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

2025

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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.)
- [X] 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. . . . . ▶ [X]

D Check box if filing under:
- [X] 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.	10/06/2026	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 [X] 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

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	2111
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	**6a(1)**	0
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	0
b	Retired or separated participants receiving benefits	**6b**	2124
c	Other retired or separated participants entitled to future benefits	**6c**	0
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	2124
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**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 Characteristic Codes in the instructions:

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

4A

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [X] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [X] 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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached 0
- **(4)** [X] **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 2025 Form M-1 annual report. If the plan was not required to file the 2025 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)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2025** **This Form is Open to Public Inspection.**

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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).. . . . . [X] 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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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)

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	421025	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

(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	377528	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LGIMA

20-8058531

(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	CONSULTANT	224220	Yes [ ] No [X]	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)

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	193368	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	102603	Yes [ ] No [X]	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	93139	Yes [ ] No [X]	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)

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	82044	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	51270	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HEARD CAPITAL

27-4012679

(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	CONSULTING	40402	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)

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	35525	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	28270	Yes [ ] No [X]	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	28183	Yes [ ] No [X]	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)

EXTEND HEALTH

26-0775680

(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?
99	CONSULTANT	27013	Yes [ ] No [X]	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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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)	2023387	2403126
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	11522420	38773964
(2) U.S. Government securities	1c(2)	14983099	19095168
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	67446476	69353715
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	169796552	228802261
(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)	885392720	900004918

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
1e Buildings and other property used in plan operation	1e		
1f Total assets (add all amounts in lines 1a through 1e)	1f	1151164654	1258433152
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h		
1i Acquisition indebtedness	1i		
1j Other liabilities	1j		
1k Total liabilities (add all amounts in lines 1g through1j)	1k	0	0
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	1151164654	1258433152

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)	16502562	
(B) Participants	2a(1)(B)	2118973	
(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)		18621535
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)	9544284	
(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)		9544284
(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)	-27257083	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		27257083
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	95372590	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		95372590

		(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)		10146921
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		160942413
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	51719688	
(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)		51719688
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)	1954227	
(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)		1954227
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		53673915
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		107268498
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) [X] 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) [X] 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.)	**4a**		X	
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.)	**4b**		X	
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.)	**4c**		X	
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.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		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?	**4f**		X	
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?	**4g**		X	
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?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
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.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
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.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] 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, 2025 and 2024

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.

Rehmann

INDEPENDENT AUDITORS' REPORT

October 7, 2026

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, 2025 and 2024, 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, 2025 and 2024, 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.

HLB We are an Independent Member of THE GLOBAL ADVISORY AND ACCOUNTING NETWORK

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, 2025 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).



CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Statements of Benefit Obligations and Net Assets Available for Benefits

	December 31	
	2025	2024
Benefit obligations		
Postretirement benefit obligations (Note 6)	$ 782,906,415	$ 784,095,157
Assets		
Investments at fair value		
Cash and short-term investments	38,773,964	11,522,420
Corporate debt investments	69,353,715	67,446,476
U.S. government agencies securities	14,911,034	13,022,788
State and municipal bonds	4,184,134	1,960,311
Foreign corporate bonds	15,559,289	15,214,514
Common stocks	228,802,261	169,796,552
Pooled separate accounts	884,445,629	870,178,206
Net assets held in defined benefit plan - restricted for 401(h) account (Note 5)	401,358,526	371,053,323
Total investments at fair value	**1,657,388,552**	**1,520,194,590**
Receivables		
Accrued interest and dividends	2,403,126	2,023,387
Accrued investment income held in 401(h) account (Note 5)	56,668	54,958
Total receivables	**2,459,794**	**2,078,345**
Total assets (equal to net assets available for benefits)	**1,659,848,346**	**1,522,272,935**
Net assets available for benefits in excess of benefit obligations	**$ 876,941,931**	**$ 738,177,778**

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	
	2025	2024
Change in benefit obligations		
Balance at beginning of year	$ 784,095,157	$ 849,696,470
Increase (decrease) during the year attributable to:		
Benefits earned	8,249,324	11,133,984
Interest	40,791,071	40,451,331
Benefits paid	(51,719,688)	(55,918,433)
Actuarial loss (gain)	1,490,551	(35,886,735)
Plan amendments	-	(25,381,460)
Net decrease	(1,188,742)	(65,601,313)
Balance at end of year	**$ 782,906,415**	**$ 784,095,157**
Change in net assets available for benefits		
Balance at beginning of year	$ 1,522,272,935	$ 1,500,961,792
Increase (decrease) during the year attributable to:		
Retiree contributions	2,118,973	3,908,569
Employer contributions	16,502,562	11,859,838
Interest and dividend income	19,691,205	19,779,414
Benefit payments	(51,719,688)	(55,918,433)
Net unrealized and realized appreciation on investments	122,629,673	54,057,753
Administrative and other expenses	(1,654,677)	(1,203,372)
Federal excise taxes	(299,550)	(576,000)
Net increase (decrease) in 401(h) account	30,306,913	(10,596,626)
Net increase	137,575,411	21,311,143
Balance at end of year	**$ 1,659,848,346**	**$ 1,522,272,935**

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.

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 from 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, 2025, 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 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.

Notes To Financial Statements

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.

Other significant actuarial assumptions used in the valuation as of December 31, 2025, were (a) weighted average discount rate of 5.50%, (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, 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.

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, 2025 and 2024, (2) the December 31, 2025, 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 2025 and 2024.

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, 2025 and 2024.

Cash and short-term investments: Valued at cost, which approximates fair value.

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

Corporate debt investments (including foreign corporate bonds): Valued based on yields currently available on comparable securities of issuers with similar credit ratings.

Common stocks: Valued at the closing price reported in the active market in which the individual securities are traded.

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.

Notes To Financial Statements

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

2025	Level 1	Level 2	Level 3	Other (1)	Total
Investments, excluding net assets held in 401(h) account					
Cash and short-term investments	$ 38,773,964	$ -	$ -	$ -	$ 38,773,964
Corporate debt investments (2)	-	69,353,715	-	-	69,353,715
U.S. government agencies	-	14,911,034	-	-	14,911,034
State and municipal bonds	-	4,184,134	-	-	4,184,134
Foreign corporate bonds	-	15,559,289	-	-	15,559,289
Common stocks	228,802,261	-	-	-	228,802,261
Pooled separate accounts	-	-	-	884,445,629	884,445,629
Total of investments, excluding net assets held in 401(h) account	**$ 267,576,225**	**$ 104,008,172**	**$ -**	**$ 884,445,629**	**$ 1,256,030,026**

2024	Level 1	Level 2	Level 3	Other (1)	Total
Investments, excluding net assets held in 401(h) account					
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
Common stocks	169,796,552	-	-	-	$ 169,796,552
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**

(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.

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:

	2025			
Investment Type	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency**	**Redemption Notice Period**
Pooled separate accounts	$ 884,445,629	$ -	Daily	Daily

	2024			
Investment Type	**Fair Value**	**Unfunded Commitments**	**Redemption Frequency**	**Redemption Notice Period**
Pooled separate accounts	$ 870,178,206	$ -	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, 2025 and 2024:

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.

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	
	2025	**2024**
Cash equivalents and short-term investments	$ 4,300,029	$ 4,370,670
Common and collective trust funds	5,296,998	7,020,929
Registered investment companies	-	24,254
Section 103-12 investment entity	17,109,981	16,089,755
Pooled funds	374,651,518	343,547,715
Subtotal net assets held in defined benefit plan - restricted for 401(h) account	**401,358,526**	**371,053,323**
Accrued investment income	56,668	54,958
Total	**$ 401,415,194**	**$ 371,108,281**

Changes in Net Assets in 401(h) Account

	Year Ended December 31	
	2025	**2024**
Net unrealized and realized appreciation on investments	$ 47,288,968	$ 3,416,652
Interest, dividends and other income	1,341,842	1,999,572
Administrative expenses	(243,897)	(182,848)
Benefit payments	(18,080,000)	(15,830,002)
Net (decrease) increase in net assets available for benefits	**$ 30,306,913**	**$ (10,596,626)**

Notes To Financial Statements

6. BENEFIT OBLIGATIONS

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

	2025	2024
Postretirement benefit obligations		
Active participants fully or partially eligible for postretirement benefits	$ 247,364,687	$ 245,617,099
Retired participants, including beneficiaries and dependents	535,541,728	538,478,058
Total benefit obligations	**$ 782,906,415**	**$ 784,095,157**

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, 2025 and 2024 would increase by approximately $9,700,000 and $10,300,000, 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 $1,654,677 and $1,203,372 for 2025 and 2024, 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 November 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.

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.

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:

	2025	2024
Net assets available for benefits reported in these financial statements	$ 1,659,848,346	$ 1,522,272,935
401(h) account net assets excluded from assets on Schedule H of Form 5500	(401,358,526)	(371,053,323)
Accrued investment income held in 401(h) account excluded from assets on Schedule H of Form 5500	(56,668)	(54,958)
Net assets available for benefits reported on Schedule H of Form 5500	**$ 1,258,433,152**	**$ 1,151,164,654**

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:

2025	Financial Statements	401(h) Account Activity	Schedule H of Form 5500
Net increase in 401(h) account	$ 30,306,913	$ 30,306,913	$ -
Net increase	$ 137,575,411	$ 30,306,913	$ 107,268,498

2024	Financial Statements	401(h) Account Activity	Schedule H of Form 5500
Net decrease in 401(h) account	$ (10,596,626)	$ (10,596,626)	$ -
Net decrease	$ 21,311,143	$ (10,596,626)	$ 31,907,769

■■■■■

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

2025

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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.)
- [X] 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. ▶ [X]

D Check box if filing under:
- [X] 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 M. Shore	10/6/26	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

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Schedule H, Line 4j - Schedule of Reportable Transactions
Year Ended December 31, 2025
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)
Category (c) - A series of transactions with respect to securities of the same issue which amount in the aggregate to more than 5% of the current value of Plan assets.							
MFB	Northern Institutional Funds Government Portfolio Class A						
	1067 purchases	$ 265,659,986	$ -	$ -	$ 265,659,987	$ 265,659,987	$ -
	607 sales	-	235,405,024	-	235,405,024	235,405,024	-
U.S. Treasury							
	23 purchases	28,488,451	-	-	28,488,451	28,488,451	-
	24 sales	-	28,758,530	-	28,763,968	28,758,530	(5,438)

** 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 2025.

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

CONSUMERS ENERGY COMPANY
GROUP HEALTH CARE PLAN FOR RETIRED EMPLOYEES

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025 (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 375 is incorporated herein by reference.

