1,467.67	70,652.54	69,597.50	1,055.04	0.00	1,055.04
Issue Date: 28 Jun 23 Rate: 5.55% Call Date: 15 Nov 33 Call Price: 100.00 Yield to Maturity: 5.418% Maturity Date: 15 Feb 34								
NASDAQ INC 6.1%		06-28-2063 SEDOL: BRT75N8						
	85,000.00	101.9133940	43.21	86,626.38	82,205.15	4,421.23	0.00	4,421.23
Issue Date: 28 Jun 23 Rate: 6.1% Call Date: 28 Dec 62 Call Price: 100.00 Yield to Maturity: 5.972% Maturity Date: 28 Jun 63								
NETFLIX INC 5.4%		08-15-2054 SEDOL: BR2NKZ0						
	110,000.00	97.7820330	2,475.00	107,560.24	109,875.20	- 2,314.96	0.00	- 2,314.96
Issue Date: 1 Aug 24 Rate: 5.4% Call Date: 15 Feb 54 Call Price: 100.00 Yield to Maturity: 5.553% Maturity Date: 15 Aug 54								
NEW ISSUE HOME DEPOT 30YR USD 3.625%		04-15-2052 SEDOL: BLFG827						
	115,000.00	72.5690640	880.07	83,454.42	88,777.65	- 5,323.23	0.00	- 5,323.23
Issue Date: 28 Mar 22 Rate: 3.625% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 5.597% Maturity Date: 15 Apr 52								
NEWELL BRANDS INC FIXED 5.75% DUE		04-01-2046 SEDOL: BD3J3M7						
	145,000.00	95.4532340	2,537.50	138,407.19	107,362.61	31,044.58	0.00	31,044.58
Issue Date: 30 Mar 16 Rate: 7% Call Date: 1 Oct 45 Call Price: 100.00 Yield to Maturity: 7.427% Maturity Date: 1 Apr 46								

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
NEWELL BRANDS INC 5.2% DUE 04-01-2026 SEDOL: BD3J3H2							
82,000.00	99.9573650	1,168.50	81,965.04	81,069.62	895.42	0.00	895.42
Issue Date: 30 Mar 16 Rate: 5.7% Yield to Maturity: 5.727% Maturity Date: 1 Apr 26							
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8							
100,000.00	80.7895600	560.00	80,789.56	83,452.05	- 2,662.49	0.00	- 2,662.49
Issue Date: 13 May 24 Rate: 4.2% Call Date: 13 Nov 49 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 13 May 50							
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL: BQTXQH0							
130,000.00	99.5625970	2,047.86	129,431.38	129,589.20	- 157.82	0.00	- 157.82
Issue Date: 7 Mar 24 Rate: 5.35% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.409% Maturity Date: 15 Mar 34							
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 SEDOL: BS2H2W0							
175,000.00	98.9186390	2,705.21	173,107.62	174,478.50	- 1,370.88	0.00	- 1,370.88
Issue Date: 31 Jan 24 Rate: 5.25% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.399% Maturity Date: 15 Mar 34							
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SEDOL: BMBVPW2							
250,000.00	69.3604890	1,309.72	173,401.22	169,860.00	3,541.22	0.00	3,541.22
Issue Date: 12 May 21 Rate: 4.1% Call Date: 15 Nov 20 Call Price: 100.00 Yield to Maturity: 5.92% Maturity Date: 15 May 21							

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
Fixed Income							
Corporate bonds							
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7							
125,000.00	59.7710410	270.83	74,713.80	79,342.50	- 4,628.70	0.00	- 4,628.70
Issue Date: 15 Jun 20 Rate: 2.6% Call Date: 1 Dec 50 Call Price: 100.00 Yield to Maturity: 5.507% Maturity Date: 1 Jun 51							
NORTHN STS PWR CO 3.6% DUE 05-15-2046 SEDOL: BD96W03							
10,000.00	74.7044800	46.00	7,470.45	7,713.80	- 243.35	0.00	- 243.35
Issue Date: 31 May 16 Rate: 3.6% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.653% Maturity Date: 15 May 46							
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8							
70,000.00	89.3937200	1,020.25	62,575.60	68,276.60	- 5,701.00	0.00	- 5,701.00
Issue Date: 8 Feb 23 Rate: 4.95% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.71% Maturity Date: 15 Mar 53							
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3							
194,000.00	93.0168980	840.67	180,452.78	192,456.94	- 12,004.16	0.00	- 12,004.16
Issue Date: 31 Jan 24 Rate: 5.2% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.691% Maturity Date: 1 Jun 54							
NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034 SEDOL: BQWNTW3							
450,000.00	97.4547690	1,837.50	438,546.46	446,068.64	- 7,522.18	0.00	- 7,522.18
Issue Date: 31 Jan 24 Rate: 4.9% Call Date: 1 Mar 34 Call Price: 100.00 Yield to Maturity: 5.245% Maturity Date: 1 Jun 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1							
155,000.00	78.5640810	1,318.71	121,774.33	127,489.85	- 5,715.52	0.00	- 5,715.52
Issue Date: 13 Oct 17 Rate: 4.03% Call Date: 15 Apr 47 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Oct 47							
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0							
95,000.00	63.5363180	994.20	60,359.50	65,574.70	- 5,215.20	0.00	- 5,215.20
Issue Date: 14 Feb 20 Rate: 2.75% Call Date: 14 Feb 50 Call Price: 100.00 Yield to Maturity: 5.391% Maturity Date: 14 Aug 50							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
225,000.00	102.5432040	4,273.13	230,722.21	226,699.39	4,022.82	0.00	4,022.82
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 6.14% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
190,000.00	101.0271000	3,692.33	191,951.49	195,101.92	- 3,150.43	0.00	- 3,150.43
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.508% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL: BQ5HTN3							
40,000.00	97.4337280	955.83	38,973.49	39,848.40	- 874.91	0.00	- 874.91
Issue Date: 26 Jul 24 Rate: 5.55% Call Date: 1 Jul 34 Call Price: 100.00 Yield to Maturity: 5.898% Maturity Date: 1 Oct 34							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4							
200,000.00	98.5654800	3,651.11	197,130.96	196,242.00	888.96	0.00	888.96
Issue Date: 15 Sep 19 Rate: 6.2% Yield to Maturity: 6.347% Maturity Date: 15 Mar 40							
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66							
350,000.00	89.9603820	6,125.00	314,861.34	317,516.50	- 2,655.16	0.00	- 2,655.16
Issue Date: 19 Aug 11 Rate: 5.25% Yield to Maturity: 6.022% Maturity Date: 1 Sep 50							
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4							
90,000.00	73.2063440	425.50	65,885.71	70,689.60	- 4,803.89	0.00	- 4,803.89
Issue Date: 20 Mar 20 Rate: 3.7% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.712% Maturity Date: 15 May 50							
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BRBTX27							
130,000.00	95.6762710	1,768.90	124,379.15	129,582.70	- 5,203.55	0.00	- 5,203.55
Issue Date: 24 Sep 24 Rate: 5.05% Call Date: 1 Aug 34 Call Price: 100.00 Yield to Maturity: 5.627% Maturity Date: 1 Nov 34							
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2							
70,000.00	94.1385220	1,075.08	65,896.97	68,961.90	- 3,064.93	0.00	- 3,064.93
Issue Date: 24 Sep 24 Rate: 5.7% Call Date: 1 May 54 Call Price: 100.00 Yield to Maturity: 6.129% Maturity Date: 1 Nov 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628							
975,000.00	78.2993270	8,775.00	763,418.43	728,428.55	34,989.88	0.00	34,989.88
Issue Date: 1 Apr 20 Rate: 3.6% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 1 Apr 40							
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02							
110,000.00	70.1220910	990.00	77,134.30	73,892.50	3,241.80	0.00	3,241.80
Issue Date: 1 Apr 20 Rate: 3.6% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.887% Maturity Date: 1 Apr 50							
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5							
336,000.00	83.5628390	1,631.46	280,771.14	274,485.21	6,285.93	0.00	6,285.93
Issue Date: 9 Nov 17 Rate: 3.8% Call Date: 15 May 37 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 15 Nov 37							
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334							
340,000.00	78.9528800	1,792.08	268,439.79	253,793.00	14,646.79	0.00	14,646.79
Issue Date: 5 May 15 Rate: 4.125% Call Date: 15 Nov 44 Call Price: 100.00 Yield to Maturity: 5.915% Maturity Date: 15 May 45							
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02							
319,000.00	77.0402310	5,883.77	245,758.33	246,764.11	- 1,005.78	0.00	- 1,005.78
Issue Date: 7 Jul 16 Rate: 4% Call Date: 15 Jan 46 Call Price: 100.00 Yield to Maturity: 5.895% Maturity Date: 15 Jul 46							

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1							
331,000.00	76.2894760	1,691.78	252,518.17	261,996.91	- 9,478.74	0.00	- 9,478.74
Issue Date: 9 Nov 17 Rate: 4% Call Date: 15 May 47 Call Price: 100.00 Yield to Maturity: 5.901% Maturity Date: 15 Nov 47							
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3							
40,000.00	91.6658140	574.44	36,666.33	38,922.40	- 2,256.07	0.00	- 2,256.07
Issue Date: 27 Sep 24 Rate: 5.5% Call Date: 27 Mar 64 Call Price: 100.00 Yield to Maturity: 6.056% Maturity Date: 27 Sep 64							
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8							
30,000.00	79.7873800	594.83	23,936.21	23,333.40	602.81	0.00	602.81
Issue Date: 26 Jun 17 Rate: 4.3% Call Date: 15 Jan 47 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 Jul 47							
OWENS CORNING 5.95% 06-15-2054 SEDOL: BNNRNW1							
100,000.00	98.9652300	264.44	98,965.23	98,674.00	291.23	0.00	291.23
Issue Date: 31 May 24 Rate: 5.95% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 6.025% Maturity Date: 15 Jun 54							
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9							
550,000.00	86.4092530	12,375.00	475,250.89	428,565.50	46,685.39	0.00	46,685.39
Issue Date: 2 Jul 20 Rate: 4.5% Call Date: 1 Jan 40 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 1 Jul 40							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099							
20,000.00	81.5895880	70.00	16,317.92	16,851.60	- 533.68	0.00	- 533.68
Issue Date: 11 Mar 21 Rate: 4.2% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.975% Maturity Date: 1 Jun 41							
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2							
110,000.00	78.6220200	880.31	86,484.22	87,304.80	- 820.58	0.00	- 820.58
Issue Date: 24 Oct 17 Rate: 4.3% Call Date: 24 Oct 47 Call Price: 100.00 Yield to Maturity: 5.625% Maturity Date: 24 Oct 67							
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6							
50,000.00	75.3677040	166.67	37,683.85	37,036.50	647.35	0.00	647.35
Issue Date: 1 Dec 16 Rate: 4% Call Date: 1 Jun 46 Call Price: 100.00 Yield to Maturity: 6.042% Maturity Date: 1 Dec 46							
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0							
50,000.00	85.4496820	897.22	42,724.84	42,493.50	231.34	0.00	231.34
Issue Date: 21 Feb 14 Rate: 4.75% Call Date: 15 Aug 43 Call Price: 100.00 Yield to Maturity: 6.043% Maturity Date: 15 Feb 44							
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85							
200,000.00	93.5033930	1,405.56	187,006.79	199,912.00	- 12,905.21	0.00	- 12,905.21
Issue Date: 17 May 23 Rate: 5.5% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 5.971% Maturity Date: 15 May 54							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4							
220,000.00	97.3678020	5,883.77	214,209.16	218,677.80	- 4,468.64	0.00	- 4,468.64
Issue Date: 5 Jan 24 Rate: 5.8% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 5.989% Maturity Date: 15 Jan 55							
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825							
5,000.00	95.4399600	106.77	4,772.00	3,862.50	909.50	0.00	909.50
Issue Date: 28 Feb 17 Rate: 6.25% Call Date: 28 Feb 27 Call Price: 100.00 Yield to Maturity: 6.592% Maturity Date: 28 Feb 57							
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1							
540,000.00	96.6582670	8,701.88	521,954.64	466,665.50	55,289.14	0.00	55,289.14
Issue Date: 29 Mar 22 Rate: 6.375% Call Date: 30 Mar 27 Call Price: 100.00 Yield to Maturity: 9.411% Maturity Date: 30 Mar 62							
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL: BT02B38							
80,000.00	97.7535060	366.67	78,202.80	78,603.80	- 401.00	0.00	- 401.00
Issue Date: 28 May 24 Rate: 5.5% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.657% Maturity Date: 1 Jun 54							
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0							
85,000.00	88.6531800	861.33	75,355.20	77,272.65	- 1,917.45	0.00	- 1,917.45
Issue Date: 23 Sep 13 Rate: 4.8% Call Date: 15 Apr 43 Call Price: 100.00 Yield to Maturity: 5.798% Maturity Date: 15 Oct 43							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7							
60,000.00	81.7202520	1,141.00	49,032.15	54,019.20	- 4,987.05	0.00	- 4,987.05
Issue Date: 18 Jul 22 Rate: 4.2% Call Date: 18 Jan 52 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 18 Jul 52							
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2							
160,000.00	116.9346890	3,392.00	187,095.50	193,254.40	- 6,158.90	0.00	- 6,158.90
Issue Date: 24 Mar 09 Rate: 7.2% Yield to Maturity: 5.468% Maturity Date: 15 Mar 39							
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84							
250,000.00	93.7799020	1,545.83	234,449.76	249,803.57	- 15,353.81	0.00	- 15,353.81
Issue Date: 19 May 23 Rate: 5.3% Call Date: 19 Nov 52 Call Price: 100.00 Yield to Maturity: 5.746% Maturity Date: 19 May 53							
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3							
250,000.00	94.5635900	1,062.29	236,408.98	249,665.00	- 13,256.02	0.00	- 13,256.02
Issue Date: 20 Jul 22 Rate: 5.099% Yield to Maturity: 5.435% Maturity Date: 1 Jun 54							
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0							
165,000.00	79.1677880	2,308.85	130,626.85	124,923.15	5,703.70	0.00	5,703.70
Issue Date: 21 Aug 12 Rate: 3.875% Yield to Maturity: 5.772% Maturity Date: 21 Aug 42							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58							
55,000.00	96.9717980	1,067.46	53,334.49	54,968.65	- 1,634.16	0.00	- 1,634.16
Issue Date: 14 Aug 24 Rate: 5.1% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 5.493% Maturity Date: 15 Feb 35							
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 SEDOL: BPJN8T9							
80,000.00	101.1823970	2,005.52	80,945.92	80,151.50	794.42	0.00	794.42
Issue Date: 22 Jan 24 Rate: 5.676% Call Date: 22 Jan 34 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 22 Jan 35							
PPL ELEC UTILS CORP 3.95% 06-01-2047 SEDOL: BZ1JSM8							
95,000.00	78.5816410	312.71	74,652.56	78,838.60	- 4,186.04	0.00	- 4,186.04
Issue Date: 11 May 17 Rate: 3.95% Call Date: 1 Dec 46 Call Price: 100.00 Yield to Maturity: 5.645% Maturity Date: 1 Jun 47							
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 SEDOL: BMCN3J0							
175,000.00	76.7766790	837.42	134,359.19	149,052.75	- 14,693.56	0.00	- 14,693.56
Issue Date: 19 Apr 22 Rate: 3.745% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.358% Maturity Date: 15 Nov 52							
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683							
100,000.00	80.6472660	870.83	80,647.27	83,814.00	- 3,166.73	0.00	- 3,166.73
Issue Date: 6 Apr 17 Rate: 4.125% Call Date: 15 Oct 46 Call Price: 100.00 Yield to Maturity: 5.663% Maturity Date: 15 Apr 47							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9							
65,000.00	77.4729700	677.54	50,357.43	53,267.50	- 2,910.07	0.00	- 2,910.07
Issue Date: 26 Mar 20 Rate: 3.95% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 26 Mar 50							
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706							
120,000.00	64.7102770	1,200.00	77,652.33	82,984.80	- 5,332.47	0.00	- 5,332.47
Issue Date: 4 Mar 21 Rate: 3% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.58% Maturity Date: 1 Mar 51							
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18							
115,000.00	99.9072660	844.93	114,893.36	114,709.05	184.31	0.00	184.31
Issue Date: 4 Apr 24 Rate: 5.75% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 15 May 54							
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71							
120,000.00	74.3111210	202.67	89,173.35	95,454.00	- 6,280.65	0.00	- 6,280.65
Issue Date: 19 Jun 17 Rate: 3.8% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.874% Maturity Date: 15 Jun 47							
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9							
75,000.00	97.7486120	1,703.13	73,311.46	74,814.00	- 1,502.54	0.00	- 1,502.54
Issue Date: 7 Aug 23 Rate: 5.45% Call Date: 1 Feb 53 Call Price: 100.00 Yield to Maturity: 5.608% Maturity Date: 1 Aug 53							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4							
410,000.00	106.2994210	4,788.80	435,827.62	421,477.74	14,349.88	0.00	14,349.88
Issue Date: 1 Nov 24 Rate: 7.008% Call Date: 1 Nov 63 Call Price: 100.00 Yield to Maturity: 6.558% Maturity Date: 1 May 64							
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84							
735,000.00	95.1650430	4,626.34	699,463.07	650,479.05	48,984.02	0.00	48,984.02
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.468% Maturity Date: 15 May 37							
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75							
90,000.00	82.5728210	754.69	74,315.54	79,221.60	- 4,906.06	0.00	- 4,906.06
Issue Date: 22 Apr 22 Rate: 4.375% Call Date: 22 Oct 51 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 22 Apr 52							
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527							
117,000.00	103.8568460	4,899.38	121,512.51	121,460.00	52.51	0.00	52.51
Issue Date: 29 Jun 23 Rate: 8.375% Call Date: 1 Jul 25 Call Price: 104.18 Yield to Maturity: 7.111% Maturity Date: 1 Jul 28							
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1							
200,000.00	92.7604570	4,330.28	185,520.91	199,744.00	- 14,223.09	0.00	- 14,223.09
Issue Date: 20 Aug 24 Rate: 5.95% Call Date: 1 Mar 54 Call Price: 100.00 Yield to Maturity: 6.503% Maturity Date: 1 Sep 54							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034 SEDOL: BR4XZT7							
70,000.00	100.8318360	281.94	70,582.29	69,961.50	620.79	0.00	620.79
Issue Date: 6 Dec 24 Rate: 5.8% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.689% Maturity Date: 15 Dec 34							
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86							
70,000.00	96.0415200	717.62	67,229.06	64,082.90	3,146.16	0.00	3,146.16
Issue Date: 5 Nov 13 Rate: 6.151% Call Date: 1 Nov 33 Call Price: 100.00 Yield to Maturity: 6.454% Maturity Date: 1 Nov 53							
PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48							
350,000.00	103.0967020	5,580.56	360,838.46	350,000.00	10,838.46	0.00	10,838.46
Issue Date: 9 Oct 24 Rate: 7% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 6.773% Maturity Date: 15 Oct 64							
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 SEDOL: BMTVRK6							
90,000.00	99.7767240	2,490.00	89,799.05	89,513.75	285.30	0.00	285.30
Issue Date: 13 Oct 21 Rate: 6% Call Date: 15 Oct 25 Call Price: 101.50 Yield to Maturity: 6.051% Maturity Date: 15 Jan 30							
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78							
205,000.00	96.9599410	535.27	198,767.88	204,366.55	- 5,598.67	0.00	- 5,598.67
Issue Date: 10 Jun 24 Rate: 5.875% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 6.098% Maturity Date: 15 Jun 54							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Currency	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
						Market	Translation	Total
Fixed Income								
Corporate bonds								
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SEDOL: BMWGGS9								
120,000.00		97.8046160	1,012.67	117,365.54	119,680.80	- 2,315.26	0.00	- 2,315.26
Issue Date: 12 Nov 24 Rate: 6.2% Call Date: 15 Aug 34 Call Price: 100.00 Yield to Maturity: 6.503% Maturity Date: 15 Nov 34								
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056								
170,000.00		64.6720210	1,338.30	109,942.44	118,959.20	- 9,016.76	0.00	- 9,016.76
Issue Date: 11 Oct 19 Rate: 3.729% Yield to Maturity: 5.999% Maturity Date: 15 Oct 70								
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1								
50,000.00		127.4573140	1,770.83	63,728.66	66,895.00	- 3,166.34	0.00	- 3,166.34
Issue Date: 10 Aug 09 Rate: 9.375% Yield to Maturity: 6.445% Maturity Date: 15 Aug 39								
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL: BMFQJH6								
150,000.00		88.4397140	3,250.83	132,659.57	141,829.50	- 9,169.93	0.00	- 9,169.93
Issue Date: 13 Sep 22 Rate: 4.7% Call Date: 15 Jul 52 Call Price: 100.00 Yield to Maturity: 5.514% Maturity Date: 15 Jan 53								
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3								
84,000.00		68.7397640	8.05	57,741.40	60,526.20	- 2,784.80	0.00	- 2,784.80
Issue Date: 22 Mar 21 Rate: 3.45% Call Date: 30 Sep 50 Call Price: 100.00 Yield to Maturity: 5.777% Maturity Date: 30 Mar 51								

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6							
75,000.00	97.2381860	185.00	72,928.64	74,968.50	- 2,039.86	0.00	- 2,039.86
Issue Date: 21 Jun 24 Rate: 5.55% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.745% Maturity Date: 15 Jun 54							
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5							
120,000.00	66.5066160	1,183.67	79,807.94	84,720.00	- 4,912.06	0.00	- 4,912.06
Issue Date: 15 Sep 20 Rate: 3.35% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.896% Maturity Date: 15 Sep 50							
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9							
198,250.00	100.4057590	312.09	199,054.42	195,690.60	3,363.82	0.00	3,363.82
Issue Date: 21 Mar 18 Rate: 5.152% Yield to Maturity: 4.901% Maturity Date: 20 Sep 29							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
90,000.00	89.3774760	1,298.50	80,439.73	82,404.00	- 1,964.27	0.00	- 1,964.27
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.811% Maturity Date: 15 Sep 44							
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69							
145,000.00	109.7279380	5,966.15	159,105.51	159,375.00	- 269.49	0.00	- 269.49
Issue Date: 24 Oct 23 Rate: 9.875% Call Date: 1 Feb 27 Call Price: 104.93 Yield to Maturity: 8.044% Maturity Date: 1 Feb 32							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833							
85,000.00	98.9588900	363.38	84,115.06	84,917.55	- 802.49	0.00	- 802.49
Issue Date: 4 Dec 24 Rate: 5.7% Call Date: 30 Sep 34 Call Price: 100.00 Yield to Maturity: 5.839% Maturity Date: 30 Dec 34							
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0							
260,000.00	64.4851100	2,545.83	167,661.29	170,413.40	- 2,752.11	0.00	- 2,752.11
Issue Date: 10 Feb 21 Rate: 2.5% Call Date: 10 Aug 40 Call Price: 100.00 Yield to Maturity: 5.959% Maturity Date: 10 Feb 41							
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4							
175,000.00	59.0476550	1,442.78	103,333.40	108,909.50	- 5,576.10	0.00	- 5,576.10
Issue Date: 12 Aug 20 Rate: 2.8% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.92% Maturity Date: 15 Sep 50							
ROCHE HLDGS INC 4.592% DUE 09-09-2034 SEDOL: BTFJ2W0							
200,000.00	95.8853460	2,857.24	191,770.69	200,000.00	- 8,229.31	0.00	- 8,229.31
Issue Date: 9 Sep 24 Rate: 4.592% Call Date: 9 Jun 34 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 9 Sep 34							
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8							
210,000.00	63.5783540	2,325.46	133,514.54	129,271.80	4,242.74	0.00	4,242.74
Issue Date: 26 Jul 21 Rate: 3.35% Call Date: 2 Mar 51 Call Price: 100.00 Yield to Maturity: 6.143% Maturity Date: 2 Sep 51							

Portfolio Statement

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Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4							
105,000.00	60.7569650	987.00	63,794.82	69,104.80	- 5,309.98	0.00	- 5,309.98
Issue Date: 10 Aug 21 Rate: 2.82% Call Date: 1 Mar 51 Call Price: 100.00 Yield to Maturity: 5.7% Maturity Date: 1 Sep 51							
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813							
70,000.00	63.3636280	624.52	44,354.54	48,519.50	- 4,164.96	0.00	- 4,164.96
Issue Date: 16 Nov 21 Rate: 3.03% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 15 Mar 52							
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6							
40,000.00	75.5753950	250.00	30,230.16	29,588.99	641.17	0.00	641.17
Issue Date: 1 Nov 16 Rate: 3.75% Call Date: 1 May 46 Call Price: 100.00 Yield to Maturity: 5.723% Maturity Date: 1 Nov 46							
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7							
65,000.00	78.6107910	416.81	51,097.01	54,790.25	- 3,693.24	0.00	- 3,693.24
Issue Date: 4 May 17 Rate: 4.05% Call Date: 4 Nov 46 Call Price: 100.00 Yield to Maturity: 5.764% Maturity Date: 4 May 47							
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3							
85,000.00	80.7312360	450.74	68,621.55	68,693.40	- 71.85	0.00	- 71.85
Issue Date: 4 May 15 Rate: 4.15% Call Date: 16 Nov 44 Call Price: 100.00 Yield to Maturity: 5.769% Maturity Date: 15 May 45							

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0							
410,000.00	86.6429460	1,537.50	355,236.08	366,052.10	- 10,816.02	0.00	- 10,816.02
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.721% Maturity Date: 1 Jun 42							
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3							
285,000.00	85.0807650	1,647.66	242,480.18	257,063.55	- 14,583.37	0.00	- 14,583.37
Issue Date: 16 Aug 18 Rate: 4.625% Call Date: 16 May 48 Call Price: 100.00 Yield to Maturity: 5.785% Maturity Date: 16 Nov 48							
RTX CORPORATION 5.15% DUE 02-27-2033 SEDOL: BQS6Q47							
185,000.00	99.1832820	3,281.69	183,489.07	180,659.62	2,829.45	0.00	2,829.45
Issue Date: 27 Feb 23 Rate: 5.15% Call Date: 27 Nov 32 Call Price: 100.00 Yield to Maturity: 5.273% Maturity Date: 27 Feb 33							
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9							
60,000.00	95.1035420	1,110.83	57,062.13	59,749.80	- 2,687.67	0.00	- 2,687.67
Issue Date: 27 Feb 23 Rate: 5.375% Call Date: 27 Aug 52 Call Price: 100.00 Yield to Maturity: 5.726% Maturity Date: 27 Feb 53							
RTX CORPORATION 6.125% DUE 07-15-2038 SEDOL: B2RJSL0							
30,000.00	104.9783980	847.29	31,493.52	31,291.50	202.02	0.00	202.02
Issue Date: 16 May 08 Rate: 6.125% Yield to Maturity: 5.595% Maturity Date: 15 Jul 38							

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7							
15,000.00	108.9383600	282.67	16,340.75	14,943.75	1,397.00	0.00	1,397.00
Issue Date: 8 Nov 23 Rate: 6.4% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 15 Mar 54							
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4							
50,000.00	89.5687760	212.50	44,784.39	48,308.00	- 3,523.61	0.00	- 3,523.61
Issue Date: 22 May 15 Rate: 5.1% Call Date: 1 Dec 64 Call Price: 100.00 Yield to Maturity: 5.768% Maturity Date: 1 Jun 65							
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8							
205,000.00	64.0255600	2,741.31	131,252.40	136,622.25	- 5,369.85	0.00	- 5,369.85
Issue Date: 12 Jul 21 Rate: 2.9% Call Date: 15 Jan 51 Call Price: 100.00 Yield to Maturity: 5.49% Maturity Date: 15 Jul 51							
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110							
200,000.00	94.4774590	2,675.00	188,954.92	197,896.00	- 8,941.08	0.00	- 8,941.08
Issue Date: 10 Mar 23 Rate: 5.35% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.747% Maturity Date: 1 Apr 53							
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75							
140,000.00	78.4433810	255.11	109,820.73	113,164.80	- 3,344.07	0.00	- 3,344.07
Issue Date: 31 May 19 Rate: 4.1% Call Date: 15 Dec 48 Call Price: 100.00 Yield to Maturity: 5.752% Maturity Date: 15 Jun 49							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6							
180,000.00	82.6865960	2,850.00	148,835.87	146,529.00	2,306.87	0.00	2,306.87
Issue Date: 12 Jan 18 Rate: 3.8% Call Date: 1 Aug 37 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 1 Feb 38							
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL: BDBGH95							
110,000.00	81.6605150	402.57	89,826.57	87,666.70	2,159.87	0.00	2,159.87
Issue Date: 23 Nov 16 Rate: 4.25% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 30 Nov 46							
SIMON PPTY GROUP L 4.75% DUE 03-15-2042 SEDOL: B7RRL54							
85,000.00	89.4998920	1,188.82	76,074.91	74,206.70	1,868.21	0.00	1,868.21
Issue Date: 13 Mar 12 Rate: 4.75% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 15 Mar 42							
SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BTTMX88							
80,000.00	0.0000000	1,219.56	0.00	78,701.60	- 78,701.60	0.00	- 78,701.60
Issue Date: 23 Sep 24 Rate: 5.6% Call Date: 23 Dec 33 Call Price: 100.00 Maturity Date: 23 Mar 34							
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0							
180,000.00	77.9377000	2,475.00	140,287.86	142,227.00	- 1,939.14	0.00	- 1,939.14
Issue Date: 5 Mar 18 Rate: 4.125% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.88% Maturity Date: 1 Mar 48							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2							
125,000.00	99.5080300	598.96	124,385.04	124,395.00	- 9.96	0.00	- 9.96
Issue Date: 23 May 23 Rate: 5.75% Call Date: 1 Dec 52 Call Price: 100.00 Yield to Maturity: 5.785% Maturity Date: 1 Jun 53							
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6							
120,000.00	77.0459530	1,200.00	92,455.14	93,192.00	- 736.86	0.00	- 736.86
Issue Date: 24 Mar 17 Rate: 4% Call Date: 1 Oct 46 Call Price: 100.00 Yield to Maturity: 5.858% Maturity Date: 1 Apr 47							
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052 SEDOL: BQ3QPB2							
135,000.00	107.6845040	1,095.38	145,374.08	149,938.15	- 4,564.07	0.00	- 4,564.07
Issue Date: 14 Nov 22 Rate: 6.35% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.79% Maturity Date: 15 Nov 52							
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007							
80,000.00	77.4571070	790.00	61,965.69	59,772.80	2,192.89	0.00	2,192.89
Issue Date: 13 Sep 16 Rate: 3.95% Call Date: 1 Apr 46 Call Price: 100.00 Yield to Maturity: 5.784% Maturity Date: 1 Oct 46							
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4							
65,000.00	101.2014770	325.00	65,780.96	64,517.70	1,263.26	0.00	1,263.26
Issue Date: 6 Jun 24 Rate: 6% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.912% Maturity Date: 1 Jun 54							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3							
80,000.00	72.7093260	1,118.22	58,167.46	60,667.20	- 2,499.74	0.00	- 2,499.74
Issue Date: 9 Aug 17 Rate: 3.7% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.9% Maturity Date: 15 Aug 47							
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327							
196,000.00	119.6701000	5,049.72	234,553.40	235,390.94	- 837.54	0.00	- 837.54
Issue Date: 14 Mar 02 Rate: 8.75% Yield to Maturity: 5.414% Maturity Date: 15 Mar 32							
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL: BDRXFL8							
345,000.00	77.3464300	2,097.03	266,845.18	292,249.50	- 25,404.32	0.00	- 25,404.32
Issue Date: 11 Apr 17 Rate: 3.647% Call Date: 1 Nov 47 Call Price: 100.00 Yield to Maturity: 5.359% Maturity Date: 1 May 48							
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL: BQB9ZT1							
50,000.00	99.9388660	1,047.77	49,969.43	50,000.00	- 30.57	0.00	- 30.57
Issue Date: 8 Jun 23 Rate: 5.547% Call Date: 15 Feb 53 Call Price: 100.00 Yield to Maturity: 5.55% Maturity Date: 15 Aug 53							
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5							
75,000.00	67.3549250	935.00	50,516.19	51,036.75	- 520.56	0.00	- 520.56
Issue Date: 13 Feb 20 Rate: 3.3% Call Date: 15 Aug 49 Call Price: 100.00 Yield to Maturity: 5.778% Maturity Date: 15 Feb 50							

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Account number CMSUH
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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0							
135,000.00	71.4130250	1,530.00	96,407.58	93,509.10	2,898.48	0.00	2,898.48
Issue Date: 15 Feb 21 Rate: 3% Call Date: 15 Aug 40 Call Price: 100.00 Yield to Maturity: 5.742% Maturity Date: 15 Feb 41							
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0							
275,000.00	66.8541780	1,973.89	183,848.99	185,468.25	- 1,619.26	0.00	- 1,619.26
Issue Date: 15 Apr 22 Rate: 3.4% Call Date: 15 Apr 52 Call Price: 100.00 Yield to Maturity: 5.82% Maturity Date: 15 Oct 52							
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8							
175,000.00	82.1075240	1,662.50	143,688.17	142,971.32	716.85	0.00	716.85
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.865% Maturity Date: 15 Apr 50							
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BQVXCM5							
55,000.00	97.2358990	168.06	53,479.74	54,925.20	- 1,445.46	0.00	- 1,445.46
Issue Date: 11 Dec 24 Rate: 5.5% Call Date: 11 Dec 34 Call Price: 100.00 Yield to Maturity: 5.862% Maturity Date: 11 Mar 35							
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349							
50,000.00	84.4560890	522.50	42,228.04	42,394.00	- 165.96	0.00	- 165.96
Issue Date: 6 Apr 22 Rate: 4.95% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 6.129% Maturity Date: 15 Apr 52							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4							
210,000.00	90.9862200	3,873.33	191,071.06	178,193.40	12,877.66	0.00	12,877.66
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 5.564% Maturity Date: 15 Jan 32							
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2							
50,000.00	66.7527440	210.83	33,376.37	35,508.00	- 2,131.63	0.00	- 2,131.63
Issue Date: 7 May 20 Rate: 3.3% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.824% Maturity Date: 15 May 50							
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043 SEDOL: BQH6217							
130,000.00	98.4222610	2,751.54	127,948.94	130,000.00	- 2,051.06	0.00	- 2,051.06
Issue Date: 10 Aug 23 Rate: 5.404% Call Date: 10 Feb 43 Call Price: 100.00 Yield to Maturity: 5.54% Maturity Date: 10 Aug 43							
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7							
850,000.00	101.8614520	31,025.00	865,822.34	847,475.50	18,346.84	0.00	18,346.84
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 7.083% Maturity Date: 1 Jul 38							
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1							
150,000.00	79.1384820	516.67	118,707.72	124,678.50	- 5,970.78	0.00	- 5,970.78
Issue Date: 22 May 17 Rate: 4% Yield to Maturity: 5.652% Maturity Date: 30 May 47							

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85							
40,000.00	81.1912010	536.44	32,476.48	33,024.00	- 547.52	0.00	- 547.52
Issue Date: 5 Aug 19 Rate: 3.55% Call Date: 15 Feb 39 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 15 Aug 39							
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3							
190,000.00	79.9013950	2,565.00	151,812.65	156,043.20	- 4,230.55	0.00	- 4,230.55
Issue Date: 1 Mar 16 Rate: 4.05% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.695% Maturity Date: 1 Mar 46							
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3							
320,000.00	80.3479050	604.44	257,113.30	274,310.40	- 17,197.10	0.00	- 17,197.10
Issue Date: 19 Jun 18 Rate: 4.25% Call Date: 15 Dec 47 Call Price: 100.00 Yield to Maturity: 5.792% Maturity Date: 15 Jun 48							
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2							
350,000.00	93.9028640	3,971.53	328,660.02	340,577.38	- 11,917.36	0.00	- 11,917.36
Issue Date: 21 Mar 24 Rate: 5.375% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 5.81% Maturity Date: 15 Apr 54							
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7							
195,000.00	97.2524040	4,753.13	189,642.19	196,669.80	- 7,027.61	0.00	- 7,027.61
Issue Date: 25 Jul 24 Rate: 5.625% Call Date: 15 Jan 54 Call Price: 100.00 Yield to Maturity: 5.82% Maturity Date: 15 Jul 54							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
Fixed Income							
Corporate bonds							
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1							
100,000.00	79.1202610	1,322.22	79,120.26	79,074.00	46.26	0.00	46.26
Issue Date: 25 Jul 19 Rate: 3.5% Call Date: 15 Feb 39 Call Price: 100.00 Yield to Maturity: 5.611% Maturity Date: 15 Aug 39							
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4							
50,000.00	80.3395310	416.94	40,169.77	41,750.50	- 1,580.73	0.00	- 1,580.73
Issue Date: 22 Oct 12 Rate: 3.95% Call Date: 15 Apr 42 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Oct 42							
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1							
280,000.00	88.1827520	6,132.78	246,911.71	259,240.80	- 12,329.09	0.00	- 12,329.09
Issue Date: 23 Jul 15 Rate: 4.75% Yield to Maturity: 5.736% Maturity Date: 15 Jul 45							
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809							
240,000.00	97.5163050	5,980.00	234,039.14	241,987.80	- 7,948.66	0.00	- 7,948.66
Issue Date: 25 Jul 24 Rate: 5.75% Call Date: 15 Jan 64 Call Price: 100.00 Yield to Maturity: 5.913% Maturity Date: 15 Jul 64							
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9							
155,000.00	102.2470030	3,542.61	158,482.85	168,340.85	- 9,858.00	0.00	- 9,858.00
Issue Date: 28 Oct 22 Rate: 6.05% Call Date: 15 Aug 62 Call Price: 100.00 Yield to Maturity: 5.9% Maturity Date: 15 Feb 63							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3							
40,000.00	79.1080590	302.80	31,643.22	31,937.60	- 294.38	0.00	- 294.38
Issue Date: 22 Aug 16 Rate: 3.028% Call Date: 1 Oct 35 Call Price: 0.00 Yield to Maturity: 5.301% Maturity Date: 1 Oct 39							
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1							
95,000.00	79.9485740	964.96	75,951.15	80,157.20	- 4,206.05	0.00	- 4,206.05
Issue Date: 7 Apr 22 Rate: 4.063% Yield to Maturity: 5.489% Maturity Date: 1 Apr 52							
UPMC 5.377% 05-15-2043 SEDOL: BPK2F16							
115,000.00	96.8048730	790.12	111,325.60	115,747.75	- 4,422.15	0.00	- 4,422.15
Issue Date: 12 Apr 23 Rate: 5.377% Call Date: 15 Nov 42 Call Price: 100.00 Yield to Maturity: 5.658% Maturity Date: 15 May 43							
US BANCORP 5.678% 01-23-2035 SEDOL: BRBCTL7							
70,000.00	100.9127260	1,744.41	70,638.91	70,053.90	585.01	0.00	585.01
Issue Date: 23 Jan 24 Rate: 5.678% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.557% Maturity Date: 23 Jan 35							
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3							
200,000.00	85.0521740	3,362.22	170,104.35	171,462.00	- 1,357.65	0.00	- 1,357.65
Issue Date: 7 Feb 14 Rate: 4.45% Call Date: 15 Aug 43 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 15 Feb 44							

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Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6							
50,000.00	56.3410780	54.44	28,170.54	29,518.50	- 1,347.96	0.00	- 1,347.96
Issue Date: 15 Dec 20 Rate: 2.45% Call Date: 15 Jun 50 Call Price: 100.00 Yield to Maturity: 5.688% Maturity Date: 15 Dec 50							
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964							
80,000.00	106.4454960	437.44	85,156.40	85,163.20	- 6.80	0.00	- 6.80
Issue Date: 4 Dec 07 Rate: 6.35% Yield to Maturity: 5.639% Maturity Date: 30 Nov 37							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5							
90,000.00	82.9497220	624.08	74,654.75	73,078.20	1,576.55	0.00	1,576.55
Issue Date: 15 Mar 22 Rate: 2.355% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 5.224% Maturity Date: 15 Mar 32							
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21							
1,410,000.00	75.7120820	13,183.50	1,067,540.36	974,915.10	92,625.26	0.00	92,625.26
Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 22 Mar 41							
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1							
460,000.00	68.4558780	1,388.31	314,897.04	309,235.00	5,662.04	0.00	5,662.04
Issue Date: 20 Nov 20 Rate: 2.65% Call Date: 20 May 40 Call Price: 100.00 Yield to Maturity: 5.693% Maturity Date: 20 Nov 40							

Portfolio Statement

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Account number CMSUH
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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							
Fixed Income							
Corporate bonds							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
70,000.00	79.2996730	1,090.83	55,509.77	58,114.70	- 2,604.93	0.00	- 2,604.93
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.819% Maturity Date: 15 Aug 46							
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1							
445,000.00	72.8664790	5,732.47	324,255.84	308,090.46	16,165.38	0.00	16,165.38
Issue Date: 15 Mar 13 Rate: 4.375% Yield to Maturity: 7.041% Maturity Date: 15 Mar 43							
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2							
70,000.00	77.7824330	918.75	54,447.70	51,718.10	2,729.60	0.00	2,729.60
Issue Date: 11 Mar 14 Rate: 5.25% Call Date: 1 Oct 43 Call Price: 100.00 Yield to Maturity: 7.438% Maturity Date: 1 Apr 44							
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8							
60,000.00	101.2731520	698.96	60,763.90	59,925.97	837.93	0.00	837.93
Issue Date: 18 Oct 06 Rate: 6.875% Yield to Maturity: 6.711% Maturity Date: 30 Apr 36							
VIACOMCBS INC 4.2% DUE 05-19-2032 REG SEDOL: BMF6F90							
50,000.00	88.1714590	245.00	44,085.73	43,910.00	175.73	0.00	175.73
Issue Date: 19 May 20 Rate: 4.2% Call Date: 19 Feb 32 Call Price: 100.00 Yield to Maturity: 6.221% Maturity Date: 19 May 32							

Portfolio Statement

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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Asset Detail - Base Currency