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: BSS7GP5	AGL ENERGY NPV	1,302.000		12,121.62	11,135.44	657.63	724.44
		9.31	0.00	8,083.30	7,358.86	66.81	
SEDOL: B86SZR5	ALS LIMITED NPV	1,050.000		23,142.00	13,811.64	6,221.95	6,304.82
		22.04	0.00	15,432.24	9,127.42	82.87	
SEDOL: BM91201	AMPOL LTD NPV	519.000		16,571.67	15,439.69	754.86	847.50
		31.93	0.00	11,050.82	10,203.32	92.64	
SEDOL: 6065586	ANZ GROUP HOLDINGS LTD NPV	5,510.000		200,233.40	135,145.73	43,403.71	44,214.57
		36.34	0.00	133,525.64	89,311.07	810.86	
SEDOL: 6247306	APA GROUP NPV (STAPLED UNITS)	2,576.000		23,106.72	26,875.74	-2,513.37	-2,352.11
		8.97	472.40	15,408.72	17,760.83	161.26	
SEDOL: 6253983	ARISTOCRAT LEISURE NPV	1,439.000		83,721.02	54,842.35	19,257.74	19,586.79
		58.18	0.00	55,829.36	36,242.57	329.05	
SEDOL: BZ03TZ1	ATLAS ARTERIA NPV(STAPLED)	3,165.000		15,445.20	20,768.63	-3,549.93	-3,425.32
		4.88	0.00	10,299.63	13,724.95	124.61	
SEDOL: B87CVM3	AURIZON HOLDINGS NPV	3,852.000		14,059.80	13,254.86	536.77	616.31
		3.65	0.00	9,375.78	8,759.47	79.54	
SEDOL: 6076243	BANK OF QUEENSLAND NPV	1,425.000		9,305.25	8,438.53	577.97	628.61
		6.53	0.00	6,205.21	5,576.60	50.64	
SEDOL: 6091280	BENDIGO AND ADELAIDE BANK LTD NPV	1,231.000		12,950.12	10,774.48	1,450.83	1,515.47
		10.52	0.00	8,635.79	7,120.32	64.64	
SEDOL: 6144690	BHP GROUP LIMITED	6,198.000		281,947.02	273,909.79	5,359.63	7,003.08
		45.49	0.00	188,016.37	181,013.29	1,643.45	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: 6533232	BLUESCOPE STEEL NPV	1,013.000		24,382.91	20,225.55	2,772.34	2,893.68
		24.07	0.00	16,259.74	13,366.06	121.34	
SEDOL: B1FJ0C0	BRAMBLES LTD NPV	3,026.000		69,476.96	43,224.24	17,506.63	17,765.97
		22.96	0.00	46,330.71	28,564.74	259.34	
SEDOL: BW0BGZ3	CAR GROUP LIMITED NPV	783.000		24,085.08	18,343.36	3,828.87	3,938.93
		30.76	0.00	16,061.14	12,122.21	110.06	
SEDOL: 6726300	CHALLENGER LTD NPV	1,467.000		13,804.47	9,068.78	3,157.99	3,212.41
		9.41	0.00	9,205.51	5,993.10	54.42	
SEDOL: B15F6S6	CHARTER HALL GROUP NPV (STAPLED)	1,028.000		25,134.60	11,547.90	9,060.29	9,129.58
		24.45	170.21	16,761.01	7,631.43	69.29	
SEDOL: BYQ8KW7	CLEANAWAY WASTE MGMT LTD	4,857.000		12,579.63	11,757.47	548.26	618.81
		2.59	0.00	8,388.73	7,769.92	70.55	
SEDOL: 6211798	COCHLEAR LTD NPV	140.000		36,492.40	34,497.95	1,330.00	1,536.99
		260.66	0.00	24,334.96	22,797.97	206.99	
SEDOL: BYWR0T5	COLES GROUP LTD	2,772.000		59,431.68	50,742.82	5,794.17	6,098.63
		21.44	0.00	39,632.02	33,533.39	304.46	
SEDOL: 6215035	COMMONWEALTH BANK OF AUSTRALIA NPV	2,515.000		403,833.55	251,682.38	100,795.16	102,311.25
		160.57	0.00	269,296.41	166,985.16	1,516.09	
SEDOL: 6180412	COMPUTERSHARE LTD NPV	1,173.000		40,046.22	26,435.62	9,076.23	9,234.84
		34.14	0.00	26,704.82	17,469.98	158.61	
SEDOL: 6185495	CSL LTD NPV	103.000		17,782.95	31,159.64	-8,920.25	-8,733.29
		172.65	0.00	11,858.56	20,591.85	186.96	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: B3X0F91	EVOLUTION MINING NPV	3,763.000		47,714.84	13,212.09	23,008.16	23,087.43
		12.68	0.00	31,818.64	8,731.21	79.27	
SEDOL: 6086253	FORTESCUE LTD NPV	3,470.000		76,374.70	72,718.31	2,438.26	2,874.57
		22.01	0.00	50,930.47	48,055.90	436.31	
SEDOL: B03FYZ4	GOODMAN GROUP NPV	4,000.000		123,920.00	76,223.46	30,472.74	30,942.07
		30.98	400.11	82,636.05	51,693.98	469.33	
SEDOL: 6365866	GPT GROUP NPV (STAPLED SECURITIES)	4,182.000		22,666.44	18,615.48	2,701.38	2,813.08
		5.42	334.65	15,115.12	12,302.04	111.70	
SEDOL: 6957575	ILUKA RESOURCES NPV	917.000		5,309.43	10,034.99	-3,151.24	-3,091.03
		5.79	0.00	3,540.59	6,631.62	60.21	
SEDOL: 6271026	INSURANCE AUSTRALIA GROUP LTD	5,379.000		42,924.42	26,903.07	10,683.84	10,845.26
		7.98	0.00	28,624.15	17,778.89	161.42	
SEDOL: B60QWJ2	JAMES HARDIE INDUSTRIES PLC	965.000		29,799.20	32,800.54	-2,001.44	-1,804.64
		30.88	0.00	19,871.60	21,675.24	196.80	
SEDOL: 6702623	JB HI-FI NPV	238.000		22,900.36	10,756.07	8,098.42	8,162.96
		96.22	0.00	15,271.11	7,108.15	64.54	
SEDOL: BNRQW72	LOTTERY CORPORATIO NPV	4,842.000		24,984.72	24,314.13	447.18	593.07
		5.16	0.00	16,661.06	16,067.99	145.89	
SEDOL: 6121176	LYNAS RARE EARTHS LTD	1,964.000		24,432.16	12,612.66	7,881.83	7,957.51
		12.44	0.00	16,292.59	8,335.08	75.68	
SEDOL: B28YTC2	MACQUARIE GP LTD NPV	484.000		98,348.80	88,971.36	6,253.35	6,787.17
		203.20	0.00	65,583.90	58,796.73	533.82	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: BRTNNQ5	MEDIBANK PRIVATE L NPV	6,011.000		28,792.69	21,104.94	5,126.58	5,253.21
		4.79	0.00	19,200.41	13,947.20	126.63	
SEDOL: B0744W4	METCASH LIMITED NPV	2,107.000		6,953.10	8,219.77	-344.68	-795.37
		3.30	119.43	4,636.67	5,432.04	49.31	
SEDOL: B17ZL56	MINERAL RES LTD NPV	323.000		17,564.74	14,516.74	2,032.56	2,277.89
		54.38	0.00	11,713.05	9,435.16	245.33	
SEDOL: 6161978	MIRVAC GROUP STAPLED SECURITIES	8,599.000		17,627.95	20,471.76	-1,896.39	-1,773.56
		2.05	269.51	11,755.20	13,528.76	122.83	
SEDOL: 6624608	NATL AUSTRALIA BK NPV	4,544.000		192,256.64	132,679.15	39,729.25	40,525.32
		42.31	0.00	128,206.34	87,681.02	796.07	
SEDOL: B5LMKP4	NEXTDC LTD NPV	1,155.000		14,472.15	13,649.27	548.74	665.82
		12.53	0.00	9,650.75	8,984.93	117.08	
SEDOL: 6717456	NORTHERN STAR RESOURCES LTD	2,452.000		65,541.96	32,964.77	21,724.10	21,921.89
		26.73	0.00	43,706.66	21,784.77	197.79	
SEDOL: 6458001	ORICA LIMITED NPV	989.000		24,012.92	16,214.57	5,200.33	5,297.62
		24.28	0.00	16,013.02	10,715.40	97.29	
SEDOL: 6214861	ORIGIN ENERGY LTD NPV	3,750.000		43,087.50	31,434.43	7,770.85	7,959.46
		11.49	0.00	28,732.90	20,773.44	188.61	
SEDOL: B2368L5	PLS GROUP LTD NPV	5,466.000		23,066.52	17,933.86	3,422.71	3,725.80
		4.22	0.00	15,381.91	11,656.11	303.09	
SEDOL: 6710347	QANTAS AIRWAYS NPV	1,745.000		18,113.10	11,764.83	4,233.34	4,303.93
		10.38	0.00	12,078.72	7,774.79	70.59	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: 6715740	QBE INS GROUP NPV	3,233.000		64,304.37	50,029.51	9,519.19	9,819.37
		19.89	0.00	42,881.37	33,062.00	300.18	
SEDOL: B1L4BC6	QUBE HOLDINGS LIMITED	3,626.000		17,296.02	11,171.43	4,084.18	4,151.21
		4.77	0.00	11,533.85	7,382.64	67.03	
SEDOL: 6198578	REA GROUP LIMITED NPV	110.000		20,172.90	15,307.79	3,244.30	3,336.15
		183.39	0.00	13,452.30	10,116.15	91.85	
SEDOL: 6728801	REECE LTD	464.000		6,217.60	8,568.01	-1,567.37	-1,515.96
		13.40	0.00	4,146.21	5,662.17	51.41	
SEDOL: 6220103	RIO TINTO LIMITED NPV	616.000		90,441.12	69,172.90	14,182.71	14,597.74
		146.82	0.00	60,310.66	45,712.92	415.03	
SEDOL: 6776703	SANTOS LIMITED NPV	6,586.000		40,635.62	47,631.07	-4,664.92	-4,379.13
		6.17	0.00	27,097.86	31,476.99	285.79	
SEDOL: BLZH0Z7	SCENTRE GROUP	11,319.000		47,539.80	32,608.50	9,956.94	10,152.59
		4.20	0.00	31,701.92	21,549.33	195.65	
SEDOL: B0767Y3	SEEK LIMITED NPV	762.000		17,617.44	18,392.58	-516.90	-406.55
		23.12	0.00	11,748.19	12,154.74	110.35	
SEDOL: BWSW5D9	SOUTH32 LTD NPV	10,013.000		35,646.28	42,167.38	-4,348.60	-4,095.59
		3.56	0.00	23,770.72	27,866.31	253.01	
SEDOL: BCT5FD7	STEADFAST GROUP NPV	2,226.000		11,753.28	13,159.61	-937.81	-858.86
		5.28	0.00	7,837.67	8,696.53	78.95	
SEDOL: 6850856	STOCKLAND NPV (STAPLED)	5,206.000		29,830.38	23,434.03	4,265.41	4,406.01
		5.73	312.45	19,892.39	15,486.38	140.60	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: 6585084	SUNCORP GROUP LTD NPV	2,344.000		41,371.60	30,162.43	7,474.84	7,655.81
		17.65	0.00	27,588.65	19,932.84	180.97	
SEDOL: 6200882	TRANSURBAN GROUP STAPLED UNITS NPV	1,691.000		24,029.11	25,237.29	-805.67	-654.25
		14.21	383.40	16,023.81	16,678.06	151.42	
SEDOL: B61JC67	TREASURY WINE ESTA NPV	167.000		875.08	1,803.60	-619.18	-574.63
		5.24	0.00	583.55	1,158.18	44.55	
SEDOL: BY7QXS7	VICINITY CENTRES NPV	8,223.000		21,050.88	17,191.23	2,573.81	2,676.95
		2.56	0.00	14,037.78	11,360.83	103.14	
SEDOL: 5821607	WASHINGTON H SOUL NPV	580.000		21,541.20	18,449.53	2,061.68	2,172.38
		37.14	0.00	14,364.75	12,192.37	110.70	
SEDOL: 6948836	WESFARMERS LTD NPV	2,139.000		173,451.51	109,035.85	42,954.92	43,606.55
		81.09	0.00	115,666.14	72,059.59	651.63	
SEDOL: 6076146	WESTPAC BKG CORP NPV	5,977.000		230,712.20	134,881.57	63,904.66	64,713.94
		38.60	0.00	153,850.43	89,136.49	809.28	
SEDOL: B1XQXC4	WHITEHAVEN COAL NPV	1,621.000		12,562.75	11,982.78	386.75	456.65
		7.75	0.00	8,377.47	7,918.82	71.90	
SEDOL: BZ8GX83	WISETECH GLOBAL LT NPV	346.000		23,687.16	23,188.95	332.23	471.36
		68.46	0.00	15,795.78	15,324.42	139.13	
SEDOL: BMGT167	WOODSIDE ENERGY NPV	4,122.000		97,237.98	139,860.19	-28,422.62	-27,583.46
		23.59	0.00	64,843.15	92,426.61	839.16	
SEDOL: 6562474	WORLEY LTD	818.000		10,282.26	12,510.97	-1,486.22	-1,411.15
		12.57	0.00	6,856.73	8,267.88	75.07	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
AUD							
SEDOL: B8P4LP4	XERO LIMITED NPV	275.000		31,355.50	25,436.88	3,946.83	4,099.46
		114.02	0.00	20,909.42	16,809.96	152.63	
Total - AUD				**3,460,130.65**	**2,685,583.92**		
Total - Base Currency				**2,307,388.18**	**1,774,348.17**		
CAD							
SEDOL: 2009823	AGNICO EAGLE MINES LTD COM NPV	1,100.000		256,036.00	83,351.00	125,971.18	125,323.27
		232.76	0.00	186,765.34	61,462.07	-647.91	
SEDOL: BL56KN2	ALIMENTATION COM NPV	1,572.000		117,837.12	105,780.16	8,795.89	7,973.72
		74.96	0.00	85,965.43	77,991.71	-822.17	
SEDOL: 2076009	BANK OF MONTREAL COM NPV	1,300.000		231,725.00	158,270.47	53,587.11	52,356.97
		178.25	0.00	169,049.79	116,692.82	-1,230.14	
SEDOL: BNM23Q1	BARRICK MINING COR COM NPV	3,100.000		185,349.00	79,817.94	76,987.82	76,367.45
		59.79	0.00	135,217.22	58,849.77	-620.37	
SEDOL: 2076281	BK OF NOVA SCOTIA COM NPV	1,100.000		111,353.00	74,250.27	27,067.47	26,490.37
		101.23	0.00	81,235.09	54,744.72	-577.10	
SEDOL: BPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	590.000		42,421.00	26,723.21	11,451.97	11,244.27
		71.90	0.00	30,947.29	19,703.02	-207.70	
SEDOL: BPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	3,714.000		234,056.28	107,911.68	92,025.97	91,187.24
		63.02	0.00	170,750.52	79,563.28	-838.73	
SEDOL: 2170525	CANADIAN IMP BANK COM NPV	2,000.000		248,860.00	113,113.92	99,030.52	98,151.36
		124.43	1,561.19	181,550.25	83,398.89	-679.16	
SEDOL: 2180632	CDN NATL RAILWAYS COM NPV	400.000		54,300.00	64,959.46	-7,776.39	-8,281.28
		135.75	0.00	39,613.35	47,894.63	-504.89	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CAD							
SEDOL: 2171573	CDN NATURAL RESOURCES COMMON STOCK	4,200.000 46.49	1,800.11	195,258.00 142,446.11	171,411.41 126,381.63	17,396.75 -1,332.27	16,064.48
SEDOL: BMBQR09	CDN PAC KANS CY COM NPV	1,763.000 101.05	293.24	178,151.15 129,966.19	189,403.01 139,646.84	-8,208.54 -1,472.11	-9,680.65
SEDOL: B57FG04	CENOVUS ENERGY INC COM NPV	3,000.000 23.22	0.00	69,660.00 50,818.89	66,890.06 49,318.04	2,020.75 -519.90	1,500.85
SEDOL: BJ2L575	CGI INC	400.000 126.78	0.00	50,712.00 36,995.81	55,428.62 40,867.52	-3,440.90 -430.81	-3,871.71
SEDOL: B4TP9G2	DOLLARAMA INC COM STK NPV	500.000 205.14	0.00	102,570.00 74,827.65	42,652.80 31,455.28	43,703.96 -331.59	43,372.37
SEDOL: 2466149	ENBRIDGE INC COM NPV	3,700.000 65.68	0.00	243,016.00 177,286.89	200,816.92 147,959.58	30,785.39 -1,468.08	29,317.31
SEDOL: 2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV	34.000 2,615.89	0.00	88,940.26 64,884.38	31,874.70 23,501.21	41,630.90 -247.73	41,383.17
SEDOL: 2347200	FORTIS INC COM NPV	1,100.000 71.36	0.00	78,496.00 57,265.00	65,491.64 48,286.99	9,487.04 -509.03	8,978.01
SEDOL: B29NF31	FRANCO NEVADA CORP COM NPV	400.000 264.51	0.00	113,804.00 83,023.16	83,569.06 61,615.47	22,057.22 -649.53	21,407.69
SEDOL: 2956662	GEORGE WESTON COM NPV	600.000 94.69	130.41	56,814.00 41,447.38	36,482.94 26,898.87	14,832.07 -283.56	14,548.51
SEDOL: 2384951	GREAT WEST LIFECO COM NPV	600.000 67.69	0.00	40,614.00 29,629.04	23,250.97 17,142.94	12,666.81 -180.71	12,486.10