Description/Asset ID			Unrealized gain/loss				
Investment Mgr ID	Exchange rate/	Accrued	Market value	Cost	Market	Translation	Total
Shares/PAR value	Local market price	income/expense					
Fixed Income							
Corporate bonds							
VICI PROPERTIES LP 5.75% 04-01-2034 SEDOL: BQKW0S5							
75,000.00	100.8963000	1,078.13	75,672.23	74,753.85	918.38	0.00	918.38
Issue Date: 18 Mar 24 Rate: 5.75% Call Date: 1 Jan 34 Call Price: 100.00 Yield to Maturity: 5.623% Maturity Date: 1 Apr 34							
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7							
105,000.00	95.3118980	1,430.63	100,077.49	104,293.35	- 4,215.86	0.00	- 4,215.86
Issue Date: 30 Mar 23 Rate: 5.45% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.788% Maturity Date: 1 Apr 53							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
125,000.00	85.6382530	253.82	107,047.82	117,053.75	- 10,005.93	0.00	- 10,005.93
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 5.458% Maturity Date: 14 Dec 45							
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34							
60,000.00	97.4881740	389.50	58,492.90	59,665.20	- 1,172.30	0.00	- 1,172.30
Issue Date: 20 Nov 24 Rate: 5.7% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 5.879% Maturity Date: 1 Dec 54							
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8							
300,000.00	109.0906200	9,130.00	327,271.86	326,610.90	660.96	0.00	660.96
Issue Date: 7 Dec 07 Rate: 6.6% Yield to Maturity: 5.607% Maturity Date: 15 Jan 38							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082							
410,000.00	102.0421720	9,993.75	418,372.91	415,239.80	3,133.11	0.00	3,133.11
Issue Date: 29 Jan 07 Rate: 5.85% Yield to Maturity: 5.614% Maturity Date: 1 Feb 37							
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812							
120,000.00	61.9506430	874.50	74,340.77	80,817.60	- 6,476.83	0.00	- 6,476.83
Issue Date: 22 Sep 21 Rate: 2.65% Call Date: 22 Mar 51 Call Price: 100.00 Yield to Maturity: 5.339% Maturity Date: 22 Sep 51							
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24							
75,000.00	87.1545550	712.50	65,365.92	73,236.75	- 7,870.83	0.00	- 7,870.83
Issue Date: 18 Apr 23 Rate: 4.5% Call Date: 15 Oct 52 Call Price: 100.00 Yield to Maturity: 5.389% Maturity Date: 15 Apr 53							
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6							
80,000.00	88.1493760	1,007.94	70,519.50	71,186.40	- 666.90	0.00	- 666.90
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.352% Maturity Date: 15 Mar 32							
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0							
515,000.00	73.8360510	8,174.85	380,255.66	396,252.09	- 15,996.43	0.00	- 15,996.43
Issue Date: 15 Mar 23 Rate: 5.391% Call Date: 15 Sep 61 Call Price: 100.00 Yield to Maturity: 7.484% Maturity Date: 15 Mar 62							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7							
495,000.00	80.5480570	7,360.37	398,712.88	401,237.24	- 2,524.36	0.00	- 2,524.36
Issue Date: 15 Mar 23 Rate: 5.05% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 7.013% Maturity Date: 15 Mar 42							
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55							
120,000.00	100.2586380	317.33	120,310.37	120,385.20	- 74.83	0.00	- 74.83
Issue Date: 15 Dec 19 Rate: 5.95% Call Date: 15 Dec 36 Call Price: 100.00 Yield to Maturity: 5.934% Maturity Date: 1 Dec 86							
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18							
50,000.00	72.8548990	259.93	36,427.45	36,863.50	- 436.05	0.00	- 436.05
Issue Date: 30 Apr 20 Rate: 3.068% Call Date: 30 Apr 40 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 30 Apr 41							
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0							
95,000.00	77.7081000	617.50	73,822.70	76,498.75	- 2,676.05	0.00	- 2,676.05
Issue Date: 30 Apr 15 Rate: 3.9% Yield to Maturity: 5.777% Maturity Date: 1 May 45							
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665							
30,000.00	102.9263460	619.79	30,877.90	31,069.80	- 191.90	0.00	- 191.90
Issue Date: 29 Aug 06 Rate: 5.95% Yield to Maturity: 5.603% Maturity Date: 26 Aug 36							

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407							
70,000.00	67.1769830	760.28	47,023.89	47,991.30	- 967.41	0.00	- 967.41
Issue Date: 19 Aug 21 Rate: 2.875% Call Date: 15 Feb 41 Call Price: 100.00 Yield to Maturity: 6.028% Maturity Date: 15 Aug 41							
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL: BL66ZN6							
25,000.00	62.1294590	295.14	15,532.36	15,950.75	- 418.39	0.00	- 418.39
Issue Date: 19 Aug 21 Rate: 3.125% Call Date: 15 Feb 51 Call Price: 100.00 Yield to Maturity: 5.987% Maturity Date: 15 Aug 51							
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4							
50,000.00	71.6515310	456.25	35,825.77	36,931.50	- 1,105.73	0.00	- 1,105.73
Issue Date: 2 Apr 20 Rate: 3.65% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.802% Maturity Date: 1 Apr 50							
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0							
155,000.00	89.8216480	2,327.58	139,223.55	134,984.85	4,238.70	0.00	4,238.70
Issue Date: 3 Mar 15 Rate: 5.1% Call Date: 15 Mar 45 Call Price: 100.00 Yield to Maturity: 5.961% Maturity Date: 15 Sep 45							
Total USD		974,581.45	67,506,835.47	68,217,711.40	- 710,875.93	0.00	- 710,875.93
Total United States		974,581.45	67,506,835.47	68,217,711.40	- 710,875.93	0.00	- 710,875.93

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Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total

Fixed Income

Corporate bonds

Zambia - USD

PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027 SEDOL: BMZRC58

210,000.00	99.5272400	3,047.92	209,007.20	209,737.50	- 730.30	0.00	- 730.30

Issue Date: 1 Oct 20 Rate: 6.875% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 7.059% Maturity Date: 15 Oct 27

PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9

55,000.00	102.9394720	395.31	56,616.71	53,079.30	3,537.41	0.00	3,537.41

Issue Date: 30 May 23 Rate: 8.625% Call Date: 1 Jun 26 Call Price: 104.31 Yield to Maturity: 8.027% Maturity Date: 1 Jun 31

Total USD		3,443.23	265,623.91	262,816.80	2,807.11	0.00	2,807.11

Total Zambia		3,443.23	265,623.91	262,816.80	2,807.11	0.00	2,807.11

Total Corporate Bonds

90,026,250.00		1,145,737.40	77,490,445.30	78,217,413.72	- 726,968.42	0.00	- 726,968.42

Funds - corporate bond

United States - USD

CF EATON VANCE TRUST COMPANY MULTI-ASSET CREDIT LLC II CL A CUSIP: 0PN999A28

6,642,757.84	8.7023000	366,483.92	57,807,271.55	55,850,926.30	1,956,345.25	0.00	1,956,345.25

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Fixed Income

Funds - corporate bond

MFO PIMCO LONG DURATION CREDIT BOND PORT	CUSIP: 72201P878						
PIMLDCO							
8,394,085.87	9.2100000	0.00	77,309,530.86	78,186,394.61	- 876,863.75	0.00	- 876,863.75

Total USD		366,483.92	135,116,802.41	134,037,320.91	1,079,481.50	0.00	1,079,481.50

Total United States		366,483.92	135,116,802.41	134,037,320.91	1,079,481.50	0.00	1,079,481.50

Total Funds - Corporate Bond

15,036,843.71		366,483.92	135,116,802.41	134,037,320.91	1,079,481.50	0.00	1,079,481.50

Corporate convertible bonds

Mexico - USD

PVTPL BBVA MEXICO SA 8.125%	01-08-2039	CUSIP: 07336UAB9					
100,000.00	101.8246000	3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60

Issue Date: 8 Jan 24 Rate: 8.125% Call Date: 8 Jan 34 Call Price: 100.00 Yield to Maturity: 7.907% Maturity Date: 8 Jan 39

Total USD		3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60

Total Mexico		3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate convertible bonds							
Total Corporate Convertible Bonds							
100,000.00		3,904.51	101,824.60	100,000.00	1,824.60	0.00	1,824.60
Government mortgage backed securities							
United States - USD							
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5							
156,938.85	102.1471910	850.09	160,308.63	160,328.98	- 20.35	0.00	- 20.35
Issue Date: 1 Jan 24 Rate: 6.5% Yield to Maturity: 5.645% Maturity Date: 1 Feb 54							
FNMA POOL #MA4942 6% 03-01-2053 BEO CUSIP: 31418EP46							
79,353.01	100.5362460	396.77	79,778.54	81,064.06	- 1,285.52	0.00	- 1,285.52
Issue Date: 1 Feb 23 Rate: 6% Yield to Maturity: 5.736% Maturity Date: 1 Mar 53							
Total USD							
		1,246.86	240,087.17	241,393.04	- 1,305.87	0.00	- 1,305.87
Total United States							
		1,246.86	240,087.17	241,393.04	- 1,305.87	0.00	- 1,305.87
Total Government Mortgage Backed Securities							
236,291.86		1,246.86	240,087.17	241,393.04	- 1,305.87	0.00	- 1,305.87

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Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
Shares/PAR value						Market	Translation	Total

Fixed Income

Index linked government bonds

Mexico - MXN

MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02

10,000.00	739.6367934	5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Issue Date: 7 Mar 24 Rate: 33.363636% Yield to Maturity: -5% Maturity Date: 24 Aug 34

Total MXN		5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Total Mexico		5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Total Index Linked Government Bonds

10,000.00		5,259.46	355,718.60	449,106.16	- 5,900.11	- 87,487.45	- 93,387.56

Fixed income derivatives - futures

Germany - EUR

FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0

1.00	133.4400000	0.00	138,177.13	143,221.56	- 2,350.59	- 2,693.84	- 5,044.43

Yield to Maturity: -0.788% Maturity Date: 6 Mar 25

Total EUR		0.00	138,177.13	143,221.56	- 2,350.59	- 2,693.84	- 5,044.43

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Fixed Income</i>							
Fixed income derivatives - futures							
Total Germany		0.00	138,177.13	143,221.56	- 2,350.59	- 2,693.84	- 5,044.43
United States - USD							
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0							
150.00	118.9062500	0.00	17,835,937.50	18,437,121.28	- 601,183.78	0.00	- 601,183.78
Yield to Maturity: 4.857% Maturity Date: 20 Mar 25							
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0							
407.00	111.3125000	0.00	45,304,187.50	45,950,795.32	- 646,607.82	0.00	- 646,607.82
Yield to Maturity: 4.561% Maturity Date: 20 Mar 25							
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0							
413.00	106.3046875	0.00	43,903,835.94	44,203,459.48	- 299,623.54	0.00	- 299,623.54
Yield to Maturity: 4.348% Maturity Date: 31 Mar 25							
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0							
- 9.00	102.8046875	0.00	- 1,850,484.37	- 1,849,234.81	- 1,249.56	0.00	- 1,249.56
Yield to Maturity: 4.257% Maturity Date: 31 Mar 25							
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0							
- 80.00	108.7500000	0.00	- 8,700,000.00	- 8,783,577.99	83,577.99	0.00	83,577.99
Yield to Maturity: 4.423% Maturity Date: 20 Mar 25							

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Fixed income derivatives - futures

Total USD	0.00	96,493,476.57	97,958,563.28	- 1,465,086.71	0.00	- 1,465,086.71

Total United States	0.00	96,493,476.57	97,958,563.28	- 1,465,086.71	0.00	- 1,465,086.71

Total Fixed Income Derivatives - Futures

882.00	0.00	96,631,653.70	98,101,784.84	- 1,467,437.30	- 2,693.84	- 1,470,131.14

Total Fixed Income

134,566,606.37	1,778,043.00	432,054,354.95	429,763,863.96	2,386,480.30	- 95,989.31	2,290,490.99

Real Estate

Real estate

United States - USD

CF CLARION LION PROPERTIES FUND LP CUSIP: 47999NHV8

17,836.05	1,466.4200000	0.00	26,155,140.44	29,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04

CF CLARION LION PROPERTIES FUND LP APL CUSIP: 991439399

8,000,000.00	1.0000000	0.00	8,000,000.00	8,000,000.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Real Estate</i>							
Real estate							
Total USD		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
Total United States		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
Total Real Estate							
8,017,836.05		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
Total Real Estate							
8,017,836.05		0.00	34,155,140.44	37,559,711.48	- 3,404,571.04	0.00	- 3,404,571.04
<i>Venture Capital and Partnerships</i>							
Partnerships							
United States - USD							
AON PRIVATE CREDIT OPPORTUNITIES FUND II, L.P CUSIP: 994TTN996							
18,579,664.00	20,240,331.0000000	0.00	20,240,331.00	18,579,664.00	1,660,667.00	0.00	1,660,667.00
FPA CONTRARIAN VALUE EQUITY FUND, L.P. CUSIP: 994RS5990							
24,500,000.00	37,806,215.0000000	0.00	37,806,215.00	24,500,000.00	13,306,215.00	0.00	13,306,215.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Venture Capital and Partnerships							
Partnerships							
GQG PARTNERS GLOBAL EQUITY FUND CUSIP: 994RH2999							
20,500,000.00	35,927,703.0000000	0.00	35,927,703.00	20,500,000.00	15,427,703.00	0.00	15,427,703.00
LGIMA LONG DURATION US CREDIT FUND LLC CUSIP: 994RZS992							
28,800,000.00	30,983,119.0000000	0.00	30,983,119.00	28,800,000.00	2,183,119.00	0.00	2,183,119.00
PRISA PF, LP-S/R CUSIP: 994SMN995							
58,000,000.00	53,684,845.0000000	0.00	53,684,845.00	58,000,000.00	- 4,315,155.00	0.00	- 4,315,155.00
	* Market Value based on prices received from an external manager or other client-directed pricing source						
STONEPINE INTERNATIONAL EQUITY FUND LLC CUSIP: 994RV8990							
32,500,000.00	38,212,973.0000000	0.00	38,212,973.00	32,500,000.00	5,712,973.00	0.00	5,712,973.00
Total USD							
		0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00
Total United States							
		0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00
Total Partnerships							
182,879,664.00		0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Venture Capital and Partnerships

Partnerships

Total Venture Capital and Partnerships

182,879,664.00	0.00	216,855,186.00	182,879,664.00	33,975,522.00	0.00	33,975,522.00

Other Assets

Other options

United States - USD

CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYMX3U
317U7QBA4

- 100,000.00	0.0000000	0.00	0.00	- 262.50	262.50	0.00	262.50

CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJUSU
317U7P2A6

- 100,000.00	0.0000000	0.00	0.00	- 317.50	317.50	0.00	317.50

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKM9U
317U7PTA7

- 100,000.00	0.0000000	0.00	0.00	- 290.00	290.00	0.00	290.00

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLW7U
317U7Q4A2

- 100,000.00	0.0000000	0.00	0.00	- 268.25	268.25	0.00	268.25

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTE5U
317U7SPA5

- 100,000.00	0.0002895	0.00	- 28.95	- 272.50	243.55	0.00	243.55

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Other Assets

Other options

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRY9U
317U7S8A4

- 100,000.00	0.0001938	0.00	- 19.38	- 275.00	255.62	0.00	255.62

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWSNU
317U7UWA2

- 100,000.00	0.0014862	0.00	- 148.62	- 302.50	153.88	0.00	153.88

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVYPU
317U7UEA2

- 100,000.00	0.0022203	0.00	- 222.03	- 307.50	85.47	0.00	85.47

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1MQU
317U7W0A3

- 100,000.00	0.0032188	0.00	- 321.88	- 323.75	1.87	0.00	1.87

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXGVU
317U7UYA0

- 100,000.00	0.0029481	0.00	- 294.81	- 325.00	30.19	0.00	30.19

CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXUKU
317U7VJA5

- 100,000.00	0.0032536	0.00	- 325.36	- 332.50	7.14	0.00	7.14

PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYMX2U
317U7QAA5

- 100,000.00	0.0190544	0.00	- 1,905.44	- 262.50	- 1,642.94	0.00	- 1,642.94

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Other Assets

Other options

PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJURU 317U7P1A7							
- 100,000.00	0.0114118	0.00	- 1,141.18	- 317.50	- 823.68	0.00	- 823.68
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKM8U 317U7PSA8							
- 100,000.00	0.0147211	0.00	- 1,472.11	- 290.00	- 1,182.11	0.00	- 1,182.11
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLW6U 317U7Q3A3							
- 100,000.00	0.0144211	0.00	- 1,442.11	- 268.25	- 1,173.86	0.00	- 1,173.86
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRY8U 317U7S7A5							
- 100,000.00	0.0060243	0.00	- 602.43	- 275.00	- 327.43	0.00	- 327.43
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTE4U 317U7SOA6							
- 100,000.00	0.0061299	0.00	- 612.99	- 272.50	- 340.49	0.00	- 340.49
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWSMU 317U7UVA3							
- 100,000.00	0.0031148	0.00	- 311.48	- 302.50	- 8.98	0.00	- 8.98
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVYNU 317U7UDA3							
- 100,000.00	0.0021710	0.00	- 217.10	- 307.50	90.40	0.00	90.40

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Other Assets

Other options

PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1MRU
317U7VZA7

- 100,000.00	0.0027575	0.00	- 275.75	- 323.75	48.00	0.00	48.00

PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXGUU
317U7UXA1

- 100,000.00	0.0020578	0.00	- 205.78	- 325.00	119.22	0.00	119.22

PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXULU
317U7VKA3

- 100,000.00	0.0020650	0.00	- 206.50	- 332.50	126.00	0.00	126.00

Total USD		0.00	- 9,753.90	- 6,554.00	- 3,199.90	0.00	- 3,199.90

Total United States		0.00	- 9,753.90	- 6,554.00	- 3,199.90	0.00	- 3,199.90

Total Other Options

-2,200,000.00		0.00	- 9,753.90	- 6,554.00	- 3,199.90	0.00	- 3,199.90

Cash collateral held elsewhere

United States - USD

CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U

206,000.00	1.0000000	0.00	206,000.00	206,000.00	0.00	0.00	0.00

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Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Other Assets

Cash collateral held elsewhere

OTC CASH COLL RECEIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6 SEDOL: 9E8XP4U
CCBOSHUS6

80,000.00	1.0000000	0.00	80,000.00	80,000.00	0.00	0.00	0.00

Total USD		0.00	286,000.00	286,000.00	0.00	0.00	0.00

Total United States		0.00	286,000.00	286,000.00	0.00	0.00	0.00

Total Cash Collateral Held Elsewhere

286,000.00		0.00	286,000.00	286,000.00	0.00	0.00	0.00

Exchange cleared swaps - other assets

European Union - EUR

LCH_IRS BOFAGB2U 12/06/2029 EUR P 6MEURIB / R 2.95% SWU025T29 SEDOL: 9M88SGU
SWU025T29

100,000.00	0.0448650	0.00	4,645.77	0.00	4,645.77	0.00	4,645.77

LCH_IRS BOFAGB2U 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNNU
SWU028Y92

800,000.00	0.0131359	0.00	10,881.78	10,093.61	1,148.64	- 360.47	788.17

Total EUR		0.00	15,527.55	10,093.61	5,794.41	- 360.47	5,433.94

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Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Other Assets

Exchange cleared swaps - other assets

Total European Union		0.00	15,527.55	10,093.61	5,794.41	- 360.47	5,433.94

United States - USD

ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EL0U
SWPC0LX54

100,000.00	0.0164894	0.00	1,648.94	0.00	1,648.94	0.00	1,648.94

ICE_CDX BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BRAU
SWPC0M330

300,000.00	0.0227657	0.00	6,829.71	6,284.55	545.16	0.00	545.16

ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARLU
SWPC0MWQ7

4,400,000.00	0.0226540	0.00	99,677.60	100,234.33	- 556.73	0.00	- 556.73

LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M53YRU
SWU0206W9

200,000.00	0.0843922	0.00	16,878.44	5,847.15	11,031.29	0.00	11,031.29

LCH_OIS BOFAGB2U 10/31/2030 USD P 3.727% / R 1DSOFR SWU021581 SEDOL: 9M5LWUFU
SWU021581

1,200,000.00	0.0180732	0.00	21,687.84	0.00	21,687.84	0.00	21,687.84

LCH_OIS BOFAGB2U 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8PYU
SWU02CM54

50,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Exchange cleared swaps - other assets							
LCH_OIS BOFAGB2U 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAP5U SWU02CPX0							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWKU SWU02CR67							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXU8U SWU02E120							
100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total USD							
		0.00	146,722.53	112,366.03	34,356.50	0.00	34,356.50
Total United States							
		0.00	146,722.53	112,366.03	34,356.50	0.00	34,356.50
Total Exchange Cleared Swaps - Other Assets							
7,450,000.00		0.00	162,250.08	122,459.64	40,150.91	- 360.47	39,790.44
Total Other Assets							
5,536,000.00		0.00	438,496.18	401,905.64	36,951.01	- 360.47	36,590.54

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	

Derivative Offsets

Fixed income futures

Germany - EUR

FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0

- 1.00	133.4400000	0.00	- 138,177.13	- 143,221.56	2,350.59	2,693.84	5,044.43

Total EUR		0.00	- 138,177.13	- 143,221.56	2,350.59	2,693.84	5,044.43

Total Germany		0.00	- 138,177.13	- 143,221.56	2,350.59	2,693.84	5,044.43

United States - USD

FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0

- 150.00	118.9062500	0.00	- 17,835,937.50	- 18,437,121.28	601,183.78	0.00	601,183.78

FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0

- 407.00	111.3125000	0.00	- 45,304,187.50	- 45,950,795.32	646,607.82	0.00	646,607.82

FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0

- 413.00	106.3046875	0.00	- 43,903,835.94	- 44,203,459.48	299,623.54	0.00	299,623.54

FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0

9.00	102.8046875	0.00	1,850,484.37	1,849,234.81	1,249.56	0.00	1,249.56

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Derivative Offsets

Fixed income futures

FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0

80.00	108.7500000	0.00	8,700,000.00	8,783,577.99	- 83,577.99	0.00	- 83,577.99

Total USD		0.00	- 96,493,476.57	- 97,958,563.28	1,465,086.71	0.00	1,465,086.71

Total United States		0.00	- 96,493,476.57	- 97,958,563.28	1,465,086.71	0.00	1,465,086.71

Total Fixed Income Futures

-882.00		0.00	- 96,631,653.70	- 98,101,784.84	1,467,437.30	2,693.84	1,470,131.14

Total Derivative Offsets

-882.00		0.00	- 96,631,653.70	- 98,101,784.84	1,467,437.30	2,693.84	1,470,131.14

Hedge Fund

Hedge fund of funds

United States - USD

CF AON RETURN ENHANCING ALTERNATIVES PORTFOLIO SP CUSIP: 3Z5999S40

39,000.00	1,151.0753000	0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Hedge Fund

Hedge fund of funds

Total USD		0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Total United States		0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Total Hedge Fund of Funds

39,000.00		0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Total Hedge Fund

39,000.00		0.00	44,891,936.70	39,000,000.00	5,891,936.70	0.00	5,891,936.70

Liabilities

Exchange cleared swap liabilities

European Union - EUR

LCH_IRS BOFAGB2U 12/06/2029 EUR P 6MEURIB / R 2.95% SWU025T29 SEDOL: 9M88SGL
SWU025T29

- 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

LCH_IRS BOFAGB2U 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNNL
SWU028Y92

- 800,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Liabilities

Exchange cleared swap liabilities

Total EUR	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Total European Union	0.00	0.00	0.00	0.00	0.00	0.00	0.00

United States - USD

ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EL0L
SWPC0LX54

- 100,000.00	0.0000000	0.00	0.00	- 239.31	239.31	0.00	239.31

ICE_CDZ BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BRAL
SWPC0M330

- 300,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

ICE_CDZ BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARLL
SWPC0MWQ7

- 4,400,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M53YRL
SWU0206W9

- 200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BOFAGB2U 10/31/2030 USD P 3.727% / R 1DSOFR SWU021581 SEDOL: 9M5LWFL
SWU021581

- 1,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Liabilities</i>							
Exchange cleared swap liabilities							
LCH_OIS BOFAGB2U 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 SEDOL: 9MY8PYL							
SWU02CM54							
- 50,000.00	0.0180865	0.00	- 904.33	0.00	- 904.33	0.00	- 904.33
LCH_OIS BOFAGB2U 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 SEDOL: 9MYAP5L							
SWU02CPX0							
- 100,000.00	0.0235581	0.00	- 2,355.81	0.00	- 2,355.81	0.00	- 2,355.81
LCH_OIS BOFAGB2U 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 SEDOL: 9MYBWL							
SWU02CR67							
- 100,000.00	0.0175770	0.00	- 1,757.70	0.00	- 1,757.70	0.00	- 1,757.70
LCH_OIS BOFAGB2U 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXU8L							
SWU02E120							
- 100,000.00	0.0046901	0.00	- 469.01	0.00	- 469.01	0.00	- 469.01
Total USD							
		0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54
Total United States							
		0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54
Total Exchange Cleared Swap Liabilities							
-7,450,000.00		0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Liabilities

Exchange cleared swap liabilities

Total Liabilities

-7,450,000.00	0.00	- 5,486.85	- 239.31	- 5,247.54	0.00	- 5,247.54

Cash and Cash Equivalents

Currency

USD - United States dollar	1.0000000	- 1,025.21	0.00	0.00	0.00	0.00	0.00

Total currency - all currencies		- 1,025.21	0.00	0.00	0.00	0.00	0.00

Total currency - all countries		- 1,025.21	0.00	0.00	0.00	0.00	0.00

Total Currency

0.00	- 1,025.21	0.00	0.00	0.00	0.00	0.00

Cash

CAD - Canadian dollar	1.4382000	0.00	224.95	224.95	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Cash							
CHF - Swiss franc	0.9062500	0.00	94.33	94.33	0.00	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi	7.3415000	0.00	22.16	22.16	0.00	0.00	0.00
EUR - Euro	0.9657170	0.17	12,620.03	12,620.03	0.00	0.00	0.00
GBP - British pound sterling	0.7984669	5.05	31,473.99	31,473.99	0.00	0.00	0.00
MXN - Mexican peso	20.7927500	6.50	213.65	213.65	0.00	0.00	0.00
PEN - Peruvian nuevo sol	3.7569000	0.00	6,394.90	6,394.90	0.00	0.00	0.00
SEK - Swedish krona	11.0492500	0.03	627.58	627.58	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Base Currency Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Cash							
USD - United States dollar	1.0000000	0.00	0.07	0.07	0.00	0.00	0.00
Total cash - all currencies		11.75	51,671.66	51,671.66	0.00	0.00	0.00
Total cash - all countries		11.75	51,671.66	51,671.66	0.00	0.00	0.00
Total Cash							
51,671.66		11.75	51,671.66	51,671.66	0.00	0.00	0.00
Funds - short term investment							
United States - USD							
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A SEDOL: B0C9TG3							
6,110,659.25	1.0000000	35,431.72	6,110,659.25	6,110,659.25	0.00	0.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613							
PSTFII	215.05	10.0170000	0.00	2,154.16	2,154.29	- 0.13	- 0.13
Total USD		35,431.72	6,112,813.41	6,112,813.54	- 0.13	0.00	- 0.13

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

Cash and Cash Equivalents

Funds - short term investment

Total United States		35,431.72	6,112,813.41	6,112,813.54	- 0.13	0.00	- 0.13

Total Funds - Short Term Investment

6,110,874.30		35,431.72	6,112,813.41	6,112,813.54	- 0.13	0.00	- 0.13

Futures initial margin

USD - United States dollar	1.0000000	0.00	160,000.00	160,000.00	0.00	0.00	0.00

Total futures initial margin - all currencies		0.00	160,000.00	160,000.00	0.00	0.00	0.00

Total futures initial margin - all countries		0.00	160,000.00	160,000.00	0.00	0.00	0.00

Total Futures initial margin

160,000.00		0.00	160,000.00	160,000.00	0.00	0.00	0.00

Variation margin

EUR - Euro	0.9657170	0.00	14,111.70	14,111.70	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Variation margin							
GBP - British pound sterling	0.7984669	0.00	- 2.82	- 2.82	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	2,102,434.83	2,102,434.83	0.00	0.00	0.00
Total variation margin - all currencies		0.00	2,116,543.71	2,116,543.71	0.00	0.00	0.00
Total variation margin - all countries		0.00	2,116,543.71	2,116,543.71	0.00	0.00	0.00
Total Variation Margin							
2,116,543.71		0.00	2,116,543.71	2,116,543.71	0.00	0.00	0.00
Cash collateral due to/from ccp broker							
CAD - Canadian dollar	1.4382000	0.00	- 16.43	- 16.43	0.00	0.00	0.00
EUR - Euro	0.9657170	0.00	- 11,098.76	- 11,098.76	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Cash and Cash Equivalents													
Cash collateral due to/from ccp broker													
USD - United States dollar													
	1.0000000	0.00	- 116,432.07	- 116,432.07	0.00	0.00	0.00						
Total cash collateral due to/from ccp broker - all currencies		0.00	- 127,547.26	- 127,547.26	0.00	0.00	0.00						
Total cash collateral due to/from ccp broker - all countries		0.00	- 127,547.26	- 127,547.26	0.00	0.00	0.00						
Total Cash Collateral Due to/from CCP Broker													
	-127,547.26	0.00	- 127,547.26	- 127,547.26	0.00	0.00	0.00						
Total Cash and Cash Equivalents													
	8,311,542.41		34,418.26	8,313,481.52	8,313,481.65	- 0.13	0.00	- 0.13					

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total
<i>Adjustments To Cash</i>							
Pending foreign exchange purchases							
BRL - Brazilian real	6.1778500	0.00	394,151.87	407,499.25	0.00	- 13,347.38	- 13,347.38
CNH - HK offshore Chinese Yuan Renminbi	7.3415000	0.00	34,538.13	34,734.00	0.00	- 195.87	- 195.87
INR - Indian rupee	85.6137500	0.00	667,706.59	675,680.88	0.00	- 7,974.29	- 7,974.29
TWD - New Taiwan dollar	32.7845000	0.00	38,896.16	39,275.00	0.00	- 378.84	- 378.84
USD - United States dollar	1.0000000	0.00	2,345,817.23	2,345,817.23	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	3,481,109.98	3,503,006.36	0.00	- 21,896.38	- 21,896.38
Total pending foreign exchange purchases - all countries		0.00	3,481,109.98	3,503,006.36	0.00	- 21,896.38	- 21,896.38
Total Pending foreign exchange purchases	0.00	0.00	3,481,109.98	3,503,006.36	0.00	- 21,896.38	- 21,896.38

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending foreign exchange sales							
AUD - Australian dollar	1.6151174	0.00	- 30,338.89	- 31,633.59	0.00	1,294.70	1,294.70
BRL - Brazilian real	6.1778500	0.00	- 262,671.42	- 262,944.42	0.00	273.00	273.00
CAD - Canadian dollar	1.4382000	0.00	- 184,465.37	- 189,078.59	0.00	4,613.22	4,613.22
CHF - Swiss franc	0.9062500	0.00	- 183,948.77	- 189,706.61	0.00	5,757.84	5,757.84
CNH - HK offshore Chinese Yuan Renminbi	7.3415000	0.00	- 236,420.79	- 239,270.26	0.00	2,849.47	2,849.47
EUR - Euro	0.9657170	0.00	- 228,959.55	- 232,853.34	0.00	3,893.79	3,893.79
GBP - British pound sterling	0.7984669	0.00	- 376,932.06	- 381,999.34	0.00	5,067.28	5,067.28

Portfolio Statement

31 DEC 2024

Account number CMSUH
Account Name CMS UNION HEALTH VEB

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◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Adjustments To Cash

Pending foreign exchange sales

INR - Indian rupee	85.6137500	0.00	- 83,682.35	- 83,687.00	0.00	4.65	4.65
MXN - Mexican peso	20.7927500	0.00	- 165,163.56	- 169,812.88	0.00	4,649.32	4,649.32
PEN - Peruvian nuevo sol	3.7569000	0.00	- 154,905.43	- 155,085.00	0.00	179.57	179.57
SEK - Swedish krona	11.0492500	0.00	- 182,062.23	- 184,601.90	0.00	2,539.67	2,539.67
TWD - New Taiwan dollar	32.7845000	0.00	- 221,041.06	- 225,144.30	0.00	4,103.24	4,103.24
USD - United States dollar	1.0000000	0.00	- 1,157,189.13	- 1,157,189.13	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 3,467,780.61	- 3,503,006.36	0.00	35,225.75	35,225.75
Total pending foreign exchange sales - all countries		0.00	- 3,467,780.61	- 3,503,006.36	0.00	35,225.75	35,225.75

Portfolio Statement

31 DEC 2024

Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

Description/Asset ID					Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							

Adjustments To Cash

Pending foreign exchange sales

Total Pending foreign exchange sales

0.00	0.00	- 3,467,780.61	- 3,503,006.36	0.00	35,225.75	35,225.75

Pending trade purchases

USD - United States dollar	1.0000000	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Total pending trade purchases - all currencies	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Total pending trade purchases - all countries	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Total Pending trade purchases

0.00	0.00	- 7,765,307.18	- 7,765,307.18	0.00	0.00	0.00

Pending trade sales

USD - United States dollar	1.0000000	0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Total pending trade sales - all currencies	0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Portfolio Statement

31 DEC 2024

Account number CMSUH
Account Name CMS UNION HEALTH VEBA

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◆ Asset Detail - Base Currency

					Unrealized gain/loss		
Description/Asset ID	Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Shares/PAR value							Total

Adjustments To Cash

Pending trade sales

Total pending trade sales - all countries	0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Total Pending trade sales

0.00	0.00	7,197,488.25	7,197,488.25	0.00	0.00	0.00

Total Adjustments To Cash

0.00	0.00	- 554,489.56	- 567,818.93	0.00	13,329.37	13,329.37

Total	334,329,755.55	1,828,036.99	A 866,566,445.95	764,275,959.32	102,370,813.20	- 80,326.57	102,290,486.63