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CAD							
SEDOL: BYYXJY9	HYDRO ONE LTD COM NPV	600.000		32,784.00	23,857.16	6,512.38	6,326.95
		54.64	0.00	23,916.83	17,589.88	-185.43	
SEDOL: 2454241	IMPERIAL OIL COM NPV	400.000		47,432.00	27,160.15	14,788.87	14,577.77
		118.58	206.47	34,602.95	20,025.18	-211.10	
SEDOL: B04YJV1	INTACT FINL CORP COM NPV	300.000		85,719.00	61,869.56	17,386.83	16,917.95
		285.73	0.00	62,534.38	45,616.43	-480.88	
SEDOL: 2521800	LOBLAWS COS LTD COM NPV	1,200.000		74,460.00	38,561.56	26,188.90	25,889.19
		62.05	0.00	54,320.63	28,431.44	-299.71	
SEDOL: 2554475	MAGNA INTL INC COM NPV	600.000		43,902.00	42,336.70	1,141.93	812.87
		73.17	0.00	32,027.72	31,214.85	-329.06	
SEDOL: 2492519	MANULIFE FINL CORP COM NPV	2,900.000		144,536.00	77,830.34	48,663.62	48,058.70
		49.84	0.00	105,443.01	57,384.31	-604.92	
SEDOL: 2583952	METRO INC COM NPV	600.000		59,274.00	46,910.07	9,019.83	8,655.23
		98.79	0.00	43,242.02	34,586.79	-364.60	
SEDOL: 2077303	NATL BK OF CANADA COM NPV	500.000		103,566.00	60,732.21	31,248.43	30,776.40
		172.61	542.77	75,554.26	44,777.86	-472.03	
SEDOL: BDRJLN0	NUTRIEN LTD COM NPV	1,100.000		93,192.00	104,124.23	-7,975.36	-8,784.66
		84.72	599.50	67,986.14	76,770.80	-809.30	
SEDOL: B4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK	1,100.000		57,519.00	49,074.72	6,160.34	5,778.91
		52.29	0.00	41,961.70	36,182.79	-381.43	
SEDOL: 2697701	POWER CORP CANADA SUB-VTG NPV	800.000		58,360.00	29,144.74	21,313.34	21,086.81
		72.95	357.47	42,575.23	21,486.42	-226.53	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CAD							
SEDOL: BTF8CF0	RESTAURANT BRANDS INTERN-W/I COMMON STOCK	500.000 93.66	310.00	46,830.00 34,163.78	47,824.34 35,260.88	-725.40 -371.70	-1,097.10
SEDOL: 2754383	ROYAL BK OF CANADA COM NPV	1,000.000 233.99	0.00	233,990.00 170,702.17	134,410.31 99,100.72	72,646.14 -1,044.69	71,601.45
SEDOL: BX865C7	SHOPIFY INC COM NPV CL A	2,177.000 221.00	0.00	481,117.00 350,986.15	139,456.91 102,821.58	249,250.48 -1,083.91	248,166.57
SEDOL: BMZMBC3	SOUTH BOW CORPOR COM NPV	440.000 37.75	220.00	16,610.00 12,117.45	11,053.27 8,149.58	4,053.79 -85.92	3,967.87
SEDOL: 2566124	SUN LIFE FINL INC COM NPV	1,000.000 85.68	0.00	85,680.00 62,505.93	66,419.92 48,971.41	14,050.76 -516.24	13,534.52
SEDOL: B3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	2,900.000 60.92	0.00	176,668.00 128,884.19	121,169.34 89,338.16	40,487.81 -941.78	39,546.03
SEDOL: BJMY6G0	TC ENERGY CORPORAT COM NPV	2,202.000 75.58	1,365.46	166,427.16 121,413.21	113,110.71 83,396.52	38,895.82 -879.13	38,016.69
SEDOL: 2879327	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	800.000 65.71	0.00	52,568.00 38,349.81	49,334.79 36,374.54	2,358.72 -383.45	1,975.27
SEDOL: B2R9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)	2,400.000 18.09	732.56	43,416.00 31,673.17	57,389.20 41,271.90	-10,193.84 595.11	-9,598.73
SEDOL: BPLLTY3	THOMSON REUTERS CORPORATION	300.000 181.13	0.00	54,339.00 39,641.80	53,737.12 39,620.38	439.09 -417.67	21.42
SEDOL: 2897222	TORONTO-DOMINION COM NPV	2,900.000 129.36	0.00	375,144.00 273,677.91	242,151.62 178,368.45	97,021.62 -1,712.16	95,309.46

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CAD							
SEDOL: B3QJ0H8	TOURMALINE OIL CP COM NPV	600.000		36,942.00	36,496.95	324.68	41.01
		61.57	0.00	26,950.21	26,909.20	-283.67	
SEDOL: BYQFRK5	WASTE CONNECTIONS COM NPV	500.000		120,360.00	93,762.12	19,403.89	17,869.92
		240.72	0.00	87,805.95	69,935.03	-1,533.97	
SEDOL: BF13KN5	WHEATON PRECIOUS M COM NPV	700.000		112,952.00	44,908.47	49,639.64	49,036.49
		161.36	0.00	82,401.60	33,365.11	-603.15	
Total - CAD				**5,503,759.97**	**3,554,296.77**		
Total - Base Currency				**4,015,144.98**	**2,620,338.49**		
CHF							
SEDOL: 7108899	ABB LTD CHF0.12 (REGD)	1,729.000		102,391.38	55,654.01	58,993.21	67,089.25
		59.22	0.00	129,241.25	62,152.00	8,096.04	
SEDOL: 7110720	ADECCO GROUP AG CHF0.1 (REGD)	346.000		7,999.52	10,583.85	-3,262.01	-1,722.37
		23.12	0.00	10,097.22	11,819.59	1,539.64	
SEDOL: BJT1GR5	ALCON INC	859.000		54,357.52	55,816.44	-1,841.49	6,278.17
		63.28	0.00	68,611.57	62,333.40	8,119.66	
SEDOL: BVBMCR2	AMRIZE AG USD0.01	843.000		36,729.51	19,923.64	21,212.84	24,216.77
		43.57	0.00	46,361.01	22,144.24	3,003.93	
SEDOL: 5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)	8.000		10,448.00	15,212.56	-6,013.96	-3,800.97
		1,306.00	0.00	13,187.76	16,988.73	2,212.99	
SEDOL: B76D410	BKW AG CHF2.50	39.000		6,567.60	5,968.79	755.83	1,624.12
		168.40	0.00	8,289.81	6,665.69	868.29	
SEDOL: BMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)	61.000		6,124.40	5,677.75	563.77	1,389.72
		100.40	0.00	7,730.39	6,340.67	825.95	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CHF							
SEDOL: BCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)	923.000		158,802.15	132,927.77	32,659.36	50,228.50
		172.05	0.00	200,444.49	150,215.99	17,569.14	
SEDOL: B71QPM2	OKSH HOLDING LTD CHF0.1	77.000		4,419.80	5,476.34	-1,333.59	-536.95
		57.40	0.00	5,578.79	6,115.74	796.64	
SEDOL: B03PQZ8	EMMI AG CHF10 (REGD)	6.000		4,410.00	5,185.56	-978.93	-466.46
		735.00	0.00	5,566.42	6,032.88	512.47	
SEDOL: BYQ8481	FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT	41.000		10,323.80	6,927.01	4,287.52	5,300.98
		251.80	0.00	13,030.99	7,730.01	1,013.46	
SEDOL: B1WGG93	GEBERIT AG CHF0.10 (REGD)	57.000		35,317.20	29,880.10	6,862.86	11,209.54
		619.60	0.00	44,578.35	33,368.81	4,346.68	
SEDOL: BM8JSG3	GEORG FISCHER AG CHF0.05 REGD POST SPLIT	178.000		9,540.80	11,573.47	-2,565.69	-882.09
		53.60	0.00	12,042.66	12,924.75	1,683.60	
SEDOL: 5980613	GIVAUDAN SA CHF10	18.000		56,628.00	56,230.86	501.28	8,681.24
		3,146.00	0.00	71,477.44	62,796.20	8,179.96	
SEDOL: BK6QWF0	HELVETIA BALOISE HOLDING AG	174.000		36,400.80	24,645.12	14,838.35	18,423.49
		209.20	0.00	45,946.10	27,522.61	3,585.14	
SEDOL: 7110753	HOLCIM LTD CHF2 (REGD)	843.000		65,551.68	22,865.14	53,680.14	57,327.56
		77.76	0.00	82,741.15	25,413.59	3,447.42	
SEDOL: 5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)	2.000		23,180.00	22,046.61	1,430.60	4,637.74
		11,590.00	0.00	29,258.44	24,620.70	3,207.14	
SEDOL: B18ZRK2	LOGITECH INTL CHF0.25 (REGD)	310.000		25,277.40	16,608.58	10,942.03	13,358.09
		81.54	0.00	31,905.84	18,547.75	2,416.06	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CHF							
SEDOL: 7333378	LONZA GROUP AG CHF1 (REGD)	117.000		62,922.60	64,375.36	-1,833.71	7,547.00
		537.80	0.00	79,422.66	71,875.66	9,380.71	
SEDOL: BP0QDP8	NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT)	20.000		15,620.00	8,718.61	8,711.13	9,979.43
		781.00	0.00	19,716.00	9,736.57	1,268.30	
SEDOL: 7123870	NESTLE SA	2,959.000		232,991.66	335,538.83	-129,437.89	-82,207.60
		78.74	0.00	294,088.56	376,296.16	47,230.29	
SEDOL: 7103065	NOVARTIS AG CHF0.49 (REGD)	3,478.000		381,188.80	300,889.94	101,355.46	145,126.19
		109.60	0.00	481,147.11	336,020.92	43,770.73	
SEDOL: B119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)	27.000		26,524.80	23,416.02	3,923.99	7,330.34
		982.40	0.00	33,480.34	26,150.00	3,406.35	
SEDOL: B012877	PSP SWISS PROPERTY CHF0.10 (REGD)	98.000		14,063.00	10,273.48	4,783.24	6,277.73
		143.50	0.00	17,750.71	11,472.98	1,494.49	
SEDOL: 7108918	ROCHE HLDGS AG CHF0.001 (BR)	62.000		20,782.40	18,828.85	2,465.83	5,204.87
		335.20	0.00	26,232.12	21,027.25	2,739.04	
SEDOL: 7110388	ROCHE HLDGS AG GENUSSCHEINE NPV	1,182.000		387,932.40	333,187.52	69,100.51	117,569.60
		328.20	0.00	489,659.07	372,089.47	48,469.09	
SEDOL: BLPLD38	SANDOZ GROUP AG CHF0.05	735.000		42,512.40	16,504.03	30,304.03	32,995.82
		57.84	0.00	53,660.33	20,664.51	2,691.79	
SEDOL: B11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	88.000		26,329.60	17,442.43	11,217.63	13,755.00
		299.20	0.00	33,233.95	19,478.95	2,537.37	
SEDOL: B11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)	41.000		11,541.50	7,726.72	4,815.12	5,939.13
		281.50	0.00	14,568.00	8,628.87	1,124.01	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
CHF							
SEDOL: BMBQHZ4	SGS SA CHF0.04 (REGD)	357.000		32,437.02	29,007.13	4,329.30	7,196.03
		90.86	0.00	40,942.91	33,746.88	2,866.73	
SEDOL: BF2DSG3	SIKA AG CHF0.01 (REG)	72.000		11,707.20	17,526.53	-7,345.32	-4,794.92
		162.60	0.00	14,777.15	19,572.07	2,550.40	
SEDOL: 7156036	SONOVA HOLDING AG CHF0.05 (REGD)	110.000		22,781.00	31,227.91	-10,661.92	-6,119.18
		207.10	0.00	28,754.81	34,873.99	4,542.74	
SEDOL: 7184736	SWATCH GROUP CHF0.45(REGD)	96.000		3,308.16	5,406.42	-2,648.48	-1,862.01
		34.46	0.00	4,175.65	6,037.66	786.47	
SEDOL: 7437805	SWISS LIFE HOLDINGS AG	24.000		22,003.20	14,068.22	10,015.75	12,062.27
		916.80	0.00	27,773.05	15,710.78	2,046.52	
SEDOL: B083BH4	SWISS PRIME SITE CHF18.80 (REGD)	165.000		20,328.00	12,779.12	9,528.41	11,387.86
		123.20	0.00	25,658.57	14,270.71	1,859.45	
SEDOL: B545MG5	SWISS RE AG USD0.12	629.000		83,562.65	56,815.74	33,760.69	42,025.73
		132.85	0.00	105,475.10	63,449.37	8,265.04	
SEDOL: 7147892	TEMENOS AG CHF5 (REGD)	131.000		10,427.60	9,827.95	756.89	2,186.58
		79.60	0.00	13,162.01	10,975.43	1,429.69	
SEDOL: BRJL176	UBS GROUP AG USD0.10 (REGD)	6,238.000		230,556.48	108,409.37	154,177.48	170,155.40
		36.96	0.00	291,014.81	120,859.41	15,977.92	
SEDOL: BYZWMR9	VAT GROUP AG CHF0.10 (REGD)	66.000		25,469.40	23,463.04	2,532.48	6,242.99
		385.90	0.00	32,148.19	25,905.20	3,710.51	
SEDOL: 5983816	ZURICH INSURANCE GROUP AG CHF0.10	212.000		127,581.60	91,696.30	45,295.42	58,634.57
		601.80	0.00	161,037.05	102,402.48	13,339.15	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
Total - CHF				**2,467,041.03**	**2,042,333.12**		
Total - Base Currency				**3,113,967.83**	**2,284,978.67**		
DKK							
SEDOL: 4253059	A.P. MOLLER-MAERSK SER'A'DKK1000	7.000		102,480.00	82,669.08	3,115.12	3,869.31
		14,640.00	0.00	16,114.22	12,244.91	754.19	
SEDOL: 4253048	A.P. MOLLER-MAERSK SER'B'DKK1000	11.000		161,040.00	131,554.47	4,636.38	5,836.55
		14,640.00	0.00	25,322.35	19,485.80	1,200.17	