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
2240680							
<i>Cash and Cash Equivalents</i>							
USD							
★ CUSIP: 665278404	MFB NORTHERN INSTL FDS GOVT	2,452,864.380	10,854.79	2,452,864.38	2,452,864.38	0.00	0.00
	PORTFOLIO CLA	1.00	10,854.79	2,452,864.38	2,452,864.38	0.00	
Total - USD			10,854.79	2,452,864.38	2,452,864.38		
Total - Base Currency			10,854.79	2,452,864.38	2,452,864.38		
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			10,854.79	2,452,864.38	2,452,864.38	0.00	0.00
						0.00	
Total Cash and Cash Equivalents in Base Currency						0.00	0.00
			10,854.79	2,452,864.38	2,452,864.38	0.00	
Total for 2240680						0.00	0.00
			10,854.79	2,452,864.38	2,452,864.38	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 002824100	ABBOTT LAB COM	2,658.000	0.00	300,646.38	243,396.86	57,249.52	57,249.52
		113.11	0.00	300,646.38	243,396.86	0.00	
CUSIP: 00287Y109	ABBVIE INC COM USD0.01	2,865.000	0.00	509,110.50	275,883.58	233,226.92	233,226.92
		177.70	0.00	509,110.50	275,883.58	0.00	
CUSIP: 000957100	ABM INDS INC COM	171.000	0.00	8,751.78	7,278.19	1,473.59	1,473.59
		51.18	0.00	8,751.78	7,278.19	0.00	
CUSIP: 004225108	ACADIA PHARMACEUTICALS INC COM	309.000	0.00	5,670.15	6,724.62	-1,054.47	-1,054.47
		18.35	0.00	5,670.15	6,724.62	0.00	
CUSIP: G1151C101	ACCENTURE PLC CLS A	1,085.000	0.00	381,692.15	231,209.76	150,482.39	150,482.39
		351.79	0.00	381,692.15	231,209.76	0.00	
CUSIP: 004498101	ACI WORLDWIDE INC COM STK	288.000	0.00	14,950.08	7,298.64	7,651.44	7,651.44
		51.91	0.00	14,950.08	7,298.64	0.00	
CUSIP: 00508Y102	ACUITY INC	83.000	0.00	24,246.79	13,190.57	11,056.22	11,056.22
		292.13	0.00	24,246.79	13,190.57	0.00	
CUSIP: 005098108	ACUSHNET HLDGS CORP COM	86.000	0.00	6,112.88	4,277.00	1,835.88	1,835.88
		71.08	0.00	6,112.88	4,277.00	0.00	
CUSIP: 00091G104	ACV AUCTIONS INC CL A CLA	303.000	0.00	6,544.80	4,085.20	2,459.60	2,459.60
		21.60	0.00	6,544.80	4,085.20	0.00	
CUSIP: 00724F101	ADOBE INC COM	659.000	0.00	293,044.12	193,069.95	99,974.17	99,974.17
		444.68	0.00	293,044.12	193,069.95	0.00	
CUSIP: 00737L103	ADTALEM GLOBAL ED INC COM	116.000	0.00	10,538.60	4,736.57	5,802.03	5,802.03
		90.85	0.00	10,538.60	4,736.57	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 00790R104	ADVANCED DRAIN SYS INC DEL COM	161.000	0.00	18,611.60	13,949.45	4,662.15	4,662.15
		115.60	0.00	18,611.60	13,949.45	0.00	
CUSIP: 007973100	ADVANCED ENERGY INDS INC COM	97.000	0.00	11,216.11	8,486.78	2,729.33	2,729.33
		115.63	0.00	11,216.11	8,486.78	0.00	
CUSIP: 007903107	ADVANCED MICRO DEVICES INC COM	1,843.000	0.00	222,615.97	64,662.13	157,953.84	157,953.84
		120.79	0.00	222,615.97	64,662.13	0.00	
CUSIP: 00766T100	AECOM	341.000	0.00	36,425.62	28,515.28	7,910.34	7,910.34
		106.82	0.00	36,425.62	28,515.28	0.00	
CUSIP: 008073108	AEROVIRONMENT INC COM	64.000	0.00	9,848.96	6,507.04	3,341.92	3,341.92
		153.89	0.00	9,848.96	6,507.04	0.00	
CUSIP: 00130H105	AES CORP COM	6.000	0.00	77.22	89.23	-12.01	-12.01
		12.87	0.00	77.22	89.23	0.00	
CUSIP: 008252108	AFFILIATED MANAGERS GROUP INC COM STK	97.000	0.00	17,937.24	14,078.83	3,858.41	3,858.41
		184.92	0.00	17,937.24	14,078.83	0.00	
CUSIP: 00827B106	AFFIRM HLDGS INC CL A CL A	572.000	0.00	34,834.80	5,721.43	29,113.37	29,113.37
		60.90	0.00	34,834.80	5,721.43	0.00	
CUSIP: 001055102	AFLAC INC COM	1,577.000	0.00	163,124.88	110,977.44	52,147.44	52,147.44
		103.44	0.00	163,124.88	110,977.44	0.00	
CUSIP: 00846U101	AGILENT TECHNOLOGIES INC COM	698.000	173.10	93,769.32	87,787.60	5,981.72	5,981.72
		134.34	173.10	93,769.32	87,787.60	0.00	
CUSIP: 00847J105	AGILYSYS INC COM STK	51.000	0.00	6,717.21	4,025.56	2,691.65	2,691.65
		131.71	0.00	6,717.21	4,025.56	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 016255101	ALIGN TECHNOLOGY INC COM	160.000	0.00	33,361.60	31,663.36	1,698.24	1,698.24
		208.51	0.00	33,361.60	31,663.36	0.00	
CUSIP: G01767105	ALKERMES PLC SHS	418.000	0.00	12,021.68	11,785.12	236.56	236.56
		28.76	0.00	12,021.68	11,785.12	0.00	
CUSIP: G0176J109	ALLEGION PLC COMMON STOCK	226.000	0.00	29,533.68	18,202.56	11,331.12	11,331.12
		130.68	0.00	29,533.68	18,202.56	0.00	
CUSIP: 018522300	ALLETE INC COM NEW	148.000	0.00	9,590.40	9,358.41	231.99	231.99
		64.80	0.00	9,590.40	9,358.41	0.00	
CUSIP: 018802108	ALLIANT ENERGY CORP COM	648.000	0.00	38,322.72	35,836.02	2,486.70	2,486.70
		59.14	0.00	38,322.72	35,836.02	0.00	
CUSIP: 01973R101	ALLISON TRANSMISSION HOLDING	238.000	0.00	25,718.28	11,526.94	14,191.34	14,191.34
		108.06	0.00	25,718.28	11,526.94	0.00	
CUSIP: 020002101	ALLSTATE CORP COM	683.000	628.36	131,675.57	79,140.92	52,534.65	52,534.65
		192.79	628.36	131,675.57	79,140.92	0.00	
CUSIP: 02005N100	ALLY FINL INC COM	771.000	0.00	27,763.71	20,078.77	7,684.94	7,684.94
		36.01	0.00	27,763.71	20,078.77	0.00	
CUSIP: 02043Q107	ALNYLAM PHARMACEUTICALS INC COM	279.000	0.00	65,651.49	40,852.24	24,799.25	24,799.25
		235.31	0.00	65,651.49	40,852.24	0.00	
CUSIP: 020764106	ALPHA METALLURGICAL RES INC COM	40.000	0.00	8,004.80	5,630.10	2,374.70	2,374.70
		200.12	0.00	8,004.80	5,630.10	0.00	
CUSIP: 02079K107	ALPHABET INC CAP STK USD0.001 CL C	9,002.000	0.00	1,714,340.88	70,002.68	1,644,338.20	1,644,338.20
		190.44	0.00	1,714,340.88	70,002.68	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Local</u>	<u>Local</u>	<u>Local</u>			
Asset ID	Description	Shares/PAR value	Base	Base	Base	Base market	Base total
		Market Price				Base translation	
2240681							
Equities							
USD							
CUSIP: 02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	10,289.000	0.00	1,947,707.70	82,723.61	1,864,984.09	1,864,984.09
		189.30	0.00	1,947,707.70	82,723.61	0.00	
CUSIP: 02209S103	ALTRIA GROUP INC COM	2,460.000	2,509.20	128,633.40	113,451.02	15,182.38	15,182.38
		52.29	2,509.20	128,633.40	113,451.02	0.00	
CUSIP: 023135106	AMAZON COM INC COM	16,952.000	0.00	3,719,099.28	28,470.88	3,690,628.40	3,690,628.40
		219.39	0.00	3,719,099.28	28,470.88	0.00	
CUSIP: G037AX101	AMBARELLA INC SHS	95.000	0.00	6,910.30	5,989.04	921.26	921.26
		72.74	0.00	6,910.30	5,989.04	0.00	
CUSIP: 00165C302	AMC ENTMT HLDGS INC CL A NEW	18.000	0.00	71.64	15.29	56.35	56.35
		3.98	0.00	71.64	15.29	0.00	
CUSIP: 023436108	AMEDISYS INC COM	83.000	0.00	7,535.57	6,651.00	884.57	884.57
		90.79	0.00	7,535.57	6,651.00	0.00	
CUSIP: 023939101	AMENTUM HLDGS INC COM USD0.01 WI	330.000	0.00	6,939.90	3,789.62	3,150.28	3,150.28
		21.03	0.00	6,939.90	3,789.62	0.00	
CUSIP: 025537101	AMER ELEC PWR CO INC COM	1,262.000	0.00	116,394.26	108,945.44	7,448.82	7,448.82
		92.23	0.00	116,394.26	108,945.44	0.00	
CUSIP: 025932104	AMER FINL GROUP INC OH COM STK	128.000	0.00	17,527.04	15,757.12	1,769.92	1,769.92
		136.93	0.00	17,527.04	15,757.12	0.00	
CUSIP: 023608102	AMEREN CORP COM	670.000	0.00	59,723.80	52,124.46	7,599.34	7,599.34
		89.14	0.00	59,723.80	52,124.46	0.00	
CUSIP: 02376R102	AMERICAN AIRLINES INC COM USD1	1,669.000	0.00	29,090.67	23,203.28	5,887.39	5,887.39
		17.43	0.00	29,090.67	23,203.28	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
2240681							
Equities							
USD							
CUSIP: 02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM	396.000	0.00	6,601.32	5,240.07	1,361.25	1,361.25
		16.67	0.00	6,601.32	5,240.07	0.00	
CUSIP: 025816109	AMERICAN EXPRESS CO	1,158.000	0.00	343,682.82	195,563.04	148,119.78	148,119.78
		296.79	0.00	343,682.82	195,563.04	0.00	
CUSIP: 02665T306	AMERICAN HOMES 4 RENT COMMON STOCK	796.000	0.00	29,786.32	26,715.75	3,070.57	3,070.57
		37.42	0.00	29,786.32	26,715.75	0.00	
CUSIP: 029899101	AMERICAN STS WTR CO COM	95.000	0.00	7,383.40	8,362.14	-978.74	-978.74
		77.72	0.00	7,383.40	8,362.14	0.00	
CUSIP: 03027X100	AMERICAN TOWER CORP	808.000	1,308.96	148,195.28	140,955.73	7,239.55	7,239.55
		183.41	1,308.96	148,195.28	140,955.73	0.00	
CUSIP: 030420103	AMERICAN WTR WKS CO INC NEW COM	79.000	0.00	9,834.71	11,581.60	-1,746.89	-1,746.89
		124.49	0.00	9,834.71	11,581.60	0.00	
CUSIP: 03076C106	AMERIPRISE FINL INC COM	272.000	0.00	144,820.96	82,305.16	62,515.80	62,515.80
		532.43	0.00	144,820.96	82,305.16	0.00	
CUSIP: 03076K108	AMERIS BANCORP COM	170.000	34.00	10,636.90	5,562.83	5,074.07	5,074.07
		62.57	34.00	10,636.90	5,562.83	0.00	
CUSIP: 031100100	AMETEK INC NEW COM	596.000	0.00	107,434.96	83,054.09	24,380.87	24,380.87
		180.26	0.00	107,434.96	83,054.09	0.00	
CUSIP: 031162100	AMGEN INC COM	1,309.000	0.00	341,177.76	307,458.93	33,718.83	33,718.83
		260.64	0.00	341,177.76	307,458.93	0.00	
CUSIP: 03152W109	AMICUS THERAPEUTICS INC COM	708.000	0.00	6,669.36	8,434.05	-1,764.69	-1,764.69
		9.42	0.00	6,669.36	8,434.05	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 031652100	AMKOR TECHNOLOGY INC COM	261.000	0.00	6,705.09	5,841.84	863.25	863.25
		25.69	0.00	6,705.09	5,841.84	0.00	
CUSIP: 032095101	AMPHENOL CORP NEW CL A	3,028.000	499.62	210,294.60	115,749.09	94,545.51	94,545.51
		69.45	499.62	210,294.60	115,749.09	0.00	
CUSIP: 034164103	ANDERSONS INC COM	83.000	0.00	3,363.16	3,714.46	-351.30	-351.30
		40.52	0.00	3,363.16	3,714.46	0.00	
CUSIP: 035710839	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	1,208.000	785.20	22,106.40	23,353.66	-1,247.26	-1,247.26
		18.30	785.20	22,106.40	23,353.66	0.00	
CUSIP: 03676B102	ANTERO MIDSTREAM CORPORATION COM USD1.00	869.000	0.00	13,113.21	9,162.31	3,950.90	3,950.90
		15.09	0.00	13,113.21	9,162.31	0.00	
CUSIP: 03674X106	ANTERO RES CORP COM	733.000	0.00	25,691.65	16,164.49	9,527.16	9,527.16
		35.05	0.00	25,691.65	16,164.49	0.00	
CUSIP: G0403H108	AON PLC	41.000	0.00	14,725.56	13,261.14	1,464.42	1,464.42
		359.16	0.00	14,725.56	13,261.14	0.00	
CUSIP: 03743Q108	APA CORP COM	1,080.000	0.00	24,937.20	17,960.33	6,976.87	6,976.87
		23.09	0.00	24,937.20	17,960.33	0.00	
CUSIP: 00187Y100	API GROUP CORPORATION COM USD0.0001	532.000	0.00	19,136.04	12,072.41	7,063.63	7,063.63
		35.97	0.00	19,136.04	12,072.41	0.00	
CUSIP: 03769M106	APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	1,250.000	0.00	206,450.00	79,665.63	126,784.37	126,784.37
		165.16	0.00	206,450.00	79,665.63	0.00	
CUSIP: 03783C100	APPFOLIO INC COM CL A COM CL A	51.000	0.00	12,582.72	7,137.58	5,445.14	5,445.14
		246.72	0.00	12,582.72	7,137.58	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: G0450A105	ARCH CAPITAL GROUP COM STK	178.000	0.00	16,438.30	13,512.43	2,925.87	2,925.87
		92.35	0.00	16,438.30	13,512.43	0.00	
CUSIP: 039483102	ARCHER-DANIELS-MIDLAND CO COM	825.000	0.00	41,679.00	51,089.12	-9,410.12	-9,410.12
		50.52	0.00	41,679.00	51,089.12	0.00	
CUSIP: 03957W106	ARCHROCK INC COM	348.000	0.00	8,661.72	3,563.01	5,098.71	5,098.71
		24.89	0.00	8,661.72	3,563.01	0.00	
CUSIP: 039653100	ARCOSA INC COM	125.000	0.00	12,092.50	8,682.82	3,409.68	3,409.68
		96.74	0.00	12,092.50	8,682.82	0.00	
CUSIP: 03990B101	ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER	397.000	0.00	70,280.91	33,349.56	36,931.35	36,931.35
		177.03	0.00	70,280.91	33,349.56	0.00	
CUSIP: 040413205	ARISTA NETWORKS INC COM NEW	2,192.000	0.00	242,281.76	87,774.53	154,507.23	154,507.23
		110.53	0.00	242,281.76	87,774.53	0.00	
CUSIP: 04247X102	ARMSTRONG WORLD INDS INC NEW COM STK	117.000	0.00	16,535.61	7,937.58	8,598.03	8,598.03
		141.33	0.00	16,535.61	7,937.58	0.00	
CUSIP: 042735100	ARROW ELECTR INC COM	150.000	0.00	16,968.00	17,292.38	-324.38	-324.38
		113.12	0.00	16,968.00	17,292.38	0.00	
CUSIP: 04316A108	ARTISAN PARTNERS ASSET MGMT INC CL A CL A	155.000	0.00	6,672.75	5,206.85	1,465.90	1,465.90
		43.05	0.00	6,672.75	5,206.85	0.00	
CUSIP: 043436104	ASBURY AUTOMOTIVE GROUP INC COM	57.000	0.00	13,852.71	11,305.53	2,547.18	2,547.18
		243.03	0.00	13,852.71	11,305.53	0.00	
CUSIP: 00191U102	ASGN INCORPORATED COMN STK USD0.01	126.000	0.00	10,500.84	9,152.96	1,347.88	1,347.88
		83.34	0.00	10,500.84	9,152.96	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 07373V105	BEAM THERAPEUTICS INC COM	164.000	0.00	4,067.20	5,041.77	-974.57	-974.57
		24.80	0.00	4,067.20	5,041.77	0.00	
CUSIP: 075887109	BECTON DICKINSON & CO COM	376.000	0.00	85,303.12	89,361.48	-4,058.36	-4,058.36
		226.87	0.00	85,303.12	89,361.48	0.00	
CUSIP: 077454106	BELDEN INC COM	110.000	5.50	12,387.10	8,752.98	3,634.12	3,634.12
		112.61	5.50	12,387.10	8,752.98	0.00	
CUSIP: 07831C103	BELLRING BRANDS INC COM USD0.01	344.000	0.00	25,916.96	12,529.34	13,387.62	13,387.62
		75.34	0.00	25,916.96	12,529.34	0.00	
CUSIP: 08265T208	BENTLEY SYS INC CL B CL B	436.000	0.00	20,361.20	18,657.53	1,703.67	1,703.67
		46.70	0.00	20,361.20	18,657.53	0.00	
CUSIP: 084423102	BERKLEY W R CORP COM	798.000	0.00	46,698.96	31,783.01	14,915.95	14,915.95
		58.52	0.00	46,698.96	31,783.01	0.00	
CUSIP: 084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	2,970.000	0.00	1,346,241.60	224,055.83	1,122,185.77	1,122,185.77
		453.28	0.00	1,346,241.60	224,055.83	0.00	
CUSIP: 086516101	BEST BUY INC COM STK	511.000	480.34	43,843.80	37,641.54	6,202.26	6,202.26
		85.80	480.34	43,843.80	37,641.54	0.00	
CUSIP: 090572207	BIO RAD LABORATORIES INC CL A CL A	60.000	0.00	19,710.60	22,765.35	-3,054.75	-3,054.75
		328.51	0.00	19,710.60	22,765.35	0.00	
CUSIP: 09062X103	BIOGEN INC COMMON STOCK	310.000	0.00	47,405.20	58,135.08	-10,729.88	-10,729.88
		152.92	0.00	47,405.20	58,135.08	0.00	
CUSIP: 09073M104	BIO-TECHNE CORP COM	402.000	0.00	28,956.06	31,855.49	-2,899.43	-2,899.43
		72.03	0.00	28,956.06	31,855.49	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 109194100	BRIGHT HORIZONS FA COM USD0.001	149.000	0.00	16,516.65	11,538.94	4,977.71	4,977.71
		110.85	0.00	16,516.65	11,538.94	0.00	
CUSIP: 10922N103	BRIGHTHOUSE FINL INC COM	176.000	0.00	8,455.04	7,755.00	700.04	700.04
		48.04	0.00	8,455.04	7,755.00	0.00	
CUSIP: 109641100	BRINKER INTL INC COM	112.000	0.00	14,816.48	4,512.76	10,303.72	10,303.72
		132.29	0.00	14,816.48	4,512.76	0.00	
CUSIP: 109696104	BRINKS CO COM	117.000	0.00	10,854.09	7,331.52	3,522.57	3,522.57
		92.77	0.00	10,854.09	7,331.52	0.00	
CUSIP: 110122108	BRISTOL MYERS SQUIBB CO COM	4,456.000	0.00	252,031.36	195,637.12	56,394.24	56,394.24
		56.56	0.00	252,031.36	195,637.12	0.00	
CUSIP: 11120U105	BRIXMOR PPTY GROUP INC COM	771.000	0.00	21,464.64	16,277.74	5,186.90	5,186.90
		27.84	0.00	21,464.64	16,277.74	0.00	
CUSIP: 11135F101	BROADCOM INC COM	6,875.000	0.00	1,593,900.00	451,675.79	1,142,224.21	1,142,224.21
		231.84	0.00	1,593,900.00	451,675.79	0.00	
CUSIP: 11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK	302.000	265.76	68,279.18	43,546.14	24,733.04	24,733.04
		226.09	265.76	68,279.18	43,546.14	0.00	
CUSIP: 11135E203	BROADSTONE NET LEASE INC COM USD0.00025	445.000	129.05	7,057.70	7,174.73	-117.03	-117.03
		15.86	129.05	7,057.70	7,174.73	0.00	
CUSIP: 113004105	BROOKFIELD ASSET MGMT LTD CL A LTD VTG SHS	82.000	0.00	4,443.58	3,183.24	1,260.34	1,260.34
		54.19	0.00	4,443.58	3,183.24	0.00	
CUSIP: 11276H106	BROOKFIELD INFRASTRUCTURE CORP NEW EXCHANGEABLE SUB VOTING SHS CL A	252.000	0.00	10,082.52	10,677.87	-595.35	-595.35
		40.01	0.00	10,082.52	10,677.87	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 11285B108	BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS	330.000	0.00	9,127.80	10,966.73	-1,838.93	-1,838.93
		27.66	0.00	9,127.80	10,966.73	0.00	
CUSIP: 115236101	BROWN & BROWN INC COM	611.000	0.00	62,334.22	40,229.77	22,104.45	22,104.45
		102.02	0.00	62,334.22	40,229.77	0.00	
CUSIP: 117043109	BRUNSWICK CORP COM	187.000	0.00	12,095.16	16,091.82	-3,996.66	-3,996.66
		64.68	0.00	12,095.16	16,091.82	0.00	
CUSIP: 12008R107	BUILDERS FIRSTSOURCE INC COM STK	376.000	0.00	53,741.68	35,292.30	18,449.38	18,449.38
		142.93	0.00	53,741.68	35,292.30	0.00	
CUSIP: H11356104	BUNGE GLOBAL SA F COMMON STOCK	357.000	0.00	27,760.32	33,041.25	-5,280.93	-5,280.93
		77.76	0.00	27,760.32	33,041.25	0.00	
CUSIP: 05605H100	BWV TECHNOLOGIES INC COM	236.000	0.00	26,288.04	15,267.43	11,020.61	11,020.61
		111.39	0.00	26,288.04	15,267.43	0.00	
CUSIP: 101121101	BXP INC	405.000	396.90	30,115.80	21,393.12	8,722.68	8,722.68
		74.36	396.90	30,115.80	21,393.12	0.00	
CUSIP: 127055101	CABOT CORP COM	143.000	0.00	13,057.33	10,143.35	2,913.98	2,913.98
		91.31	0.00	13,057.33	10,143.35	0.00	
CUSIP: 127203107	CACTUS INC CL A CL A	161.000	0.00	9,395.96	6,541.84	2,854.12	2,854.12
		58.36	0.00	9,395.96	6,541.84	0.00	
CUSIP: 12740C103	CADENCE BK COM	466.000	116.50	16,053.70	9,237.29	6,816.41	6,816.41
		34.45	116.50	16,053.70	9,237.29	0.00	
CUSIP: 127387108	CADENCE DESIGN SYS INC COM	472.000	0.00	141,817.12	99,432.71	42,384.41	42,384.41
		300.46	0.00	141,817.12	99,432.71	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 12769G100	CAESARS ENTMT INC NEW COM	560.000	0.00	18,715.20	22,633.54	-3,918.34	-3,918.34
		33.42	0.00	18,715.20	22,633.54	0.00	
CUSIP: 128030202	CAL MAINE FOODS INC COM NEW STK	98.000	0.00	10,086.16	4,585.67	5,500.49	5,500.49
		102.92	0.00	10,086.16	4,585.67	0.00	
CUSIP: 13057Q305	CALIFORNIA RES CORP COM USD0.01	191.000	0.00	9,910.99	7,686.32	2,224.67	2,224.67
		51.89	0.00	9,910.99	7,686.32	0.00	
CUSIP: 130788102	CALIFORNIA WTR SVC GROUP COM	140.000	0.00	6,346.20	7,766.15	-1,419.95	-1,419.95
		45.33	0.00	6,346.20	7,766.15	0.00	
CUSIP: 133131102	CAMDEN PPTY TR SH BEN INT	230.000	236.90	26,689.20	25,594.97	1,094.23	1,094.23
		116.04	236.90	26,689.20	25,594.97	0.00	
CUSIP: 13765N107	CANNAE HLDGS INC COM USD0.0001	179.000	0.00	3,554.94	3,283.31	271.63	271.63
		19.86	0.00	3,554.94	3,283.31	0.00	
CUSIP: 14174T107	CARETRUST REIT INC COM	255.000	73.95	6,897.75	4,899.90	1,997.85	1,997.85
		27.05	73.95	6,897.75	4,899.90	0.00	
CUSIP: 141788109	CARGURUS INC CL A CL A	263.000	0.00	9,610.02	4,311.23	5,298.79	5,298.79
		36.54	0.00	9,610.02	4,311.23	0.00	
CUSIP: 142339100	CARLISLE COMPANIES INC COM	133.000	0.00	49,055.72	28,788.19	20,267.53	20,267.53
		368.84	0.00	49,055.72	28,788.19	0.00	
CUSIP: 14316J108	CARLYLE GROUP INC COM	535.000	0.00	27,012.15	16,302.79	10,709.36	10,709.36
		50.49	0.00	27,012.15	16,302.79	0.00	
CUSIP: 143130102	CARMAX INC COM	408.000	0.00	33,358.08	28,760.94	4,597.14	4,597.14
		81.76	0.00	33,358.08	28,760.94	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 163072101	CHEESECAKE FACTORY INC COM	125.000	0.00	5,930.00	4,174.07	1,755.93	1,755.93
		47.44	0.00	5,930.00	4,174.07	0.00	
CUSIP: 16359R103	CHEMED CORP NEW COM	38.000	0.00	20,132.40	21,012.96	-880.56	-880.56
		529.80	0.00	20,132.40	21,012.96	0.00	
CUSIP: 16411R208	CHENIERE ENERGY INC COM NEW	632.000	0.00	135,797.84	96,703.90	39,093.94	39,093.94
		214.87	0.00	135,797.84	96,703.90	0.00	
CUSIP: 166764100	CHEVRON CORP COM	2,136.000	0.00	309,378.24	149,490.71	159,887.53	159,887.53
		144.84	0.00	309,378.24	149,490.71	0.00	
CUSIP: 169656105	CHIPOTLE MEXICAN GRILL INC COM STK	3,100.000	0.00	186,930.00	126,436.13	60,493.87	60,493.87
		60.30	0.00	186,930.00	126,436.13	0.00	
CUSIP: 674215207	CHORD ENERGY CORPORATION COM USD0.01	106.000	0.00	12,393.52	15,060.75	-2,667.23	-2,667.23
		116.92	0.00	12,393.52	15,060.75	0.00	
CUSIP: 171340102	CHURCH & DWIGHT INC COM	628.000	0.00	65,757.88	60,710.33	5,047.55	5,047.55
		104.71	0.00	65,757.88	60,710.33	0.00	
CUSIP: 171779309	CIENA CORP COM NEW	381.000	0.00	32,312.61	17,603.16	14,709.45	14,709.45
		84.81	0.00	32,312.61	17,603.16	0.00	
CUSIP: 172062101	CIN FNCL CORP COM	397.000	321.57	57,048.90	41,820.98	15,227.92	15,227.92
		143.70	321.57	57,048.90	41,820.98	0.00	
CUSIP: 17243V102	CINEMARK HLDGS INC COM	279.000	0.00	8,643.42	4,774.39	3,869.03	3,869.03
		30.98	0.00	8,643.42	4,774.39	0.00	
CUSIP: 172908105	CINTAS CORP COM	896.000	0.00	163,699.20	103,562.48	60,136.72	60,136.72
		182.70	0.00	163,699.20	103,562.48	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