SEDOL: 4169219	CARLSBERG SER'B'DKK20	228.000		190,425.60	182,476.48	1,249.94	2,739.80
		835.20	0.00	29,943.02	27,203.22	1,489.86	
SEDOL: 4588825	DANSKE BANK A/S DKK10	1,434.000		456,872.40	209,068.20	38,965.38	40,872.70
		318.60	0.00	71,839.80	30,967.10	1,907.32	
SEDOL: BZ01RF1	DEMANT A/S DKK0.20	213.000		45,837.60	62,299.88	-2,588.57	-2,020.21
		215.20	0.00	7,207.62	9,227.83	568.36	
SEDOL: B1WT5G2	DSV A S DKK1	387.000		625,005.00	496,282.84	20,240.61	24,768.18
		1,615.00	0.00	98,277.41	73,509.23	4,527.57	
SEDOL: 4595739	GENMAB AS DKK1	86.000		174,322.00	240,356.08	-10,383.37	-8,190.61
		2,027.00	0.00	27,410.84	35,601.45	2,192.76	
SEDOL: BP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	4,128.000		1,342,632.00	2,334,671.39	-155,990.85	-134,691.70
		325.25	0.00	211,118.94	345,810.64	21,299.15	
SEDOL: B798FW0	NOVONESIS (NOVOZYMES) B	432.000		176,169.60	152,973.88	3,647.36	5,042.93
		407.80	0.00	27,701.36	22,658.43	1,395.57	
SEDOL: B44XTX8	PANDORA A/S DKK0.01	187.000		132,321.20	119,940.37	1,946.79	3,041.01
		707.60	0.00	20,806.53	17,765.52	1,094.22	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
DKK							
SEDOL: BXDZ972	TRYG A/S DKK5	756.000		125,874.00	120,353.50	868.06	1,966.04
		166.50	0.00	19,792.75	17,826.71	1,097.98	
SEDOL: BN4MYF5	VESTAS WIND SYSTEM DKK0.20	2,455.000		425,697.00	394,676.96	4,877.67	8,100.07
		173.40	0.00	66,937.70	58,837.63	3,222.40	
Total - DKK				**3,958,676.40**	**4,527,323.13**		
Total - Base Currency				**622,472.54**	**671,138.47**		
EUR							
SEDOL: 5499131	A2A SPA EUR0.52	3,326.000		7,683.06	5,321.85	2,773.12	3,179.71
		2.31	0.00	9,023.37	5,843.66	406.59	
SEDOL: 5579107	ACCIONA SA EUR1	50.000		9,295.00	8,434.35	1,010.79	1,655.17
		185.90	0.00	10,916.51	9,261.34	644.38	
SEDOL: 5852842	ACCOR SA EUR3	400.000		19,288.00	12,946.58	7,447.68	8,436.80
		48.22	0.00	22,652.79	14,215.99	989.12	
SEDOL: 5715774	ACKERMANS NPV	49.000		11,368.00	7,837.45	4,146.45	4,745.24
		232.00	0.00	13,351.15	8,605.91	598.79	
SEDOL: B01FLQ5	ACS ACTIVIDADES CO EUR0.5	441.000		37,418.85	13,826.21	27,708.38	28,764.70
		84.85	0.00	43,946.57	15,181.87	1,056.32	
SEDOL: 4031976	ADIDAS AG NPV (REGD)	366.000		61,872.30	56,313.97	4,179.08	6,634.27
		169.05	0.00	72,665.93	64,031.66	4,455.19	
SEDOL: BZ1HM42	ADYEN NV EUR0.01	52.000		71,500.00	75,755.52	-4,997.90	789.83
		1,375.00	0.00	83,973.18	83,183.35	5,787.73	
SEDOL: BPH0Y27	AEGON LTD	409.000		2,715.76	1,685.59	1,209.88	1,338.66
		6.64	0.00	3,189.52	1,850.86	128.78	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: BTMKJR0	AENA SME S.A. EUR10	1,530.000		36,444.60	22,910.78	15,894.80	17,645.18
		23.82	0.00	42,802.36	25,157.18	1,750.38	
SEDOL: B164FY1	AEROPORTS DE PARIS EUR3	70.000		7,798.00	10,078.15	-2,677.92	-1,907.95
		111.40	0.00	9,158.36	11,066.31	769.97	
SEDOL: BF0L353	AIB GROUP PLC ORD EUR0.625	2,516.000		23,147.20	9,808.38	15,548.33	16,305.33
		9.20	0.00	27,185.23	10,879.90	757.00	
SEDOL: B1YXBJ7	AIR LIQUIDE(L') EUR5.50	627.000		100,483.02	93,788.48	7,862.40	15,027.84
		160.26	0.00	118,012.29	102,984.45	7,165.44	
SEDOL: 4012250	AIRBUS SE EUR1	995.000		197,408.00	126,303.38	83,508.83	93,158.42
		198.40	0.00	231,845.85	138,687.43	9,649.59	
SEDOL: 5231485	ALLIANZ SE NPV(REGD) (VINKULIERT)	376.000		146,828.00	85,659.69	71,839.13	78,383.53
		390.50	0.00	172,442.16	94,058.63	6,544.40	
SEDOL: B0DJ8Q5	ALSTOM EUR7.0	660.000		16,612.20	14,201.45	2,831.31	3,916.30
		25.17	0.00	19,510.20	15,593.90	1,084.99	
SEDOL: B3MSM28	AMADEUS IT GROUP EUR0.01	537.000		33,745.08	34,447.05	-824.43	1,807.33
		62.84	0.00	39,631.91	37,824.58	2,631.76	
SEDOL: BYZR014	AMUNDI EUR2.5	124.000		8,754.40	7,452.11	1,529.47	2,098.82
		70.50	0.00	10,281.61	8,182.79	569.35	
SEDOL: B1WVF68	ANDRITZ AG NPV (BR)	8.000		534.00	471.96	72.86	108.92
		65.75	0.00	627.16	518.24	36.06	
SEDOL: BYYHL23	ANHEUSER-BUSCH INB NPV	1,463.000		80,318.70	76,852.36	4,059.30	8,407.51
		54.90	0.00	94,330.31	85,922.80	4,348.21	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: BYPBS67	ARCELORMITTAL NPV	634.000		24,783.06	16,279.66	9,986.82	11,230.58
		39.09	0.00	29,106.47	17,875.89	1,243.76	
SEDOL: BNHKYX4	ARGEN X SE	120.000		86,016.00	42,760.62	50,801.29	54,068.20
		716.80	0.00	101,021.50	46,953.30	3,266.91	
SEDOL: B0Z5YZ2	ARKEMA SA EUR10	140.000		7,301.00	12,585.39	-5,206.25	-5,244.73
		52.15	0.00	8,574.66	13,819.39	961.52	
SEDOL: 5165294	ASM INTL NV EUR0.04	85.000		43,996.00	28,151.94	18,608.06	20,758.87
		517.60	0.00	51,671.11	30,912.24	2,150.81	
SEDOL: B929F46	ASML HOLDING NV EUR0.09	644.000		593,381.60	374,920.44	256,571.74	285,215.68
		921.40	0.00	696,897.09	411,681.41	28,643.94	
SEDOL: BD9PNF2	ASR NEDERLAND NV EUR0.16	313.000		18,974.06	12,476.79	7,630.72	8,583.95
		60.62	0.00	22,284.09	13,700.14	953.23	
SEDOL: BMYPLM3	AUMOVIO SE NPV	118.000		5,066.92	3,609.44	1,711.74	1,987.50
		42.94	0.00	5,950.84	3,963.34	275.76	
SEDOL: 7088429	AXA SA EUR2.29	2,572.000		105,349.12	76,550.17	33,822.93	39,671.37
		40.96	0.00	123,727.29	84,055.92	5,848.44	
SEDOL: BK93RS6	BANCA MONTE DEI ORDSHR	3,510.000		32,046.30	13,502.77	21,778.45	22,810.06
		9.13	0.00	37,636.78	14,826.72	1,031.61	
SEDOL: 5501906	BANCO BILBAO VIZCA EUR0.49	9,541.000		191,297.05	64,052.60	149,442.26	154,335.87
		20.05	0.00	224,668.84	70,332.97	4,893.61	
SEDOL: BYMD5K9	BANCO BPM NPV	2,996.000		39,007.92	11,198.61	32,660.65	33,516.23
		13.02	0.00	45,812.86	12,296.63	855.58	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 5705946	BANCO SANTANDER EUR0.50(REGD)	24,803.000 10.07	0.00	249,766.21 293,337.96	79,092.23 86,847.23	200,448.08 6,042.65	206,490.73
SEDOL: BD1RP61	BANK OF IRELAND GR ORD EUR1.00	2,339.000 16.375	0.00	38,301.13 44,982.77	22,314.75 24,502.71	18,775.21 1,704.85	20,480.06
SEDOL: 5474008	BANKINTER SA EUR0.30(REGD)	1,494.000 14.155	0.00	21,147.57 24,836.77	8,076.43 8,868.32	15,351.40 617.05	15,968.45
SEDOL: 5086577	BASF - ORD SHS COMSTK	1,997.000 44.43	0.00	88,726.71 104,205.10	93,887.16 103,092.80	-6,060.69 7,172.99	1,112.30
SEDOL: BG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01	170.000 133.75	0.00	22,737.50 26,704.06	13,978.19 15,348.75	10,287.37 1,067.94	11,355.31
SEDOL: 5932409	BECHTLE AG NPV	179.000 43.68	0.00	7,818.72 9,182.70	7,552.49 8,293.01	312.67 577.02	889.69
SEDOL: 5107401	BEIERSDORF AG NPV	218.000 93.68	0.00	20,422.24 23,984.90	27,563.47 30,266.07	-8,387.02 2,105.85	-6,281.17
SEDOL: BF0L8X7	BIOMERIEUX NPV	92.000 110.30	0.00	10,147.60 11,917.85	8,805.76 9,669.17	1,575.92 672.76	2,248.68
SEDOL: 7309681	BNP PARIBAS EUR2	1,892.000 80.79	0.00	152,854.68 179,520.20	111,350.98 122,268.94	48,744.03 8,507.23	57,251.26
SEDOL: 4002121	BOUYGUES EUR1	454.000 44.35	0.00	20,134.90 23,647.44	15,127.09 16,610.30	5,881.42 1,155.72	7,037.14
SEDOL: B28DTJ6	BUREAU VERITAS EUR0.12	621.000 27.18	0.00	16,878.78 19,823.29	16,317.66 17,917.61	659.01 1,246.67	1,905.68

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	Base total
Equities							
EUR							
SEDOL: B283W97	CAIXABANK SA EUR1	8,324.000		86,944.18	28,116.40	69,090.29	71,238.39
		10.445	0.00	102,111.60	30,873.21	2,148.10	
SEDOL: BSWTB95	CANAL PLUS SA EUR0.25	1,519.000		5,307.08	6,307.33	-1,174.74	-690.65
		3.4938	0.00	6,232.90	6,923.55	484.09	
SEDOL: 4163437	CAPGEMINI EUR8	179.000		25,462.75	29,804.73	-5,099.44	-2,822.35
		142.25	0.00	29,904.73	32,727.08	2,277.09	
SEDOL: BX50C05	CELLNEX TELECOM SA EUR0.25	1,221.000		33,492.03	46,564.20	-15,352.61	-11,797.84
		27.43	0.00	39,334.72	51,132.56	3,554.77	
SEDOL: 7380482	CIE DE ST-GOBAIN EUR4	798.000		59,394.08	42,001.23	32,171.54	35,380.44
		86.96	0.00	81,499.89	46,119.45	3,208.90	
SEDOL: B90LKT4	COMMERZBANK AG NPV	2,269.000		81,910.90	22,764.90	69,464.03	71,203.27
		36.10	0.00	96,200.27	24,997.00	1,739.24	
SEDOL: 4598589	CONTINENTAL AG ORD NPV	236.000		16,038.56	11,442.43	5,397.93	6,272.12
		67.96	0.00	18,836.49	12,564.37	874.19	
SEDOL: 7745638	COVIVIO	117.000		6,628.05	5,767.62	1,010.53	1,459.94
		56.65	0.00	7,784.31	6,324.37	449.41	
SEDOL: 7262610	CREDIT AGRICOLE SA EUR3	2,639.000		46,314.45	29,416.05	19,846.33	22,093.71
		17.55	0.00	54,394.01	32,300.30	2,247.38	
SEDOL: 5881857	CTS EVENTIM AG & C NPV	129.000		10,126.50	7,681.10	2,872.00	3,458.84
		78.50	0.00	11,893.07	8,434.23	586.84	
SEDOL: BP6VLQ4	DAIMLER TRUCK HOLD NPV	916.000		34,185.12	27,488.24	7,865.15	9,965.25
		37.32	0.00	40,148.72	30,183.46	2,100.11	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: B1Y9TB3	DANONE EUR0.25	790.000		60,656.20	47,500.93	15,450.21	19,079.28
		76.78	0.00	71,237.68	52,158.40	3,629.07	
SEDOL: BZCNB42	DELIVERY HERO SE NPV	408.000		9,269.76	14,761.79	-6,450.12	-5,322.31
		22.72	0.00	10,886.87	16,209.18	1,127.81	
SEDOL: 5750355	DEUTSCHE BANK AG NPV(REGD)	3,503.000		115,984.33	34,924.87	95,200.29	97,868.55
		33.11	0.00	136,217.81	38,349.26	2,668.26	
SEDOL: 7021963	DEUTSCHE BOERSE AG NPV(REGD)	273.000		61,070.10	47,502.59	15,934.36	19,563.56
		223.70	0.00	71,723.79	52,160.23	3,629.20	
SEDOL: 5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	1,305.000		10,969.83	12,701.46	-2,033.71	-1,063.32
		8.406	0.00	12,883.52	13,946.84	970.39	
SEDOL: 4617859	DEUTSCHE POST AG NPV(REGD)	1,264.000		59,066.72	55,284.99	4,441.45	8,665.24
		46.73	0.00	69,370.92	60,705.68	4,223.79	
SEDOL: 5842359	DEUTSCHE TELEKOM NPV(REGD)	3,452.000		95,482.32	69,166.03	30,907.17	36,209.65
		27.66	0.00	112,139.22	75,929.57	5,302.48	
SEDOL: B234WN9	DIASORIN ITALIA SPA	47.000		3,225.14	4,659.05	-1,684.06	-1,328.10
		68.62	0.00	3,787.77	5,115.87	355.96	
SEDOL: BPCPSD6	DSM FIRMENICH AG EUR0.01	378.000		25,991.28	42,506.45	-19,396.24	-16,143.97
		68.76	0.00	30,525.46	46,669.43	3,252.27	
SEDOL: 4942904	E.ON SE NPV	4,830.000		77,883.75	58,194.80	23,123.69	27,569.78
		16.125	0.00	91,470.58	63,900.80	4,446.09	
SEDOL: B13X013	EIFFAGE EUR4	160.000		19,584.00	17,216.63	2,780.35	4,095.71
		122.40	0.00	23,000.43	18,904.72	1,315.35	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: B09M9F4	ELIA GROUP NPV	81.000		8,885.70	9,520.61	-745.67	-18.29
		109.70	0.00	10,435.81	10,454.10	727.38	
SEDOL: 5701513	ELISA OYJ NPV	8.000		301.92	450.43	-174.42	-140.01
		37.74	0.00	354.59	494.60	34.41	
SEDOL: 5271782	ENDESA SA EUR1.2	691.000		21,165.33	14,128.82	8,264.03	9,343.47
		30.63	0.00	24,857.62	15,514.15	1,079.44	
SEDOL: 7144569	ENEL SPA EUR1	16,445.000		145,982.27	101,910.41	51,760.20	59,546.16
		8.877	0.00	171,448.89	111,902.73	7,785.96	
SEDOL: B0C2CQ3	ENGIE COMSTK	3,622.000		81,169.02	50,690.20	35,795.85	39,620.37
		22.41	0.00	95,328.97	55,708.60	3,824.52	
SEDOL: 7145056	ENI SPA EUR1	2,321.000		37,460.94	31,411.85	7,104.35	9,103.17
		16.14	0.00	43,996.01	34,892.84	1,998.82	
SEDOL: 5289837	ERSTE GROUP BANK AG NPV	714.000		73,470.60	23,640.49	58,522.98	60,329.11
		102.90	0.00	86,287.55	25,958.44	1,806.13	
SEDOL: 7212477	ESSILORLUXOTTICA EUR 0.18	550.000		148,445.00	99,238.41	57,790.69	65,372.51
		269.90	0.00	174,341.25	108,988.74	7,581.82	
SEDOL: 7042395	EURAZEO SE NPV	106.000		5,649.80	6,875.52	-1,439.55	-914.26
		53.30	0.00	6,635.41	7,549.67	525.29	
SEDOL: BNDPYV1	EUROFINS SCIENTIFI EUR0.01	267.000		16,660.80	16,868.78	-244.26	1,044.52
		62.40	0.00	19,567.28	18,522.76	1,288.78	
SEDOL: BNBNSG0	EURONEXT EUR1.60	177.000		22,656.00	12,782.52	11,595.91	12,572.49
		128.00	0.00	26,608.34	14,035.85	976.58	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: B5ZQ9D3	EVONIK INDUSTRIES NPV	416.000		5,557.76	8,249.67	-3,161.51	-2,531.24
		13.36	0.00	6,527.31	9,058.55	630.27	
SEDOL: BG0SC10	FDJ UNITED EUR0.40 144A	189.000		4,464.18	7,353.61	-3,393.49	-2,831.67
		23.62	0.00	5,242.96	8,074.63	561.82	
SEDOL: BD6G507	FERRARI NV COM EUR0.01	198.000		63,102.60	49,970.39	15,423.13	19,240.87
		318.70	0.00	74,110.86	54,869.99	3,817.74	
SEDOL: BRS7CF0	FERROVIAL NV EUR0.01	1,036.000		57,332.24	29,803.52	32,331.11	34,584.05
		55.34	0.00	67,333.86	32,749.81	2,252.94	
SEDOL: BNGN9Z1	FINECOBANK SPA EUR0.33	1,331.000		29,548.20	18,391.68	13,102.78	14,507.90
		22.20	0.00	34,702.89	20,194.99	1,405.12	
SEDOL: 5579550	FORTUM OYJ EUR3.40	951.000		17,289.18	12,870.89	5,189.06	6,172.40
		18.18	0.00	20,305.28	14,132.88	983.34	
SEDOL: 5129074	FRESENIUS MEDICAL CARE AG	444.000		18,097.44	19,466.36	-1,607.73	-120.50
		40.76	0.00	21,254.54	21,375.04	1,487.23	
SEDOL: 4352097	FRESENIUS SE&KGAA NPV	891.000		43,641.18	23,351.20	23,829.57	25,613.60
		48.98	0.00	51,254.39	25,640.79	1,784.03	
SEDOL: BNHRG84	FUCHS SE	151.000		5,759.14	5,413.46	405.98	819.57
		38.14	0.00	6,763.82	5,944.25	413.59	
SEDOL: B1FW751	GALP ENERGIA SGPS EUR1	1,101.000		16,107.63	11,982.47	4,844.79	5,760.26
		14.63	0.00	18,917.61	13,157.35	915.47	
SEDOL: 4557104	GEA GROUP AG NPV	357.000		20,634.60	15,098.04	6,502.41	7,652.55
		57.80	0.00	24,234.31	16,581.76	1,150.14	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 7742468	GECINA SA EUR7.50	112.000		9,060.80	11,248.19	-2,568.98	-1,709.62
		80.90	0.00	10,641.46	12,351.09	859.36	
SEDOL: 4056719	GENERALI NPV	2,506.000		89,589.50	47,274.41	49,696.96	53,308.73
		35.75	0.00	105,218.40	51,909.67	3,611.77	
SEDOL: B292JQ9	GETLINK SE	766.000		12,049.18	13,007.33	-1,125.30	-131.54
		15.73	0.00	14,151.16	14,282.70	993.76	
SEDOL: BYP0K57	GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B) POST CONS	621.000		4,856.22	5,735.24	-1,032.37	-714.92
		7.82	0.00	5,703.39	6,418.31	317.45	
SEDOL: BYY3DX6	GRIFOLS SA	714.000		7,639.80	6,711.29	1,090.49	1,603.23
		10.70	0.00	8,972.56	7,369.33	512.74	
SEDOL: 4511809	HANNOVER RUECK SE ORD NPV(REGD)	71.000		18,900.20	13,763.93	6,032.29	7,083.86
		266.20	0.00	22,197.34	15,113.48	1,051.57	
SEDOL: BT3CSV2	HAVAS N V EUR2 (POST CONS)	151.900		2,449.52	3,268.73	-962.12	-712.39
		16.125894	0.00	2,876.84	3,589.23	249.73	
SEDOL: 5120679	HEIDELBERG MATERIALS AG	316.000		70,468.00	21,652.49	57,331.38	58,985.63
		223.00	0.00	82,761.15	23,775.52	1,654.25	
SEDOL: B0CCH46	HEINEKEN HOLDING EUR1.6 A	259.000		16,161.60	22,513.85	-7,460.40	-5,740.34
		62.40	0.00	18,980.99	24,721.33	1,720.06	
SEDOL: 7792559	HEINEKEN NV EUR1.60	411.000		28,663.14	42,880.16	-16,697.18	-13,421.14
		69.74	0.00	33,663.43	47,084.57	3,276.04	
SEDOL: 5076705	HENKEL AG & CO KGAA NON-VTG PRF NPV	349.000		24,283.42	25,624.28	-1,574.77	382.93
		69.58	0.00	28,519.67	28,135.74	1,957.70	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 5002465	HENKEL AG & CO KGAA NPV(BR)	222.000		14,430.00	14,926.59	-583.22	557.18
		65.00	0.00	16,947.32	16,390.14	1,140.40	
SEDOL: 7598003	HERA EUR1	1,714.000		6,890.28	4,839.76	2,408.23	2,777.99
		4.02	0.00	8,092.29	5,314.30	369.76	
SEDOL: 5253973	HERMES INTL NPV	57.000		120,954.00	112,683.43	9,713.37	18,322.40
		2,122.00	0.00	142,054.44	123,732.04	8,609.03	
SEDOL: B288C92	IBERDROLA SA EUR0.75	8,300.000		153,259.50	98,414.84	64,412.32	71,931.22
		18.465	0.00	179,995.64	108,064.42	7,518.90	
SEDOL: BNCBD46	IMCD NV EUR0.16	124.000		9,590.16	16,820.59	-8,491.78	-7,206.69
		77.34	0.00	11,263.16	18,469.85	1,285.09	
SEDOL: BP9DL90	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	1,930.000		108,736.20	60,509.25	56,640.15	61,263.05
		56.34	0.00	127,705.24	66,442.19	4,622.90	
SEDOL: 5889505	INFINEON TECHNOLOG ORD NPV (REGD)	3,037.000		114,586.01	102,863.94	13,766.99	23,180.55
		37.73	0.00	134,575.55	111,395.00	9,413.56	
SEDOL: BZ57390	ING GROEP N.V. EUR0.01	4,615.000		110,806.15	51,666.57	69,456.49	73,403.82
		24.01	0.00	130,136.30	56,732.48	3,947.33	
SEDOL: BN4N9C0	INPOST S.A. EUR0.01	493.000		5,161.71	4,959.54	237.32	511.84
		10.47	0.00	6,062.17	5,550.33	274.52	
SEDOL: 5161407	INTERPUMP GROUP EUR0.52	175.000		8,186.50	8,845.17	-773.58	-97.80
		46.78	0.00	9,614.64	9,712.44	675.78	
SEDOL: B0R7JF1	IPSEN SA EUR1	74.000		8,806.00	8,122.32	802.95	1,423.50
		119.00	0.00	10,342.21	8,918.71	620.55	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: BD2Z8S7	ITALGAS SPA NPV	1,069.000		10,171.54	5,980.53	4,922.13	5,379.06
		9.515	0.00	11,945.97	6,566.91	456.93	
SEDOL: BMC4ZZ3	JDE PEETS N.V.	175.000		5,575.50	4,862.96	836.84	1,208.38
		31.86	0.00	6,548.15	5,339.77	371.54	
SEDOL: B1Y1SQ7	JERONIMO MARTINS EUR1	600.000		12,156.00	13,636.09	-1,738.29	-696.49
		20.26	0.00	14,276.62	14,973.11	1,041.80	
SEDOL: 4519579	KERRY GROUP 'A'ORD EUR0.125	369.000		28,782.00	34,810.31	-7,079.95	-4,919.97
		78.00	0.00	33,803.02	38,722.99	2,159.98	
SEDOL: 4490005	KESKO OYJ SER'B'EUR2	590.000		11,357.50	11,195.66	190.07	1,045.42
		19.25	0.00	13,338.82	12,293.40	855.35	
SEDOL: 4491235	KINGSPAN GROUP ORD EUR0.13	330.000		24,469.50	21,058.80	4,005.70	5,614.59
		74.15	0.00	28,738.21	23,123.62	1,608.89	
SEDOL: BB22L96	KION GROUP AG NPV	156.000		10,647.00	5,887.65	5,589.62	6,039.44
		68.25	0.00	12,504.37	6,464.93	449.82	
SEDOL: 7582556	KLEPIERRE EUR1.40	408.000		13,765.92	9,279.33	5,269.28	5,977.57
		33.74	0.00	16,167.39	10,189.82	708.29	
SEDOL: BD2P9X9	KNORR BREMSE AG	144.000		13,701.60	9,151.39	5,343.99	6,043.17
		95.15	0.00	16,091.85	10,048.68	699.18	
SEDOL: BD0Q398	KON AHOLD DELHAIZE EUR0.01	570.000		19,875.90	17,817.55	2,417.42	3,778.68
		34.87	0.00	23,343.25	19,564.57	1,361.26	
SEDOL: B09M9D2	KONE CORPORATION NPV ORD 'B'	712.000		43,118.72	36,992.73	7,194.67	10,020.92
		60.56	0.00	50,640.79	40,619.87	2,826.25	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 5956078	KONINKLIJKE KPN	6,939.000		27,589.46	22,935.42	5,465.94	7,218.20
		3.976	0.00	32,402.44	25,184.24	1,752.25	
SEDOL: 5986622	KONINKLIJKE PHILIP EUR0.20	1,692.000		39,322.08	29,285.80	11,787.11	14,024.55
		23.24	0.00	46,181.82	32,157.27	2,237.44	
SEDOL: 5809428	KONINKLIJKE VOPAK EUR0.50	142.000		5,378.96	4,960.13	491.89	870.85
		37.88	0.00	6,317.32	5,446.47	378.96	
SEDOL: B9G6L89	LEG IMMOBILIEN SE	161.000		10,022.25	9,012.26	1,186.18	1,874.72
		62.25	0.00	11,770.63	9,895.91	688.54	
SEDOL: B11ZRK9	LEGRAND SA EUR4	440.000		55,990.00	38,009.72	21,116.94	24,020.89
		127.25	0.00	55,757.46	41,736.57	2,903.95	
SEDOL: B0DJNG0	LEONARDO S.P.A NPV	790.000		38,836.40	6,582.64	35,531.53	36,187.24
		49.16	0.00	45,611.41	9,424.17	655.71	
SEDOL: 4057808	L'OREAL EUR0.20	330.000		120,978.00	142,616.59	-25,413.44	-14,517.52
		366.60	0.00	142,082.63	156,600.15	10,895.92	
SEDOL: 4224992	LOTUS BAKERIES NPV	1.000		7,850.00	6,251.88	1,876.91	2,354.55
		7,850.00	0.00	9,219.43	6,864.88	477.64	
SEDOL: BM8X1W3	LOUIS HACHETTE GR EUR0.2	1,519.000		2,374.20	2,095.60	327.20	490.54
		1.563	0.00	2,788.38	2,297.84	163.34	
SEDOL: 4061412	LVMH MOET HENNESSY EUR0.30	276.000		178,020.00	242,047.74	-75,197.39	-56,704.91
		645.00	0.00	209,075.61	265,780.52	18,492.48	
SEDOL: B1FN8X9	METSO OYJ	1,322.000		19,803.56	13,224.90	7,726.31	8,736.69
		14.98	0.00	23,258.29	14,521.60	1,010.38	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: BPBPJ01	MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION)	903.000 28.31	0.00	25,563.93 30,023.56	26,255.30 28,829.64	-811.98 2,005.90	1,193.92
SEDOL: BGLP232	MONCLER SPA NPV	376.000 54.92	0.00	20,649.92 24,252.30	25,194.63 27,664.96	-5,337.54 1,924.88	-3,412.66
SEDOL: B09DHL9	MTU AERO ENGINES A NPV (REGD)	116.000 355.30	0.00	41,214.80 48,404.73	27,641.18 30,351.40	15,941.54 2,111.79	18,053.33
SEDOL: 5294121	MUENCHENER RUECKVE NPV(REGD)	260.000 562.20	0.00	146,172.00 171,671.72	89,128.73 97,867.81	66,994.48 6,809.43	73,803.91
SEDOL: 5633962	NEMETSCHEK SE ORD NPV	119.000 92.80	0.00	11,043.20 12,969.69	8,477.72 9,308.96	3,013.03 647.70	3,660.73
SEDOL: B06YV46	NESTE OYJ NPV	791.000 19.41	0.00	15,353.31 18,031.70	14,558.77 16,926.03	933.15 172.52	1,105.67
SEDOL: BJ1F880	NEXI SPA NPV	1,210.000 4.221	0.00	5,107.41 5,998.40	9,117.70 10,011.69	-4,709.89 696.60	-4,013.29
SEDOL: BNG8PQ9	NN GROUP N.V. EUR0.12	614.000 65.74	0.00	40,364.36 47,405.93	20,759.43 22,794.89	23,025.01 1,586.03	24,611.04
SEDOL: 5902941	NOKIA OYJ EUR0.06	6,984.000 5.572	0.00	38,914.85 45,703.55	25,913.24 29,552.08	14,095.29 2,056.18	16,151.47
SEDOL: BFM0SV9	NORDEA HOLDING ABP	4,748.000 16.085	0.00	76,371.58 89,694.61	47,966.81 52,669.96	33,359.99 3,664.66	37,024.65
SEDOL: 5176177	ORANGE EUR4	4,181.000 14.20	0.00	59,370.20 69,727.34	49,372.76 54,213.76	11,741.49 3,772.09	15,513.58