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		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
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◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 22160N109	COSTAR GROUP INC COM	276.000	0.00	19,758.84	21,009.81	-1,250.97	-1,250.97
		71.59	0.00	19,758.84	21,009.81	0.00	
CUSIP: 22160K105	COSTCO WHOLESALE CORP NEW COM	884.000	0.00	809,982.68	246,164.10	563,818.58	563,818.58
		916.27	0.00	809,982.68	246,164.10	0.00	
CUSIP: 127097103	COTERRA ENERGY INC COM	2,028.000	0.00	51,795.12	38,835.33	12,959.79	12,959.79
		25.54	0.00	51,795.12	38,835.33	0.00	
CUSIP: 22266T109	COUPANG INC	2,003.000	0.00	44,025.94	46,163.54	-2,137.60	-2,137.60
		21.98	0.00	44,025.94	46,163.54	0.00	
CUSIP: 222795502	COUSINS PPTYS INC	391.000	0.00	11,980.24	8,340.30	3,639.94	3,639.94
		30.64	0.00	11,980.24	8,340.30	0.00	
CUSIP: 224441105	CRANE NXT CO COM USD1.00	122.000	0.00	7,102.84	5,824.59	1,278.25	1,278.25
		58.22	0.00	7,102.84	5,824.59	0.00	
CUSIP: 225310101	CREDIT ACCEP CORP MICH COM	18.000	0.00	8,450.28	8,977.37	-527.09	-527.09
		469.46	0.00	8,450.28	8,977.37	0.00	
CUSIP: G25508105	CRH ORD EUR 0.32	1,056.000	0.00	97,701.12	95,453.95	2,247.17	2,247.17
		92.52	0.00	97,701.12	95,453.95	0.00	
CUSIP: 22788C105	CROWDSTRIKE HLDGS INC CL A CL A	518.000	0.00	177,238.88	61,539.70	115,699.18	115,699.18
		342.16	0.00	177,238.88	61,539.70	0.00	
CUSIP: 22822V101	CROWN CASTLE INC COM	892.000	0.00	80,957.92	80,798.88	159.04	159.04
		90.76	0.00	80,957.92	80,798.88	0.00	
CUSIP: 228368106	CROWN HLDGS INC COM	297.000	0.00	24,558.93	25,400.19	-841.26	-841.26
		82.69	0.00	24,558.93	25,400.19	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 126402106	CSW INDUSTRIALS INC COM	38.000	0.00	13,406.40	5,201.92	8,204.48	8,204.48
		352.80	0.00	13,406.40	5,201.92	0.00	
CUSIP: 229663109	CUBESMART	578.000	0.00	24,767.30	25,970.99	-1,203.69	-1,203.69
		42.85	0.00	24,767.30	25,970.99	0.00	
CUSIP: 231021106	CUMMINS INC	384.000	0.00	133,862.40	51,403.20	82,459.20	82,459.20
		348.60	0.00	133,862.40	51,403.20	0.00	
CUSIP: 23128Q101	CURBLINE PTYS CORP	246.000	61.50	5,712.12	5,483.34	228.78	228.78
		23.22	61.50	5,712.12	5,483.34	0.00	
CUSIP: 231561101	CURTISS WRIGHT CORP COM	99.000	0.00	35,132.13	17,000.53	18,131.60	18,131.60
		354.87	0.00	35,132.13	17,000.53	0.00	
CUSIP: 126600105	CVB FINL CORP COM	343.000	68.60	7,343.63	4,994.94	2,348.69	2,348.69
		21.41	68.60	7,343.63	4,994.94	0.00	
CUSIP: 126650100	CVS HEALTH CORP COM	2,372.000	0.00	106,479.08	134,711.81	-28,232.73	-28,232.73
		44.89	0.00	106,479.08	134,711.81	0.00	
CUSIP: 23282W605	CYTOKINETICS INC COMMON STOCK	211.000	0.00	9,925.44	7,972.11	1,953.33	1,953.33
		47.04	0.00	9,925.44	7,972.11	0.00	
CUSIP: 235851102	DANAHER CORP COM	879.000	237.33	201,774.45	162,490.37	39,284.08	39,284.08
		229.55	237.33	201,774.45	162,490.37	0.00	
CUSIP: 237194105	DARDEN RESTAURANTS INC COM	317.000	0.00	59,180.73	29,237.82	29,942.91	29,942.91
		186.69	0.00	59,180.73	29,237.82	0.00	
CUSIP: 23804L103	DATADOG INC COM USD0.00001 CL A	686.000	0.00	98,022.54	44,872.98	53,149.56	53,149.56
		142.89	0.00	98,022.54	44,872.98	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 260557103	DOW INC COM USD0.01 WI	1,855.000	0.00	74,441.15	52,464.04	21,977.11	21,977.11
		40.13	0.00	74,441.15	52,464.04	0.00	
CUSIP: 26142V105	DRAFTKINGS INC NEW CL A	915.000	0.00	34,038.00	20,690.44	13,347.56	13,347.56
		37.20	0.00	34,038.00	20,690.44	0.00	
CUSIP: 26210C104	DROPBOX INC CL A CL A	693.000	0.00	20,817.72	14,111.22	6,706.50	6,706.50
		30.04	0.00	20,817.72	14,111.22	0.00	
CUSIP: 23345M107	DT MIDSTREAM INC COM USD0.01 WI	251.000	184.48	24,956.93	12,307.16	12,649.77	12,649.77
		99.43	184.48	24,956.93	12,307.16	0.00	
CUSIP: 233331107	DTE ENERGY CO COM	499.000	543.91	60,254.25	56,373.28	3,880.97	3,880.97
		120.75	543.91	60,254.25	56,373.28	0.00	
CUSIP: 26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	1,888.000	0.00	203,413.12	174,942.46	28,470.66	28,470.66
		107.74	0.00	203,413.12	174,942.46	0.00	
CUSIP: 26484T106	DUN & BRADSTREET HLDGS INC COM	650.000	0.00	8,099.00	7,203.63	895.37	895.37
		12.46	0.00	8,099.00	7,203.63	0.00	
CUSIP: 26603R106	DUOLINGO INC CL A COM CL A COM	62.000	0.00	20,102.26	8,642.96	11,459.30	11,459.30
		324.23	0.00	20,102.26	8,642.96	0.00	
CUSIP: 26614N102	DUPONT DE NEMOURS INC COMMON STOCK	1,533.000	0.00	116,891.25	65,049.02	51,842.23	51,842.23
		76.25	0.00	116,891.25	65,049.02	0.00	
CUSIP: 23355L106	DXC TECHNOLOGY CO COM	595.000	0.00	11,888.10	10,387.75	1,500.35	1,500.35
		19.98	0.00	11,888.10	10,387.75	0.00	
CUSIP: 267475101	DYCOM INDS INC COM	75.000	0.00	13,054.50	6,862.69	6,191.81	6,191.81
		174.06	0.00	13,054.50	6,862.69	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
2240681							
Equities							
USD							
CUSIP: 268150109	DYNATRACE INC COM	510.000	0.00	27,718.50	21,625.28	6,093.22	6,093.22
		54.35	0.00	27,718.50	21,625.28	0.00	
CUSIP: 26856L103	E L F BEAUTY INC COM	127.000	0.00	15,944.85	11,777.03	4,167.82	4,167.82
		125.55	0.00	15,944.85	11,777.03	0.00	
CUSIP: 26969P108	EAGLE MATLS INC COM	93.000	23.25	22,948.68	13,853.52	9,095.16	9,095.16
		246.76	23.25	22,948.68	13,853.52	0.00	
CUSIP: 27579R104	EAST WEST BANCORP INC COM	366.000	0.00	35,048.16	18,509.54	16,538.62	16,538.62
		95.76	0.00	35,048.16	18,509.54	0.00	
CUSIP: 27627N105	EASTERN BANKSHARES INC COM	396.000	0.00	6,831.00	4,515.39	2,315.61	2,315.61
		17.25	0.00	6,831.00	4,515.39	0.00	
CUSIP: 277276101	EASTGROUP PPTYS INC REIT	107.000	149.80	17,172.43	17,445.55	-273.12	-273.12
		160.49	149.80	17,172.43	17,445.55	0.00	
CUSIP: 277432100	EASTMAN CHEM CO COM	338.000	280.54	30,866.16	20,618.85	10,247.31	10,247.31
		91.32	280.54	30,866.16	20,618.85	0.00	
CUSIP: G29183103	EATON CORP PLC COM USD0.50	1,032.000	0.00	342,489.84	174,193.86	168,295.98	168,295.98
		331.87	0.00	342,489.84	174,193.86	0.00	
CUSIP: 278642103	EBAY INC COM USD0.001	1,403.000	0.00	86,915.85	64,078.52	22,837.33	22,837.33
		61.95	0.00	86,915.85	64,078.52	0.00	
CUSIP: 278865100	ECOLAB INC COM STK USD1	642.000	417.30	150,433.44	108,364.79	42,068.65	42,068.65
		234.32	417.30	150,433.44	108,364.79	0.00	
CUSIP: 28035Q102	EDGEWELL PERS CARE CO COM	132.000	19.80	4,435.20	5,752.89	-1,317.69	-1,317.69
		33.60	19.80	4,435.20	5,752.89	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Shares/PAR value	Accrued	Market value	Cost	Unrealized gain/loss	
		Local	income/expense	Local	Local	Base market	Base total
		Market Price	Base	Base	Base	Base translation	
2240681							
Equities							
USD							
CUSIP: 29444U700	EQUINIX INC COM USD0.001	108.000	0.00	101,832.12	86,808.61	15,023.51	15,023.51
		942.89	0.00	101,832.12	86,808.61	0.00	
CUSIP: 29452E101	EQUITABLE HLDGS INC COM	953.000	0.00	44,953.01	24,856.63	20,096.38	20,096.38
		47.17	0.00	44,953.01	24,856.63	0.00	
CUSIP: 29605J106	ESAB CORPORATION COM USD0.001 WI	147.000	11.76	17,631.18	8,527.84	9,103.34	9,103.34
		119.94	11.76	17,631.18	8,527.84	0.00	
CUSIP: 296315104	ESCO TECHNOLOGIES INC	67.000	0.00	8,925.07	6,342.39	2,582.68	2,582.68
		133.21	0.00	8,925.07	6,342.39	0.00	
CUSIP: G3198U102	ESSENT GROUP LTD COM STK	270.000	0.00	14,698.80	11,462.18	3,236.62	3,236.62
		54.44	0.00	14,698.80	11,462.18	0.00	
CUSIP: 29670E107	ESSENTIAL PROPERTIES REALTY TR INC USD0.01	361.000	106.49	11,292.08	8,856.98	2,435.10	2,435.10
		31.28	106.49	11,292.08	8,856.98	0.00	
CUSIP: 29670G102	ESSENTIAL UTILS INC COM	598.000	0.00	21,719.36	25,548.06	-3,828.70	-3,828.70
		36.32	0.00	21,719.36	25,548.06	0.00	
CUSIP: 297178105	ESSEX PPTY TR REIT	167.000	0.00	47,668.48	36,852.31	10,816.17	10,816.17
		285.44	0.00	47,668.48	36,852.31	0.00	
CUSIP: 518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	296.000	0.00	22,194.08	27,846.03	-5,651.95	-5,651.95
		74.98	0.00	22,194.08	27,846.03	0.00	
CUSIP: 29977A105	EVERCORE INC	95.000	0.00	26,333.05	10,590.84	15,742.21	15,742.21
		277.19	0.00	26,333.05	10,590.84	0.00	
CUSIP: 30034W106	EVERGY INC COM NPV	580.000	0.00	35,699.00	35,047.95	651.05	651.05
		61.55	0.00	35,699.00	35,047.95	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 315616102	F5 INC COM STK NPV	154.000	0.00	38,726.38	20,677.97	18,048.41	18,048.41
		251.47	0.00	38,726.38	20,677.97	0.00	
CUSIP: G3323L100	FABRINET COM USD0.01	94.000	0.00	20,668.72	8,841.88	11,826.84	11,826.84
		219.88	0.00	20,668.72	8,841.88	0.00	
CUSIP: 303250104	FAIR ISAAC CORPORATION COM	63.000	0.00	125,428.59	46,998.16	78,430.43	78,430.43
		1,990.93	0.00	125,428.59	46,998.16	0.00	
CUSIP: 313745101	FEDERAL RLTY INVT TR COM USD0.01	208.000	0.00	23,285.60	19,166.70	4,118.90	4,118.90
		111.95	0.00	23,285.60	19,166.70	0.00	
CUSIP: 313855108	FEDERAL SIGNAL CORP COM	154.000	0.00	14,228.06	7,985.29	6,242.77	6,242.77
		92.39	0.00	14,228.06	7,985.29	0.00	
CUSIP: 31428X106	FEDEX CORP COM	206.000	284.28	57,953.98	55,609.70	2,344.28	2,344.28
		281.33	284.28	57,953.98	55,609.70	0.00	
CUSIP: 31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	671.000	0.00	37,669.94	23,714.82	13,955.12	13,955.12
		56.14	0.00	37,669.94	23,714.82	0.00	
CUSIP: 31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK	1,533.000	0.00	123,820.41	86,924.94	36,895.47	36,895.47
		80.77	0.00	123,820.41	86,924.94	0.00	
CUSIP: 31847R102	FIRST AMERN FINL CORP COM STK	261.000	0.00	16,296.84	15,029.04	1,267.80	1,267.80
		62.44	0.00	16,296.84	15,029.04	0.00	
CUSIP: 318672706	FIRST BANCORP P R COM NEW COM NEW	463.000	0.00	8,607.17	5,376.59	3,230.58	3,230.58
		18.59	0.00	8,607.17	5,376.59	0.00	
CUSIP: 31946M103	FIRST CTZNS BANCSHARES INC CL A CL A	29.000	0.00	61,277.58	29,437.11	31,840.47	31,840.47
		2,113.02	0.00	61,277.58	29,437.11	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 320209109	FIRST FINL BANCORP OHIO COM	240.000	0.00	6,451.20	4,903.80	1,547.40	1,547.40
		26.88	0.00	6,451.20	4,903.80	0.00	
CUSIP: 32020R109	FIRST FINL BANKSHARES INC COM	334.000	60.12	12,040.70	9,623.38	2,417.32	2,417.32
		36.05	60.12	12,040.70	9,623.38	0.00	
CUSIP: 32051X108	FIRST HAWAIIAN INC COM	330.000	0.00	8,563.50	6,013.43	2,550.07	2,550.07
		25.95	0.00	8,563.50	6,013.43	0.00	
CUSIP: 32055Y201	FIRST INTERSTATE BANC SYS/MT	230.000	0.00	7,468.10	5,865.58	1,602.52	1,602.52
		32.47	0.00	7,468.10	5,865.58	0.00	
CUSIP: 336433107	FIRST SOLAR INC COM	260.000	0.00	45,822.40	37,309.35	8,513.05	8,513.05
		176.24	0.00	45,822.40	37,309.35	0.00	
CUSIP: 33768G107	FIRSTCASH HLDGS INC COM	97.000	0.00	10,049.20	9,777.85	271.35	271.35
		103.60	0.00	10,049.20	9,777.85	0.00	
CUSIP: 337932107	FIRSTENERGY CORP COM	1,403.000	0.00	55,811.34	53,079.00	2,732.34	2,732.34
		39.78	0.00	55,811.34	53,079.00	0.00	
CUSIP: 337738108	FISERV INC COM	1,522.000	0.00	312,649.24	184,850.71	127,798.53	127,798.53
		205.42	0.00	312,649.24	184,850.71	0.00	
CUSIP: 339750101	FLOOR & DECOR HLDGS INC CL A CL A	267.000	0.00	26,619.90	26,612.56	7.34	7.34
		99.70	0.00	26,619.90	26,612.56	0.00	
CUSIP: 343498101	FLOWERS FOODS INC COM	485.000	0.00	10,020.10	13,498.77	-3,478.67	-3,478.67
		20.66	0.00	10,020.10	13,498.77	0.00	
CUSIP: 34354P105	FLOWSERVE CORP COM	326.000	68.46	18,751.52	9,207.85	9,543.67	9,543.67
		57.52	68.46	18,751.52	9,207.85	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 369604301	GE AEROSPACE	2,513.000	703.64	419,143.27	219,221.92	199,921.35	199,921.35
		166.79	703.64	419,143.27	219,221.92	0.00	
CUSIP: 36266G107	GE HEALTHCARE TECHNOLOGIES INC COM	944.000	0.00	73,801.92	43,158.15	30,643.77	30,643.77
		78.18	0.00	73,801.92	43,158.15	0.00	
CUSIP: 36828A101	GE VERNOVA LLC COM	638.000	159.50	209,857.34	56,612.25	153,245.09	153,245.09
		328.93	159.50	209,857.34	56,612.25	0.00	
CUSIP: 668771108	GEN DIGITAL INC COM USD0.01	1,418.000	0.00	38,824.84	25,059.61	13,765.23	13,765.23
		27.38	0.00	38,824.84	25,059.61	0.00	
CUSIP: 37045V100	GEN MTRS CO COM	3,596.000	0.00	191,558.92	85,360.13	106,198.79	106,198.79
		53.27	0.00	191,558.92	85,360.13	0.00	
CUSIP: 368736104	GENERAC HLDGS INC COM STK	161.000	0.00	24,963.05	16,507.74	8,455.31	8,455.31
		155.05	0.00	24,963.05	16,507.74	0.00	
CUSIP: 371901109	GENTEX CORP COM	607.000	0.00	17,439.11	16,924.68	514.43	514.43
		28.73	0.00	17,439.11	16,924.68	0.00	
CUSIP: 37247D106	GENWORTH FINL INC COMMON STOCK	1,271.000	0.00	8,884.29	7,324.14	1,560.15	1,560.15
		6.99	0.00	8,884.29	7,324.14	0.00	
CUSIP: 374689107	GIBALTAR INDS INC COM	80.000	0.00	4,712.00	4,017.00	695.00	695.00
		58.90	0.00	4,712.00	4,017.00	0.00	
CUSIP: 375558103	GILEAD SCIENCES INC	2,169.000	0.00	200,350.53	203,377.59	-3,027.06	-3,027.06
		92.37	0.00	200,350.53	203,377.59	0.00	
CUSIP: 37637Q105	GLACIER BANCORP INC NEW COM	286.000	0.00	14,362.92	8,943.94	5,418.98	5,418.98
		50.22	0.00	14,362.92	8,943.94	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 377322102	GLAUKOS CORP COM	118.000	0.00	17,692.92	5,594.68	12,098.24	12,098.24
		149.94	0.00	17,692.92	5,594.68	0.00	
CUSIP: 37940X102	GLOBAL PMTS INC COM	675.000	0.00	75,640.50	69,533.44	6,107.06	6,107.06
		112.06	0.00	75,640.50	69,533.44	0.00	
CUSIP: L44385109	GLOBANT SA USD1.20	105.000	0.00	22,514.10	16,383.42	6,130.68	6,130.68
		214.42	0.00	22,514.10	16,383.42	0.00	
CUSIP: 379577208	GLOBUS MED INC CL A NEW COM STK	300.000	0.00	24,813.00	17,349.11	7,463.89	7,463.89
		82.71	0.00	24,813.00	17,349.11	0.00	
CUSIP: 36251C103	GMS INC COM	108.000	0.00	9,161.64	6,276.15	2,885.49	2,885.49
		84.83	0.00	9,161.64	6,276.15	0.00	
CUSIP: 380237107	GODADDY INC CL A CL A	405.000	0.00	79,934.85	30,683.82	49,251.03	49,251.03
		197.37	0.00	79,934.85	30,683.82	0.00	
CUSIP: 38141G104	GOLDMAN SACHS GROUP INC COM	611.000	0.00	349,870.82	208,153.31	141,717.51	141,717.51
		572.62	0.00	349,870.82	208,153.31	0.00	
CUSIP: 382550101	GOODYEAR TIRE & RUBBER CO COM	720.000	0.00	6,480.00	7,900.20	-1,420.20	-1,420.20
		9.00	0.00	6,480.00	7,900.20	0.00	
CUSIP: 384109104	GRACO INC COM	434.000	0.00	36,581.86	34,842.61	1,739.25	1,739.25
		84.29	0.00	36,581.86	34,842.61	0.00	
CUSIP: 384637104	GRAHAM HLDGS CO COM CL B COM	10.000	0.00	8,719.20	5,802.53	2,916.67	2,916.67
		871.92	0.00	8,719.20	5,802.53	0.00	
CUSIP: 384747101	GRAIL INC COM	58.000	0.00	1,035.30	1,002.87	32.43	32.43
		17.85	0.00	1,035.30	1,002.87	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 384802104	GRAINGER W W INC COM	117.000	0.00	123,323.85	81,428.79	41,895.06	41,895.06
		1,054.05	0.00	123,323.85	81,428.79	0.00	
CUSIP: 387328107	GRANITE CONST INC COM	114.000	14.82	9,998.94	4,364.21	5,634.73	5,634.73
		87.71	14.82	9,998.94	4,364.21	0.00	
CUSIP: 388689101	GRAPHIC PACKAGING HLDG CO COM STK	790.000	79.00	21,456.40	19,467.58	1,988.82	1,988.82
		27.16	79.00	21,456.40	19,467.58	0.00	
CUSIP: 397624107	GREIF INC.	64.000	34.56	3,911.68	4,053.92	-142.24	-142.24
		61.12	34.56	3,911.68	4,053.92	0.00	
CUSIP: 398905109	GROUP 1 AUTOMOTIVE INC COM	37.000	0.00	15,594.76	8,417.60	7,177.16	7,177.16
		421.48	0.00	15,594.76	8,417.60	0.00	
CUSIP: 40131M109	GUARDANT HEALTH INC COM	252.000	0.00	7,698.60	5,675.67	2,022.93	2,022.93
		30.55	0.00	7,698.60	5,675.67	0.00	
CUSIP: 40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001	212.000	0.00	35,738.96	16,084.97	19,653.99	19,653.99
		168.58	0.00	35,738.96	16,084.97	0.00	
CUSIP: 36262G101	GXO LOGISTICS INC COM	273.000	0.00	11,875.50	14,535.21	-2,659.71	-2,659.71
		43.50	0.00	11,875.50	14,535.21	0.00	
CUSIP: 41068X100	HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	224.000	92.96	6,009.92	6,179.34	-169.42	-169.42
		26.83	92.96	6,009.92	6,179.34	0.00	
CUSIP: 405024100	HAEMONETICS CORP MASS COM	129.000	0.00	10,072.32	10,686.69	-614.37	-614.37
		78.08	0.00	10,072.32	10,686.69	0.00	
CUSIP: 40637H109	HALOZYME THERAPEUTICS INC COM	342.000	0.00	16,351.02	11,163.74	5,187.28	5,187.28
		47.81	0.00	16,351.02	11,163.74	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 437076102	HOME DEPOT INC COM	1,662.000	0.00	646,501.38	345,263.67	301,237.71	301,237.71
		388.99	0.00	646,501.38	345,263.67	0.00	
CUSIP: 438516106	HONEYWELL INTL INC COM STK	584.000	0.00	131,919.76	115,464.54	16,455.22	16,455.22
		225.89	0.00	131,919.76	115,464.54	0.00	
CUSIP: 44107P104	HOST HOTELS & RESORTS INC REIT	1,829.000	548.70	32,044.08	20,893.66	11,150.42	11,150.42
		17.52	548.70	32,044.08	20,893.66	0.00	
CUSIP: 441593100	HOULIHAN LOKEY INC CL A CL A	131.000	0.00	22,749.46	11,922.64	10,826.82	10,826.82
		173.66	0.00	22,749.46	11,922.64	0.00	
CUSIP: 44267T102	HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC	95.000	0.00	7,307.40	7,006.43	300.97	300.97
		76.92	0.00	7,307.40	7,006.43	0.00	
CUSIP: 40434L105	HP INC COM	2,134.000	617.58	69,632.42	63,961.32	5,671.10	5,671.10
		32.63	617.58	69,632.42	63,961.32	0.00	
CUSIP: 443320106	HUB GROUP INC CL A CL A	166.000	0.00	7,396.96	6,322.32	1,074.64	1,074.64
		44.56	0.00	7,396.96	6,322.32	0.00	
CUSIP: 443510607	HUBBELL INC COM	139.000	0.00	58,225.71	37,929.28	20,296.43	20,296.43
		418.89	0.00	58,225.71	37,929.28	0.00	
CUSIP: 443573100	HUBSPOT INC COM	120.000	0.00	83,612.40	50,503.50	33,108.90	33,108.90
		696.77	0.00	83,612.40	50,503.50	0.00	
CUSIP: 444859102	HUMANA INC COM	247.000	218.59	62,666.37	62,847.52	-181.15	-181.15
		253.71	218.59	62,666.37	62,847.52	0.00	
CUSIP: 445658107	HUNT J B TRANS SVCS INC COM	213.000	0.00	36,350.58	37,590.78	-1,240.20	-1,240.20
		170.66	0.00	36,350.58	37,590.78	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 446150104	HUNTINGTON BANCSHARES INC COM	3,708.000	574.74	60,329.16	35,712.41	24,616.75	24,616.75
		16.27	574.74	60,329.16	35,712.41	0.00	
CUSIP: 446413106	HUNTINGTON INGALLS INDS INC COM	102.000	0.00	19,274.94	15,297.91	3,977.03	3,977.03
		188.97	0.00	19,274.94	15,297.91	0.00	
CUSIP: 448579102	HYATT HOTELS CORP COM CL A COM CL A	123.000	0.00	19,308.54	14,206.81	5,101.73	5,101.73
		156.98	0.00	19,308.54	14,206.81	0.00	
CUSIP: 45167R104	IDEX CORP COM	196.000	0.00	41,020.84	40,543.10	477.74	477.74
		209.29	0.00	41,020.84	40,543.10	0.00	
CUSIP: 45168D104	IDEXX LABS INC COM	206.000	0.00	85,168.64	87,133.16	-1,964.52	-1,964.52
		413.44	0.00	85,168.64	87,133.16	0.00	
CUSIP: 452308109	ILL TOOL WKS INC COM	177.000	265.50	44,880.12	43,510.58	1,369.54	1,369.54
		253.56	265.50	44,880.12	43,510.58	0.00	
CUSIP: 452327109	ILLUMINA INC COM	352.000	0.00	47,037.76	39,327.81	7,709.95	7,709.95
		133.63	0.00	47,037.76	39,327.81	0.00	
CUSIP: 453204109	IMPINJ INC COM	56.000	0.00	8,134.56	4,823.98	3,310.58	3,310.58
		145.26	0.00	8,134.56	4,823.98	0.00	
CUSIP: 45337C102	INCYTE CORP COM	479.000	0.00	33,084.53	30,579.20	2,505.33	2,505.33
		69.07	0.00	33,084.53	30,579.20	0.00	
CUSIP: 45378A106	INDEPENDENCE RLTY TR INC COM	577.000	92.32	11,447.68	9,643.12	1,804.56	1,804.56
		19.84	92.32	11,447.68	9,643.12	0.00	
CUSIP: 453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01	117.000	66.69	7,510.23	6,301.92	1,208.31	1,208.31
		64.19	66.69	7,510.23	6,301.92	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 45866F104	INTERCONTINENTAL EXCHANGE INC COM	1,277.000	0.00	190,285.77	138,723.70	51,562.07	51,562.07
		149.01	0.00	190,285.77	138,723.70	0.00	
CUSIP: 45867G101	INTERDIGITAL INC COM	77.000	0.00	14,916.44	5,206.17	9,710.27	9,710.27
		193.72	0.00	14,916.44	5,206.17	0.00	
CUSIP: 459044103	INTERNATIONAL BANCSHARES CORP COM	138.000	0.00	8,716.08	5,840.51	2,875.57	2,875.57
		63.16	0.00	8,716.08	5,840.51	0.00	
CUSIP: 459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,343.000	0.00	295,231.69	180,385.51	114,846.18	114,846.18
		219.83	0.00	295,231.69	180,385.51	0.00	
CUSIP: 458334109	INTERPARFUMS INC	47.000	0.00	6,180.97	7,123.91	-942.94	-942.94
		131.51	0.00	6,180.97	7,123.91	0.00	
CUSIP: 459506101	INTL FLAVORS & FRAGRANCES INC COM	206.000	82.40	17,417.30	12,173.99	5,243.31	5,243.31
		84.55	82.40	17,417.30	12,173.99	0.00	
CUSIP: 460146103	INTL PAPER CO COM	918.000	0.00	49,406.76	30,525.80	18,880.96	18,880.96
		53.82	0.00	49,406.76	30,525.80	0.00	
CUSIP: 461202103	INTUIT COM	254.000	0.00	159,639.00	123,413.67	36,225.33	36,225.33
		628.50	0.00	159,639.00	123,413.67	0.00	
CUSIP: 46120E602	INTUITIVE SURGICAL INC COM NEW STK	911.000	0.00	475,505.56	254,842.61	220,662.95	220,662.95
		521.96	0.00	475,505.56	254,842.61	0.00	
CUSIP: 46187W107	INVITATION HOMES INC COM	1,577.000	457.33	50,416.69	52,723.06	-2,306.37	-2,306.37
		31.97	457.33	50,416.69	52,723.06	0.00	
CUSIP: 462222100	IONIS PHARMACEUTICALS INC COM	365.000	0.00	12,760.40	13,027.77	-267.37	-267.37
		34.96	0.00	12,760.40	13,027.77	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 493267108	KEYCORP NEW COM	2,400.000	0.00	41,136.00	25,758.00	15,378.00	15,378.00
		17.14	0.00	41,136.00	25,758.00	0.00	
CUSIP: 49427F108	KILROY RLTY CORP COM	300.000	162.00	12,135.00	8,552.35	3,582.65	3,582.65
		40.45	162.00	12,135.00	8,552.35	0.00	
CUSIP: 49446R109	KIMCO REALTY CORPORATION	1,544.000	0.00	36,175.92	22,043.92	14,132.00	14,132.00
		23.43	0.00	36,175.92	22,043.92	0.00	
CUSIP: 49456B101	KINDER MORGAN INC DEL COM	5,134.000	0.00	140,671.60	59,750.86	80,920.74	80,920.74
		27.40	0.00	140,671.60	59,750.86	0.00	
CUSIP: 49714P108	KINSALE CAP GROUP INC COM	55.000	0.00	25,582.15	18,008.79	7,573.36	7,573.36
		465.13	0.00	25,582.15	18,008.79	0.00	
CUSIP: 497266106	KIRBY CORP COM	154.000	0.00	16,293.20	11,190.03	5,103.17	5,103.17
		105.80	0.00	16,293.20	11,190.03	0.00	
CUSIP: 49803T300	KITE RLTY GROUP TR COM NEW COM NEW	559.000	0.00	14,109.16	11,488.85	2,620.31	2,620.31
		25.24	0.00	14,109.16	11,488.85	0.00	
CUSIP: 48251W104	KKR & CO INC CL A CL A	1,477.000	0.00	218,463.07	78,668.72	139,794.35	139,794.35
		147.91	0.00	218,463.07	78,668.72	0.00	
CUSIP: 498894104	KNIFE RIV HLDG CO COM	130.000	0.00	13,213.20	4,789.49	8,423.71	8,423.71
		101.64	0.00	13,213.20	4,789.49	0.00	
CUSIP: 499049104	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01	294.000	0.00	15,593.76	16,849.88	-1,256.12	-1,256.12
		53.04	0.00	15,593.76	16,849.88	0.00	
CUSIP: 49926D109	KNOWLES CORP COM	230.000	0.00	4,583.90	3,846.18	737.72	737.72
		19.93	0.00	4,583.90	3,846.18	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 512816109	LAMAR ADVERTISING CO NEW CL A CL A	223.000	0.00	27,148.02	23,504.76	3,643.26	3,643.26
		121.74	0.00	27,148.02	23,504.76	0.00	
CUSIP: 517834107	LAS VEGAS SANDS CORP COM STK	670.000	0.00	34,411.20	20,573.36	13,837.84	13,837.84
		51.36	0.00	34,411.20	20,573.36	0.00	
CUSIP: 50189K103	LCI INDUSTRIES COM	63.000	0.00	6,513.57	7,221.85	-708.28	-708.28
		103.39	0.00	6,513.57	7,221.85	0.00	
CUSIP: 521865204	LEAR CORP COM NEW COM NEW	151.000	0.00	14,299.70	19,163.79	-4,864.09	-4,864.09
		94.70	0.00	14,299.70	19,163.79	0.00	
CUSIP: 525327102	LEIDOS HLDGS INC COM	351.000	0.00	50,565.06	33,110.71	17,454.35	17,454.35
		144.06	0.00	50,565.06	33,110.71	0.00	
CUSIP: 526107107	LENNOX INTL INC COM	82.000	94.30	49,962.60	23,160.29	26,802.31	26,802.31
		609.30	94.30	49,962.60	23,160.29	0.00	
CUSIP: 50187T106	LGI HOMES INC COM	52.000	0.00	4,648.80	6,165.25	-1,516.45	-1,516.45
		89.40	0.00	4,648.80	6,165.25	0.00	
CUSIP: 53115L104	LIBERTY ENERGY INC COM USD0.01 CL A	345.000	0.00	6,862.05	4,506.57	2,355.48	2,355.48
		19.89	0.00	6,862.05	4,506.57	0.00	
CUSIP: 531229771	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER A	54.000	0.00	4,538.16	3,289.93	1,248.23	1,248.23
		84.04	0.00	4,538.16	3,289.93	0.00	
CUSIP: 531229755	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C	518.000	0.00	47,997.88	35,187.76	12,810.12	12,810.12
		92.66	0.00	47,997.88	35,187.76	0.00	
CUSIP: 531229748	LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A	48.000	0.00	3,194.88	1,101.41	2,093.47	2,093.47
		66.56	0.00	3,194.88	1,101.41	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Local</u>	<u>Local</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price	Base	Base	Base		
2240681							
Equities							
USD							
CUSIP: 531229722	LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C	100.000	0.00	6,806.00	2,293.08	4,512.92	4,512.92
		68.06	0.00	6,806.00	2,293.08	0.00	
CUSIP: 80874P109	LIGHT & WONDER INC COM USD0.001	242.000	0.00	20,903.96	14,854.57	6,049.39	6,049.39
		86.38	0.00	20,903.96	14,854.57	0.00	
CUSIP: 533900106	LINCOLN ELEC HLDGS INC COM	144.000	108.00	26,995.68	24,571.08	2,424.60	2,424.60
		187.47	108.00	26,995.68	24,571.08	0.00	
CUSIP: 534187109	LINCOLN NATL CORP COM	438.000	0.00	13,888.98	9,501.32	4,387.66	4,387.66
		31.71	0.00	13,888.98	9,501.32	0.00	
CUSIP: G54950103	LINDE PLC	567.000	0.00	237,385.89	118,758.50	118,627.39	118,627.39
		418.67	0.00	237,385.89	118,758.50	0.00	
CUSIP: 536797103	LITHIA MTRS INC COM CLA	70.000	0.00	25,020.10	15,902.08	9,118.02	9,118.02
		357.43	0.00	25,020.10	15,902.08	0.00	
CUSIP: 537008104	LITTELFUSE INC COM	62.000	0.00	14,610.30	15,113.90	-503.60	-503.60
		235.65	0.00	14,610.30	15,113.90	0.00	
CUSIP: G5509L101	LIVANOVA PLC ORD GBP1.00 (DI)	137.000	0.00	6,344.47	6,565.39	-220.92	-220.92
		46.31	0.00	6,344.47	6,565.39	0.00	
CUSIP: 538034109	LIVE NATION ENTERTAINMENT INC	402.000	0.00	52,059.00	27,501.83	24,557.17	24,557.17
		129.50	0.00	52,059.00	27,501.83	0.00	
CUSIP: 539830109	LOCKHEED MARTIN CORP COM	414.000	0.00	201,179.16	160,234.44	40,944.72	40,944.72
		485.94	0.00	201,179.16	160,234.44	0.00	
CUSIP: 540424108	LOEWS CORP COM	502.000	0.00	42,514.38	30,191.54	12,322.84	12,322.84
		84.69	0.00	42,514.38	30,191.54	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 55616P104	MACYS INC COM STK	696.000	120.89	11,783.28	11,186.46	596.82	596.82
		16.93	120.89	11,783.28	11,186.46	0.00	
CUSIP: 556269108	MADDEN STEVEN LTD COM	197.000	0.00	8,376.44	6,755.63	1,620.81	1,620.81
		42.52	0.00	8,376.44	6,755.63	0.00	
CUSIP: 55939A107	MAGNERA CORP COM	86.000	0.00	1,562.62	1,501.00	61.62	61.62
		18.17	0.00	1,562.62	1,501.00	0.00	
CUSIP: 559663109	MAGNOLIA OIL & GAS CORP CL A CL A	447.000	0.00	10,450.86	9,379.18	1,071.68	1,071.68
		23.38	0.00	10,450.86	9,379.18	0.00	
CUSIP: 562750109	MANHATTAN ASSOCS INC COM	160.000	0.00	43,238.40	27,067.60	16,170.80	16,170.80
		270.24	0.00	43,238.40	27,067.60	0.00	
CUSIP: 56418H100	MANPOWERGROUP INC	129.000	0.00	7,445.88	9,777.24	-2,331.36	-2,331.36
		57.72	0.00	7,445.88	9,777.24	0.00	
CUSIP: 56585A102	MARATHON PETE CORP COM	768.000	0.00	107,136.00	114,747.81	-7,611.81	-7,611.81
		139.50	0.00	107,136.00	114,747.81	0.00	
CUSIP: 570535104	MARKEL GROUP INC	12.000	0.00	20,714.76	16,498.71	4,216.05	4,216.05
		1,726.23	0.00	20,714.76	16,498.71	0.00	
CUSIP: 571903202	MARRIOTT INTL INC NEW COM STK CL A	585.000	0.00	163,179.90	121,340.82	41,839.08	41,839.08
		278.94	0.00	163,179.90	121,340.82	0.00	
CUSIP: 571748102	MARSH & MCLENNAN CO'S INC COM	406.000	0.00	86,238.46	73,698.13	12,540.33	12,540.33
		212.41	0.00	86,238.46	73,698.13	0.00	
CUSIP: 573874104	MARVELL TECHNOLOGY INC COM	2,192.000	0.00	242,106.40	87,729.32	154,377.08	154,377.08
		110.45	0.00	242,106.40	87,729.32	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 574599106	MASCO CORP COM	708.000	0.00	51,379.56	20,709.00	30,670.56	30,670.56
		72.57	0.00	51,379.56	20,709.00	0.00	
CUSIP: 57636Q104	MASTERCARD INCORPORATED COM USD0.0001 CLASS A	1,235.000	0.00	650,313.95	232,995.10	417,318.85	417,318.85
		526.57	0.00	650,313.95	232,995.10	0.00	
CUSIP: 576485205	MATADOR RES CO COM	289.000	0.00	16,259.14	14,023.01	2,236.13	2,236.13
		56.26	0.00	16,259.14	14,023.01	0.00	
CUSIP: 57667L107	MATCH GROUP INC NEW COM	719.000	0.00	23,518.49	25,871.42	-2,352.93	-2,352.93
		32.71	0.00	23,518.49	25,871.42	0.00	
CUSIP: 576690101	MATERION CORP COM	52.000	0.00	5,141.76	5,615.61	-473.85	-473.85
		98.88	0.00	5,141.76	5,615.61	0.00	
CUSIP: 57686G105	MATSON INC COM	95.000	0.00	12,809.80	6,252.19	6,557.61	6,557.61
		134.84	0.00	12,809.80	6,252.19	0.00	
CUSIP: 577081102	MATTEL INC COM STOCK 1.00 PAR	907.000	0.00	16,081.11	16,001.75	79.36	79.36
		17.73	0.00	16,081.11	16,001.75	0.00	
CUSIP: 580135101	MC DONALDS CORP COM	685.000	0.00	198,574.65	9,848.11	188,726.54	188,726.54
		289.89	0.00	198,574.65	9,848.11	0.00	
CUSIP: 580589109	MCGRATH RENTCORP COM	62.000	0.00	6,932.84	5,562.18	1,370.66	1,370.66
		111.82	0.00	6,932.84	5,562.18	0.00	
CUSIP: 58155Q103	MCKESSON CORP	294.000	208.74	167,553.54	104,082.62	63,470.92	63,470.92
		569.91	208.74	167,553.54	104,082.62	0.00	
CUSIP: 552690109	MDU RES GROUP INC COM	521.000	67.73	9,388.42	5,675.18	3,713.24	3,713.24
		18.02	67.73	9,388.42	5,675.18	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued	Market value	Cost	Unrealized gain/loss		
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 594972408	MICROSTRATEGY INC CL A NEW CL A NEW	240.000	0.00	69,508.80	7,379.58	62,129.22	62,129.22
		289.62	0.00	69,508.80	7,379.58	0.00	
CUSIP: 59522J103	MID-AMER APT CMNTYS INC COM	266.000	0.00	41,115.62	28,296.28	12,819.34	12,819.34
		154.57	0.00	41,115.62	28,296.28	0.00	
CUSIP: 596278101	MIDDLEBY CORP COM	138.000	0.00	18,692.10	19,727.45	-1,035.35	-1,035.35
		135.45	0.00	18,692.10	19,727.45	0.00	
CUSIP: 603158106	MINERALS TECHNOLOGIES INC COM	83.000	0.00	6,325.43	5,000.13	1,325.30	1,325.30
		76.21	0.00	6,325.43	5,000.13	0.00	
CUSIP: 55306N104	MKS INC	147.000	0.00	15,345.33	12,346.90	2,998.43	2,998.43
		104.39	0.00	15,345.33	12,346.90	0.00	
CUSIP: 60786M105	MOELIS & CO CL A CL A	163.000	0.00	12,042.44	5,830.92	6,211.52	6,211.52
		73.88	0.00	12,042.44	5,830.92	0.00	
CUSIP: 608190104	MOHAWK INDS INC COM	135.000	0.00	16,082.55	13,949.89	2,132.66	2,132.66
		119.13	0.00	16,082.55	13,949.89	0.00	
CUSIP: 60855R100	MOLINA HEALTHCARE INC COM	147.000	0.00	42,784.35	44,910.34	-2,125.99	-2,125.99
		291.05	0.00	42,784.35	44,910.34	0.00	
CUSIP: 60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	452.000	0.00	25,908.64	27,329.05	-1,420.41	-1,420.41
		57.32	0.00	25,908.64	27,329.05	0.00	
CUSIP: 609207105	MONDELEZ INTL INC COM	2,019.000	948.93	120,594.87	132,693.73	-12,098.86	-12,098.86
		59.73	948.93	120,594.87	132,693.73	0.00	
CUSIP: 60937P106	MONGODB INC CL A CL A	171.000	0.00	39,810.51	38,608.81	1,201.70	1,201.70
		232.81	0.00	39,810.51	38,608.81	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 668074305	NORTHWESTERN ENERGY GROUP INC	149.000	0.00	7,965.54	8,783.93	-818.39	-818.39
		53.46	0.00	7,965.54	8,783.93	0.00	
CUSIP: G66721104	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	1,080.000	0.00	27,788.40	15,716.70	12,071.70	12,071.70
		25.73	0.00	27,788.40	15,716.70	0.00	
CUSIP: 62955J103	NOV INC COM	1,010.000	0.00	14,746.00	14,764.57	-18.57	-18.57
		14.60	0.00	14,746.00	14,764.57	0.00	
CUSIP: 67000B104	NOVANTA INC NOVANTA INC	91.000	0.00	13,902.07	14,177.12	-275.05	-275.05
		152.77	0.00	13,902.07	14,177.12	0.00	
CUSIP: 629377508	NRG ENERGY INC COM NEW	570.000	0.00	51,425.40	17,936.48	33,488.92	33,488.92
		90.22	0.00	51,425.40	17,936.48	0.00	
CUSIP: G6683N103	NU HOLDINGS LTD	2,220.000	0.00	22,999.20	29,331.75	-6,332.55	-6,332.55
		10.36	0.00	22,999.20	29,331.75	0.00	
CUSIP: 67059N108	NUTANIX INC CL A CL A	593.000	0.00	36,279.74	14,541.85	21,737.89	21,737.89
		61.18	0.00	36,279.74	14,541.85	0.00	
CUSIP: G6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	426.000	0.00	29,036.16	18,178.49	10,857.67	10,857.67
		68.16	0.00	29,036.16	18,178.49	0.00	
CUSIP: 67066G104	NVIDIA CORP COM	41,295.000	0.00	5,545,505.55	137,832.38	5,407,673.17	5,407,673.17
		134.29	0.00	5,545,505.55	137,832.38	0.00	
CUSIP: 62944T105	NVR INC COM STK USD0.01	8.000	0.00	65,431.20	31,807.24	33,623.96	33,623.96
		8,178.90	0.00	65,431.20	31,807.24	0.00	
CUSIP: 67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	81.000	0.00	96,049.80	75,298.61	20,751.19	20,751.19
		1,185.80	0.00	96,049.80	75,298.61	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 674599105	OCCIDENTAL PETROLEUM CORP	714.000	157.08	35,278.74	42,270.59	-6,991.85	-6,991.85
		49.41	157.08	35,278.74	42,270.59	0.00	
CUSIP: 675232102	OCEANEERING INTL INC COM	256.000	0.00	6,676.48	4,403.84	2,272.64	2,272.64
		26.08	0.00	6,676.48	4,403.84	0.00	
CUSIP: 670837103	OGE ENERGY CORP COM	515.000	0.00	21,243.75	19,282.89	1,960.86	1,960.86
		41.25	0.00	21,243.75	19,282.89	0.00	
CUSIP: 679295105	OKTA INC CL A CL A	390.000	0.00	30,732.00	26,774.48	3,957.52	3,957.52
		78.80	0.00	30,732.00	26,774.48	0.00	
CUSIP: 679580100	OLD DOMINION FREIGHT LINE INC COM	512.000	0.00	90,316.80	81,344.64	8,972.16	8,972.16
		176.40	0.00	90,316.80	81,344.64	0.00	
CUSIP: 680033107	OLD NATL BANCORP IND COM	753.000	0.00	16,343.87	9,926.43	6,417.44	6,417.44
		21.705	0.00	16,343.87	9,926.43	0.00	
CUSIP: 680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	721.000	0.00	26,092.99	18,553.14	7,539.85	7,539.85
		36.19	0.00	26,092.99	18,553.14	0.00	
CUSIP: 681116109	OLLIES BARGAIN OUTLET HLDGS INC COM	161.000	0.00	17,666.53	10,536.25	7,130.28	7,130.28
		109.73	0.00	17,666.53	10,536.25	0.00	
CUSIP: 681936100	OMEGA HEALTHCARE INVS INC REIT	606.000	0.00	22,937.10	16,153.84	6,783.26	6,783.26
		37.85	0.00	22,937.10	16,153.84	0.00	
CUSIP: 68235P108	ONE GAS INC COM	139.000	0.00	9,625.75	10,745.05	-1,119.30	-1,119.30
		69.25	0.00	9,625.75	10,745.05	0.00	
CUSIP: 68268W103	ONEMAIN HLDGS INC COM	296.000	0.00	15,430.48	11,521.06	3,909.42	3,909.42
		52.13	0.00	15,430.48	11,521.06	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 682680103	ONEOK INC COM STK	1,056.000	0.00	106,022.40	70,473.96	35,548.44	35,548.44
		100.40	0.00	106,022.40	70,473.96	0.00	
CUSIP: 683344105	ONTO INNOVATION INC	127.000	0.00	21,167.09	10,411.78	10,755.31	10,755.31
		166.67	0.00	21,167.09	10,411.78	0.00	
CUSIP: 68404L201	OPTION CARE HEALTH INC COM NEW COM NEW	429.000	0.00	9,952.80	14,007.93	-4,055.13	-4,055.13
		23.20	0.00	9,952.80	14,007.93	0.00	
CUSIP: 68389X105	ORACLE CORP COM	2,226.000	0.00	370,940.64	208,369.69	162,570.95	162,570.95
		166.64	0.00	370,940.64	208,369.69	0.00	
CUSIP: 68622V106	ORGANON & CO COM	1,326.000	0.00	19,783.92	16,462.96	3,320.96	3,320.96
		14.92	0.00	19,783.92	16,462.96	0.00	
CUSIP: 688239201	OSHKOSH CORPORATION	169.000	0.00	16,066.83	13,175.67	2,891.16	2,891.16
		95.07	0.00	16,066.83	13,175.67	0.00	
CUSIP: 671044105	OSI SYS INC COM	41.000	0.00	6,864.63	4,838.93	2,025.70	2,025.70
		167.43	0.00	6,864.63	4,838.93	0.00	
CUSIP: 689648103	OTTER TAIL CORP	105.000	0.00	7,753.20	7,615.92	137.28	137.28
		73.84	0.00	7,753.20	7,615.92	0.00	
CUSIP: 69047Q102	OVINTIV INC COM USD0.01	633.000	0.00	25,636.50	22,764.27	2,872.23	2,872.23
		40.50	0.00	25,636.50	22,764.27	0.00	
CUSIP: 690742101	OWENS CORNING NEW COM STK	240.000	0.00	40,876.80	25,462.20	15,414.60	15,414.60
		170.32	0.00	40,876.80	25,462.20	0.00	
CUSIP: 69478X105	PAC PREMIER BANCORP COM	240.000	0.00	5,980.80	5,199.00	781.80	781.80
		24.92	0.00	5,980.80	5,199.00	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
2240681									
Equities									
USD									
CUSIP: 70509V100	PEBBLEBROOK HOTEL TR COM STK	333.000	3.33	4,512.15		4,759.41		-247.26	-247.26
		13.55	3.33	4,512.15		4,759.41		0.00	
CUSIP: 705573103	PEGASYS INC COM	107.000	0.00	9,972.40		4,956.51		5,015.89	5,015.89
		93.20	0.00	9,972.40		4,956.51		0.00	
CUSIP: 70932M107	PENNYMAC FINL SVCS INC NEW COM	68.000	0.00	6,945.52		4,131.17		2,814.35	2,814.35
		102.14	0.00	6,945.52		4,131.17		0.00	
CUSIP: 70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK	66.000	0.00	10,061.04		9,424.31		636.73	636.73
		152.44	0.00	10,061.04		9,424.31		0.00	
CUSIP: G7S00T104	PENTAIR PLC COM USD0.01	420.000	0.00	42,268.80		18,671.39		23,597.41	23,597.41
		100.64	0.00	42,268.80		18,671.39		0.00	
CUSIP: 713448108	PEPSICO INC COM	1,676.000	2,270.98	254,852.56		99,406.24		155,446.32	155,446.32
		152.06	2,270.98	254,852.56		99,406.24		0.00	
CUSIP: 71377A103	PERFORMANCE FOOD GROUP CO COM	392.000	0.00	33,143.60		24,320.66		8,822.94	8,822.94
		84.55	0.00	33,143.60		24,320.66		0.00	
CUSIP: 71424F105	PERMIAN RES CORP CLA	603.000	0.00	8,671.14		6,296.83		2,374.31	2,374.31
		14.38	0.00	8,671.14		6,296.83		0.00	
CUSIP: 717081103	PFIZER INC COM	8,173.000	0.00	216,829.69		184,124.02		32,705.67	32,705.67
		26.53	0.00	216,829.69		184,124.02		0.00	
CUSIP: 718172109	PHILIP MORRIS INTL COM STK NPV	3,655.000	4,934.25	439,879.25		296,959.46		142,919.79	142,919.79
		120.35	4,934.25	439,879.25		296,959.46		0.00	
CUSIP: 718546104	PHILLIPS 66 COM	1,204.000	0.00	137,171.72		118,488.65		18,683.07	18,683.07
		113.93	0.00	137,171.72		118,488.65		0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 71844V201	PHILLIPS EDISON & CO INC COM NEW COM NEW	300.000	30.75	11,238.00	9,369.74	1,868.26	1,868.26
		37.46	30.75	11,238.00	9,369.74	0.00	
CUSIP: 71880K101	PHINIA INC COM USD0.01 WI	122.000	0.00	5,876.74	2,652.22	3,224.52	3,224.52
		48.17	0.00	5,876.74	2,652.22	0.00	
CUSIP: 72346Q104	PINNACLE FINL PARTNERS INC COM	193.000	0.00	22,077.27	10,235.28	11,841.99	11,841.99
		114.39	0.00	22,077.27	10,235.28	0.00	
CUSIP: 723484101	PINNACLE W. CAP CORP COM	290.000	0.00	24,583.30	19,389.40	5,193.90	5,193.90
		84.77	0.00	24,583.30	19,389.40	0.00	
CUSIP: 72352L106	PINTEREST INC CL A CL A	1,534.000	0.00	44,486.00	33,859.22	10,626.78	10,626.78
		29.00	0.00	44,486.00	33,859.22	0.00	
CUSIP: 724078100	PIPER SANDLER COMPANIES COM USD0.01	44.000	0.00	13,197.80	5,785.67	7,412.13	7,412.13
		299.95	0.00	13,197.80	5,785.67	0.00	
CUSIP: 72703H101	PLANET FITNESS INC CL A CL A	215.000	0.00	21,257.05	17,875.64	3,381.41	3,381.41
		98.87	0.00	21,257.05	17,875.64	0.00	
CUSIP: 729132100	PLEXUS CORP COM	70.000	0.00	10,953.60	6,195.88	4,757.72	4,757.72
		156.48	0.00	10,953.60	6,195.88	0.00	
CUSIP: 72919P202	PLUG PWR INC COM NEW	234.000	0.00	498.42	499.01	-0.59	-0.59
		2.13	0.00	498.42	499.01	0.00	
CUSIP: 693475105	PNC FINANCIAL SERVICES GROUP COM STK	1,040.000	0.00	200,564.00	126,893.00	73,671.00	73,671.00
		192.85	0.00	200,564.00	126,893.00	0.00	
CUSIP: 73278L105	POOL CORP COM STK	98.000	0.00	33,412.12	34,089.77	-677.65	-677.65
		340.94	0.00	33,412.12	34,089.77	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	181.000	126.70	17,024.86	10,625.16	6,399.70	6,399.70
		94.06	126.70	17,024.86	10,625.16	0.00	
CUSIP: 736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	229.000	114.50	9,988.98	11,546.76	-1,557.78	-1,557.78
		43.62	114.50	9,988.98	11,546.76	0.00	
CUSIP: 737446104	POST HLDGS INC COM STK	139.000	0.00	15,909.94	12,714.68	3,195.26	3,195.26
		114.46	0.00	15,909.94	12,714.68	0.00	
CUSIP: 737630103	POTLATCHDELTIC CORPORATION	204.000	0.00	8,007.00	9,165.06	-1,158.06	-1,158.06
		39.25	0.00	8,007.00	9,165.06	0.00	
CUSIP: 739276103	POWER INTEGRATIONS INC COM	145.000	0.00	8,946.50	10,871.02	-1,924.52	-1,924.52
		61.70	0.00	8,946.50	10,871.02	0.00	
CUSIP: 693506107	PPG IND INC COM	481.000	0.00	57,455.45	40,971.97	16,483.48	16,483.48
		119.45	0.00	57,455.45	40,971.97	0.00	
CUSIP: 69351T106	PPL CORP COM ISIN US69351T1060	1,904.000	490.28	61,803.84	52,240.68	9,563.16	9,563.16
		32.46	490.28	61,803.84	52,240.68	0.00	
CUSIP: 74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM	127.000	0.00	9,917.43	7,934.01	1,983.42	1,983.42
		78.09	0.00	9,917.43	7,934.01	0.00	
CUSIP: 741511109	PRICESMART INC COM STK	65.000	0.00	5,991.05	4,699.02	1,292.03	1,292.03
		92.17	0.00	5,991.05	4,699.02	0.00	
CUSIP: 74164M108	PRIMERICA INC COM	94.000	0.00	25,513.48	17,309.40	8,204.08	8,204.08
		271.42	0.00	25,513.48	17,309.40	0.00	
CUSIP: 741623102	PRIMO BRANDS CORPORATION COM USD0.01	404.000	0.00	12,431.08	6,230.69	6,200.39	6,200.39
		30.77	0.00	12,431.08	6,230.69	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 74251V102	PRINCIPAL FINL GROUP INC COM STK	172.000	0.00	13,314.52	12,726.71	587.81	587.81
		77.41	0.00	13,314.52	12,726.71	0.00	
CUSIP: 74275K108	PROCORE TECHNOLOGIES INC COM	183.000	0.00	13,712.19	10,078.27	3,633.92	3,633.92
		74.93	0.00	13,712.19	10,078.27	0.00	
CUSIP: 742718109	PROCTER & GAMBLE COM NPV	4,443.000	0.00	744,868.95	270,284.83	474,584.12	474,584.12
		167.65	0.00	744,868.95	270,284.83	0.00	
CUSIP: 743312100	PROGRESS SOFTWARE CORP COM	110.000	0.00	7,166.50	6,043.68	1,122.82	1,122.82
		65.15	0.00	7,166.50	6,043.68	0.00	
CUSIP: 743315103	PROGRESSIVE CORP OH COM	590.000	0.00	141,369.90	96,783.31	44,586.59	44,586.59
		239.61	0.00	141,369.90	96,783.31	0.00	
CUSIP: 74340W103	PROLOGIS INC COM	1,598.000	0.00	168,908.60	178,560.84	-9,652.24	-9,652.24
		105.70	0.00	168,908.60	178,560.84	0.00	
CUSIP: 743606105	PROSPERITY BANCSHARES INC COM	226.000	131.08	17,029.10	13,863.41	3,165.69	3,165.69
		75.35	131.08	17,029.10	13,863.41	0.00	
CUSIP: 744320102	PRUDENTIAL FINL INC COM	951.000	0.00	112,722.03	77,923.70	34,798.33	34,798.33
		118.53	0.00	112,722.03	77,923.70	0.00	
CUSIP: 69370C100	PTC INC COM	275.000	0.00	50,564.25	34,548.94	16,015.31	16,015.31
		183.87	0.00	50,564.25	34,548.94	0.00	
CUSIP: 744573106	PUB SERVICE ENTERPRISE GROUP INC COM	1,090.000	0.00	92,094.10	48,469.57	43,624.53	43,624.53
		84.49	0.00	92,094.10	48,469.57	0.00	
CUSIP: 74624M102	PURE STORAGE INC CL A CL A	736.000	0.00	45,212.48	16,966.64	28,245.84	28,245.84
		61.43	0.00	45,212.48	16,966.64	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
2240681							
Equities							
USD							
CUSIP: 75281A109	RANGE RES CORP COM	608.000	0.00	21,875.84	15,882.48	5,993.36	5,993.36
		35.98	0.00	21,875.84	15,882.48	0.00	
CUSIP: 754730109	RAYMOND JAMES FNCL INC COM STK	502.000	0.00	77,975.66	45,065.80	32,909.86	32,909.86
		155.33	0.00	77,975.66	45,065.80	0.00	
CUSIP: 754907103	RAYONIER INC REIT	376.000	0.00	9,813.60	11,777.26	-1,963.66	-1,963.66
		26.10	0.00	9,813.60	11,777.26	0.00	
CUSIP: 74935Q107	RB GLOBAL INC COM NPV	181.000	0.00	16,328.01	10,357.28	5,970.73	5,970.73
		90.21	0.00	16,328.01	10,357.28	0.00	
CUSIP: 75524B104	RBC BEARINGS INC COM	73.000	0.00	21,837.22	16,862.46	4,974.76	4,974.76
		299.14	0.00	21,837.22	16,862.46	0.00	
CUSIP: 756109104	REALTY INCOME CORP COM	926.000	0.00	49,457.66	49,048.73	408.93	408.93
		53.41	0.00	49,457.66	49,048.73	0.00	
CUSIP: 75700L108	RED ROCK RESORTS INC CL A CL A	130.000	0.00	6,011.20	6,340.43	-329.23	-329.23
		46.24	0.00	6,011.20	6,340.43	0.00	
CUSIP: 758750103	REGAL REXNORD CORPORATION COM STK USD0.01	168.000	58.80	26,061.84	22,273.86	3,787.98	3,787.98
		155.13	58.80	26,061.84	22,273.86	0.00	
CUSIP: 758849103	REGENCY CTRS CORP COM	442.000	311.61	32,677.06	24,967.61	7,709.45	7,709.45
		73.93	311.61	32,677.06	24,967.61	0.00	
CUSIP: 75886F107	REGENERON PHARMACEUTICALS INC COM	88.000	0.00	62,685.04	53,573.64	9,111.40	9,111.40
		712.33	0.00	62,685.04	53,573.64	0.00	
CUSIP: 7591EP100	REGIONS FINL CORP NEW COM	2,408.000	602.00	56,636.16	25,701.07	30,935.09	30,935.09
		23.52	602.00	56,636.16	25,701.07	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 76954A103	RIVIAN AUTOMOTIVE INC	1,342.000	0.00	17,848.60	16,993.08	855.52	855.52
		13.30	0.00	17,848.60	16,993.08	0.00	
CUSIP: 770323103	ROBERT HALF INC COM USD0.001	6.000	0.00	422.76	439.03	-16.27	-16.27
		70.46	0.00	422.76	439.03	0.00	
CUSIP: 770700102	ROBINHOOD MKTS INC COM CL A COM CL A	1,475.000	0.00	54,958.50	13,027.94	41,930.56	41,930.56
		37.26	0.00	54,958.50	13,027.94	0.00	
CUSIP: 77543R102	ROKU INC COM CL A COM CL A	314.000	0.00	23,342.76	17,801.45	5,541.31	5,541.31
		74.34	0.00	23,342.76	17,801.45	0.00	
CUSIP: 775711104	ROLLINS INC COM	370.000	0.00	17,149.50	15,274.53	1,874.97	1,874.97
		46.35	0.00	17,149.50	15,274.53	0.00	
CUSIP: 778296103	ROSS STORES INC COM	880.000	0.00	133,117.60	93,071.00	40,046.60	40,046.60
		151.27	0.00	133,117.60	93,071.00	0.00	
CUSIP: V7780T103	ROYAL CARIBBEAN GROUP COM STK	568.000	312.40	131,031.92	24,539.25	106,492.67	106,492.67
		230.69	312.40	131,031.92	24,539.25	0.00	
CUSIP: 749685103	RPM INTL INC	329.000	0.00	40,486.74	26,768.27	13,718.47	13,718.47
		123.06	0.00	40,486.74	26,768.27	0.00	
CUSIP: 75513E101	RTX CORPORATION COMSTK	3,454.000	0.00	399,696.88	271,800.72	127,896.16	127,896.16
		115.72	0.00	399,696.88	271,800.72	0.00	
CUSIP: 781846209	RUSH ENTERPRISES INC CL A CL A	159.000	0.00	8,711.61	5,659.61	3,052.00	3,052.00
		54.79	0.00	8,711.61	5,659.61	0.00	
CUSIP: 74982T103	RXO LLC COM	293.000	0.00	6,985.12	5,421.24	1,563.88	1,563.88
		23.84	0.00	6,985.12	5,421.24	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 829073105	SIMPSON MFG INC COM	109.000	0.00	18,075.47	13,722.29	4,353.18	4,353.18
		165.83	0.00	18,075.47	13,722.29	0.00	
CUSIP: 829933100	SIRIUS XM HLDGS INC NEW COM	496.000	0.00	11,308.80	13,540.54	-2,231.74	-2,231.74
		22.80	0.00	11,308.80	13,540.54	0.00	
CUSIP: 82982L103	SITEONE LANDSCAPE SUPPLY INC COM	114.000	0.00	15,021.78	16,870.01	-1,848.23	-1,848.23
		131.77	0.00	15,021.78	16,870.01	0.00	
CUSIP: 82982T106	SITIME CORP COM	41.000	0.00	8,795.73	4,525.28	4,270.45	4,270.45
		214.53	0.00	8,795.73	4,525.28	0.00	
CUSIP: 82983N108	SITIO ROYALTIES CORP COM CL A	182.000	0.00	3,490.76	4,473.11	-982.35	-982.35
		19.18	0.00	3,490.76	4,473.11	0.00	
CUSIP: 83001C108	SIX FLAGS ENTMT CORP DEL COM	111.000	0.00	5,349.09	4,570.62	778.47	778.47
		48.19	0.00	5,349.09	4,570.62	0.00	
CUSIP: 830566105	SKECHERS U S A INC CL A CL A ISIN #US8305661055	345.000	0.00	23,197.80	18,337.62	4,860.18	4,860.18
		67.24	0.00	23,197.80	18,337.62	0.00	
CUSIP: 83088M102	SKYWORKS SOLUTIONS INC COM	415.000	0.00	36,802.20	37,150.80	-348.60	-348.60
		88.68	0.00	36,802.20	37,150.80	0.00	
CUSIP: 78442P106	SLM CORP COM	618.000	0.00	17,044.44	9,228.29	7,816.15	7,816.15
		27.58	0.00	17,044.44	9,228.29	0.00	
CUSIP: 78454L100	SM ENERGY CO COM	310.000	0.00	12,015.60	8,696.28	3,319.32	3,319.32
		38.76	0.00	12,015.60	8,696.28	0.00	
CUSIP: 831865209	SMITH A O CORP COM	333.000	0.00	22,713.93	14,222.43	8,491.50	8,491.50
		68.21	0.00	22,713.93	14,222.43	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 844895102	SOUTHWEST GAS HLDGS INC COM	172.000	0.00	12,162.12	9,606.63	2,555.49	2,555.49
		70.71	0.00	12,162.12	9,606.63	0.00	
CUSIP: 84790A105	SPECTRUM BRANDS HLDGS INC COM USD0.01	102.000	0.00	8,617.98	6,764.90	1,853.08	1,853.08
		84.49	0.00	8,617.98	6,764.90	0.00	
CUSIP: 84857L101	SPIRE INC COM	130.000	102.05	8,817.90	8,794.83	23.07	23.07
		67.83	102.05	8,817.90	8,794.83	0.00	
CUSIP: 848574109	SPIRIT AEROSYSTEMS HLDGS INC CL A	269.000	0.00	9,167.52	7,925.42	1,242.10	1,242.10
		34.08	0.00	9,167.52	7,925.42	0.00	
CUSIP: L8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025	361.000	0.00	161,504.18	49,977.75	111,526.43	111,526.43
		447.38	0.00	161,504.18	49,977.75	0.00	
CUSIP: 85208M102	SPROUTS FMRS MKT INC COM	272.000	0.00	34,563.04	9,528.84	25,034.20	25,034.20
		127.07	0.00	34,563.04	9,528.84	0.00	
CUSIP: 78463M107	SPS COMM INC COM	93.000	0.00	17,111.07	13,803.30	3,307.77	3,307.77
		183.99	0.00	17,111.07	13,803.30	0.00	
CUSIP: 78473E103	SPX TECHNOLOGIES INC COM	112.000	0.00	16,298.24	7,234.36	9,063.88	9,063.88
		145.52	0.00	16,298.24	7,234.36	0.00	
CUSIP: 78467J100	SS&C TECHNOLOGIES HLDGS INC COM	570.000	0.00	43,194.60	32,702.33	10,492.27	10,492.27
		75.78	0.00	43,194.60	32,702.33	0.00	
CUSIP: 790148100	ST JOE CO COM	88.000	0.00	3,953.84	3,590.62	363.22	363.22
		44.93	0.00	3,953.84	3,590.62	0.00	
CUSIP: 85254J102	STAG INDL INC COM	463.000	57.10	15,658.66	15,585.74	72.92	72.92
		33.82	57.10	15,658.66	15,585.74	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
</							