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: B17NY40	ORION CORPORATION SER'B'NPV	226.000		14,384.90	9,653.10	5,557.26	6,294.76
		63.65	0.00	16,894.35	10,599.59	737.50	
SEDOL: 4682329	PERNOD RICARD NPV EUR 1.55	369.000		26,973.90	32,122.46	-6,046.73	-5,665.07
		73.10	0.00	31,679.50	37,345.57	380.66	
SEDOL: BZ5ZHK3	PIRELLI & C SPA NPV	1,067.000		6,248.35	5,090.87	1,359.40	1,748.35
		5.856	0.00	7,338.38	5,590.03	388.95	
SEDOL: BYYN701	POSTE ITALIANE SPA NPV	995.000		21,372.60	9,444.86	14,008.54	14,730.12
		21.48	0.00	25,101.05	10,370.93	721.58	
SEDOL: BJDS7L3	PROSUS N.V. EUR0.05 (N SHARES)	2,344.000		123,880.40	73,106.01	59,631.99	65,073.78
		52.85	0.00	145,491.35	80,417.57	5,441.79	
SEDOL: B1W4V69	PRYSMIAN SPA NPV	574.000		49,582.12	21,529.99	32,945.83	34,590.72
		86.38	0.00	58,231.73	23,641.01	1,644.89	
SEDOL: 4380429	PUBLICIS GROUPE SA EUR0.40	313.000		27,738.06	22,340.23	6,339.48	8,037.94
		88.62	0.00	32,576.97	24,539.03	1,698.46	
SEDOL: BNXJZX2	QIAGEN NV ORD EUR0.01 (POST REV SPLT)	451.000		17,523.61	18,297.61	-909.02	488.91
		38.855	0.00	20,580.61	20,091.70	1,397.93	
SEDOL: 5228658	RANDSTAD N.V. EUR0.10	240.000		7,768.80	11,818.74	-4,756.45	-3,853.50
		32.37	0.00	9,124.07	12,977.57	902.95	
SEDOL: 5910609	RATIONAL AG NPV	11.000		7,276.50	7,219.17	57.33	618.88
		661.50	0.00	8,545.89	7,927.01	551.55	
SEDOL: B07DRZ5	RECORDATI EUR0.125	211.000		10,241.94	8,792.74	1,702.01	2,373.78
		48.54	0.00	12,028.65	9,654.87	671.77	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: BD6FXN3	REDEIA CORPORACION SA	1,052.000		15,958.84	17,213.61	-1,473.66	834.71
		15.17	0.00	18,742.86	17,908.15	2,308.37	
SEDOL: 4712798	RENAULT SA EUR3.81	419.000		14,840.98	14,166.90	791.67	1,874.02
		35.42	0.00	17,429.99	15,555.97	1,082.35	
SEDOL: BZ1DZ96	REPLY SPA	50.000		5,735.00	5,319.50	487.98	894.39
		114.70	0.00	6,735.47	5,841.08	406.41	
SEDOL: 5669354	REPSOL SA EUR1	2,789.000		44,414.83	32,956.61	13,457.11	15,502.07
		15.925	0.00	52,163.00	36,660.93	2,044.96	
SEDOL: B1VP0K0	REXEL EUR5	523.000		17,567.57	10,344.42	8,483.23	9,273.00
		33.59	0.00	20,632.23	11,359.23	789.77	
SEDOL: 5334588	RHEINMETALL AG NPV	81.000		126,441.00	21,584.87	123,146.29	124,797.38
		1,561.00	0.00	148,498.65	23,701.27	1,649.09	
SEDOL: 4768962	RWE AG NPV	644.000		29,147.44	27,423.30	2,024.92	4,120.05
		45.26	0.00	34,232.21	30,112.16	2,095.13	
SEDOL: B058TZ6	SAFRAN SA EUR0.20	552.000		164,164.80	78,011.31	101,182.98	107,143.05
		297.40	0.00	192,803.37	85,660.32	5,960.07	
SEDOL: 5671735	SANOFI EUR2	1,295.000		107,122.40	125,916.70	-22,072.97	-13,716.25
		82.72	0.00	125,809.92	139,526.17	8,356.72	
SEDOL: 4846288	SAP SE	1,820.000		379,197.00	223,344.58	183,040.89	200,104.43
		208.35	0.00	445,347.96	245,243.53	17,063.54	
SEDOL: BYZ2QP5	SARTORIUS STEDIM B EUR0.20	52.000		10,920.00	12,651.61	-2,033.69	-1,067.10
		210.00	0.00	12,825.00	13,892.10	966.59	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 4834108	SCHNEIDER ELECTRIC EUR4.00	705.000		165,604.50	110,890.76	64,258.56	72,753.12
		234.90	0.00	194,494.22	121,741.10	8,494.56	
SEDOL: B1LB9P6	SCOR SE EUR7.876972	327.000		9,397.98	7,752.51	1,932.52	2,524.82
		28.74	0.00	11,037.46	8,512.64	592.30	
SEDOL: BYT9340	SCOUT24 SE NPV	166.000		14,242.80	9,410.70	5,675.06	6,394.04
		85.80	0.00	16,727.46	10,333.42	718.98	
SEDOL: 5727973	SIEMENS AG NPV(REGD)	1,295.000		309,699.25	192,909.26	137,164.02	151,902.30
		239.15	0.00	363,726.32	211,824.02	14,738.28	
SEDOL: BMTVQK9	SIEMENS ENERGY AG NPV	1,030.000		124,012.00	22,780.13	118,891.78	120,632.19
		120.40	0.00	145,645.91	25,013.72	1,740.41	
SEDOL: 5966516	SOCIETE GENERALE EUR1.25	1,348.000		92,634.56	30,028.96	73,527.15	75,821.38
		68.72	0.00	108,794.67	32,973.29	2,294.23	
SEDOL: 4820301	SOFINA SA NPV	34.000		8,398.00	7,020.18	1,618.18	2,154.52
		247.00	0.00	9,863.03	7,708.51	536.34	
SEDOL: BMD8KX7	STELLANTIS N.V COM EUR0.01	5,083.000		48,090.26	73,930.90	-30,346.54	-23,736.42
		9.461	0.00	56,479.61	80,216.03	6,612.12	
SEDOL: 5072673	STORA ENSO OYJ SER'R'NPV	1,253.000		13,413.37	14,601.83	-1,395.79	-280.21
		10.705	0.00	15,753.33	16,033.54	1,115.58	
SEDOL: BPSLYH4	SYENSQO SA NPV	152.000		10,421.12	13,269.59	-3,345.39	-2,331.59
		68.56	0.00	12,239.09	14,570.68	1,013.80	
SEDOL: B8F0TD5	TALANX AG NPV	116.000		13,200.80	5,328.32	9,245.84	9,652.92
		113.80	0.00	15,503.68	5,850.76	407.08	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 7634394	TELECOM ITALIA SPA NPV	23,408.000		12,027.03	6,269.78	6,761.60	7,240.62
		0.5138	0.00	14,125.15	6,884.53	479.02	
SEDOL: 5732524	TELEFONICA SA EUR1	10,883.000		38,014.32	44,842.91	-8,019.84	-4,593.84
		3.493	0.00	44,645.92	49,239.76	3,426.00	
SEDOL: 5999330	TELEPERFORMANCE SOCIETE EUROPEENNE	3.000		185.52	552.05	-430.47	-388.30
		61.84	0.00	217.88	606.18	42.17	
SEDOL: BMHVLR3	TENARIS S.A. COMMON STOCK	1,019.000		16,823.69	13,352.90	4,076.27	5,096.43
		16.51	0.00	19,758.58	14,662.15	1,020.16	
SEDOL: B01BN57	TERNA SPA ORD EUR0.22	3,072.000		27,813.89	24,056.74	4,412.59	6,250.53
		9.054	0.00	32,666.03	26,415.50	1,837.94	
SEDOL: 4162791	THALES SA EUR3	153.000		35,159.40	21,321.84	16,251.52	17,880.52
		229.80	0.00	41,292.96	23,412.44	1,629.00	
SEDOL: B15C557	TOTALENERGIES SE EUR2.5	3,243.000		180,276.37	187,194.90	-8,123.12	6,178.58
		55.59	2,751.81	211,727.95	205,549.37	14,301.70	
SEDOL: 5596991	UCB NPV	264.000		62,990.40	22,293.57	47,796.40	49,499.62
		238.60	0.00	73,979.08	24,479.46	1,703.22	
SEDOL: BF2PQ09	UNIBAIL-RODAMCO-WESTFIELD	224.000		20,778.24	9,522.25	13,219.60	13,962.73
		92.76	0.00	24,403.01	10,440.28	743.13	
SEDOL: BYMXPS7	UNICREDIT SPA NPV	1,437.000		101,912.04	26,472.30	88,600.21	90,622.70
		70.92	0.00	119,690.61	29,067.91	2,022.49	
SEDOL: BNZGVV1	UNVL MUSIC GROUP EUR10.00	1,628.000		36,190.44	31,999.80	4,921.70	7,366.49
		22.23	0.00	42,503.87	35,137.38	2,444.79	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
EUR							
SEDOL: 5051252	UPM-KYMMENE CORP NPV	977.000		24,219.83	28,738.77	-5,307.27	-3,111.62
		24.79	0.00	28,444.98	31,556.60	2,195.65	
SEDOL: BH6XZT5	VALMET OYJ NPV	365.000		10,340.45	11,175.89	-981.18	-127.35
		28.33	0.00	12,144.34	12,271.69	853.83	
SEDOL: B1XH026	VINCI EUR2.50	917.000		110,065.85	102,306.90	9,135.99	16,952.24
		120.05	0.00	129,290.34	112,338.10	7,816.25	
SEDOL: 4834777	VIVENDI SE EUR5.50	1,519.000		3,593.95	3,226.14	431.97	680.29
		2.366	0.00	4,220.92	3,540.63	248.32	
SEDOL: 5497168	VOLKSWAGEN AG NON VTG PRF NPV	320.000		33,136.00	39,755.92	-7,774.77	-4,737.41
		103.55	0.00	38,916.58	43,653.99	3,037.36	
SEDOL: BBJPFY1	VONOVIA SE NPV	1,544.000		37,889.76	30,256.03	8,965.44	11,276.99
		24.54	0.00	44,499.63	33,222.64	2,311.55	
SEDOL: BK8VQD9	WAREHOUSE DE PAUW NPV	340.000		7,520.80	9,162.52	-1,928.12	-1,228.11
		22.12	0.00	8,832.80	10,060.91	700.01	
SEDOL: 4525189	WARTSILA EUR3.50	1,060.000		32,224.00	11,128.04	24,776.15	25,626.34
		30.40	0.00	37,845.48	12,219.14	850.19	
SEDOL: 5671519	WOLTERS KLUWER EUR0.12	464.000		40,989.76	55,743.12	-17,327.09	-13,068.31
		88.34	0.00	48,140.43	61,208.74	4,258.78	
SEDOL: BQV0SV7	ZALANDO SE NPV	461.000		12,188.54	17,826.40	-6,621.39	-5,259.45
		25.34	0.00	14,314.83	19,574.28	1,361.94	
Total - EUR				**9,475,155.40**	**6,664,488.16**		
Total - Base Currency				**11,126,097.44**	**7,321,983.30**		
GBP							