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		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 863667101	STRYKER CORP	602.000	505.68	216,750.10	180,541.30	36,208.80	36,208.80
		360.05	505.68	216,750.10	180,541.30	0.00	
CUSIP: 867892101	SUNSTONE HOTEL INVS INC NEW COM	544.000	48.96	6,440.96	5,267.28	1,173.68	1,173.68
		11.84	48.96	6,440.96	5,267.28	0.00	
CUSIP: 86800U302	SUPER MICRO COMPUTER INC COM NEW	1,200.000	0.00	36,576.00	12,614.70	23,961.30	23,961.30
		30.48	0.00	36,576.00	12,614.70	0.00	
CUSIP: 87157D109	SYNAPTICS INC COM	27.000	0.00	2,060.64	2,438.17	-377.53	-377.53
		76.32	0.00	2,060.64	2,438.17	0.00	
CUSIP: 87165B103	SYNCHRONY FINL COM	1,405.000	0.00	91,325.00	27,423.22	63,901.78	63,901.78
		65.00	0.00	91,325.00	27,423.22	0.00	
CUSIP: 87161C501	SYNOVUS FINL CORP COM NEW COM NEW	371.000	140.98	19,006.33	11,130.93	7,875.40	7,875.40
		51.23	140.98	19,006.33	11,130.93	0.00	
CUSIP: 871829107	SYSCO CORP COM	1,312.000	0.00	100,315.52	100,804.24	-488.72	-488.72
		76.46	0.00	100,315.52	100,804.24	0.00	
CUSIP: 874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	426.000	0.00	78,418.08	52,888.97	25,529.11	25,529.11
		184.08	0.00	78,418.08	52,888.97	0.00	
CUSIP: 875465106	TANGER INC	260.000	0.00	8,873.80	5,116.33	3,757.47	3,757.47
		34.13	0.00	8,873.80	5,116.33	0.00	
CUSIP: 87612G101	TARGA RES CORP COM	583.000	0.00	104,065.50	40,673.15	63,392.35	63,392.35
		178.50	0.00	104,065.50	40,673.15	0.00	
CUSIP: 87612E106	TARGET CORP COM STK	805.000	0.00	108,819.90	108,943.80	-123.90	-123.90
		135.18	0.00	108,819.90	108,943.80	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

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		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 88224Q107	TEXAS CAP BANCSHARES INC DEL COM	124.000	0.00	9,696.80	6,089.95	3,606.85	3,606.85
		78.20	0.00	9,696.80	6,089.95	0.00	
CUSIP: 882508104	TEXAS INSTRUMENTS INC COM	2,146.000	0.00	402,396.46	299,798.54	102,597.92	102,597.92
		187.51	0.00	402,396.46	299,798.54	0.00	
CUSIP: 88262P102	TEXAS PAC LD CORP COM USD0.01	42.000	0.00	46,450.32	20,680.14	25,770.18	25,770.18
		1,105.96	0.00	46,450.32	20,680.14	0.00	
CUSIP: 882681109	TEXAS ROADHOUSE INC COMMON STOCK	172.000	0.00	31,033.96	19,302.27	11,731.69	11,731.69
		180.43	0.00	31,033.96	19,302.27	0.00	
CUSIP: 883203101	TEXTRON INC COM	567.000	11.34	43,369.83	19,350.92	24,018.91	24,018.91
		76.49	11.34	43,369.83	19,350.92	0.00	
CUSIP: 125523100	THE CIGNA GROUP	758.000	0.00	209,314.12	193,223.68	16,090.44	16,090.44
		276.14	0.00	209,314.12	193,223.68	0.00	
CUSIP: 216648501	THE COOPER COMPANIES, INC.	504.000	0.00	46,332.72	48,356.60	-2,023.88	-2,023.88
		91.93	0.00	46,332.72	48,356.60	0.00	
CUSIP: 88339J105	THE TRADE DESK INC COM CL A COM CL A	1,133.000	0.00	133,161.49	71,325.19	61,836.30	61,836.30
		117.53	0.00	133,161.49	71,325.19	0.00	
CUSIP: 883556102	THERMO FISHER SCIENTIFIC INC COM USD1	366.000	142.74	190,404.18	91,488.23	98,915.95	98,915.95
		520.23	142.74	190,404.18	91,488.23	0.00	
CUSIP: 885160101	THOR INDS INC COM STK	133.000	0.00	12,729.43	10,643.00	2,086.43	2,086.43
		95.71	0.00	12,729.43	10,643.00	0.00	
CUSIP: 88642R109	TIDEWATER INC NEW COM	119.000	0.00	6,510.49	5,330.31	1,180.18	1,180.18
		54.71	0.00	6,510.49	5,330.31	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 89531P105	TREX CO INC COM	284.000	0.00	19,604.52	15,546.87	4,057.65	4,057.65
		69.03	0.00	19,604.52	15,546.87	0.00	
CUSIP: 87265H109	TRI POINTE HOMES INC	259.000	0.00	9,391.34	7,332.94	2,058.40	2,058.40
		36.26	0.00	9,391.34	7,332.94	0.00	
CUSIP: 896239100	TRIMBLE INC COM TRIMBLE INC	635.000	0.00	44,869.10	29,795.79	15,073.31	15,073.31
		70.66	0.00	44,869.10	29,795.79	0.00	
CUSIP: 896288107	TRINET GROUP INC COM USD0.000025	96.000	0.00	8,713.92	8,858.16	-144.24	-144.24
		90.77	0.00	8,713.92	8,858.16	0.00	
CUSIP: 896522109	TRINITY IND INC COM	210.000	0.00	7,371.00	5,006.93	2,364.07	2,364.07
		35.10	0.00	7,371.00	5,006.93	0.00	
CUSIP: 89832Q109	TRUIST FINL CORP COM	3,437.000	0.00	149,097.06	108,377.21	40,719.85	40,719.85
		43.38	0.00	149,097.06	108,377.21	0.00	
CUSIP: 90138F102	TWILIO INC CL A CLA	449.000	0.00	48,527.92	23,340.15	25,187.77	25,187.77
		108.08	0.00	48,527.92	23,340.15	0.00	
CUSIP: 90353T100	UBER TECHNOLOGIES INC COM USD0.00001	3,921.000	0.00	236,514.72	180,613.05	55,901.67	55,901.67
		60.32	0.00	236,514.72	180,613.05	0.00	
CUSIP: 902653104	UDR INC COM STK	846.000	0.00	36,724.86	34,882.70	1,842.16	1,842.16
		43.41	0.00	36,724.86	34,882.70	0.00	
CUSIP: 90278Q108	UFP INDUSTRIES INC COM USD1.00	153.000	0.00	17,235.45	12,144.00	5,091.45	5,091.45
		112.65	0.00	17,235.45	12,144.00	0.00	
CUSIP: 023586506	U-HAUL HOLDING COMPANY	210.000	0.00	13,450.50	11,422.43	2,028.07	2,028.07
		64.05	0.00	13,450.50	11,422.43	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 90364P105	UIPATH INC CL A CLA	973.000	0.00	12,366.83	13,780.12	-1,413.29	-1,413.29
		12.71	0.00	12,366.83	13,780.12	0.00	
CUSIP: 90385V107	ULTRA CLEAN HLDGS INC COM	115.000	0.00	4,134.25	3,284.69	849.56	849.56
		35.95	0.00	4,134.25	3,284.69	0.00	
CUSIP: 90400D108	ULTRAGENYX PHARMACEUTICAL INC COM	172.000	0.00	7,236.04	7,575.31	-339.27	-339.27
		42.07	0.00	7,236.04	7,575.31	0.00	
CUSIP: 902788108	UMB FINL CORP COM STK	113.000	45.20	12,753.18	6,811.93	5,941.25	5,941.25
		112.86	45.20	12,753.18	6,811.93	0.00	
CUSIP: 904311107	UNDER ARMOR INC CL A	486.000	0.00	4,024.08	4,195.40	-171.32	-171.32
		8.28	0.00	4,024.08	4,195.40	0.00	
CUSIP: 904708104	UNIFIRST CORP MASS COM	38.000	13.30	6,501.42	6,256.80	244.62	244.62
		171.09	13.30	6,501.42	6,256.80	0.00	
CUSIP: 907818108	UNION PAC CORP COM	1,589.000	0.00	362,355.56	315,642.94	46,712.62	46,712.62
		228.04	0.00	362,355.56	315,642.94	0.00	
CUSIP: 910047109	UNITED AIRLINES HOLDINGS INC COM USD0.01	842.000	0.00	81,758.20	22,529.73	59,228.47	59,228.47
		97.10	0.00	81,758.20	22,529.73	0.00	
CUSIP: 909907107	UNITED BANKSHARES INC W VA COM	335.000	123.95	12,579.25	10,700.74	1,878.51	1,878.51
		37.55	123.95	12,579.25	10,700.74	0.00	
CUSIP: 90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM	272.000	65.28	8,788.32	6,689.16	2,099.16	2,099.16
		32.31	65.28	8,788.32	6,689.16	0.00	
CUSIP: 81282V100	UNITED PARKS & RESORTS INC	102.000	0.00	5,731.38	5,620.46	110.92	110.92
		56.19	0.00	5,731.38	5,620.46	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 91307C102	UNITED THERAPEUTICS CORP DEL COM STK	115.000	0.00	40,576.60	26,694.09	13,882.51	13,882.51
		352.84	0.00	40,576.60	26,694.09	0.00	
CUSIP: 91324P102	UNITEDHEALTH GROUP INC COM	1,402.000	0.00	709,215.72	29,164.83	680,050.89	680,050.89
		505.86	0.00	709,215.72	29,164.83	0.00	
CUSIP: 91332U101	UNITY SOFTWARE INC COM	609.000	0.00	13,684.23	16,328.82	-2,644.59	-2,644.59
		22.47	0.00	13,684.23	16,328.82	0.00	
CUSIP: 913456109	UNIVERSAL CORP VA COM	62.000	0.00	3,400.08	3,381.02	19.06	19.06
		54.84	0.00	3,400.08	3,381.02	0.00	
CUSIP: 91347P105	UNIVERSAL DISPLAY CORP COM	112.000	0.00	16,374.40	14,970.20	1,404.20	1,404.20
		146.20	0.00	16,374.40	14,970.20	0.00	
CUSIP: 917047102	URBAN OUTFITTERS INC COM	163.000	0.00	8,945.44	4,466.61	4,478.83	4,478.83
		54.88	0.00	8,945.44	4,466.61	0.00	
CUSIP: 902973304	US BANCORP	3,575.000	1,787.50	170,992.25	117,805.19	53,187.06	53,187.06
		47.83	1,787.50	170,992.25	117,805.19	0.00	
CUSIP: 912008109	US FOODS HLDG CORP COM	521.000	0.00	35,146.66	19,903.51	15,243.15	15,243.15
		67.46	0.00	35,146.66	19,903.51	0.00	
CUSIP: 919794107	VAL NATL BANCORP COM	1,106.000	121.66	10,020.36	8,342.01	1,678.35	1,678.35
		9.06	121.66	10,020.36	8,342.01	0.00	
CUSIP: G9460G101	VALARIS LTD COM USD0.40	156.000	0.00	6,901.44	9,285.51	-2,384.07	-2,384.07
		44.24	0.00	6,901.44	9,285.51	0.00	
CUSIP: 91913Y100	VALERO ENERGY CORP COM STK NEW	994.000	0.00	121,854.46	92,370.05	29,484.41	29,484.41
		122.59	0.00	121,854.46	92,370.05	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 929740108	WABTEC CORP COM	467.000	0.00	88,538.53	45,860.57	42,677.96	42,677.96
		189.59	0.00	88,538.53	45,860.57	0.00	
CUSIP: 938824109	WAFD INC COM STK USD1	166.000	0.00	5,351.84	4,578.70	773.14	773.14
		32.24	0.00	5,351.84	4,578.70	0.00	
CUSIP: 93148P102	WALKER & DUNLOP INC COM .	78.000	0.00	7,582.38	5,241.02	2,341.36	2,341.36
		97.21	0.00	7,582.38	5,241.02	0.00	
CUSIP: 931142103	WALMART INC COM	7,729.000	1,603.76	698,315.15	377,909.41	320,405.74	320,405.74
		90.35	1,603.76	698,315.15	377,909.41	0.00	
CUSIP: 254687106	WALT DISNEY CO	4,077.000	2,038.50	453,973.95	249,877.79	204,096.16	204,096.16
		111.35	2,038.50	453,973.95	249,877.79	0.00	
CUSIP: 934423104	WARNER BROS DISCOVERY INC	4,683.000	0.00	49,499.31	33,447.39	16,051.92	16,051.92
		10.57	0.00	49,499.31	33,447.39	0.00	
CUSIP: 93627C101	WARRIOR MET COAL INC COM	132.000	0.00	7,159.68	4,413.09	2,746.59	2,746.59
		54.24	0.00	7,159.68	4,413.09	0.00	
CUSIP: 94106L109	WASTE MGMT INC DEL COM STK	548.000	0.00	110,580.92	91,407.77	19,173.15	19,173.15
		201.79	0.00	110,580.92	91,407.77	0.00	
CUSIP: 941848103	WATERS CORP COM	152.000	0.00	56,388.96	41,860.50	14,528.46	14,528.46
		370.98	0.00	56,388.96	41,860.50	0.00	
CUSIP: 942622200	WATSCO INC COM	85.000	0.00	40,280.65	29,305.67	10,974.98	10,974.98
		473.89	0.00	40,280.65	29,305.67	0.00	
CUSIP: 942749102	WATTS WTR TECHNOLOGIES INC	70.000	0.00	14,231.00	11,365.38	2,865.62	2,865.62
		203.30	0.00	14,231.00	11,365.38	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 94419L101	WAYFAIR INC CL A CL A	203.000	0.00	8,996.96	6,553.35	2,443.61	2,443.61
		44.32	0.00	8,996.96	6,553.35	0.00	
CUSIP: 929236107	WD 40 CO COM STK	35.000	0.00	8,493.80	6,558.04	1,935.76	1,935.76
		242.68	0.00	8,493.80	6,558.04	0.00	
CUSIP: G48833118	WEATHERFORD INTL LTD COMMON STOCK	181.000	0.00	12,965.03	11,700.30	1,264.73	1,264.73
		71.63	0.00	12,965.03	11,700.30	0.00	
CUSIP: 947890109	WEBSTER FNCL CORP WATERBURY CONN COM	446.000	0.00	24,628.12	16,445.14	8,182.98	8,182.98
		55.22	0.00	24,628.12	16,445.14	0.00	
CUSIP: 949746101	WELLS FARGO & CO NEW COM STK	8,677.000	0.00	609,472.48	350,572.50	258,899.98	258,899.98
		70.24	0.00	609,472.48	350,572.50	0.00	
CUSIP: 95040Q104	WELLTOWER INC COM REIT	1,222.000	0.00	154,008.66	71,252.51	82,756.15	82,756.15
		126.03	0.00	154,008.66	71,252.51	0.00	
CUSIP: 95082P105	WESCO INTL INC COM	115.000	0.00	20,810.40	16,511.99	4,298.41	4,298.41
		180.96	0.00	20,810.40	16,511.99	0.00	
CUSIP: 955306105	WEST PHARMACEUTICAL SVCS INC COM	150.000	0.00	49,134.00	35,190.64	13,943.36	13,943.36
		327.56	0.00	49,134.00	35,190.64	0.00	
CUSIP: 957638109	WESTERN ALLIANCE BANCORPORATION COM	273.000	0.00	22,806.42	9,951.54	12,854.88	12,854.88
		83.54	0.00	22,806.42	9,951.54	0.00	
CUSIP: 959802109	WESTERN UNION CO	961.000	0.00	10,186.60	10,458.09	-271.49	-271.49
		10.60	0.00	10,186.60	10,458.09	0.00	
CUSIP: 960413102	WESTLAKE CORPORATION COM USD0.01	85.000	0.00	9,745.25	9,637.52	107.73	107.73
		114.65	0.00	9,745.25	9,637.52	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
				</			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
2240681							
Equities							
USD							
CUSIP: 983793100	XPO INC COM	264.000	0.00	34,623.60	11,658.90	22,964.70	22,964.70
		131.15	0.00	34,623.60	11,658.90	0.00	
CUSIP: 98419M100	XYLEM INC COM	607.000	0.00	70,424.14	60,723.42	9,700.72	9,700.72
		116.02	0.00	70,424.14	60,723.42	0.00	
CUSIP: 985817105	YELP INC COM	173.000	0.00	6,695.10	5,180.06	1,515.04	1,515.04
		38.70	0.00	6,695.10	5,180.06	0.00	
CUSIP: 98585X104	YETI HLDGS INC COM	222.000	0.00	8,549.22	9,087.02	-537.80	-537.80
		38.51	0.00	8,549.22	9,087.02	0.00	
CUSIP: 98954M200	ZILLOW GROUP INC COM USD0.0001 CLASS C	407.000	0.00	30,138.35	17,880.53	12,257.82	12,257.82
		74.05	0.00	30,138.35	17,880.53	0.00	
CUSIP: 98954M101	ZILLOW GROUP INC COM USD0.0001	145.000	0.00	10,273.25	6,273.07	4,000.18	4,000.18
		70.85	0.00	10,273.25	6,273.07	0.00	
CUSIP: 989701107	ZIONS BANCORPORATION N A	380.000	0.00	20,615.00	10,196.35	10,418.65	10,418.65
		54.25	0.00	20,615.00	10,196.35	0.00	
CUSIP: 98978V103	ZOETIS INC COM USD0.01 CL 'A'	625.000	0.00	101,831.25	111,724.10	-9,892.85	-9,892.85
		162.93	0.00	101,831.25	111,724.10	0.00	
CUSIP: 98980L101	ZOOM COMMUNICATIONS INC	629.000	0.00	51,332.69	38,804.59	12,528.10	12,528.10
		81.61	0.00	51,332.69	38,804.59	0.00	
CUSIP: 98980G102	ZSCALER INC COM	218.000	0.00	39,329.38	19,348.05	19,981.33	19,981.33
		180.41	0.00	39,329.38	19,348.05	0.00	
CUSIP: 98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION	318.000	0.00	11,861.40	6,910.94	4,950.46	4,950.46
		37.30	0.00	11,861.40	6,910.94	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
		Market Price	Base	Base	Base	Base	Base translation		Base total
2240681									
Equities									
Total - USD			54,398.62	98,195,158.60	43,945,497.20				
Total - Base Currency			54,398.62	98,195,158.60	43,945,497.20				
Total Equities (Excl Derivatives) in Base Currency			54,398.62	98,195,158.60	43,945,497.20	54,249,661.40	54,249,661.40		
0.00									
Total Equities in Base Currency						54,249,661.40	54,249,661.40		
			54,398.62	98,195,158.60	43,945,497.20	0.00			
Cash and Cash Equivalents									
	USD - United States dollar		0.00	230.42	230.42	0.00	0.00		
		1.00	0.00	230.42	230.42	0.00			
Total - Base Currency									
USD									
CUSIP: 665278404	MFB NORTHERN INSTL FDS GOVT	173,178.500	1,179.30	173,178.50	173,178.50	0.00	0.00		
	PORTFOLIO CLA	1.00	1,179.30	173,178.50	173,178.50	0.00			
Total - USD			1,179.30	173,178.50	173,178.50				
Total - Base Currency			1,179.30	173,178.50	173,178.50				
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			1,179.30	173,408.92	173,408.92	0.00	0.00		
0.00									
Total Cash and Cash Equivalents in Base Currency						0.00	0.00		
			1,179.30	173,408.92	173,408.92	0.00			
Total for 2240681						54,249,661.40	54,249,661.40		
			55,577.92	98,368,567.52	44,118,906.12	0.00			

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
		Market Price	Base	Base	Base	Base	Base translation		Base total
2246218									
Fixed Income									
USD									
CUSIP: 2A3999S48	CF NHIT LOOMIS SAYLES LONG DURATION CORP BND TRUST	2,581,738.670	0.00	53,441,990.47	51,454,051.67		1,987,938.80		1,987,938.80
		20.70	0.00	53,441,990.47	51,454,051.67		0.00		
Total - USD			0.00	53,441,990.47	51,454,051.67				
Total - Base Currency			0.00	53,441,990.47	51,454,051.67				
Total Fixed Income (Excl Derivatives) in Base Currency			0.00	53,441,990.47	51,454,051.67		1,987,938.80		1,987,938.80
							0.00		
Total Fixed Income in Base Currency							1,987,938.80		1,987,938.80
			0.00	53,441,990.47	51,454,051.67		0.00		
Real Estate									
USD									
CUSIP: 994TXH994	CLARION LION PROPERTIES FUND	12,978,640.800	0.00	10,658,179.00	12,978,640.80		-2,320,461.80		-2,320,461.80
		10,658,179.00	0.00	10,658,179.00	12,978,640.80		0.00		
Total - USD			0.00	10,658,179.00	12,978,640.80				
Total - Base Currency			0.00	10,658,179.00	12,978,640.80				
Total Real Estate in Base Currency			0.00	10,658,179.00	12,978,640.80		-2,320,461.80		-2,320,461.80
							0.00		
Total Real Estate in Base Currency							-2,320,461.80		-2,320,461.80
			0.00	10,658,179.00	12,978,640.80		0.00		
Venture Capital and Partnerships									
USD									
CUSIP: 994TYH993	LGIMA LONG DURATION US CREDIT FUND LLC	52,300,000.000	0.00	53,716,793.00	52,300,000.00		1,416,793.00		1,416,793.00
		53,716,793.00	0.00	53,716,793.00	52,300,000.00		0.00		

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
2246218									
Venture Capital and Partnerships									
USD									
CUSIP: 994VQ5993	PRISA PF, LP-S/R	15,000,000.000	0.00	13,348,632.00		15,000,000.00		-1,651,368.00	-1,651,368.00
		13,348,632.00	0.00	13,348,632.00		15,000,000.00		0.00	
Total - USD			0.00	67,065,425.00		67,300,000.00			
Total - Base Currency			0.00	67,065,425.00		67,300,000.00			
Total Partnerships in Base Currency			0.00	67,065,425.00		67,300,000.00		-234,575.00	-234,575.00
								0.00	
Total Venture Capital and Partnerships in Base Currency								-234,575.00	-234,575.00
			0.00	67,065,425.00		67,300,000.00		0.00	
Cash and Cash Equivalents									
USD									
CUSIP: 665278404	MFB NORTHERN INSTL FDS GOVT	12,125.080	42.38	12,125.08		12,125.08		0.00	0.00
	PORTFOLIO CL A	1.00	42.38	12,125.08		12,125.08		0.00	
Total - USD			42.38	12,125.08		12,125.08			
Total - Base Currency			42.38	12,125.08		12,125.08			
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			42.38	12,125.08		12,125.08		0.00	0.00
								0.00	
Total Cash and Cash Equivalents in Base Currency								0.00	0.00
			42.38	12,125.08		12,125.08		0.00	
Adjustments To Cash									
Pending trade sales									
	USD - United States dollar		0.00	1,331.45		1,331.45		0.00	0.00
		1.00	0.00	1,331.45		1,331.45		0.00	
Total - Base Currency									

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>		<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Base		Base	Base	Base translation	Base total
2246218							
Adjustments To Cash							
Total Pending trade sales in Base Currency		0.00		1,331.45	1,331.45	0.00	0.00
Other Payables							
	USD - United States dollar	0.00		-1,331.45	-1,331.45	0.00	0.00
	1.00	0.00		-1,331.45	-1,331.45	0.00	
Total - Base Currency							
Total Other Payables in Base Currency		0.00		-1,331.45	-1,331.45	0.00	0.00
						0.00	
Total Adjustments To Cash in Base Currency						0.00	0.00
		0.00		0.00	0.00	0.00	
Total for 2246218						-567,098.00	-567,098.00
		42.38		131,177,719.55	131,744,817.55	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: 6076243	BANK OF QUEENSLAND NPV	1,425.000	0.00	9,547.50	8,438.53	686.62	334.73
		6.70	0.00	5,911.33	5,576.60	-351.89	
SEDOL: 6091280	BENDIGO AND ADELAIDE BANK LTD NPV	1,231.000	0.00	16,126.10	10,774.48	3,313.46	2,864.16
		13.10	0.00	9,984.48	7,120.32	-449.30	
SEDOL: 6144690	BHP GROUP LIMITED	9,300.000	0.00	367,815.00	410,997.26	-26,736.30	-43,874.89
		39.55	0.00	227,732.67	271,607.56	-17,138.59	
SEDOL: 6533232	BLUESCOPE STEEL NPV	1,013.000	0.00	18,932.97	20,225.55	-800.30	-1,643.71
		18.69	0.00	11,722.35	13,366.06	-843.41	
SEDOL: B1FJ0C0	BRAMBLES LTD NPV	3,026.000	0.00	58,220.24	43,224.24	9,284.77	7,482.32
		19.24	0.00	36,047.06	28,564.74	-1,802.45	
SEDOL: BW0BGZ3	CAR GROUP LIMITED NPV	783.000	0.00	28,211.49	18,343.36	6,109.85	5,344.94
		36.03	0.00	17,467.15	12,122.21	-764.91	
SEDOL: 6726300	CHALLENGER LTD NPV	1,467.000	0.00	8,816.67	9,068.78	-156.09	-534.26
		6.01	0.00	5,458.84	5,993.10	-378.17	
SEDOL: B15F6S6	CHARTER HALL GROUP NPV (STAPLED)	1,028.000	235.76	14,751.80	11,547.90	1,983.69	1,502.15
		14.35	145.97	9,133.58	7,631.43	-481.54	
SEDOL: BYQ8KW7	CLEANAWAY WASTE MGMT LTD	4,857.000	0.00	12,871.05	11,757.47	689.47	199.19
		2.65	0.00	7,969.11	7,769.92	-490.28	
SEDOL: 6211798	COCHLEAR LTD NPV	140.000	0.00	40,583.20	34,497.95	3,767.68	2,329.12
		289.88	0.00	25,127.09	22,797.97	-1,438.56	
SEDOL: BYWR0T5	COLES GROUP LTD	2,772.000	0.00	52,363.08	50,742.82	1,003.18	-1,112.79
		18.89	0.00	32,420.60	33,533.39	-2,115.97	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: 6161978	MIRVAC GROUP STAPLED SECURITIES	8,599.000	386.96	16,123.13	20,471.76	-2,692.45	-3,546.12
		1.875	239.59	9,982.64	13,528.76	-853.67	
SEDOL: 6624608	NATL AUSTRALIA BK NPV	6,857.000	0.00	254,394.70	200,215.88	33,544.82	25,195.82
		37.10	0.00	157,508.49	132,312.67	-8,349.00	
SEDOL: B5LMKP4	NEXTDC LTD NPV	1,155.000	0.00	17,405.85	13,649.27	2,325.89	1,791.90
		15.07	0.00	10,776.83	8,984.93	-533.99	
SEDOL: 6717456	NORTHERN STAR RESOURCES LTD	2,452.000	0.00	37,858.88	32,964.77	3,030.19	1,655.56
		15.44	0.00	23,440.33	21,784.77	-1,374.63	
SEDOL: 6458001	ORICA LIMITED NPV	989.000	0.00	16,397.62	16,214.57	113.34	-562.81
		16.58	0.00	10,152.59	10,715.40	-676.15	
SEDOL: 6214861	ORIGIN ENERGY LTD NPV	3,750.000	0.00	40,875.00	31,434.43	5,845.13	4,534.32
		10.90	0.00	25,307.76	20,773.44	-1,310.81	
SEDOL: B2368L5	PILBARA MINERALS NPV	6,069.000	0.00	13,291.11	24,890.36	-7,181.68	-8,219.61
		2.19	0.00	8,229.19	16,448.80	-1,037.93	
SEDOL: 6710347	QANTAS AIRWAYS NPV	1,745.000	0.00	15,652.65	11,764.83	2,407.14	1,916.55
		8.97	0.00	9,691.34	7,774.79	-490.59	
SEDOL: 6715740	QBE INS GROUP NPV	3,233.000	0.00	62,073.60	50,029.51	7,457.10	5,370.87
		19.20	0.00	38,432.87	33,062.00	-2,086.23	
SEDOL: B1L4BC6	QUBE HOLDINGS LIMITED	3,626.000	0.00	14,395.22	11,171.43	1,996.01	1,530.16
		3.97	0.00	8,912.80	7,382.64	-465.85	
SEDOL: 6041995	RAMSAY HEALTH CARE NPV	382.000	0.00	13,194.28	25,036.15	-7,331.89	-8,375.90
		34.54	0.00	8,169.24	16,545.14	-1,044.01	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
AUD							
SEDOL: B8P4LP4	XERO LIMITED NPV	275.000	0.00	46,354.00	25,436.88	12,950.84	11,890.12
		168.56	0.00	28,700.08	16,809.96	-1,060.72	
Total - AUD			3,771.71	4,084,615.97	3,637,373.31		
Total - Base Currency			2,335.25	2,528,990.15	2,403,689.37		
CAD							
SEDOL: 2009823	AGNICO EAGLE MINES LTD COM NPV	1,100.000	0.00	123,706.00	83,361.00	28,052.43	24,552.39
		112.46	0.00	86,014.46	61,462.07	-3,500.04	
SEDOL: BL56KN2	ALIMENTATION COM NPV	1,572.000	0.00	125,319.84	105,780.16	13,586.20	9,144.88
		79.72	0.00	87,136.59	77,991.71	-4,441.32	
SEDOL: 2076009	BANK OF MONTREAL COM NPV	1,300.000	0.00	181,415.00	158,270.47	16,092.71	9,447.49
		139.55	0.00	126,140.31	116,692.82	-6,645.22	
SEDOL: 2024644	BARRICK GOLD CORP COM NPV	3,900.000	0.00	86,931.00	100,416.12	-9,376.39	-13,592.50
		22.29	0.00	60,444.31	74,036.81	-4,216.11	
SEDOL: B188TH2	BCE INC COM NPV	600.000	598.50	19,992.00	39,281.78	-13,412.45	-15,061.75
		33.32	416.15	13,900.71	28,962.46	-1,649.30	
SEDOL: 2076281	BK OF NOVA SCOTIA COM NPV	2,200.000	0.00	169,818.00	148,500.54	14,822.32	8,587.31
		77.19	0.00	118,076.76	109,489.45	-6,235.01	
SEDOL: BPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	590.000	0.00	45,996.40	26,723.21	13,400.91	12,278.90
		77.96	0.00	31,981.92	19,703.02	-1,122.01	
SEDOL: BPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	3,529.000	0.00	291,565.98	155,896.91	94,332.55	87,159.35
		82.62	0.00	202,729.79	115,570.44	-7,173.20	
SEDOL: 2170525	CANADIAN IMP BANK COM NPV	2,000.000	1,940.00	181,860.00	113,113.92	47,800.08	43,050.84
		90.93	1,348.91	126,449.73	83,398.89	-4,749.24	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CAD							
SEDOL: 2384951	GREAT WEST LIFECO COM NPV	600.000	0.00	28,602.00	23,250.97	3,720.64	2,744.42
		47.67	0.00	19,887.36	17,142.94	-976.22	
SEDOL: BYYXJY9	HYDRO ONE LTD COM NPV	600.000	0.00	26,562.00	23,857.16	1,880.71	879.04
		44.27	0.00	18,468.92	17,589.88	-1,001.67	
SEDOL: 2469375	IGM FINANCIAL INC COM NPV	200.000	112.50	9,182.00	8,270.48	633.79	286.55
		45.91	78.22	6,384.37	6,097.82	-347.24	
SEDOL: 2454241	IMPERIAL OIL COM NPV	400.000	170.75	35,436.00	27,160.15	5,754.31	4,613.95
		88.59	170.75	24,639.13	20,025.18	-1,140.36	
SEDOL: B04YJV1	INTACT FINL CORP COM NPV	300.000	0.00	78,519.00	61,869.56	11,576.58	8,978.90
		261.73	0.00	54,595.33	45,616.43	-2,597.68	
SEDOL: 2521800	LOBLAWS COS LTD COM NPV	400.000	0.00	75,668.00	51,415.42	16,863.15	14,704.40
		189.17	0.00	52,612.99	37,908.59	-2,158.75	
SEDOL: 2554475	MAGNA INTL INC COM NPV	600.000	0.00	36,048.00	42,336.70	-4,372.62	-6,150.19
		60.08	0.00	25,064.66	31,214.85	-1,777.57	
SEDOL: 2492519	MANULIFE FINL CORP COM NPV	3,500.000	0.00	154,560.00	93,933.17	42,154.66	38,210.74
		44.16	0.00	107,467.67	69,256.93	-3,943.92	
SEDOL: 2583952	METRO INC COM NPV	600.000	0.00	54,090.00	46,910.07	4,992.30	3,022.72
		90.15	0.00	37,609.51	34,586.79	-1,969.58	
SEDOL: 2077303	NATL BK OF CANADA COM NPV	600.000	684.00	78,624.00	60,732.21	12,440.40	9,890.48
		131.04	475.59	54,668.34	44,777.86	-2,549.92	
SEDOL: BDRJLN0	NUTRIEN LTD COM NPV	1,100.000	594.00	70,752.00	104,124.23	-23,204.16	-27,575.97
		64.32	594.00	49,194.83	76,770.80	-4,371.81	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CAD							
SEDOL: B2R9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)	1,100.000	442.53	21,439.00	31,469.44	-6,974.30	-8,295.59
		19.49	307.70	14,906.83	23,202.42	-1,321.29	
SEDOL: BPLLTY3	THOMSON REUTERS CORPORATION	300.000	0.00	69,246.00	53,737.12	10,783.53	8,527.30
		230.82	0.00	48,147.68	39,620.38	-2,256.23	
SEDOL: 2897222	TORONTO-DOMINION COM NPV	2,900.000	0.00	221,937.00	242,151.62	-14,055.50	-24,052.64
		76.53	0.00	154,315.81	178,368.45	-9,997.14	
SEDOL: B3QJ0H8	TOURMALINE OIL CP COM NPV	600.000	0.00	39,912.00	36,496.95	2,374.53	842.16
		66.52	0.00	27,751.36	26,909.20	-1,532.37	
SEDOL: BYQFRK5	WASTE CONNECTIONS COM NPV	700.000	0.00	172,620.00	131,481.43	28,604.21	22,278.55
		246.60	0.00	120,025.03	97,746.48	-6,325.66	
SEDOL: BF13KN5	WHEATON PRECIOUS M COM NPV	1,100.000	0.00	89,001.00	71,448.43	12,204.54	8,950.58
		80.91	0.00	61,883.60	52,933.02	-3,253.96	
Total - CAD			10,507.87	5,073,867.29	4,173,593.76		
Total - Base Currency			7,712.33	3,527,928.88	3,078,485.17		
CHF							
SEDOL: 7108899	ABB LTD CHF0.12 (REGD)	1,729.000	0.00	84,842.03	55,654.01	32,207.47	31,466.79
		49.07	0.00	93,618.79	62,152.00	-740.68	
SEDOL: 7110720	ADECCO GROUP AG CHF0.1 (REGD)	346.000	0.00	7,736.56	10,583.85	-3,141.84	-3,282.70
		22.36	0.00	8,536.89	11,819.59	-140.86	
SEDOL: BJT1GR5	ALCON INC	1,004.000	0.00	77,207.60	65,238.31	13,207.49	12,339.25
		76.90	0.00	85,194.59	72,855.34	-868.24	
SEDOL: 7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	98.000	0.00	16,081.80	14,684.80	1,541.52	1,346.08
		164.10	0.00	17,745.43	16,399.35	-195.44	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: 5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)	8.000	0.00	9,632.00	15,212.56	-6,157.86	-6,360.32
		1,204.00	0.00	10,628.41	16,988.73	-202.46	
SEDOL: B76D410	BKW AG CHF2.50	39.000	0.00	5,857.80	5,968.79	-122.47	-201.91
		150.20	0.00	6,463.78	6,665.69	-79.44	
SEDOL: BMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)	61.000	0.00	5,093.50	5,677.75	-644.69	-720.26
		83.50	0.00	5,620.41	6,340.67	-75.57	
SEDOL: 7113990	CLARIANT AG CHF1.34 (REGD)	492.000	0.00	4,964.28	6,924.64	-2,163.16	-2,259.80
		10.09	0.00	5,477.83	7,737.63	-96.64	
SEDOL: BCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)	923.000	0.00	127,281.70	132,927.77	-6,230.15	-9,767.22
		137.90	0.00	140,448.77	150,215.99	-3,537.07	
SEDOL: B71QPM2	DKSH HOLDING LTD CHF0.1	77.000	0.00	5,182.10	5,476.34	-324.68	-397.56
		67.30	0.00	5,718.18	6,115.74	-72.88	
SEDOL: B03PQZ8	EMMI AG CHF10 (REGD)	6.000	0.00	4,416.00	5,185.56	-849.17	-1,160.05
		736.00	0.00	4,872.83	6,032.88	-310.88	
SEDOL: 7635610	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	15.000	0.00	9,172.50	10,953.29	-1,965.01	-2,110.78
		611.50	0.00	10,121.38	12,232.16	-145.77	
SEDOL: BYQ8481	FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT	41.000	0.00	8,921.60	6,984.41	2,137.59	2,043.45
		217.60	0.00	9,844.52	7,801.07	-94.14	
SEDOL: B1WGG93	GEBERIT AG CHF0.10 (REGD)	75.000	0.00	38,595.00	39,315.92	-795.50	-1,318.74
		514.60	0.00	42,587.59	43,906.33	-523.24	
SEDOL: BM8J5G3	GEORG FISCHER AG CHF0.05 REGD POST SPLIT	178.000	0.00	12,219.70	11,573.47	713.08	559.06
		68.65	0.00	13,483.81	12,924.75	-154.02	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: 5980613	GIVAUDAN SA CHF10	18.000	0.00	71,388.00	56,230.86	16,725.12	15,976.77
		3,966.00	0.00	78,772.97	62,796.20	-748.35	
SEDOL: BK6QWF0	HELVETIA HOLDING AG	75.000	0.00	11,205.00	9,985.49	1,345.67	1,212.77
		149.40	0.00	12,364.14	11,151.37	-132.90	
SEDOL: 7110753	HOLCIM LTD CHF2 (REGD)	843.000	0.00	73,644.48	45,402.08	31,164.03	30,535.29
		87.36	0.00	81,262.87	50,727.58	-628.74	
SEDOL: B4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)	460.000	0.00	26,983.60	29,448.83	-2,720.25	-3,112.18
		58.66	0.00	29,775.01	32,887.19	-391.93	
SEDOL: B142S60	KUEHNE&NAGEL INTL CHF1 (REGD)	108.000	0.00	22,442.40	28,482.80	-6,665.27	-7,046.85
		207.80	0.00	24,764.03	31,810.88	-381.58	
SEDOL: 5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)	2.000	0.00	20,140.00	22,046.61	-2,103.85	-2,397.25
		10,070.00	0.00	22,223.45	24,620.70	-293.40	
SEDOL: B18ZRK2	LOGITECH INTL CHF0.25 (REGD)	310.000	0.00	23,262.40	16,608.58	7,342.15	7,121.11
		75.04	0.00	25,668.86	18,547.75	-221.04	
SEDOL: 7333378	LONZA GROUP AG CHF1 (REGD)	136.000	0.00	72,868.80	75,101.48	-2,463.65	-3,464.88
		535.80	0.00	80,406.95	83,871.83	-1,001.23	
SEDOL: BP0QDP8	NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT)	20.000	0.00	11,990.00	8,718.61	3,609.81	3,493.77
		599.50	0.00	13,230.34	9,736.57	-116.04	
SEDOL: 7123870	NESTLE SA CHF0.10(REGD)	5,307.000	0.00	397,388.16	604,228.03	-228,237.10	-237,859.41
		74.88	0.00	438,497.28	676,356.69	-9,622.31	
SEDOL: 7103065	NOVARTIS AG CHF0.49 (REGD)	3,679.000	0.00	326,327.30	318,278.92	8,880.97	4,645.11
		88.70	0.00	360,085.30	355,440.19	-4,235.86	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: B119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)	48.000	0.00	59,040.00	41,628.48	19,212.71	18,658.70
		1,230.00	0.00	65,147.59	46,488.89	-554.01	
SEDOL: B012877	PSP SWISS PROPERTY CHF0.10 (REGD)	98.000	0.00	12,632.20	10,273.48	2,602.73	2,466.00
		128.90	0.00	13,938.98	11,472.98	-136.73	
SEDOL: 7108918	ROCHE HLDGS AG CHF1 (BR)	62.000	0.00	16,777.20	18,828.85	-2,263.89	-2,514.48
		270.60	0.00	18,512.77	21,027.25	-250.59	
SEDOL: 7110388	ROCHE HLDGS AG GENUSSCHEINE NPV	1,283.000	0.00	327,806.50	361,657.86	-37,353.22	-42,166.40
		255.50	0.00	361,717.52	403,883.92	-4,813.18	
SEDOL: BLPLD38	SANDOZ GROUP AG CHF0.05	735.000	0.00	27,319.95	18,504.03	9,727.91	9,481.64
		37.17	0.00	30,146.15	20,664.51	-246.27	
SEDOL: B11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	88.000	0.00	22,035.20	17,442.43	5,067.88	4,835.75
		250.40	0.00	24,314.70	19,478.95	-232.13	
SEDOL: B11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)	41.000	0.00	10,147.50	7,726.72	2,671.21	2,568.37
		247.50	0.00	11,197.24	8,628.87	-102.84	
SEDOL: BMBQHZ4	SGS SA CHF0.04 (REGD)	357.000	0.00	32,444.16	29,007.13	3,792.58	2,053.57
		90.88	0.00	35,800.45	33,746.88	-1,739.01	
SEDOL: BD5GN60	SIG GROUP AG	719.000	0.00	12,855.72	16,840.75	-4,397.27	-4,627.86
		17.88	0.00	14,185.62	18,813.48	-230.59	
SEDOL: BF2DSG3	SIKA AG CHF0.01 (REG)	315.000	0.00	67,977.00	77,245.57	-10,227.39	-11,262.34
		215.80	0.00	75,009.10	86,271.44	-1,034.95	
SEDOL: 7156036	SONOVA HOLDING AG CHF0.05 (REGD)	110.000	0.00	32,593.00	31,227.91	1,506.31	1,090.70
		296.30	0.00	35,964.69	34,873.99	-415.61	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
CHF							
SEDOL: BQ7ZV06	STRAUMANN HLDG	232.000	0.00	26,506.00	31,004.53	-4,963.90	-5,378.51
		114.25	0.00	29,248.00	34,626.51	-414.61	
SEDOL: 7184736	SWATCH GROUP CHF0.45(REGD)	96.000	0.00	3,081.60	5,406.42	-2,565.32	-2,637.27
		32.10	0.00	3,400.39	6,037.66	-71.95	
SEDOL: 7184725	SWATCH GROUP CHF2.25(BR)	62.000	0.00	10,230.00	18,853.65	-9,515.75	-9,766.66
		165.00	0.00	11,288.28	21,054.94	-250.91	
SEDOL: 7437805	SWISS LIFE HOLDINGS AG	24.000	0.00	16,790.40	14,068.22	3,003.78	2,816.56
		699.60	0.00	18,527.34	15,710.78	-187.22	
SEDOL: B083BH4	SWISS PRIME SITE CHF18.80 (REGD)	165.000	0.00	16,302.00	13,063.75	3,573.24	3,395.85
		98.80	0.00	17,988.41	14,592.56	-177.39	
SEDOL: B545MG5	SWISS RE AG CHF0.10	629.000	0.00	82,524.80	56,815.74	28,368.62	27,612.48
		131.20	0.00	91,061.85	63,449.37	-756.14	
SEDOL: 5533976	SWISSCOM AG CHF1(REGD)	56.000	0.00	28,252.00	34,282.28	-6,654.10	-7,110.35
		504.50	0.00	31,174.62	38,284.97	-456.25	
SEDOL: 7110902	TECAN GROUP AG CHF0.10 (REGD)	27.000	0.00	5,470.20	10,481.86	-5,530.11	-5,670.36
		202.60	0.00	6,036.08	11,706.44	-140.25	
SEDOL: 7147892	TEMENOS AG CHF5 (REGD)	131.000	0.00	8,397.10	9,827.95	-1,578.87	-1,709.66
		64.10	0.00	9,265.77	10,975.43	-130.79	
SEDOL: BRJL176	UBS GROUP AG USD0.10 (REGD)	6,238.000	0.00	172,979.74	110,703.75	68,718.33	67,201.15
		27.73	0.00	190,874.20	123,673.05	-1,517.18	
SEDOL: BYZWMR9	VAT GROUP AG CHF0.10 (REGD)	14.000	0.00	4,799.20	4,425.33	412.55	353.65
		342.80	0.00	5,295.67	4,942.02	-58.90	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
CHF									
SEDOL: 5983816	ZURICH INSURANCE GROUP AG CHF0.10	275.000	0.00	148,170.00		118,945.67		32,247.54	30,664.53
		538.80	0.00	163,497.93		132,833.40		-1,583.01	
Total - CHF			0.00	2,619,975.78		2,665,156.12			
Total - Base Currency			0.00	2,891,007.76		2,981,373.16			
DKK									
SEDOL: 4253059	A.P. MOLLER-MAERSK SER'A'DKK1000	7.000	0.00	80,780.00		82,669.08		-262.31	-1,027.96
		11,540.00	0.00	11,216.95		12,244.91		-765.65	
SEDOL: 4253048	A.P. MOLLER-MAERSK SER'B'DKK1000	11.000	0.00	130,955.00		131,554.47		-83.24	-1,301.65
		11,905.00	0.00	18,184.15		19,485.80		-1,218.41	
SEDOL: 4169219	CARLSBERG SER'B'DKK20	228.000	0.00	157,320.00		182,476.48		-3,493.18	-5,358.07
		690.00	0.00	21,845.15		27,203.22		-1,864.89	
SEDOL: B8FMRX8	COLOPLAST SER'B'DKK1	289.000	0.00	227,211.80		283,536.24		-7,821.10	-10,447.10
		786.20	0.00	31,550.18		41,997.28		-2,626.00	
SEDOL: 4588825	DANSKE BANK A/S DKK10	1,434.000	0.00	292,105.80		209,068.20		11,530.44	9,594.14
		203.70	0.00	40,561.24		30,967.10		-1,936.30	
SEDOL: BZ01RF1	DEMANT A/S DKK0.20	213.000	0.00	56,274.60		62,299.88		-836.66	-1,413.65
		264.20	0.00	7,814.18		9,227.83		-576.99	
SEDOL: B1WT5G2	DSV A S DKK1	387.000	0.00	591,723.00		496,282.84		13,252.63	8,656.26
		1,529.00	0.00	82,165.49		73,509.23		-4,596.37	
SEDOL: 4595739	GENMAB AS DKK1	143.000	0.00	213,427.50		399,661.86		-25,860.14	-29,561.64
		1,492.50	0.00	29,636.12		59,197.76		-3,701.50	
SEDOL: BP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	5,780.000	0.00	3,607,876.00		3,268,992.40		47,056.71	16,780.64
		624.20	0.00	500,982.56		484,201.92		-30,276.07	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 5852842	ACCOR SA EUR3	400.000	0.00	18,816.00	12,946.58	6,077.78	5,267.98
		47.04	0.00	19,483.97	14,215.99	-809.80	
SEDOL: 5715774	ACKERMANS NPV	49.000	0.00	9,334.50	7,837.45	1,550.20	1,059.97
		190.50	0.00	9,665.88	8,605.91	-490.23	
SEDOL: B01FLQ6	ACS ACTIVIDADES CO EUR0.5	441.000	0.00	21,362.04	13,826.21	7,803.35	6,938.52
		48.44	0.00	22,120.39	15,181.87	-864.83	
SEDOL: 4031976	ADIDAS AG	366.000	0.00	86,668.80	58,313.97	29,361.43	25,713.89
		236.80	0.00	89,745.55	64,031.66	-3,647.54	
SEDOL: BZ1HM42	ADYEN NV EUR0.01	65.000	0.00	93,405.00	94,694.40	-1,335.17	-7,258.31
		1,437.00	0.00	96,720.88	103,979.19	-5,923.14	
SEDOL: BPH0Y27	AEGON LTD	409.000	0.00	2,339.48	1,685.59	677.10	571.67
		5.72	0.00	2,422.53	1,850.86	-105.43	
SEDOL: BVRZ8L1	AENA SME S.A. 144A EUR10	153.000	0.00	30,202.20	22,910.78	7,550.27	6,117.20
		197.40	0.00	31,274.38	25,157.18	-1,433.07	
SEDOL: B164FY1	AEROPORTS DE PARIS EUR3	70.000	0.00	7,819.00	10,078.15	-2,339.35	-2,969.74
		111.70	0.00	8,096.57	11,066.31	-630.39	
SEDOL: B86S2N0	AGEAS NPV	227.000	0.00	10,646.30	9,188.20	1,509.86	935.13
		46.90	0.00	11,024.24	10,089.11	-574.73	
SEDOL: BF0L353	AIB GROUP PLC ORD EUR0.625	2,516.000	0.00	13,410.28	9,908.38	3,626.22	3,006.45
		5.33	0.00	13,886.35	10,879.90	-619.77	
SEDOL: B1YXBJ7	AIR LIQUIDE(L') EUR5.50	627.000	0.00	98,388.84	93,788.48	4,763.67	-1,102.80
		156.92	0.00	101,881.65	102,984.45	-5,866.47	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
CMNU01							
Equities							
EUR							
SEDOL: 4012250	AIRBUS SE EUR1	1,216.000	0.00	188,212.48	154,356.69	35,057.67	25,402.66
		154.78	0.00	194,894.03	169,491.37	-9,655.01	
SEDOL: BJ2KSG2	AKZO NOBEL NV EUR0.50(POST REV SPLIT)	380.000	0.00	22,024.80	28,721.41	-6,934.34	-8,730.87
		57.96	0.00	22,806.68	31,537.55	-1,796.53	
SEDOL: BNTJ354	ALLFUNDS GROUP EUR0.0025	817.000	0.00	4,117.68	4,557.37	-455.30	-836.29
		5.04	0.00	4,263.86	5,100.15	-380.99	
SEDOL: 5231485	ALLIANZ SE NPV(REGD) (VINKULIERT)	376.000	0.00	111,258.40	85,659.69	26,507.47	21,149.45
		295.90	0.00	115,208.08	94,058.63	-5,358.02	
SEDOL: B0DJ8Q5	ALSTOM EUR7.0	660.000	0.00	14,229.60	14,201.45	29.15	-859.15
		21.56	0.00	14,734.75	15,593.90	-888.30	
SEDOL: B3MSM28	AMADEUS IT GROUP EUR0.01	982.000	0.00	66,972.40	62,992.55	4,121.13	180.95
		68.20	0.00	69,349.92	69,168.97	-3,940.18	
SEDOL: B14NJ71	AMPLIFON EUR0.02	280.000	0.00	6,958.00	9,274.61	-2,398.85	-2,978.98
		24.85	0.00	7,205.01	10,183.99	-580.13	
SEDOL: BYZR014	AMUNDI EUR2.5	124.000	0.00	7,960.80	7,452.11	526.75	60.62
		64.20	0.00	8,243.41	8,182.79	-466.13	
SEDOL: B1WVF68	ANDRITZ AG NPV (BR)	151.000	0.00	7,395.98	8,908.32	-1,566.03	-2,123.24
		48.98	0.00	7,658.54	9,781.78	-557.21	
SEDOL: BYYHL23	ANHEUSER-BUSCH INB NPV	1,463.000	0.00	70,589.75	76,862.36	-6,495.29	-12,827.11
		48.25	0.00	73,095.69	85,922.80	-6,331.82	
SEDOL: BYPBS67	ARCELORMITTAL NPV	634.000	0.00	14,220.62	16,279.66	-2,132.14	-3,150.44
		22.43	0.00	14,725.45	17,875.89	-1,018.30	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BNHKYX4	ARGEN X SE	120.000	0.00	72,000.00	42,760.62	30,277.38	27,602.70
		600.00	0.00	74,556.00	46,953.30	-2,674.68	
SEDOL: B0Z5YZ2	ARKEMA SA EUR10	140.000	0.00	10,297.00	12,585.39	-2,369.63	-3,156.85
		73.55	0.00	10,662.54	13,819.39	-787.22	
SEDOL: 5165294	ASM INTL NV EUR0.04	85.000	0.00	47,498.00	28,151.94	20,032.85	18,271.94
		558.80	0.00	49,184.18	30,912.24	-1,760.91	
SEDOL: B929F46	ASML HOLDING NV EUR0.09	798.000	0.00	541,602.60	464,575.33	79,761.74	50,702.56
		678.70	0.00	560,829.52	510,126.96	-29,059.18	
SEDOL: BD9PNF2	ASR NEDERLAND NV EUR0.16	313.000	0.00	14,329.14	12,476.79	1,918.11	1,137.69
		45.78	0.00	14,837.83	13,700.14	-780.42	
SEDOL: 7088429	AXA SA EUR2.29	3,302.000	0.00	113,324.64	98,277.09	15,581.74	9,434.51
		34.32	0.00	117,347.67	107,913.16	-6,147.23	
SEDOL: 5501906	BANCO BILBAO VIZCA EUR0.49	11,132.000	0.00	105,219.66	74,733.63	31,568.29	26,893.69
		9.452	0.00	108,954.96	82,061.27	-4,674.60	
SEDOL: BYMD5K9	BANCO BPM NPV	2,996.000	0.00	23,404.75	11,198.61	12,639.46	11,938.99
		7.812	0.00	24,235.62	12,296.63	-700.47	
SEDOL: 5705946	BANCO SANTANDER EUR0.50(REGD)	30,252.000	0.00	135,060.05	96,468.10	39,961.97	33,927.89
		4.4645	0.00	139,854.69	105,926.80	-6,034.08	
SEDOL: BD1RP61	BANK OF IRELAND GR ORD EUR1.00	2,339.000	0.00	20,597.23	22,314.75	-1,778.49	-3,174.28
		8.806	0.00	21,328.43	24,502.71	-1,395.79	
SEDOL: 5474008	BANKINTER SA EUR0.30(REGD)	1,494.000	0.00	11,414.16	8,076.43	3,456.22	2,951.04
		7.64	0.00	11,819.36	8,868.32	-505.18	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 5086577	BASF - ORD SHS COMSTK	1,997.000	0.00	84,792.62	93,887.16	-9,417.40	-15,290.04
		42.46	0.00	87,802.76	103,092.80	-5,872.64	
SEDOL: 5069211	BAYER AG NPV (REGD)	1,677.000	0.00	32,389.58	96,791.93	-66,688.64	-72,742.97
		19.314	0.00	33,539.41	106,282.38	-6,054.33	
SEDOL: 5756030	BAYER MOTOREN WERK NON VTG PRF EUR1	50.000	0.00	3,620.00	4,851.45	-1,275.17	-1,578.63
		72.40	0.00	3,748.51	5,327.14	-303.46	
SEDOL: 5756029	BAYERISCHE MOTOREN WERKE A G COM	692.000	0.00	54,654.16	70,605.18	-16,517.28	-20,933.63
		78.98	0.00	56,594.39	77,528.02	-4,416.35	
SEDOL: BG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01	170.000	0.00	22,491.00	13,978.19	8,815.02	7,940.68
		132.30	0.00	23,289.43	15,348.75	-874.34	
SEDOL: 5932409	BECHTLE AG NPV	179.000	0.00	5,566.90	7,552.49	-2,056.08	-2,528.48
		31.10	0.00	5,764.53	8,293.01	-472.40	
SEDOL: 5107401	BEIERSDORF AG EUR1	218.000	0.00	27,032.00	27,563.47	-550.34	-2,274.43
		124.00	0.00	27,991.64	30,266.07	-1,724.09	
SEDOL: BF0LBX7	BIOMERIEUX NPV	92.000	0.00	9,522.00	8,805.76	741.67	190.86
		103.50	0.00	9,860.03	9,669.17	-550.81	
SEDOL: 7309681	BNP PARIBAS EUR2	2,404.000	0.00	142,364.88	141,484.01	912.14	-7,937.68
		59.22	0.00	147,418.84	155,356.52	-8,849.82	
SEDOL: 4572709	BOLLORE SE	2,156.000	0.00	12,806.64	13,195.00	-402.15	-1,227.49
		5.94	0.00	13,261.28	14,488.77	-825.34	
SEDOL: 4002121	BOUYGUES EUR1	454.000	0.00	12,957.16	15,127.09	-2,246.96	-3,193.16
		28.54	0.00	13,417.14	16,610.30	-946.20	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>				<u>Local</u>	<u>Base market</u>
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Local</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price		Base	Base		
CMNU01							
Equities							
EUR							
SEDOL: 5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	1,305.000	0.00	8,059.68	12,701.46	-4,806.56	-5,601.04
		6.176	0.00	8,345.80	13,946.84	-794.48	
SEDOL: 4617859	DEUTSCHE POST AG NPV(REGD)	1,789.000	0.00	60,790.22	78,247.50	-18,077.01	-22,971.39
		33.98	0.00	62,948.28	85,919.67	-4,894.38	
SEDOL: 5842359	DEUTSCHE TELEKOM NPV(REGD)	4,841.000	0.00	139,856.49	101,353.64	39,869.70	33,399.56
		28.89	0.00	144,821.40	111,421.84	-6,470.14	
SEDOL: B234WN9	DIASORIN ITALIA SPA	47.000	0.00	4,679.32	4,659.05	20.99	-270.43
		99.56	0.00	4,845.44	5,115.87	-291.42	
SEDOL: BPCPSD6	DSM FIRMENICH AG EUR0.01	378.000	0.00	36,938.16	43,049.83	-6,328.63	-9,027.84
		97.72	0.00	38,249.47	47,277.31	-2,699.21	
SEDOL: 4942904	E.ON SE NPV	4,830.000	0.00	54,313.35	58,194.80	-4,019.24	-7,659.32
		11.245	0.00	56,241.48	63,900.80	-3,640.08	
SEDOL: B62G1B5	EDENRED EUR2	542.000	0.00	17,208.50	32,029.15	-15,346.78	-17,350.21
		31.75	0.00	17,819.40	35,169.61	-2,003.43	
SEDOL: B39GNW2	EDP RENOVAVEIS SA EUR5	524.000	0.00	5,260.96	10,601.36	-5,529.98	-6,193.10
		10.04	0.00	5,447.72	11,640.82	-663.12	
SEDOL: 4103596	EDP S.A EUR1(REGD)	6,167.000	0.00	19,062.20	30,764.68	-12,117.92	-14,042.25
		3.091	0.00	19,738.91	33,781.16	-1,924.33	
SEDOL: B13X013	EIFFAGE EUR4	160.000	0.00	13,555.20	17,216.63	-3,791.41	-4,868.31
		84.72	0.00	14,036.41	18,904.72	-1,076.90	
SEDOL: B09M9F4	ELIA GROUP NPV	81.000	0.00	6,026.40	10,049.91	-4,166.34	-4,794.96
		74.40	0.00	6,240.34	11,035.30	-628.62	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
CMNU01							
Equities							
EUR							
SEDOL: B5ZQ9D3	EVONIK INDUSTRIES NPV	416.000	0.00	6,959.68	8,249.67	-1,335.78	-1,851.80
		16.73	0.00	7,206.75	9,058.55	-516.02	
SEDOL: BMJ1825	EXOR NV EUR0.01	221.000	0.00	19,569.55	16,503.11	3,175.30	2,143.03
		88.55	0.00	20,264.27	18,121.24	-1,032.27	
SEDOL: BG0SC10	FDJ UNITED EUR0.40 144A	189.000	0.00	7,034.58	7,353.61	-330.36	-790.32
		37.22	0.00	7,284.31	8,074.63	-459.96	
SEDOL: BD6G507	FERRARI NV COM EUR0.01	198.000	0.00	81,655.20	49,970.39	32,809.62	29,683.97
		412.40	0.00	84,553.96	54,869.99	-3,125.65	
SEDOL: BRS7CF0	FERROVIAL SE EUR0.01	1,028.000	0.00	41,736.80	29,365.39	12,810.60	10,973.79
		40.60	0.00	43,218.46	32,244.67	-1,836.81	
SEDOL: BNGN9Z1	FINECOBANK SPA EUR0.33	1,331.000	0.00	22,347.49	18,391.68	4,096.24	2,945.84
		16.79	0.00	23,140.83	20,194.99	-1,150.40	
SEDOL: 5579550	FORTUM OYJ EUR3.40	951.000	0.00	12,852.77	12,870.89	-18.76	-823.84
		13.515	0.00	13,309.04	14,132.88	-805.08	
SEDOL: 5129074	FRESENIUS MEDICAL CARE AG	444.000	0.00	19,607.04	19,466.36	145.67	-1,071.95
		44.16	0.00	20,303.09	21,375.04	-1,217.62	
SEDOL: 4352097	FRESENIUS SE&KGAA NPV	891.000	0.00	29,884.14	23,351.20	6,764.86	5,304.24
		33.54	0.00	30,945.03	25,640.79	-1,460.62	
SEDOL: BNHRG84	FUCHS SE	151.000	0.00	6,290.66	5,413.46	908.34	569.73
		41.66	0.00	6,513.98	5,944.25	-338.61	
SEDOL: B1FW751	GALP ENERGIA SGPS EUR1	1,101.000	0.00	17,560.95	11,982.47	5,776.52	5,027.01
		15.95	0.00	18,184.36	13,157.35	-749.51	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BZ0P4R4	INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A	767.000	0.00	7,528.11	9,625.22	-2,171.56	-2,773.61
		9.815	0.00	7,795.36	10,568.97	-602.05	
SEDOL: BZ57390	ING GROEP N.V. EUR0.01	6,696.000	0.00	101,310.48	74,964.11	27,281.67	22,592.67
		15.13	0.00	104,907.01	82,314.34	-4,689.00	
SEDOL: BN4N9C0	INPOST S.A. EUR0.01	493.000	0.00	8,139.43	4,959.64	3,292.67	2,878.05
		16.51	0.00	8,428.38	5,550.33	-414.62	
SEDOL: 5161407	INTERPUMP GROUP EUR0.52	175.000	0.00	7,465.50	8,845.17	-1,428.65	-1,981.91
		42.66	0.00	7,730.53	9,712.44	-553.26	
SEDOL: B0R7JF1	IPSEN SA EUR1	74.000	0.00	8,191.80	8,122.32	71.95	-436.10
		110.70	0.00	8,482.61	8,918.71	-508.05	
SEDOL: BD2Z8S7	ITALGAS SPA NPV	1,069.000	0.00	5,783.29	6,368.82	-606.32	-1,004.68
		5.41	0.00	5,988.60	6,993.28	-398.36	
SEDOL: BMC4ZZ3	JDE PEETS N.V.	175.000	0.00	2,892.75	4,862.96	-2,040.15	-2,344.33
		16.53	0.00	2,995.44	5,339.77	-304.18	
SEDOL: B1Y1SQ7	JERONIMO MARTINS EUR1	600.000	0.00	11,070.00	13,636.09	-2,657.19	-3,510.12
		18.45	0.00	11,462.99	14,973.11	-852.93	
SEDOL: BYQ7HZ6	JUST EAT TAKEAWAY.COM N.V.	434.000	0.00	5,726.63	6,859.26	-1,172.84	-1,601.88
		13.195	0.00	5,929.93	7,531.81	-429.04	
SEDOL: 4497749	KBC GROEP NV NPV	600.000	0.00	44,724.00	38,952.34	5,976.55	3,540.08
		74.54	0.00	46,311.70	42,771.62	-2,436.47	
SEDOL: 5505072	KERING	156.000	0.00	37,167.00	89,573.42	-54,266.85	-59,869.67
		238.25	0.00	38,486.43	98,356.10	-5,602.82	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: B9G6L89	LEG IMMOBILIEN SE	161.000	0.00	13,169.80	9,012.26	4,305.13	3,741.42
		81.80	0.00	13,637.33	9,895.91	-563.71	
SEDOL: B11ZRK9	LEGRAND SA EUR4	583.000	0.00	54,825.32	50,362.88	4,620.86	1,470.66
		94.04	0.00	56,771.62	55,300.96	-3,150.20	
SEDOL: B0DJNG0	LEONARDO SPA NPV	872.000	0.00	22,610.96	9,473.50	13,603.84	13,011.27
		25.93	0.00	23,413.65	10,402.38	-592.57	
SEDOL: 4057808	L'OREAL EUR0.20	330.000	0.00	112,810.50	142,616.59	-30,864.21	-39,784.87
		341.85	0.00	116,815.28	156,600.15	-8,920.66	
SEDOL: 4224992	LOTUS BAKERIES NPV	1.000	0.00	10,780.00	6,251.88	4,688.87	4,297.81
		10,780.00	0.00	11,162.69	6,864.88	-391.06	
SEDOL: BM8X1W3	LOUIS HACHETTE GR EUR0.2	1,519.000	0.00	2,293.69	2,179.15	118.61	-17.70
		1.51	0.00	2,375.12	2,392.82	-136.31	
SEDOL: 4061412	LVMH MOET HENNESSY EUR0.30	456.000	0.00	289,788.00	399,904.95	-114,026.11	-139,040.16
		635.50	0.00	300,075.49	439,115.65	-25,014.05	
SEDOL: BRX9C06	MANDATUM OYJ NPV	1,018.000	0.00	4,560.64	4,229.61	342.78	78.22
		4.48	0.00	4,722.54	4,644.32	-264.56	
SEDOL: 4574813	MEDIOBANCA SPA EUR0.5	1,386.000	0.00	19,507.95	13,502.77	6,218.36	5,373.76
		14.075	0.00	20,200.48	14,826.72	-844.60	
SEDOL: 5529027	MERCEDES-BENZ GROUP AG	1,419.000	0.00	76,342.20	101,063.11	-25,598.50	-31,920.00
		53.80	0.00	79,052.35	110,972.35	-6,321.50	
SEDOL: 4741844	MERCK KGAA NPV	240.000	0.00	33,576.00	38,399.52	-4,994.76	-7,396.64
		139.90	0.00	34,767.95	42,164.59	-2,401.88	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BNGNB77	MERLIN PROPERTIES EUR1	726.000	0.00	7,376.16	5,635.01	1,802.96	1,448.63
		10.16	0.00	7,638.01	6,189.38	-354.33	
SEDOL: B1FN8X9	METSO OYJ	1,322.000	0.00	11,871.56	13,224.90	-1,401.38	-2,228.60
		8.98	0.00	12,293.00	14,521.60	-827.22	
SEDOL: BPBPJ01	MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION)	1,527.000	0.00	48,558.60	44,398.50	4,307.78	1,530.65
		31.80	0.00	50,282.43	48,751.78	-2,777.13	
SEDOL: BGLP232	MONCLER SPA NPV	376.000	0.00	19,168.48	25,194.63	-6,240.08	-7,816.00
		50.98	0.00	19,848.96	27,664.96	-1,575.92	
SEDOL: B09DHL9	MTU AERO ENGINES A NPV (REGD)	116.000	0.00	37,352.00	27,641.18	10,055.55	8,326.60
		322.00	0.00	38,678.00	30,351.40	-1,728.95	
SEDOL: 5294121	MUENCHENER RUECKVE NPV(REGD)	260.000	0.00	126,646.00	89,128.73	38,849.13	33,274.13
		487.10	0.00	131,141.94	97,867.81	-5,575.00	
SEDOL: 5650422	NATURGY ENERGY GROUP SA	316.000	0.00	7,388.08	8,957.03	-1,624.65	-2,184.91
		23.38	0.00	7,650.36	9,835.27	-560.26	
SEDOL: 5633962	NEMETSCHEK SE ORD NPV	119.000	0.00	11,138.40	8,477.72	2,755.13	2,224.85
		93.60	0.00	11,533.81	9,308.96	-530.28	
SEDOL: BGV7F95	NEOEN SA EUR2	166.000	0.00	6,593.52	4,978.29	1,672.57	1,256.39
		39.72	0.00	6,827.59	5,571.20	-416.18	
SEDOL: B06YV46	NESTE OYJ NPV	907.000	0.00	10,997.38	39,608.51	-29,626.83	-32,104.34
		12.125	0.00	11,387.79	43,492.13	-2,477.51	
SEDOL: BJ1F880	NEXI SPA NPV	1,210.000	0.00	6,485.60	9,117.70	-2,725.54	-3,295.85
		5.36	0.00	6,715.84	10,011.69	-570.31	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BJDS7L3	PROSUS N.V. EUR0.05 (N SHARES)	3,217.000	0.00	123,371.95	100,353.48	23,835.63	17,415.00
		38.35	0.00	127,751.66	110,336.66	-6,420.63	
SEDOL: B1W4V69	PRYSMIAN SPA NPV	574.000	0.00	35,392.84	21,529.99	14,354.98	13,008.28
		61.66	0.00	36,649.29	23,641.01	-1,346.70	
SEDOL: 4380429	PUBLICIS GROUPE SA EUR0.40	495.000	0.00	50,985.00	35,330.39	16,210.35	13,987.24
		103.00	0.00	52,794.97	38,807.73	-2,223.11	
SEDOL: 5064722	PUMA SE NPV	218.000	0.00	9,670.48	11,583.63	-1,981.07	-2,705.63
		44.36	0.00	10,013.78	12,719.41	-724.56	
SEDOL: BMHCW17	QIAGEN NV ORD EUR0.01 (POST REV SPLT)	464.000	0.00	19,972.88	18,822.22	1,191.51	14.17
		43.045	0.00	20,681.92	20,667.75	-1,177.34	
SEDOL: 5228658	RANDSTAD N.V. EUR0.10	240.000	0.00	9,770.40	11,818.74	-2,121.06	-2,860.32
		40.71	0.00	10,117.25	12,977.57	-739.26	
SEDOL: 5910609	RATIONAL AG NPV	11.000	0.00	9,064.00	7,219.17	1,910.32	1,458.76
		824.00	0.00	9,385.77	7,927.01	-451.56	
SEDOL: B07DRZ5	RECORDATI EUR0.125	211.000	0.00	10,676.60	8,792.74	1,950.74	1,400.75
		50.60	0.00	11,055.62	9,654.87	-549.99	
SEDOL: BD6FXN3	REDEIA CORPORACION SA	53.000	0.00	874.50	877.04	-2.63	-57.50
		16.50	0.00	905.54	963.04	-54.87	
SEDOL: 4741714	REMY COINTREAU EUR1.60	54.000	0.00	3,153.60	8,424.71	-5,458.23	-5,985.20
		58.40	0.00	3,265.55	9,250.75	-526.97	
SEDOL: 4712798	RENAULT SA EUR3.81	419.000	0.00	19,713.95	14,166.90	5,743.97	4,857.83
		47.05	0.00	20,413.80	15,555.97	-886.14	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: BZ1DZ96	REPLY SPA	50.000	0.00	7,670.00	5,319.50	2,433.94	2,101.21
		153.40	0.00	7,942.29	5,841.08	-332.73	
SEDOL: 5669354	REPSOL SA EUR1	2,789.000	0.00	32,603.41	32,956.61	-365.74	-2,900.10
		11.69	0.00	33,760.83	36,660.93	-2,534.36	
SEDOL: B1VP0K0	REXEL EUR5	523.000	0.00	12,865.80	10,344.42	2,610.89	1,963.31
		24.60	0.00	13,322.54	11,359.23	-647.58	
SEDOL: 5334588	RHEINMETALL AG NPV	81.000	0.00	49,782.60	21,584.87	29,198.75	27,848.61
		614.60	0.00	51,549.88	23,701.27	-1,350.14	
SEDOL: 4768962	RWE AG NPV	1,375.000	0.00	39,641.25	58,551.31	-19,581.37	-23,243.75
		28.83	0.00	41,048.52	64,292.27	-3,662.38	
SEDOL: B058TZ6	SAFRAN SA EURO.20	759.000	0.00	160,983.90	107,265.55	55,625.35	48,915.90
		212.10	0.00	166,698.84	117,782.94	-6,709.45	
SEDOL: BMXX645	SAMPO OYJ/SH CL COMMON STOCK	1,018.000	0.00	40,088.84	42,558.06	-2,556.88	-5,218.88
		39.38	0.00	41,512.00	46,730.88	-2,662.00	
SEDOL: 5671735	SANOFI EUR2	2,635.000	0.00	247,004.90	257,132.29	-10,486.91	-27,833.86
		93.74	0.00	255,773.59	283,607.45	-17,346.95	
SEDOL: 4846288	SAP SE	2,037.000	0.00	481,343.10	249,974.13	239,582.58	223,946.69
		236.30	0.00	498,430.80	274,484.11	-15,635.89	
SEDOL: 5843329	SARTORIUS AG NON VTG PRF NPV	54.000	0.00	11,620.80	18,986.69	-7,627.38	-8,815.00
		215.20	0.00	12,033.34	20,848.34	-1,187.62	
SEDOL: BYZ2QP5	SARTORIUS STEDIM B EUR0.20	52.000	0.00	9,812.40	12,651.61	-2,940.00	-3,731.36
		188.70	0.00	10,160.74	13,892.10	-791.36	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4834108	SCHNEIDER ELECTRIC EUR4.00	705.000	0.00	169,834.50	111,856.61	60,036.11	53,039.47
		240.90	0.00	175,863.63	122,824.16	-6,996.64	
SEDOL: B1LB9P6	SCOR SE EUR7.876972	327.000	0.00	7,730.28	7,752.51	-23.02	-507.93
		23.64	0.00	8,004.71	8,512.64	-484.91	
SEDOL: BYT9340	SCOUT24 SE NPV	166.000	0.00	14,126.60	9,410.70	4,883.31	4,294.67
		85.10	0.00	14,628.09	10,333.42	-588.64	
SEDOL: 4792132	SEB SA EUR1.00	66.000	0.00	5,775.00	6,919.76	-1,185.40	-1,618.23
		87.50	0.00	5,980.01	7,598.24	-432.83	
SEDOL: 5727973	SIEMENS AG NPV(REGD)	1,379.000	0.00	260,024.24	205,422.29	56,540.32	43,691.15
		188.56	0.00	269,255.11	225,563.96	-12,849.17	
SEDOL: BMTVQK9	SIEMENS ENERGY AG NPV	1,030.000	0.00	51,891.40	22,780.13	30,144.72	28,719.83
		50.38	0.00	53,733.55	25,013.72	-1,424.89	
SEDOL: BD594Y4	SIEMENS HEALTHINEE NPV	604.000	0.00	30,924.80	34,027.49	-3,212.84	-5,341.26
		51.20	0.00	32,022.63	37,363.89	-2,128.42	
SEDOL: BYY7VY5	SIGNIFY NV EUR0.01	272.000	0.00	5,869.76	8,241.35	-2,455.78	-2,971.27
		21.58	0.00	6,078.14	9,049.41	-515.49	
SEDOL: 7251470	SNAM NPV	4,859.000	0.00	20,781.94	24,571.79	-3,924.39	-5,461.36
		4.277	0.00	21,519.70	26,981.06	-1,536.97	
SEDOL: 5966516	SOCIETE GENERALE EUR1.25	1,602.000	0.00	43,510.32	35,687.23	8,100.81	5,868.58
		27.16	0.00	45,054.94	39,186.36	-2,232.23	
SEDOL: 7062713	SODEXHO EUR4	190.000	0.00	15,114.50	13,480.42	1,692.09	848.89
		79.55	0.00	15,651.07	14,802.18	-843.20	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
EUR							
SEDOL: 4820301	SOFINA SA NPV	34.000	0.00	7,425.60	7,074.12	363.96	-78.53
		218.40	0.00	7,689.21	7,767.74	-442.49	
SEDOL: BZ6T5C2	SOITEC S.A. EUR2	54.000	0.00	4,706.10	7,278.84	-2,664.07	-3,119.36
		87.15	0.00	4,873.17	7,992.53	-455.29	
SEDOL: 4821100	SOLVAY SA NPV	152.000	0.00	4,736.32	3,295.28	1,492.20	1,286.08
		31.16	0.00	4,904.46	3,618.38	-206.12	
SEDOL: BMD8KX7	STELLANTIS N.V COM EUR0.01	3,837.000	0.00	48,307.83	58,078.90	-10,117.94	-13,750.78
		12.59	0.00	50,022.76	63,773.54	-3,632.84	
SEDOL: 5962332	STMICROELECTRONICS EUR1.04	1,380.000	0.00	33,499.50	54,298.58	-21,537.45	-24,933.83
		24.275	0.00	34,688.73	59,622.56	-3,396.38	
SEDOL: 5072673	STORA ENSO OYJ SER'R'NPV	1,253.000	0.00	12,176.65	14,601.83	-2,511.27	-3,424.62
		9.718	0.00	12,608.92	16,033.54	-913.35	
SEDOL: BPSLYH4	SYENSQO SA NPV	152.000	0.00	10,725.12	13,269.59	-2,634.80	-3,464.82
		70.56	0.00	11,105.86	14,570.68	-830.02	
SEDOL: B1JB4K8	SYMRISE AG NPV (BR)	284.000	0.00	29,152.60	31,093.70	-2,010.01	-3,954.92
		102.65	0.00	30,187.52	34,142.44	-1,944.91	
SEDOL: B8F0TD6	TALANX AG NPV	116.000	0.00	9,529.40	5,328.32	4,350.22	4,016.93
		82.15	0.00	9,867.69	5,850.76	-333.29	
SEDOL: 7634394	TELECOM ITALIA SPA NPV	23,408.000	0.00	5,772.41	6,269.78	-515.03	-907.20
		0.2466	0.00	5,977.33	6,884.53	-392.17	
SEDOL: 5732524	TELEFONICA SA EUR1	10,883.000	0.00	42,846.37	44,842.91	-2,067.42	-4,872.34
		3.937	0.00	44,367.42	49,239.76	-2,804.92	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: 0045614	ANTOFAGASTA PLC ORD GBP0.05	755.000	0.00	12,004.50	10,998.95	1,259.35	1,263.20
		15.90	0.00	15,034.44	13,771.24	3.85	
SEDOL: 0053673	ASHTead GROUP ORD GBP0.10	952.000	0.00	47,266.80	44,762.09	3,136.90	3,152.56
		49.65	0.00	59,196.94	56,044.38	15.66	
SEDOL: 0673123	ASSOCD BRIT FOODS ORD GBP0.0568	759.000	525.99	15,506.37	14,916.61	738.62	743.84
		20.43	658.75	19,420.18	18,676.34	5.22	
SEDOL: 0989529	ASTRAZENECA ORD USD0.25	3,253.000	0.00	340,524.04	386,347.95	-57,389.87	-65,150.76
		104.68	0.00	426,472.33	491,623.09	-7,760.89	
SEDOL: BVYVFW2	AUTO TRADER GROUP ORD GBP0.01	1,968.000	0.00	15,606.24	12,616.19	3,744.74	3,749.16
		7.93	0.00	19,545.26	15,796.10	4.42	
SEDOL: BPQY8M8	AVIVA ORD GBP0.328947368	6,096.000	0.00	28,578.05	25,957.77	3,281.64	3,290.72
		4.688	0.00	35,791.15	32,500.43	9.08	
SEDOL: BMTRW10	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	2,032.000	0.00	7,457.44	9,798.15	-2,931.51	-2,928.07
		3.67	0.00	9,339.70	12,267.77	3.44	
SEDOL: 0263494	BAE SYSTEMS ORD GBP0.025	6,670.000	0.00	76,604.95	68,115.11	10,632.68	10,656.51
		11.485	0.00	95,940.04	85,283.53	23.83	
SEDOL: 3134865	BARCLAYS PLC ORD GBP0.25	34,476.000	0.00	92,447.39	54,810.39	47,136.58	47,155.77
		2.6815	0.00	115,781.12	68,625.35	19.19	
SEDOL: 0081180	BARRATT REDROW PLC	2,178.000	0.00	9,585.38	11,001.28	-1,773.27	-1,769.42
		4.401	0.00	12,004.73	13,774.15	3.85	
SEDOL: BYQ0JC6	BEAZLEY PLC (UK) ORD GBP0.05	1,440.000	0.00	11,757.60	8,613.49	3,937.68	3,940.70
		8.165	0.00	14,725.22	10,784.52	3.02	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>		<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: 0182704	CRH PLC EQUITY	1,613.000	0.00	119,587.82	97,037.08	28,242.55	22,876.89
		74.14	0.00	149,771.79	126,894.90	-5,365.66	
SEDOL: BJFFLV0	CRODA INTL ORD GBP0.10609756	303.000	0.00	10,256.55	21,296.85	-13,826.87	-13,819.42
		33.85	0.00	12,845.30	26,664.72	7.45	
SEDOL: 0242493	DCC ORD EUR0.25 (CDI)	216.000	0.00	11,102.40	10,775.87	408.95	412.72
		51.40	0.00	13,904.65	13,491.93	3.77	
SEDOL: 0237400	DIAGEO PLC ORD GBP0.28 101/108	4,106.000	0.00	104,189.75	150,389.87	-57,861.03	-57,808.40
		25.375	0.00	130,487.25	188,295.65	52.63	
SEDOL: BL6K5J4	ENDEAVOUR MINING P ORD USD0.01	395.000	0.00	5,628.75	8,153.21	-3,161.63	-3,158.78
		14.25	0.00	7,049.45	10,208.23	2.85	
SEDOL: B5VQMV6	ENTAIN PLC EUR0.01	1,276.000	0.00	8,768.67	18,503.67	-12,192.11	-12,185.64
		6.872	0.00	10,981.88	23,167.52	6.47	
SEDOL: B19NLV4	EXPERIAN ORD USD0.10	2,005.000	0.00	69,072.25	56,431.13	15,831.74	15,851.49
		34.45	0.00	86,506.09	70,654.60	19.75	
SEDOL: BS3BQJ6	FERGUSON ENTERPRIS USD0.0001 (DI)	453.000	375.99	62,967.00	51,203.21	14,732.97	14,750.90
		139.00	375.99	78,859.88	64,108.98	17.93	
SEDOL: BWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)	383.000	0.00	79,357.60	61,565.34	22,283.03	22,304.57
		207.20	0.00	99,387.46	77,082.89	21.54	
SEDOL: B4T3BW6	GLENCORE PLC ORD USD0.01	23,335.000	0.00	82,465.89	109,922.52	-34,386.69	-34,348.21
		3.534	0.00	103,280.29	137,628.50	38.48	
SEDOL: BN7SWP6	GSK PLC ORD GBP0.3125	7,387.000	1,108.05	99,465.96	107,413.01	-9,952.89	-9,915.29
		13.465	1,387.72	124,571.18	134,486.47	37.60	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: BMX86B7	HALEON PLC ORD GBP0.01	10,896.000	0.00	41,121.50	38,484.28	3,302.85	3,316.32
		3.774	0.00	51,500.57	48,184.25	13.47	
SEDOL: 0405207	HALMA ORD GBP0.10	827.000	74.43	22,238.03	19,261.56	3,727.73	3,734.47
		26.89	93.22	27,850.91	24,116.44	6.74	
SEDOL: B1VZ0M2	HARGREAVES LANSDOW ORD GBP0.004	824.000	0.00	9,047.52	6,668.62	2,979.33	2,981.66
		10.98	0.00	11,331.11	8,349.45	2.33	
SEDOL: B0LCW08	HIKMA PHARMACEUTIC ORD GBP0.10	351.000	0.00	6,995.43	6,513.81	603.18	605.46
		19.93	0.00	8,761.08	8,155.62	2.28	
SEDOL: BVZHXQ9	HISCOX ORD GBP0.065 (DI)	731.000	0.00	7,916.73	8,639.28	-904.92	-901.90
		10.83	0.00	9,914.91	10,816.81	3.02	
SEDOL: 0557681	HOWDEN JOINERY GR ORD GBP0.10	1,162.000	0.00	9,220.47	8,082.44	1,425.27	1,428.10
		7.935	0.00	11,547.72	10,119.62	2.83	
SEDOL: 0540528	HSBC HLDGS ORD USD0.50(UK REG)	37,217.000	0.00	292,265.10	221,882.02	88,147.77	88,225.43
		7.853	0.00	366,032.83	277,807.40	77.66	
SEDOL: BGLP8L2	IMI ORD GBP0.28571428	560.000	0.00	10,197.60	9,012.98	1,483.62	1,486.77
		18.21	0.00	12,771.47	11,284.70	3.15	
SEDOL: 0454492	IMPERIAL BRANDS PLC GBP0.10	2,021.000	0.00	51,596.13	40,446.57	13,963.71	13,977.87
		25.53	0.00	64,619.00	50,641.13	14.16	
SEDOL: BMJ6DW5	INFORMA PLC (GB) ORD GBP0.001	3,068.000	0.00	24,494.91	22,295.16	2,754.97	2,762.77
		7.984	0.00	30,677.43	27,914.66	7.80	
SEDOL: BHJYC05	INTERCONTL HOTELS ORD GBP0.208521303	382.000	0.00	38,024.28	20,983.61	21,341.74	21,349.08
		99.54	0.00	47,621.61	26,272.53	7.34	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: BYT1DJ1	INTERMED CAP GRP ORD GBP0.2625	606.000	159.38	12,519.96	7,934.76	5,742.50	5,745.28
		20.66	199.61	15,680.00	9,934.72	2.78	
SEDOL: 3163836	INTERTEK GROUP ORD GBP0.01	352.000	0.00	16,642.56	14,756.03	2,362.69	2,367.85
		47.28	0.00	20,843.14	18,475.29	5.16	
SEDOL: 3398649	ITV ORD GBP0.10	8,126.000	0.00	5,980.74	6,573.99	-742.99	-740.68
		0.736	0.00	7,490.28	8,230.96	2.31	
SEDOL: BM8Q5M0	JD SPORTS FASHION ORD GBP0.0005	5,373.000	0.00	5,152.71	8,733.04	-4,484.01	-4,480.95
		0.959	0.00	6,453.25	10,934.20	3.06	
SEDOL: BZ4BQC7	JOHNSON MATTHEY	395.000	86.90	5,293.00	7,801.51	-3,141.66	-3,138.93
		13.40	108.83	6,628.95	9,767.88	2.73	
SEDOL: 3319521	KINGFISHER ORD GBP0.157142857	4,265.000	0.00	10,607.06	11,063.80	-572.02	-568.15
		2.487	0.00	13,284.28	13,852.43	3.87	
SEDOL: BYW0PQ6	LAND SECURITIES GP ORD GBP0.106666666	1,608.000	151.15	9,390.72	10,750.89	-1,703.48	-1,699.71
		5.84	189.30	11,760.94	13,460.65	3.77	
SEDOL: 0560399	LEGAL & GENERAL GP ORD GBP0.025	12,933.000	0.00	29,720.03	30,448.30	-912.09	-901.43
		2.298	0.00	37,221.37	38,122.80	10.66	
SEDOL: 0870612	LLOYDS BANKING GP ORD GBP0.1	146,482.000	0.00	80,242.84	71,494.30	10,956.67	10,981.70
		0.5478	0.00	100,496.14	89,514.44	25.03	
SEDOL: B0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	851.000	0.00	96,035.35	71,692.87	30,486.52	30,511.62
		112.85	0.00	120,274.68	89,763.06	25.10	
SEDOL: BKFB1C6	M&G PLC ORD GBP0.05	4,720.000	0.00	9,338.52	9,709.47	-464.58	-461.18
		1.9785	0.00	11,695.56	12,156.74	3.40	

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		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
							</

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
GBP							
SEDOL: 0822011	SMITH(DS) ORD GBP0.10	2,789.000	172.92	15,116.38	8,729.31	7,999.17	8,002.23
		5.42	216.57	18,931.76	10,929.53	3.06	
SEDOL: B1WY233	SMITHS GROUP ORD GBP0.375	774.000	0.00	13,305.06	13,077.02	285.60	290.18
		17.19	0.00	16,663.26	16,373.08	4.58	
SEDOL: BSMR1R8	SMURFIT WESTROCK P ORD USD0.001 (DI)	569.000	0.00	24,558.04	17,003.33	9,461.52	9,467.47
		43.16	0.00	30,756.49	21,289.02	5.95	
SEDOL: BWFGQN1	SPIRAX GROUP PLC ORD GBP0.269230769	160.000	0.00	10,968.00	17,834.29	-8,599.34	-8,593.10
		68.55	0.00	13,736.32	22,329.42	6.24	
SEDOL: 0790873	SSE PLC ORD GBP0.50	2,002.000	0.00	32,112.08	37,002.90	-6,125.26	-6,112.31
		16.04	0.00	40,217.17	46,329.48	12.95	
SEDOL: 0766937	ST JAMES'S PLACE ORD GBP0.15	1,167.000	0.00	10,129.56	14,113.96	-4,990.06	-4,985.12
		8.68	0.00	12,686.26	17,671.38	4.94	
SEDOL: 0408284	STANDARD CHARTERED PLC SHS	5,171.000	0.00	51,120.51	32,631.33	23,155.85	23,167.27
		9.886	0.00	64,023.33	40,856.06	11.42	
SEDOL: BP92CJ4	TATE & LYLE ORD	875.000	56.00	5,683.13	7,171.90	-1,864.54	-1,862.03
		6.495	70.13	7,117.55	8,979.58	2.51	
SEDOL: 0878230	TAYLOR WIMPEY PLC ORD GBP0.01	7,647.000	0.00	9,336.99	9,955.37	-774.46	-770.97
		1.221	0.00	11,693.65	12,464.62	3.49	
SEDOL: BLGZ986	TESCO ORD GBP0.0633333	17,488.000	0.00	64,408.30	45,748.99	23,368.92	21,858.88
		3.683	0.00	80,664.96	58,806.08	-1,510.04	
SEDOL: B8C3BL0	THE SAGE GROUP PLC GBP0.01051948	494.000	0.00	6,288.62	4,080.30	2,765.70	2,767.13
		12.73	0.00	7,875.87	5,108.74	1.43	

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
GBP									
SEDOL: B10RZP7	UNILEVER PLC ORD GBP0.031111	4,643.000	0.00	211,163.64		207,296.42		4,843.31	4,915.86
		45.48	0.00	264,461.36		259,545.50		72.55	
SEDOL: 0692861	UNITE GROUP ORD GBP0.25	696.000	0.00	5,613.24		6,722.62		-1,389.39	-1,387.04
		8.065	0.00	7,030.02		8,417.06		2.35	
SEDOL: B39J2M4	UNITED UTILITIES GROUP ORD GBP0.05	1,488.000	257.13	15,646.32		16,171.89		-658.22	-652.57
		10.515	322.03	19,595.45		20,248.02		5.65	
SEDOL: BH4HKS3	VODAFONE GROUP ORD USD0.2095238	51,464.000	1,157.94	35,149.91		49,339.36		-17,770.87	-17,753.60
		0.683	1,199.05	44,021.75		61,775.35		17.27	
SEDOL: 0946580	WEIR GROUP ORD GBP0.125	565.000	0.00	12,339.60		10,447.85		2,369.23	2,372.89
		21.84	0.00	15,454.12		13,081.23		3.66	
SEDOL: B1KJJ40	WHITBREAD ORD GBP0.76797385	440.000	0.00	12,962.40		14,404.35		-1,805.90	-1,800.86
		29.46	0.00	16,234.11		18,034.97		5.04	
SEDOL: BL9YR75	WISE PLC CLS A ORD GBP0.01	1,539.000	0.00	16,405.74		8,521.75		9,873.91	9,876.89
		10.66	0.00	20,546.55		10,669.66		2.98	
SEDOL: B8KF9B4	WPP PLC ORD GBP0.10	2,277.000	0.00	18,839.90		21,204.39		-2,961.29	-2,953.87
		8.274	0.00	23,595.09		26,548.96		7.42	
Total - GBP			9,578.02	4,112,467.40		4,005,728.23			
Total - Base Currency			11,649.46	5,150,454.44		5,036,951.43			
HKD									
SEDOL: B4TX8S1	AIA GROUP LTD NPV	28,200.000	0.00	1,587,660.00		2,417,738.26		-106,859.37	-103,758.36
		56.30	0.00	204,385.97		308,144.33		3,101.01	
SEDOL: 6002453	ASMPT LTD HKD0.10	700.000	0.00	52,430.00		43,853.88		1,104.04	1,162.94
		74.90	0.00	6,749.53		5,586.59		58.90	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
HKD							
SEDOL: 6420538	HENDERSON LAND DEVELOPMENT HKD2	3,000.000	0.00	70,800.00	84,292.40	-1,736.93	-1,623.72
		23.60	0.00	9,114.37	10,738.09	113.21	
SEDOL: 6436557	HONG KONG & CHINA GAS HKD0.25	24,000.000	0.00	149,040.00	167,802.49	-2,415.37	-2,189.99
		6.21	0.00	19,186.53	21,376.52	225.38	
SEDOL: 6267359	HONG KONG EXCHANGES & CLEAR	2,800.000	0.00	825,440.00	914,899.64	-11,516.51	-10,287.68
		294.80	0.00	106,262.27	116,549.95	1,228.83	
SEDOL: 6218089	LENOVO GROUP LIMITED HKD0.025	18,000.000	0.00	181,440.00	147,668.76	4,347.51	4,545.84
		10.08	0.00	23,357.51	18,811.67	198.33	
SEDOL: B0PB4M7	LINK REAL ESTATE INVESTMENT TRUST UNITS	5,500.000	0.00	180,675.00	283,676.33	-13,259.78	-12,878.77
		32.85	0.00	23,259.03	36,137.80	381.01	
SEDOL: 6290054	MTR CORP HKD1	3,500.000	0.00	94,850.00	138,133.09	-5,572.01	-5,386.48
		27.10	0.00	12,210.43	17,596.91	185.53	
SEDOL: BM94GQ4	NEW WORLD DEVEL CO NPV POST CON	3,073.000	0.00	15,856.68	64,488.14	-6,260.53	-6,173.91
		5.16	0.00	2,041.30	8,215.21	86.62	
SEDOL: 6659116	ORIENT O/SEAS INTL USD0.10	286.000	0.00	32,918.60	45,837.63	-1,663.12	-1,601.55
		115.10	0.00	4,237.75	5,839.30	61.57	
SEDOL: 6435327	POWER ASSETS HLDGS NPV	3,000.000	0.00	162,600.00	135,102.82	3,539.82	3,721.28
		54.20	0.00	20,932.16	17,210.88	181.46	
SEDOL: B4PFFW4	PRADA SPA COM EUR0.10	1,117.000	0.00	67,187.55	66,341.79	108.88	197.99
		60.15	0.00	8,649.33	8,451.34	89.11	
SEDOL: B4Q1532	SAMSONITE GROUP S.A 144A	2,700.000	0.00	58,320.00	68,290.24	-1,283.51	-1,191.79
		21.60	0.00	7,507.77	8,699.56	91.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

ILS

◆ Asset Detail - Local by Currency - Loc. Accr.

		income/expense		Market value		Cost		Unrealized gain/loss	
		Shares/PAR value	Local	Local		Local		Base market	
Asset ID	Description	Market Price	Base	Base		Base		Base translation	Base total
CMNU01									
Equities									
ILS									
SEDOL: 6075808	BANK HAPOALIM B.M. ILS1	2,916.000	0.00	128,362.32		90,441.20		10,407.45	10,358.31
		44.02	0.00	35,229.05		24,870.74		-49.14	
SEDOL: 6098032	BEZEQ ISRAEL TELCM ILS1	4,447.000	0.00	23,079.93		22,691.04		106.73	94.40
		5.19	0.00	6,334.29		6,239.89		-12.33	
SEDOL: 6076425	BK LEUMI LE ISRAEL ILS1	3,352.000	0.00	145,309.20		95,982.21		13,537.80	13,485.64
		43.35	0.00	39,880.12		26,394.48		-52.16	
SEDOL: 6308913	ELBIT SYSTEMS LTD ILS1	54.000	82.13	51,462.00		36,349.37		4,147.66	4,127.91
		953.00	22.54	14,123.75		9,995.84		-19.75	
SEDOL: 6451271	ISRAEL DISCOUNT BK ILS0.10	2,701.000	0.00	67,308.92		48,155.89		5,256.55	5,230.38
		24.92	0.00	18,472.94		13,242.56		-26.17	
SEDOL: 6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	298.000	0.00	46,964.80		34,943.06		3,299.37	3,280.38
		157.60	0.00	12,889.49		9,609.11		-18.99	
SEDOL: 6647133	NICE LTD ILS1	138.000	0.00	85,725.60		100,514.23		-4,058.74	-4,113.36
		621.20	0.00	23,527.40		27,640.76		-54.62	
SEDOL: 6534161	NOVA LTD ILS0.01	63.000	0.00	45,303.30		20,876.03		6,704.07	6,692.72
		719.10	0.00	12,433.49		5,740.77		-11.35	
SEDOL: 6882172	TEVA PHARMA IND ILS0.10	2,176.000	0.00	176,277.76		69,710.36		29,247.43	29,209.55
		81.01	0.00	48,379.44		19,169.89		-37.88	
SEDOL: 6320605	TOWER SEMICONDUCTO ORD ILS1	239.000	0.00	45,147.10		38,928.65		1,706.65	1,685.50
		188.90	0.00	12,390.62		10,705.12		-21.15	
Total - ILS			82.13	814,940.93		558,592.04			
Total - Base Currency			22.54	223,660.59		153,609.16			

JPY

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B62WZW2	ADVANCE RES INV REIT	2.000	0.00	584,800.00	701,210.00	-740.71	-1,428.66
		292,400.00	0.00	3,721.05	5,149.71	-687.95	
SEDOL: 6870490	ADVANTEST CORP NPV	1,368.000	0.00	12,582,864.00	3,681,023.00	56,641.90	53,030.49
		9,198.00	0.00	80,064.04	27,033.55	-3,611.41	
SEDOL: 6480048	AEON CO LTD NPV	1,600.000	0.00	5,912,000.00	4,479,743.00	9,113.37	4,718.34
		3,695.00	0.00	37,617.71	32,899.37	-4,395.03	
SEDOL: 6055208	AGC INC NPV	500.000	47,250.00	2,312,500.00	2,530,759.00	-1,388.77	-3,871.67
		4,625.00	300.65	14,714.30	18,585.97	-2,482.90	
SEDOL: 6010702	AISIN CORPORATION NPV	1,200.000	0.00	2,133,000.00	1,606,481.00	3,350.21	1,774.11
		1,777.50	0.00	13,572.16	11,798.05	-1,576.10	
SEDOL: 6010906	AJINOMOTO CO INC NPV	1,100.000	0.00	7,097,200.00	5,447,733.00	10,495.46	5,150.75
		6,452.00	0.00	45,159.07	40,008.32	-5,344.71	
SEDOL: 6687214	ALFRESA HOLDINGS NPV	300.000	0.00	649,200.00	606,181.00	273.73	-320.99
		2,164.00	0.00	4,130.82	4,451.81	-594.72	
SEDOL: 6022105	AMADA CO LTD	700.000	0.00	1,075,900.00	899,069.00	1,125.17	243.10
		1,537.00	0.00	6,845.89	6,602.79	-882.07	
SEDOL: 6014908	ANA HOLDINGS INC NPV	400.000	0.00	1,146,200.00	1,200,360.00	-344.62	-1,522.28
		2,865.50	0.00	7,293.20	8,815.48	-1,177.66	
SEDOL: 6054409	ASAHI GROUP HOLDINGS LTD NPV	3,300.000	74,250.00	5,468,100.00	5,827,347.00	-2,285.87	-8,003.02
		1,657.00	472.45	34,793.20	42,796.22	-5,717.15	
SEDOL: B019MQ5	ASAHI INTECC CO LT NPV	400.000	0.00	1,030,400.00	993,898.00	232.26	-742.84
		2,576.00	0.00	6,556.38	7,299.22	-975.10	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
							</

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6190563	CHIBA BANK NPV	1,400.000	0.00	1,711,500.00	1,246,373.00	2,959.58	1,736.78
		1,222.50	0.00	10,890.18	9,153.40	-1,222.80	
SEDOL: 6195609	CHUBU ELECTRIC POWER CO INC NPV	1,600.000	0.00	2,648,800.00	2,487,145.00	1,028.60	-1,411.51
		1,655.50	0.00	16,854.16	18,265.67	-2,440.11	
SEDOL: 6196408	CHUGAI PHARMACY CO. LTD NPV	1,500.000	0.00	10,498,500.00	5,314,593.00	32,984.90	27,770.81
		6,999.00	0.00	66,801.35	39,030.54	-5,214.09	
SEDOL: BD97JW7	CONCORDIA FINL GROUP LT	2,300.000	0.00	2,003,530.00	1,189,456.00	5,179.91	4,012.95
		871.10	0.00	12,748.35	8,735.40	-1,166.96	
SEDOL: BYSJ43	COSMO ENERGY HOLDINGS CO LTD COMSTK	178.000	0.00	1,233,362.00	774,532.00	2,919.51	2,159.62
		6,929.00	0.00	7,847.81	5,688.19	-759.89	
SEDOL: 6220501	CYBERAGENT INC	1,000.000	0.00	1,096,000.00	1,180,354.00	-536.74	-1,694.78
		1,096.00	0.00	6,973.78	8,668.56	-1,158.04	
SEDOL: 6250906	DAI NIPPON PRINTNG NPV	1,200.000	0.00	2,663,400.00	2,370,711.00	1,862.36	-463.52
		2,219.50	0.00	16,947.06	17,410.58	-2,325.88	
SEDOL: 6250025	DAIFUKU CO LTD NPV	700.000	15,120.00	2,310,000.00	1,788,336.00	3,319.32	1,564.80
		3,300.00	96.21	14,698.40	13,133.60	-1,754.52	
SEDOL: B601QS4	DAI-ICHI LIFE HOLD NPV	2,000.000	0.00	8,470,000.00	5,064,518.00	21,668.89	16,700.14
		4,235.00	0.00	53,894.12	37,193.98	-4,968.75	
SEDOL: B0J7D91	DAIICHI SANKYO COM NPV	4,000.000	0.00	17,408,000.00	18,425,526.00	-6,474.46	-24,551.54
		4,352.00	0.00	110,766.10	135,317.64	-18,077.08	
SEDOL: 6250724	DAIKIN INDUSTRIES NPV	600.000	0.00	11,196,000.00	15,097,527.00	-24,825.19	-39,637.21
		18,660.00	0.00	71,239.50	110,876.71	-14,812.02	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6250508	DAITO TRUST CONST NPV	200.000	0.00	3,515,000.00	2,636,790.00	5,588.00	3,001.07
		17,575.00	0.00	22,365.74	19,364.67	-2,586.93	
SEDOL: 6251363	DAIWA HOUSE INDS NPV	1,400.000	0.00	6,801,200.00	4,859,457.00	12,355.20	7,587.64
		4,858.00	0.00	43,275.64	35,688.00	-4,767.56	
SEDOL: B0Z6WY0	DAIWA HOUSE REIT INVESTMENT CO	4.000	0.00	927,200.00	1,156,254.00	-1,457.46	-2,591.93
		231,800.00	0.00	5,899.72	8,491.65	-1,134.47	
SEDOL: 6251448	DAIWA SECS GROUP INC	3,200.000	0.00	3,353,600.00	2,042,212.00	8,344.29	6,340.69
		1,048.00	0.00	21,338.76	14,998.07	-2,003.60	
SEDOL: 6640381	DENSO CORP NPV	4,000.000	0.00	8,858,000.00	8,149,444.00	4,508.50	-3,486.83
		2,214.50	0.00	56,362.94	59,849.77	-7,995.33	
SEDOL: 6416281	DENTSU GROUP INC NPV	500.000	31,388.00	1,906,000.00	2,448,234.00	-3,450.20	-5,852.14
		3,812.00	199.72	12,127.77	17,979.91	-2,401.94	
SEDOL: 6270948	DISCO CORPORATION NPV	200.000	0.00	8,546,000.00	3,100,930.00	34,646.67	31,604.37
		42,730.00	0.00	54,377.70	22,773.33	-3,042.30	
SEDOL: 6298542	EAST JAPAN RAILWAY CO NPV	2,400.000	0.00	6,708,000.00	6,356,306.00	2,237.81	-3,998.29
		2,795.00	0.00	42,682.62	46,680.91	-6,236.10	
SEDOL: 6302700	EBARA CORP NPV	995.000	20,596.00	2,448,198.00	1,184,405.00	8,041.44	6,879.43
		2,460.50	131.05	15,577.74	8,698.31	-1,162.01	
SEDOL: 6307200	EISAI CO LTD NPV	600.000	0.00	2,597,400.00	4,757,026.00	-13,741.58	-18,408.64
		4,329.00	0.00	16,527.11	34,935.75	-4,667.06	
SEDOL: B02Q328	ELECTRIC POWER DEVELOPMENT CO LTD NPV	300.000	0.00	771,600.00	656,897.00	729.85	85.38
		2,572.00	0.00	4,909.65	4,824.27	-644.47	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B627LW9	ENEOS HOLDINGS INC	6,100.000	0.00	5,040,430.00	2,963,658.00	13,214.38	10,306.76
		826.30	0.00	32,071.96	21,765.20	-2,907.62	
SEDOL: 6356934	FANUC CORP NPV	2,000.000	0.00	8,350,000.00	9,336,800.00	-6,278.95	-15,439.18
		4,175.00	0.00	53,130.57	68,569.75	-9,160.23	
SEDOL: BF1HPT8	FOOD & LIFE COMPAN NPV	220.000	0.00	735,680.00	719,615.00	102.22	-603.78
		3,344.00	0.00	4,681.09	5,284.87	-706.00	
SEDOL: 6356365	FUJI ELECTRIC HOLINDGS CO Y50	300.000	0.00	2,567,400.00	1,641,492.00	5,891.50	4,281.05
		8,558.00	0.00	16,336.22	12,055.17	-1,610.45	
SEDOL: 6356525	FUJIFILM HOLDINGS CORP NPV	2,400.000	0.00	7,941,600.00	5,701,710.00	14,252.29	8,658.40
		3,309.00	0.00	50,531.94	41,873.54	-5,593.89	
SEDOL: 6356945	FUJITSU NPV	4,000.000	0.00	11,198,000.00	7,508,251.00	23,477.66	16,111.40
		2,799.50	0.00	71,252.23	55,140.83	-7,366.26	
SEDOL: B1TK1Y8	FUKUOKA FINANCIAL NPV	300.000	0.00	1,183,500.00	768,230.00	2,642.34	1,888.63
		3,945.00	0.00	7,530.54	5,641.91	-753.71	
SEDOL: B8RBZV7	GLP J-REIT REIT	9.000	0.00	1,110,600.00	1,384,266.00	-1,741.32	-3,105.55
		123,400.00	0.00	7,066.68	10,172.23	-1,364.23	
SEDOL: 6376169	GOLDWIN INC NPV	78.000	0.00	689,910.00	960,468.00	-1,721.54	-2,663.85
		8,845.00	0.00	4,389.86	7,053.71	-942.31	
SEDOL: B05LZ02	HAKUHODO DY HLDGS NPV	500.000	0.00	599,250.00	806,741.00	-1,320.25	-2,111.74
		1,198.50	0.00	3,812.99	5,924.73	-791.49	
SEDOL: 6405870	HAMAMATSU PHOTONIC NPV	600.000	0.00	1,059,300.00	2,187,656.00	-7,179.66	-9,325.95
		1,765.50	0.00	6,740.26	16,066.21	-2,146.29	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Shares/PAR value	Accrued	Market value	Cost	Unrealized gain/loss	
		Local	income/expense	Local	Local	Base market	Base total
		Market Price	Base	Base	Base	Base translation	
CMNU01							
Equities							
JPY							
SEDOL: 6408664	HANKYU HANSHIN HOLDINGS INC NPV	500.000	0.00	2,058,500.00	2,155,646.00	-618.13	-2,733.01
		4,117.00	0.00	13,098.12	15,831.13	-2,114.88	
SEDOL: 6414401	HASEKO CORPORATION NPV	600.000	0.00	1,219,800.00	997,499.00	1,414.49	435.86
		2,033.00	0.00	7,761.52	7,325.66	-978.63	
SEDOL: 6416322	HIKARI TSUSHIN INC NPV	100.000	14,490.00	3,448,000.00	1,862,558.00	10,088.08	8,260.74
		34,480.00	92.20	21,939.42	13,678.68	-1,827.34	
SEDOL: 6428725	HIROSE ELECTRIC NPV	100.000	0.00	1,874,000.00	1,839,551.00	219.20	-1,585.57
		18,740.00	0.00	11,924.15	13,509.72	-1,804.77	
SEDOL: 6429405	HITACHI CONSTRUCTION MACHINERY NPV	300.000	0.00	1,055,100.00	1,014,304.00	259.58	-735.54
		3,517.00	0.00	6,713.54	7,449.08	-995.12	
SEDOL: 6429104	HITACHI NPV	8,500.000	0.00	33,464,500.00	13,229,967.00	128,751.16	115,771.39
		3,937.00	0.00	212,932.68	97,161.29	-12,979.77	
SEDOL: 6435145	HONDA MOTOR CO NPV	11,100.000	0.00	17,038,500.00	13,401,719.00	23,140.63	9,992.35
		1,535.00	0.00	108,414.99	98,422.64	-13,148.28	
SEDOL: B3FF8W8	HOSHIZAKI CORP	200.000	9,000.00	1,252,800.00	966,289.00	1,823.05	875.03
		6,264.00	57.27	7,971.49	7,096.46	-948.02	
SEDOL: 6441506	HOYA CORP NPV	700.000	0.00	13,870,500.00	10,153,045.00	23,653.95	13,692.91
		19,815.00	0.00	88,257.19	74,564.28	-9,961.04	
SEDOL: 6805317	HULIC COMPANY LTD	900.000	22,680.00	1,233,000.00	1,051,515.00	1,154.78	123.15
		1,370.00	144.31	7,845.51	7,722.36	-1,031.63	
SEDOL: 6456102	IBIDEN CO LTD NPV	235.000	0.00	1,122,125.00	1,278,783.00	-996.81	-2,251.40
		4,775.00	0.00	7,140.02	9,391.42	-1,254.59	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: B1FF8P7	IDEMITSU KOSAN CO NPV	2,500.000	0.00	2,588,750.00	1,457,437.00	7,198.48	5,768.61
		1,035.50	0.00	16,472.07	10,703.46	-1,429.87	
SEDOL: 6466985	IHI CORPORATION NPV	300.000	0.00	2,793,300.00	1,039,811.00	11,157.35	10,137.21
		9,311.00	0.00	17,773.61	7,636.40	-1,020.14	
SEDOL: BFDTSB3	IIDA GROUP LTD	300.000	0.00	714,150.00	722,916.00	-55.78	-765.02
		2,380.50	0.00	4,544.10	5,309.12	-709.24	
SEDOL: B10RB15	INPEX CORPORATION NPV	2,000.000	77,400.00	3,941,000.00	2,962,888.00	6,223.67	3,316.82
		1,970.50	492.49	25,076.36	21,759.54	-2,906.85	
SEDOL: B2Q4CL4	ISETAN MITSUKOSHI NPV	700.000	0.00	1,926,750.00	1,065,719.00	5,478.69	4,433.13
		2,752.50	0.00	12,259.80	7,826.67	-1,045.56	
SEDOL: 6467104	ISUZU MOTORS NPV	1,100.000	0.00	2,374,350.00	1,794,638.00	3,688.67	1,927.97
		2,158.50	0.00	15,107.85	13,179.88	-1,760.70	
SEDOL: 6467803	ITOCHU CORP NPV	3,000.000	0.00	23,496,000.00	13,651,094.00	62,642.57	49,249.63
		7,832.00	0.00	149,503.69	100,254.06	-13,392.94	
SEDOL: 6468204	IWATANI CORP	440.000	0.00	791,560.00	706,411.00	541.80	-151.25
		1,799.00	0.00	5,036.65	5,187.90	-693.05	
SEDOL: B23TC12	J FRONT RETAILING NPV	500.000	0.00	1,063,750.00	721,716.00	2,176.34	1,468.28
		2,127.50	0.00	6,768.58	5,300.30	-708.06	
SEDOL: B8BRV46	JAPAN AIRLINES CO NPV	300.000	0.00	747,750.00	794,338.00	-296.44	-1,075.75
		2,492.50	0.00	4,757.89	5,833.64	-779.31	
SEDOL: 6743882	JAPAN EXCHANGE GROUP INC NPV	2,200.000	0.00	3,894,000.00	2,439,981.00	9,251.84	6,858.00
		1,770.00	0.00	24,777.30	17,919.30	-2,393.84	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6513342	JAPAN METROPOLITAN FUND INVEST	15.000	0.00	1,353,000.00	1,491,447.00	-880.93	-2,344.17
		90,200.00	0.00	8,609.06	10,953.23	-1,463.24	
SEDOL: BYT8165	JAPAN POST BANK CO NPV	3,200.000	0.00	4,782,400.00	3,476,242.00	8,311.01	4,900.50
		1,494.50	0.00	30,430.13	25,529.63	-3,410.51	
SEDOL: BYT8143	JAPAN POST HOLD CO NPV	4,500.000	0.00	6,707,250.00	5,068,520.00	10,427.14	5,454.47
		1,490.50	0.00	42,677.84	37,223.37	-4,972.67	
SEDOL: BYT8154	JAPAN POST INSURAN NPV	411.000	0.00	1,194,777.00	914,749.00	1,781.80	884.35
		2,907.00	0.00	7,602.30	6,717.95	-897.45	
SEDOL: 6528175	JAPAN PRIME REALTY REIT	2.000	14,220.00	631,000.00	707,212.00	-484.93	-1,178.77
		315,500.00	90.48	4,015.02	5,193.79	-693.84	
SEDOL: 6397580	JAPAN REAL ESTATE INVESTMENT CO	15.000	0.00	1,618,500.00	1,623,486.00	-31.73	-1,624.51
		107,900.00	0.00	10,298.42	11,922.93	-1,592.78	
SEDOL: 6474535	JAPAN TOBACCO INC NPV	2,600.000	226,980.00	10,608,000.00	7,676,202.00	18,654.86	11,123.82
		4,080.00	1,444.26	67,498.09	56,374.27	-7,531.04	
SEDOL: 6543792	JFE HOLDINGS INC NPV	1,200.000	0.00	2,135,400.00	1,942,182.00	1,229.43	-676.02
		1,779.50	0.00	13,587.43	14,263.45	-1,905.45	
SEDOL: 6473468	JGC HLDGS CORP NPV	500.000	0.00	657,750.00	851,255.00	-1,231.26	-2,066.41
		1,315.50	0.00	4,185.23	6,251.64	-835.15	
SEDOL: 6481320	KAJIMA CORP NPV	1,000.000	0.00	2,881,000.00	1,802,540.00	6,862.18	5,093.73
		2,881.00	0.00	18,331.64	13,237.91	-1,768.45	
SEDOL: 6483489	KANSAI ELECTRIC POWER CO NPV	1,600.000	0.00	2,805,600.00	2,347,904.00	2,912.29	608.79
		1,753.50	0.00	17,851.87	17,243.08	-2,303.50	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6483746	KANSAI PAINT CO NPV	400.000	0.00	905,200.00	799,439.00	672.95	-111.36
		2,263.00	0.00	5,759.74	5,871.10	-784.31	
SEDOL: 6483809	KAO CORP NPV	1,000.000	68,400.00	6,388,000.00	5,530,658.00	5,455.22	29.15
		6,388.00	435.23	40,646.47	40,617.32	-5,426.07	
SEDOL: 6484620	KAWASAKI HEAVY IND NPV	400.000	0.00	2,912,000.00	1,196,358.00	10,916.53	9,742.80
		7,280.00	0.00	18,528.89	8,786.09	-1,173.73	
SEDOL: 6484686	KAWASAKI KISEN KAISHA LTD NPV	1,083.000	0.00	2,441,624.00	1,130,268.00	8,344.08	7,235.19
		2,254.50	0.00	15,535.91	8,300.72	-1,108.89	
SEDOL: 6248990	KDDI CORP NPV	3,300.000	0.00	16,638,600.00	14,115,032.00	16,057.32	2,209.21
		5,042.00	0.00	105,870.45	103,661.24	-13,848.11	
SEDOL: 6487232	KEIHAN HOLDINGS CO NPV	300.000	0.00	993,000.00	1,132,839.00	-889.79	-2,001.20
		3,310.00	0.00	6,318.40	8,319.60	-1,111.41	
SEDOL: 6487306	KEIKYU CORPORATION NPV	600.000	0.00	782,400.00	809,042.00	-169.52	-963.26
		1,304.00	0.00	4,978.37	5,941.63	-793.74	
SEDOL: 6487425	KEISEI ELEC RY CO NPV	1,200.000	0.00	1,702,200.00	2,012,603.00	-1,975.08	-3,949.62
		1,418.50	0.00	10,831.00	14,780.62	-1,974.54	
SEDOL: 6490995	KEYENCE CORP NPV	400.000	0.00	25,852,000.00	25,143,540.00	4,507.89	-20,160.16
		64,630.00	0.00	164,494.78	184,654.94	-24,668.05	
SEDOL: 6490809	KIKKOMAN CORP NPV	2,000.000	0.00	3,525,000.00	3,268,980.00	1,629.04	-1,578.12
		1,762.50	0.00	22,429.37	24,007.49	-3,207.16	
SEDOL: 6492968	KINTETSU GROUP HOLDINGS CO LTD NPV	400.000	0.00	1,324,000.00	1,874,562.00	-3,503.19	-5,342.30
		3,310.00	0.00	8,424.54	13,766.84	-1,839.11	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Shares/PAR value</u>	<u>Local</u>			<u>Local</u>	<u>Base market</u>
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6497662	KURARAY CO NPV	800.000	19,440.00	1,824,400.00	1,013,904.00	5,157.14	4,162.41
		2,280.50	123.70	11,608.55	7,446.14	-994.73	
SEDOL: 6497963	KURITA WATER INDS NPV	300.000	0.00	1,663,200.00	1,710,513.00	-301.05	-1,979.21
		5,544.00	0.00	10,582.85	12,562.06	-1,678.16	
SEDOL: 6499260	KYOCERA CORP NPV	2,800.000	0.00	4,411,400.00	5,026,107.00	-3,911.35	-8,842.41
		1,575.50	0.00	28,069.48	36,911.89	-4,931.06	
SEDOL: BMV4NR2	KYOTO FINANCIAL GROUP INC. NPV	800.000	0.00	1,856,000.00	1,340,402.00	3,280.72	1,965.67
		2,320.00	0.00	11,809.62	9,843.95	-1,315.05	
SEDOL: 6499550	KYOWA KIRIN CO LTD NPV	600.000	15,660.00	1,425,300.00	1,824,547.00	-2,540.39	-4,330.43
		2,375.50	99.64	9,069.10	13,399.53	-1,790.04	
SEDOL: 6499806	KYUSHU ELEC POWER NPV	1,100.000	0.00	1,554,300.00	933,079.00	3,952.79	3,037.36
		1,413.00	0.00	9,889.92	6,852.56	-915.43	
SEDOL: BD2BST6	KYUSHU RAILWAY COR NPV	400.000	0.00	1,532,000.00	1,252,375.00	1,779.24	550.55
		3,830.00	0.00	9,748.03	9,197.48	-1,228.69	
SEDOL: 6506267	LASERTEC CORP NPV	300.000	31,050.00	4,555,500.00	6,311,392.00	-11,172.64	-16,352.83
		15,185.00	197.57	28,986.38	45,339.21	-5,180.19	
SEDOL: 6518808	LION CORP NPV	600.000	7,560.00	1,057,500.00	902,670.00	985.17	99.57
		1,762.50	48.10	6,728.81	6,629.24	-885.60	
SEDOL: 6900212	LIXIL CORP	500.000	0.00	862,750.00	998,799.00	-865.67	-1,845.58
		1,725.50	0.00	5,489.63	7,335.21	-979.91	
SEDOL: 6084848	LY CORP NPV	5,700.000	0.00	2,390,580.00	1,994,458.00	2,520.50	563.76
		419.40	0.00	15,211.12	14,647.36	-1,956.74	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6597603	MITSUI FUDOSAN CO LTD NPV	6,000.000	0.00	7,620,000.00	5,358,607.00	14,389.11	9,131.84
		1,270.00	0.00	48,485.62	39,353.78	-5,257.27	
SEDOL: 6597584	MITSUI O.S.K.LINES NPV	900.000	0.00	4,957,200.00	4,342,002.00	3,914.47	624.15
		5,508.00	0.00	31,542.38	30,918.23	-3,290.32	
SEDOL: 6597777	MIURA CO LTD NPV	215.000	0.00	855,700.00	784,985.00	449.96	-320.18
		3,980.00	0.00	5,444.77	5,764.95	-770.14	
SEDOL: 6591014	MIZUHO FINANCIAL GROUP NPV	5,600.000	0.00	21,688,800.00	11,214,563.00	66,646.96	55,644.48
		3,873.00	0.00	138,004.58	82,360.10	-11,002.48	
SEDOL: B1GHR88	MONOTARO CO.LTD NPV	500.000	4,500.00	1,336,000.00	990,297.00	2,199.69	1,228.12
		2,672.00	28.63	8,500.89	7,272.77	-971.57	
SEDOL: B2Q4CS1	MS&AD INS GP HLDGS NPV	2,700.000	0.00	9,312,300.00	4,052,115.00	33,470.25	29,494.77
		3,449.00	0.00	59,253.63	29,758.86	-3,975.48	
SEDOL: 6610403	MURATA MANUFACTURING CO. NPV	3,900.000	0.00	9,982,050.00	10,133,939.00	-966.46	-10,908.75
		2,559.50	0.00	63,515.21	74,423.96	-9,942.29	
SEDOL: 6687571	NABTESCO CORP NPV	200.000	7,200.00	561,600.00	628,188.00	-423.70	-1,040.00
		2,808.00	45.81	3,573.43	4,613.43	-616.30	
SEDOL: 6619864	NAGOYA RAILROAD CO LTD	500.000	0.00	876,250.00	1,112,833.00	-1,505.36	-2,597.15
		1,752.50	0.00	5,575.53	8,172.68	-1,091.79	
SEDOL: 6621472	NANKAI ELEC RAIL NPV	300.000	0.00	744,750.00	976,792.00	-1,476.47	-2,434.79
		2,482.50	0.00	4,738.80	7,173.59	-958.32	
SEDOL: 6640400	NEC CORP NPV	600.000	0.00	8,232,000.00	3,571,071.00	29,657.22	26,153.68
		13,720.00	0.00	52,379.74	26,226.06	-3,503.54	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Shares/PAR value	Accrued	Market value	Cost	Unrealized gain/loss	
		Market Price	income/expense	Local	Local	Base market	Base translation
			Local				
CMNU01							
Equities							
JPY							
SEDOL: B63QM77	NEXON CO LTD NPV	800.000	10,800.00	1,901,200.00	2,480,744.00	-3,687.60	-6,121.43
		2,376.50	68.72	12,097.23	18,218.66	-2,433.83	
SEDOL: 6619507	NGK INSULATORS LTD NPV	600.000	0.00	1,207,800.00	1,051,515.00	994.43	-37.20
		2,013.00	0.00	7,685.16	7,722.36	-1,031.63	
SEDOL: 6640767	NH FOODS LTD NPV	300.000	0.00	1,528,200.00	1,200,360.00	2,086.03	908.37
		5,094.00	0.00	9,723.85	8,815.48	-1,177.66	
SEDOL: 6640682	NIDEC CORPORATION NPV	1,800.000	0.00	5,139,000.00	6,132,638.00	-6,322.46	-12,339.13
		2,855.00	0.00	32,699.16	45,038.29	-6,016.67	
SEDOL: 6639163	NIFCO INC NPV	180.000	0.00	689,220.00	702,210.00	-82.65	-771.58
		3,829.00	0.00	4,385.47	5,157.05	-688.93	
SEDOL: 6642321	NIKON CORP NPV	600.000	0.00	983,700.00	852,255.00	836.38	0.24
		1,639.50	0.00	6,259.23	6,258.99	-836.14	
SEDOL: 6639550	NINTENDO CO LTD NPV	2,300.000	0.00	21,307,200.00	13,093,226.00	52,265.04	39,419.42
		9,264.00	0.00	135,576.48	96,157.06	-12,845.62	
SEDOL: 6396800	NIPPON BUILDING FD REIT	20.000	43,200.00	2,448,000.00	2,264,679.00	1,166.46	-1,055.39
		122,400.00	274.88	15,576.48	16,631.87	-2,221.85	
SEDOL: BKSHP63	NIPPON EXPRESS HLD NPV	444.000	19,980.00	1,062,492.00	1,191,757.00	-822.51	-1,991.72
		2,393.00	127.13	6,760.58	8,752.30	-1,169.21	
SEDOL: 6640507	NIPPON PAINT HLDGS NPV	2,300.000	16,560.00	2,354,050.00	2,875,862.00	-3,320.26	-6,141.74
		1,023.50	105.37	14,978.68	21,120.42	-2,821.48	
SEDOL: B98BC67	NIPPON PROLOGIS RE REIT	5.000	19,355.00	1,114,500.00	1,530,992.00	-2,650.11	-4,158.90
		222,900.00	123.15	7,091.50	11,250.40	-1,508.79	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6640541	NIPPON SANSO HOLDINGS CORP	400.000	0.00	1,769,600.00	990,697.00	4,956.11	3,984.15
		4,424.00	0.00	11,259.86	7,275.71	-971.96	
SEDOL: 6640563	NIPPON SHINYAKU CO NPV	200.000	0.00	797,800.00	1,254,376.00	-2,905.17	-4,135.82
		3,989.00	0.00	5,076.36	9,212.18	-1,230.65	
SEDOL: 6642569	NIPPON STEEL CORP	200.000	0.00	636,400.00	580,474.00	355.85	-213.64
		3,182.00	0.00	4,049.38	4,263.02	-569.49	
SEDOL: 6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	5,000.000	0.00	790,000.00	836,250.00	-294.29	-1,114.73
		158.00	0.00	5,026.72	6,141.45	-820.44	
SEDOL: 6641588	NISSAN CHEMICAL CORPORATION	300.000	0.00	1,484,700.00	1,842,552.00	-2,276.99	-4,084.70
		4,949.00	0.00	9,447.06	13,531.76	-1,807.71	
SEDOL: 6642860	NISSAN MOTOR CO NPV	4,200.000	0.00	2,016,000.00	2,113,653.00	-621.36	-2,695.04
		480.00	0.00	12,827.69	15,522.73	-2,073.68	
SEDOL: 6640961	NISSHIN SEIFUN GRP NPV	600.000	0.00	1,105,200.00	1,004,101.00	643.29	-341.83
		1,842.00	0.00	7,032.32	7,374.15	-985.12	
SEDOL: 6641760	NISSIN FOODS HOLDINGS CO LTD NPV	600.000	0.00	2,293,800.00	2,640,792.00	-2,207.89	-4,798.74
		3,823.00	0.00	14,595.32	19,394.06	-2,590.85	
SEDOL: 6619604	NITERRA CO LTD NPV	400.000	0.00	2,032,000.00	1,059,117.00	6,190.40	5,151.31
		5,080.00	0.00	12,929.50	7,778.19	-1,039.09	
SEDOL: 6644800	NITORI HOLDINGS NPV	200.000	0.00	3,727,000.00	3,438,530.00	1,835.52	-1,231.88
		18,635.00	0.00	23,714.69	24,946.57	-3,067.40	
SEDOL: 6641801	NITTO DENKO CORP NPV	1,500.000	0.00	4,020,000.00	2,667,800.00	8,603.97	5,986.62
		2,680.00	0.00	25,579.03	19,592.41	-2,617.35	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		Local	Local	Local	Base market		
Asset ID	Description	Base	Base	Base	Base translation	Base total	
CMNU01							
Equities							
JPY							
SEDOL: 6640488	NOF CORP NPV	432.000	0.00	952,992.00	906,031.00	298.81	-590.09
		2,206.00	0.00	6,063.83	6,653.92	-888.90	
SEDOL: 6643108	NOMURA HOLDINGS NPV	6,500.000	0.00	6,053,450.00	3,183,354.00	18,262.26	15,139.10
		931.30	0.00	38,517.75	23,378.65	-3,123.16	
SEDOL: BYSJF4	NOMURA REAL ESTATE MASTER FU	9.000	0.00	1,239,300.00	1,436,713.00	-1,256.13	-2,665.78
		137,700.00	0.00	7,885.59	10,551.37	-1,409.65	
SEDOL: 6390921	NOMURA RESEARCH INSTITUTE NPV	1,000.000	0.00	4,659,000.00	3,386,015.00	8,099.93	4,777.95
		4,659.00	0.00	29,644.95	24,867.00	-3,321.98	
SEDOL: B1CWJM5	NOMURA RL EST INC NPV	200.000	0.00	781,000.00	676,202.00	666.82	3.41
		3,905.00	0.00	4,969.46	4,966.05	-663.41	
SEDOL: 6641544	NSK LTD NPV	1,000.000	0.00	686,900.00	783,234.00	-612.97	-1,381.38
		686.90	0.00	4,370.71	5,752.09	-768.41	
SEDOL: 6125639	NTT DATA GROUP CORPORATION	1,400.000	0.00	4,242,000.00	2,624,387.00	10,292.78	7,718.02
		3,030.00	0.00	26,991.60	19,273.58	-2,574.76	
SEDOL: 6656407	OBAYASHI CORP NPV	1,400.000	0.00	2,930,200.00	1,581,074.00	8,584.41	7,033.23
		2,093.00	0.00	18,644.69	11,611.46	-1,551.18	
SEDOL: 6136749	OBIC CO LTD NPV	1,000.000	0.00	4,693,000.00	4,191,257.00	3,192.56	-919.43
		4,693.00	0.00	29,861.29	30,780.72	-4,111.99	
SEDOL: 6656106	ODAKYU ELEC RLWY NPV	600.000	0.00	871,200.00	1,204,561.00	-2,121.16	-3,302.93
		1,452.00	0.00	5,543.40	8,846.33	-1,181.77	
SEDOL: 6657701	OJI HOLDINGS CORP	1,900.000	0.00	1,147,790.00	1,014,904.00	845.55	-150.17
		604.10	0.00	7,303.32	7,453.49	-995.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
CMNU01							
Equities							
JPY							
SEDOL: 6658801	OLYMPUS CORP NPV	2,600.000	0.00	6,163,300.00	6,237,970.00	-475.12	-6,595.13
		2,370.50	0.00	39,216.72	45,811.85	-6,120.01	
SEDOL: 6659428	OMRON CORP NPV	300.000	0.00	1,605,900.00	2,443,932.00	-5,332.35	-7,730.06
		5,353.00	0.00	10,218.25	17,948.31	-2,397.71	
SEDOL: 6660107	ONO PHARMACEUTICAL NPV	900.000	0.00	1,471,050.00	2,478,443.00	-6,409.98	-8,841.55
		1,634.50	0.00	9,360.21	18,201.76	-2,431.57	
SEDOL: BD3D170	OPEN HOUSE GROUP CO LTD NPV	154.000	0.00	820,666.00	845,713.00	-159.37	-989.09
		5,329.00	0.00	5,221.85	6,210.94	-829.72	
SEDOL: 6141680	ORACLE CORP JAPAN NPV	100.000	0.00	1,515,500.00	976,292.00	3,430.95	2,473.12
		15,155.00	0.00	9,643.04	7,169.92	-957.83	
SEDOL: 6648891	ORIENTAL LAND CO LTD NPV	2,000.000	0.00	6,844,000.00	9,782,934.00	-18,700.27	-28,298.19
		3,422.00	0.00	43,547.98	71,846.17	-9,597.92	
SEDOL: 6661144	ORIX CORP NPV	2,500.000	0.00	8,520,000.00	5,822,996.00	17,160.88	11,448.01
		3,408.00	0.00	54,212.27	42,764.26	-5,712.87	
SEDOL: 6527774	ORIX JREIT INC REIT	6.000	0.00	984,600.00	1,056,316.00	-456.32	-1,492.67
		164,100.00	0.00	6,264.95	7,757.62	-1,036.35	
SEDOL: 6661768	OSAKA GAS CO LTD NPV	800.000	0.00	2,768,000.00	1,799,739.00	6,160.99	4,395.28
		3,460.00	0.00	17,612.62	13,217.34	-1,765.71	
SEDOL: 6267058	OTSUKA CORP NPV	600.000	37,800.00	2,165,400.00	1,492,947.00	4,278.78	2,814.07
		3,609.00	240.52	13,778.32	10,964.25	-1,464.71	
SEDOL: B5LTM93	OTSUKA HOLDINGS CO LTD	900.000	48,600.00	7,740,000.00	4,197,959.00	22,537.80	18,419.23
		8,600.00	309.24	49,249.17	30,829.94	-4,118.57	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	900.000	7,290.00	3,884,400.00	2,297,489.00	10,097.42	7,843.38
		4,316.00	46.39	24,716.21	16,872.83	-2,254.04	
SEDOL: 6572707	PANASONIC HOLDINGS CORP NPV	4,700.000	0.00	7,722,100.00	6,121,235.00	10,186.21	4,180.74
		1,643.00	0.00	49,135.28	44,954.54	-6,005.47	
SEDOL: B3CY709	PERSOL HOLDINGS CO NPV	3,000.000	0.00	709,500.00	837,551.00	-814.78	-1,636.49
		236.50	0.00	4,514.51	6,151.00	-821.71	
SEDOL: 6229597	RAKUTEN GROUP INC NPV	1,800.000	0.00	1,546,020.00	1,211,763.00	2,126.86	938.01
		858.90	0.00	9,837.24	8,899.23	-1,188.85	
SEDOL: BQRRZ00	RECRUIT HLDGS CO L NPV	2,900.000	0.00	32,320,500.00	11,104,530.00	134,995.99	124,101.46
		11,145.00	0.00	205,653.47	81,552.01	-10,894.53	
SEDOL: 6635677	RENEASAS ELECTRONICS CORPORATION NPV	2,700.000	68,040.00	5,525,550.00	4,816,894.00	4,509.14	-216.66
		2,046.50	432.93	35,158.76	35,375.42	-4,725.80	
SEDOL: 6421553	RESONA HOLDINGS NPV	4,700.000	0.00	5,379,150.00	3,186,145.00	13,953.96	10,828.07
		1,144.50	0.00	34,227.22	23,399.15	-3,125.89	
SEDOL: 6805469	RESONAC HOLDINGS CORP NPV	300.000	17,550.00	1,204,500.00	648,494.00	3,537.83	2,901.60
		4,015.00	111.67	7,664.16	4,762.56	-636.23	
SEDOL: 6738220	RICOH CO LTD NPV	1,200.000	0.00	2,173,800.00	1,350,405.00	5,239.21	3,914.34
		1,811.50	0.00	13,831.76	9,917.42	-1,324.87	
SEDOL: 6740582	RINNAI CORP NPV	200.000	0.00	651,800.00	666,199.00	-91.62	-745.22
		3,259.00	0.00	4,147.37	4,892.59	-653.60	
SEDOL: 6747204	ROHM CO LTD NPV	400.000	0.00	594,200.00	1,041,312.00	-2,844.95	-3,866.57
		1,485.50	0.00	3,780.86	7,647.43	-1,021.62	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6747367	ROHTO PHARMACEUTICAL CO NPV	422.000	0.00	1,214,305.00	1,195,040.00	122.58	-1,049.86
		2,877.50	0.00	7,726.55	8,776.41	-1,172.44	
SEDOL: 6758455	RYOHIN KEIKAKU CO NPV	500.000	0.00	1,799,000.00	706,211.00	6,953.35	6,260.49
		3,598.00	0.00	11,446.93	5,186.44	-692.86	
SEDOL: 6776349	SANRIO CO LTD NPV	363.000	0.00	2,011,020.00	755,266.00	7,990.29	7,249.30
		5,540.00	0.00	12,796.00	5,546.70	-740.99	
SEDOL: 6776606	SANTEN PHARM CO NPV	700.000	0.00	1,132,950.00	814,344.00	2,027.27	1,228.33
		1,618.50	0.00	7,208.90	5,980.57	-798.94	
SEDOL: 6309466	SBI HLDGS INC NPV	600.000	0.00	2,389,200.00	1,596,478.00	5,044.04	3,477.76
		3,982.00	0.00	15,202.34	11,724.58	-1,566.28	
SEDOL: 6251028	SCREEN HOLDINGS CO LTD NPV	174.000	0.00	1,651,260.00	963,378.00	4,376.95	3,431.79
		9,490.00	0.00	10,506.87	7,075.08	-945.16	
SEDOL: 6791591	SECOM CO NPV	800.000	0.00	4,295,200.00	3,496,648.00	5,081.14	1,650.62
		5,369.00	0.00	27,330.11	25,679.49	-3,430.52	
SEDOL: B02RK08	SEGA SAMMY HLDGS I NPV	300.000	0.00	922,800.00	795,238.00	811.67	31.47
		3,076.00	0.00	5,871.72	5,840.25	-780.20	
SEDOL: BKY6H35	SEIBU HOLDINGS INC NPV	400.000	0.00	1,283,200.00	630,189.00	4,155.07	3,536.80
		3,208.00	0.00	8,164.93	4,628.13	-618.27	
SEDOL: 6616508	SEIKO EPSON CORP NPV	600.000	0.00	1,725,300.00	1,227,968.00	3,164.49	1,959.74
		2,875.50	0.00	10,977.98	9,018.24	-1,204.75	
SEDOL: 6793821	SEKISUI CHEMICAL CO LTD NPV	700.000	0.00	1,900,500.00	1,353,505.00	3,480.50	2,152.59
		2,715.00	0.00	12,092.77	9,940.18	-1,327.91	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6793906	SEKISUI HOUSE NPV	1,200.000	0.00	4,538,400.00	3,373,611.00	7,411.49	4,101.68
		3,782.00	0.00	28,877.58	24,775.90	-3,309.81	
SEDOL: BSKRKL7	SEKISUI HOUSE REIT REIT	8.000	13,083.00	618,400.00	620,986.00	-16.45	-625.70
		77,300.00	83.25	3,934.84	4,560.54	-609.25	
SEDOL: B0FS5D6	SEVEN & I HOLDINGS NPV	3,900.000	0.00	9,699,300.00	8,172,950.00	9,712.08	1,693.68
		2,487.00	0.00	61,716.09	60,022.41	-8,018.40	
SEDOL: BFFY885	SG HOLDINGS CO LTD NPV	900.000	0.00	1,355,400.00	1,842,852.00	-3,101.63	-4,909.63
		1,506.00	0.00	8,624.33	13,533.96	-1,808.00	
SEDOL: 6804369	SHIMADZU CORP NPV	500.000	0.00	2,230,500.00	2,128,138.00	651.32	-1,436.57
		4,461.00	0.00	14,192.54	15,629.11	-2,087.89	
SEDOL: 6804820	SHIMANO INC NPV	100.000	13,905.00	2,139,000.00	2,148,644.00	-61.36	-2,169.38
		21,390.00	88.48	13,610.33	15,779.71	-2,108.02	
SEDOL: 6804400	SHIMIZU CORP NPV	1,100.000	0.00	1,377,750.00	902,270.00	3,025.45	2,140.24
		1,252.50	0.00	8,766.54	6,626.30	-885.21	
SEDOL: 6804585	SHIN-ETSU CHEMICAL NPV	3,500.000	0.00	18,536,000.00	13,895,667.00	29,526.17	15,893.29
		5,296.00	0.00	117,943.50	102,050.21	-13,632.88	
SEDOL: 6804682	SHIONOGI & CO LTD NPV	1,500.000	0.00	3,328,500.00	3,050,915.00	1,766.26	-1,226.96
		2,219.00	0.00	21,179.05	22,406.01	-2,993.22	
SEDOL: 6805265	SHISEIDO CO LTD NPV	800.000	21,600.00	2,229,200.00	5,539,261.00	-21,061.73	-26,496.24
		2,786.50	137.44	14,184.27	40,680.51	-5,434.51	
SEDOL: BP38QJ6	SHIZUOKA FINANCIAL NPV	1,071.000	0.00	1,375,700.00	1,095,961.00	1,779.96	704.73
		1,284.50	0.00	8,753.50	8,048.77	-1,075.23	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6858560	SUMITOMO CHEMICAL CO. LTD NPV	3,200.000	0.00	1,116,800.00	1,472,441.00	-2,262.92	-3,707.52
		349.00	0.00	7,106.13	10,813.65	-1,444.60	
SEDOL: 6858946	SUMITOMO CORP NPV	2,200.000	0.00	7,541,600.00	5,449,934.00	13,309.15	7,962.29
		3,428.00	0.00	47,986.77	40,024.48	-5,346.86	
SEDOL: 6858708	SUMITOMO ELECTRIC NPV	1,600.000	0.00	4,565,600.00	2,777,633.00	11,376.73	8,651.63
		2,853.50	0.00	29,050.65	20,399.02	-2,725.10	
SEDOL: 6858861	SUMITOMO FORESTRY NPV	297.000	21,384.00	1,572,318.00	882,651.00	4,388.31	3,522.35
		5,294.00	136.07	10,004.57	6,482.22	-865.96	
SEDOL: 6858731	SUMITOMO HEAVY IND NPV	200.000	11,700.00	649,000.00	660,198.00	-71.25	-718.96
		3,245.00	74.45	4,129.55	4,848.51	-647.71	
SEDOL: 6858849	SUMITOMO METAL MINING CO LTD NPV	500.000	0.00	1,806,500.00	2,515,254.00	-4,509.76	-6,977.44
		3,613.00	0.00	11,494.66	18,472.10	-2,467.68	
SEDOL: 6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	7,200.000	0.00	27,100,800.00	13,568,869.00	86,102.90	72,790.62
		3,764.00	0.00	172,440.82	99,650.20	-13,312.28	
SEDOL: 6431897	SUMITOMO MITSUI TRUST GROUP IN NPV	1,600.000	0.00	5,907,200.00	3,966,789.00	12,346.72	8,454.95
		3,692.00	0.00	37,587.17	29,132.22	-3,891.77	
SEDOL: 6858902	SUMITOMO REALTY & DEVELOPMENT NPV	800.000	0.00	3,952,000.00	2,519,155.00	9,117.11	6,645.60
		4,940.00	0.00	25,146.35	18,500.75	-2,471.51	
SEDOL: BBD7Q84	SUNTORY BEVERAGE & NPV	200.000	10,260.00	1,002,600.00	1,036,310.00	-214.49	-1,231.20
		5,013.00	65.28	6,379.49	7,610.69	-1,016.71	
SEDOL: 6865504	SUZUKI MOTOR CORP NPV	3,600.000	0.00	6,444,000.00	4,351,004.00	13,317.61	9,048.89
		1,790.00	0.00	41,002.80	31,953.91	-4,268.72	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
					</		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Shares/PAR value	income/expense	Market value	Cost	Unrealized gain/loss	
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
JPY							
SEDOL: 6957995	WEST JAPAN RAILWAY NPV	1,000.000	0.00	2,797,000.00	2,995,398.00	-1,262.40	-4,201.15
		2,797.00	0.00	17,797.15	21,998.30	-2,938.75	
SEDOL: 6985112	YAKULT HONSHA CO NPV	400.000	0.00	1,194,800.00	2,074,622.00	-5,598.26	-7,633.65
		2,987.00	0.00	7,602.44	15,236.09	-2,035.39	
SEDOL: 6985264	YAMAHA MOTOR CO NPV	1,800.000	40,500.00	2,528,100.00	2,100,630.00	2,719.97	659.06
		1,404.50	257.70	16,086.15	15,427.09	-2,060.91	
SEDOL: 6985565	YAMATO HOLDINGS NPV	700.000	0.00	1,241,100.00	1,655,996.00	-2,639.96	-4,264.64
		1,773.00	0.00	7,897.05	12,161.69	-1,624.68	
SEDOL: 6986041	YASKAWA ELEC CORP NPV	500.000	0.00	2,033,500.00	2,810,843.00	-4,946.19	-7,703.88
		4,067.00	0.00	12,939.04	20,642.92	-2,757.69	
SEDOL: 6986427	YOKOGAWA ELECTRIC NPV	500.000	0.00	1,699,000.00	1,119,835.00	3,685.19	2,586.54
		3,398.00	0.00	10,810.64	8,224.10	-1,098.65	
SEDOL: 6986461	YOKOHAMA RUBBER CO NPV	200.000	9,360.00	680,000.00	590,177.00	571.54	-7.48
		3,400.00	59.56	4,326.80	4,334.28	-579.02	
SEDOL: 6042608	ZENSHO HOLDINGS NPV	210.000	0.00	1,882,440.00	907,472.00	6,203.67	5,313.36
		8,964.00	0.00	11,977.86	6,664.50	-890.31	
SEDOL: B292RC1	ZOZO INC	200.000	0.00	979,400.00	580,974.00	2,535.16	1,965.18
		4,897.00	0.00	6,231.87	4,266.69	-569.98	
Total - JPY			1,706,413.00	1,337,551,124.00	986,981,645.00		
Total - Base Currency			10,857.81	8,510,760.58	7,242,494.50		
NOK							
SEDOL: B1L95G3	AKER BP ASA NOK1	667.000	0.00	147,873.90	169,135.23	-1,872.03	-2,730.76
		221.70	0.00	13,020.11	15,750.87	-858.73	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
Asset ID	Description	Shares/PAR value	Local	Local	Local	Base market	
		Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
NOK							
SEDOL: BNG7113	DNB ASA NOK	2,233.000	0.00	506,667.70	419,818.26	7,646.98	5,515.48
		226.90	0.00	44,611.44	39,095.96	-2,131.50	
SEDOL: 7133608	EQUINOR ASA NOK2.50	2,012.000	0.00	533,984.80	614,786.40	-7,114.48	-10,235.87
		265.40	0.00	47,016.67	57,252.54	-3,121.39	
SEDOL: B4PH0C5	GJENSIDIGE FORSIKR NOK2	369.000	0.00	74,169.00	68,506.95	498.54	150.71
		201.00	0.00	6,530.48	6,379.77	-347.83	
SEDOL: 5208241	KONGSBERG GRUPPEN NOK1.25	164.000	0.00	209,920.00	78,218.84	11,596.12	11,197.02
		1,280.00	0.00	18,483.18	7,286.16	-399.10	
SEDOL: B02L486	MOWI ASA	964.000	0.00	187,739.00	197,037.64	-818.73	-1,819.13
		194.75	0.00	16,530.18	18,349.31	-1,000.40	
SEDOL: B00ZG06	NORDIC SEMICONDUCT NOK0.01	456.000	0.00	45,805.20	64,159.79	-1,616.10	-2,362.04
		100.45	0.00	4,033.09	6,395.13	-745.94	
SEDOL: B11HK39	NORSK HYDRO ASA NOK1.098	2,916.000	0.00	182,366.64	228,211.61	-4,036.59	-5,195.26
		62.54	0.00	16,057.15	21,252.41	-1,158.67	
SEDOL: B1VQF42	ORKLA ASA NOK1.25	1,659.000	0.00	163,162.65	127,080.02	3,177.03	2,531.82
		98.35	0.00	14,366.26	11,834.44	-645.21	
SEDOL: B1W5NW2	SALMAR ASA NOK0.25	152.000	0.00	82,156.00	71,917.57	901.48	536.34
		540.50	0.00	7,233.73	6,697.39	-365.14	
SEDOL: 4732495	TELENOR ASA ORD NOK6	1,383.000	0.00	175,502.70	183,130.51	-671.62	-1,601.41
		126.90	0.00	15,452.79	17,054.20	-929.79	
SEDOL: BPLXRG7	TOMRA SYSTEMS ASA NOK0.50	510.000	0.00	74,766.00	84,200.75	-830.72	-1,258.22
		146.60	0.00	6,583.05	7,841.27	-427.50	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Local</u>	<u>Local</u>	<u>Local</u>			
Asset ID	Description	Shares/PAR value	Base	Base	Base	Base market	Base total
		Market Price				Base translation	
CMNU01							
Equities							
NOK							
SEDOL: 7751259	YARA INTERNATIONAL NOK1.7	354.000	0.00	106,483.20	153,433.26	-4,133.89	-4,912.90
		300.80	0.00	9,375.71	14,288.61	-779.01	
Total - NOK			0.00	2,490,596.79	2,459,636.83		
Total - Base Currency			0.00	219,293.84	229,478.06		
NZD							
SEDOL: 6287250	A2 MILK CO LTD	1,579.000	0.00	9,947.70	9,239.92	396.53	-133.84
		6.30	0.00	5,573.20	5,707.04	-530.37	
SEDOL: BKX3XG2	AUCKLAND INTL NPV	2,579.000	0.00	22,437.30	22,753.60	-177.21	-1,483.26
		8.70	0.00	12,570.50	14,053.76	-1,306.05	
SEDOL: 6152529	CONTACT ENERGY NPV	1,705.000	0.00	16,197.50	13,371.21	1,583.43	815.92
		9.50	0.00	9,074.65	8,258.73	-767.51	
SEDOL: 6160038	EBOS GROUP LIMITED NPV	347.000	0.00	12,856.35	15,272.58	-1,353.69	-2,230.34
		37.05	0.00	7,202.77	9,433.11	-876.65	
SEDOL: 6340250	FISHER & PAYKEL ORD DEFD DELIVERY	1,243.000	0.00	47,731.20	34,080.85	7,647.61	5,691.37
		38.40	0.00	26,741.41	21,050.04	-1,956.24	
SEDOL: 6459286	INFRATIL LTD NPV	1,578.000	0.00	19,882.80	15,074.42	2,693.89	1,828.62
		12.60	0.00	11,139.34	9,310.72	-865.27	
SEDOL: 6603038	MAINFREIGHT LTD NPV	176.000	0.00	12,936.00	12,702.21	130.98	-598.13
		73.50	0.00	7,247.39	7,845.52	-729.11	
SEDOL: B8W6K56	MERCURY NZ LTD NPV	1,492.000	0.00	8,728.20	9,544.20	-457.16	-1,005.01
		5.85	0.00	4,889.97	5,894.98	-547.85	
SEDOL: BWFD052	MERIDIAN ENERGY LT NPV	2,700.000	0.00	15,957.00	14,638.39	738.75	-101.49
		5.91	0.00	8,939.91	9,041.40	-840.24	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
NZD							
SEDOL: 6161525	RYMAN HEALTHCARE NPV	1,450.000	0.00	6,829.50	10,066.02	-1,813.26	-2,455.47
		4.71	0.00	3,826.23	6,281.70	-642.21	
SEDOL: 6881436	SPARK NEW ZEALAND LTD COM	4,077.000	0.00	12,027.15	21,186.37	-5,131.45	-6,347.55
		2.95	0.00	6,738.21	13,085.76	-1,216.10	
Total - NZD			0.00	185,530.70	177,929.77		
Total - Base Currency			0.00	103,943.58	109,962.76		
SEK							
SEDOL: 7332687	ALFA LAVAL AB NPV	674.000	0.00	311,792.40	255,110.22	5,129.96	3,499.75
		462.60	0.00	28,218.42	24,718.67	-1,630.21	
SEDOL: BYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	2,120.000	0.00	692,816.00	518,707.57	15,757.49	12,442.86
		326.80	0.00	62,702.54	50,259.68	-3,314.63	
SEDOL: BLDBN41	ATLAS COPCO AB SER'A'NPV	5,509.000	0.00	930,194.65	816,678.73	10,273.63	5,054.91
		168.85	0.00	84,186.23	79,131.32	-5,218.72	
SEDOL: BLDBN52	ATLAS COPCO AB SER'B'NPV	2,792.000	0.00	417,264.40	367,909.43	4,466.82	2,115.81
		149.45	0.00	37,764.05	35,648.24	-2,351.01	
SEDOL: BVGH0K1	AXFOOD AB NPV	235.000	0.00	54,990.00	59,778.43	-433.37	-815.36
		234.00	0.00	4,976.81	5,792.17	-381.99	
SEDOL: BP2NJ48	BEIJER REF AB SER'B'NPV	711.000	0.00	115,964.10	119,400.48	-311.01	-1,074.00
		163.10	0.00	10,495.20	11,569.20	-762.99	
SEDOL: BPYTZ57	BOLIDEN AB NPV	597.000	0.00	185,368.50	212,978.79	-2,498.84	-3,859.81
		310.50	0.00	16,776.57	20,636.38	-1,360.97	
SEDOL: B0XP0T0	CASTELLUM AB NPV	560.000	0.00	67,508.00	58,300.16	833.35	460.80
		120.55	0.00	6,109.74	5,648.94	-372.55	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Accrued		Market value	Cost	Unrealized gain/loss	
		income/expense					
		<u>Local</u>	<u>Local</u>			<u>Base market</u>	
		<u>Shares/PAR value</u>	<u>Base</u>	<u>Base</u>	<u>Base</u>	<u>Base translation</u>	<u>Base total</u>
		Market Price					
CMNU01							
Equities							
SEK							
SEDOL: B12PJ24	HUSQVARNA AB SER'B'NPV	887.000	0.00	51,215.38	78,573.44	-2,476.01	-2,978.11
		57.74	0.00	4,635.19	7,613.30	-502.10	
SEDOL: B1VSK10	INDUSTRIVARDEN AB SER'A'NPV	274.000	0.00	95,735.60	80,311.60	1,395.93	882.72
		349.40	0.00	8,664.44	7,781.72	-513.21	
SEDOL: B1VSK54	INDUSTRIVARDEN AB SER'C'NPV	323.000	0.00	112,759.30	94,667.39	1,637.39	1,032.44
		349.10	0.00	10,205.15	9,172.71	-604.95	
SEDOL: B0LDBX7	INDUTRADE AB NPV	612.000	0.00	169,524.00	151,197.97	1,658.58	692.39
		277.00	0.00	15,342.58	14,650.19	-966.19	
SEDOL: BZ404X1	INVESTMENT AB SER'B'NPV	313.000	0.00	86,356.70	69,350.30	1,539.15	1,095.99
		275.90	0.00	7,815.62	6,719.63	-443.16	
SEDOL: BRDY8X6	KINNEVIK AB NPV B	523.000	0.00	38,566.02	71,776.09	-3,005.64	-3,464.31
		73.74	0.00	3,490.37	6,954.68	-458.67	
SEDOL: 4538002	L E LUNDBERGFORETA SER'B'NPV	161.000	0.00	80,661.00	79,058.61	145.02	-360.18
		501.00	0.00	7,300.13	7,660.31	-505.20	
SEDOL: BL6K7K9	LIFCO AB SER'B'NPV	494.000	0.00	158,376.40	117,750.72	3,676.78	2,924.33
		320.60	0.00	14,333.68	11,409.35	-752.45	
SEDOL: BN7BZM3	NIBE INDUSTRIER AB SER'B'NPV	3,170.000	0.00	137,070.80	361,428.80	-20,305.27	-22,614.86
		43.24	0.00	12,405.44	35,020.30	-2,309.59	
SEDOL: BPXZH27	SAAB AB NPV B	800.000	0.00	186,960.00	114,954.48	6,516.78	5,782.20
		233.70	0.00	16,920.61	11,138.41	-734.58	
SEDOL: B9M3PK4	SAGAX AB SER'B'NPV	375.000	0.00	84,825.00	93,413.33	-777.28	-1,374.21
		226.20	0.00	7,676.99	9,051.20	-596.93	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		Shares/PAR value	Local	Local	Local	Base market	
Asset ID	Description	Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
SEK							
SEDOL: B1VQ252	SANDVIK AB NPV	2,348.000	0.00	465,608.40	492,910.85	-2,470.98	-5,620.76
		198.30	0.00	42,139.37	47,760.13	-3,149.78	
SEDOL: 5554041	SECURITAS SER'B'NPV	1,058.000	0.00	144,840.20	98,868.01	4,160.66	3,528.88
		136.90	0.00	13,108.60	9,579.72	-631.78	
SEDOL: 4813345	SKAND ENSKILDA BKN SER'A'NPV	3,571.000	0.00	540,827.95	417,360.81	11,174.26	8,507.25
		151.45	0.00	48,947.03	40,439.78	-2,667.01	
SEDOL: 7142091	SKANSKA AB SER'B'NPV	781.000	0.00	181,738.70	130,544.25	4,633.30	3,799.10
		232.70	0.00	16,448.06	12,648.96	-834.20	
SEDOL: B1Q3J35	SKF AB SER'B'NPV	841.000	0.00	174,591.60	155,379.30	1,738.79	745.89
		207.60	0.00	15,801.22	15,055.33	-992.90	
SEDOL: B17H3F6	SSAB AB SER'B'NPV	1,436.000	0.00	63,054.76	99,314.83	-3,281.68	-3,916.32
		43.91	0.00	5,706.70	9,623.02	-634.64	
SEDOL: B1VVGZ5	SVENSKA CELLULOSA SER'B'NPV	1,295.000	0.00	181,882.75	190,259.15	-758.10	-1,973.89
		140.45	0.00	16,461.09	18,434.98	-1,215.79	
SEDOL: BXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	3,238.000	0.00	369,779.60	293,515.59	6,902.19	5,026.57
		114.20	0.00	33,466.49	28,439.92	-1,875.62	
SEDOL: BLN9XH8	SWECO AB SER'B'NPV	439.000	0.00	72,303.30	60,020.39	1,111.65	728.11
		164.70	0.00	6,543.73	5,815.62	-383.54	
SEDOL: 4846523	SWEDBANK AB SER'A'NPV	2,193.000	0.00	478,731.90	390,690.47	7,968.09	5,471.50
		218.30	0.00	43,327.09	37,855.59	-2,496.59	
SEDOL: B1CC9H0	SWEDISH ORPHAN BIOVITRUM AB NPV	384.000	0.00	121,881.60	91,895.03	2,713.90	2,126.68
		317.40	0.00	11,030.76	8,904.08	-587.22	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Shares/PAR value Market Price	Base	Base	Base	Base translation	Base total
CMNU01							
Equities							
SGD							
SEDOL: 6175203	DBS GROUP HLDGS NPV	4,400.000	0.00	192,368.00	132,092.40	44,183.84	42,069.67
		43.72	0.00	141,011.58	98,941.91	-2,114.17	
SEDOL: BYYFHZ2	FRASERS LOGISTICS & COMMERCIAL TRUST	6,179.000	0.00	5,437.52	8,163.35	-1,998.12	-2,130.04
		0.88	0.00	3,985.87	6,115.91	-131.92	
SEDOL: BDRTVP2	GENTING SING LTD NPV	12,600.000	0.00	9,639.00	14,247.97	-3,378.51	-3,606.56
		0.765	0.00	7,065.68	10,672.24	-228.05	
SEDOL: 6242260	JARDINE CYCLE & CARRIAGE SGD1	300.000	0.00	8,499.00	10,261.18	-1,291.73	-1,455.97
		28.33	0.00	6,230.02	7,685.99	-164.24	
SEDOL: B1VQ5C0	KEPPEL LTD NPV	3,000.000	0.00	20,520.00	18,292.43	1,632.88	1,340.10
		6.84	0.00	15,041.78	13,701.68	-292.78	
SEDOL: B12RQH4	KEPPEL REIT	600.000	0.00	522.00	469.79	38.27	30.75
		0.87	0.00	382.64	351.89	-7.52	
SEDOL: B4LR5Q8	MAPLETREE IND TST NPV (REIT)	4,108.000	0.00	9,078.68	9,773.61	-509.40	-665.89
		2.21	0.00	6,654.95	7,320.84	-156.49	
SEDOL: B0D6P43	MAPLETREE LOGISTIC NPV (REIT)	6,988.000	0.00	8,874.76	12,239.67	-2,466.58	-2,662.48
		1.27	0.00	6,505.47	9,167.95	-195.90	
SEDOL: B5143W8	MAPLETREE PAN ASIA COMMERCIAL TRUST	4,900.000	0.00	5,929.00	8,573.72	-1,938.66	-2,076.03
		1.21	0.00	4,346.14	6,422.17	-137.37	
SEDOL: B0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	7,600.000	0.00	126,844.00	96,967.83	21,900.14	20,348.14
		16.69	0.00	92,980.50	72,632.36	-1,552.00	
SEDOL: BNZKZY4	SEATRIUM LTD NPV (POST-SPLIT)	4,568.000	0.00	9,455.76	11,795.75	-1,715.28	-1,900.44
		2.07	0.00	6,931.36	8,831.80	-185.16	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense		Market value	Cost		

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued			Unrealized gain/loss	
		income/expense	Market value	Cost		
	<u>Shares/PAR value</u>	<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
Asset ID	Description	Market Price	Base	Base	Base	Base translation
CMNU01						
Equities						
Total - USD		466.86	13,203,381.04	12,298,285.67		
Total - Base Currency		466.86	13,203,381.04	12,298,285.67		
Total Equities (Excl Derivatives) in Base Currency		33,044.25	49,736,640.49	46,785,138.32	5,021,600.88	2,951,502.17
					-2,070,098.71	
Total Equities in Base Currency					5,021,600.88	2,951,502.17
		33,044.25	49,736,640.49	46,785,138.32	-2,070,098.71	
All Other						
	CAD - Canadian dollar	28,455.89	0.00	0.00	0.00	0.00
	1.4382	19,785.75	0.00	0.00	0.00	
	CHF - Swiss franc	15,784.12	0.00	0.00	0.00	0.00
	0.90625	17,416.96	0.00	0.00	0.00	
	DKK - Danish krone	13,851.72	0.00	0.00	0.00	0.00
	7.2016	1,923.43	0.00	0.00	0.00	
	EUR - Euro	40,606.47	0.00	0.00	0.00	0.00
	0.965717	42,048.03	0.00	0.00	0.00	
	JPY - Japanese yen	445,230.00	0.00	0.00	0.00	0.00
	157.16	2,832.98	0.00	0.00	0.00	
	USD - United States dollar	10,385.52	0.00	0.00	0.00	0.00
	1.00	10,385.52	0.00	0.00	0.00	
Total - Base Currency						
Total Recoverable taxes in Base Currency		94,392.67	0.00	0.00	0.00	0.00
					0.00	
Total All Other in Base Currency					0.00	0.00
		94,392.67	0.00	0.00	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

		Accrued				Unrealized gain/loss	
		income/expense	Market value	Cost			
		<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>		
Asset ID	Description	Base	Base	Base	Base translation		Base total
CMNU01							
Cash and Cash Equivalents							
USD							
* SEDOL: B0C9TG3	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CLA	616,832.680	1,426.58	616,832.68	616,832.68	0.00	0.00
		1.00	1,426.58	616,832.68	616,832.68	0.00	
Total - USD		1,426.58	616,832.68	616,832.68			
Total - Base Currency		1,426.58	616,832.68	616,832.68			
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency		1,426.58	616,832.68	616,832.68	0.00		0.00
					0.00		
	AUD - Australian dollar		18.82	40,705.94	40,705.94	0.00	0.00
		1.615117	11.65	25,203.08	25,203.08	0.00	
	CAD - Canadian dollar		1.80	27,941.32	27,941.32	0.00	0.00
		1.4382	1.25	19,427.98	19,427.98	0.00	
	CHF - Swiss franc		0.00	3,996.72	3,996.72	0.00	0.00
		0.90625	0.00	4,410.17	4,410.17	0.00	
	DKK - Danish krone		0.93	23,330.16	23,330.16	0.00	0.00
		7.2016	0.13	3,239.58	3,239.58	0.00	
	EUR - Euro		3.23	30,727.61	30,727.61	0.00	0.00
		0.965717	3.34	31,818.44	31,818.44	0.00	
	GBP - British pound sterling		3.12	24,935.49	24,935.49	0.00	0.00
		0.798467	3.91	31,229.21	31,229.21	0.00	
	HKD - Hong Kong dollar		10.16	78,532.51	78,532.51	0.00	0.00
		7.76795	1.31	10,109.81	10,109.81	0.00	
	ILS - New Israeli shekel		0.00	12,979.64	12,979.64	0.00	0.00
		3.64365	0.00	3,562.26	3,562.26	0.00	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
CMNU01							
<i>Cash and Cash Equivalents</i>							
	JPY - Japanese yen		-2,474.00	11,359,683.00	11,359,683.00	0.00	0.00
		157.16	-15.74	72,281.01	72,281.01	0.00	
	NOK - Norwegian krone		41.54	48,289.78	48,289.78	0.00	0.00
		11.35735	3.66	4,251.85	4,251.85	0.00	
	NZD - New Zealand dollar		0.72	6,236.85	6,236.85	0.00	0.00
		1.784917	0.40	3,494.20	3,494.20	0.00	
	SEK - Swedish krona		18.83	67,423.55	67,423.55	0.00	0.00
		11.04925	1.70	6,102.09	6,102.09	0.00	
	SGD - Singapore dollar		0.00	9,122.51	9,122.51	0.00	0.00
		1.3642	0.00	6,687.08	6,687.08	0.00	
	USD - United States dollar		0.00	379.88	379.88	0.00	0.00
		1.00	0.00	379.88	379.88	0.00	
Total - Base Currency							
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			11.61	222,196.64	222,196.64	0.00	0.00
						0.00	
Total Cash and Cash Equivalents in Base Currency						0.00	0.00
			1,438.19	839,029.32	839,029.32	0.00	
Total for CMNU01						5,021,600.88	2,951,502.17
			128,875.11	50,575,669.81	47,624,167.64	-2,070,098.71	

◆ Asset Detail - Local by Currency - Loc. Accr.

Asset ID	Description	Exchange rate	Accrued	Market value	Cost	Unrealized gain/loss	
			income/expense				
			<u>Local</u>	<u>Local</u>	<u>Local</u>	<u>Base market</u>	
			Base	Base	Base	Base translation	Base total
Total			195,350.20	A 282,574,821.26	225,940,755.69	58,704,164.28 -2,070,098.71	56,634,065.57

A Total assets- \$1,149,141,267

* Party-in-interest transactions

*

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2024 (Not Including Assets Held in Affiliated 401(h) Account)
Plan #510
EIN 38-0442310

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value

The enclosed schedule of assets (held at end of year) - Schedule H, Line 4i -
pages 19 through 373 is incorporated herein by reference.