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: 6A8E03U	##DO NOT USE	263.000		27,509.80	14,446.83	17,570.35	18,913.90
		104.60	0.00	37,002.06	18,088.15	1,343.55	
SEDOL: B1YW440	3I GROUP ORD GBP0.738636	1,245.000		40,624.35	37,271.58	4,509.64	5,731.05
		32.63	611.23	54,641.79	48,910.74	1,221.41	
SEDOL: B02J639	ADMIRAL GROUP ORD GBP0.001	621.000		19,722.96	14,419.62	7,133.26	8,474.28
		31.76	0.00	26,528.37	18,054.09	1,341.02	
SEDOL: BTK05J6	ANGLO AMERICAN ORD USD0.623855311355311	2,318.000		71,510.30	55,798.06	21,133.75	26,322.97
		30.85	0.00	96,184.94	69,861.97	5,189.22	
SEDOL: 0045614	ANTOFAGASTA PLC ORD GBP0.05	755.000		24,756.45	10,996.95	18,504.53	19,527.43
		32.79	0.00	33,298.67	13,771.24	1,022.90	
SEDOL: 0053673	ASHTEAD GROUP ORD GBP0.10	952.000		48,418.72	44,762.09	4,918.35	9,081.23
		50.85	0.00	65,125.61	56,044.38	4,162.88	
SEDOL: 0673123	ASSOCD BRIT FOODS ORD GBP0.0568	759.000		16,143.93	14,916.61	1,650.81	3,038.06
		21.27	431.84	21,714.40	18,676.34	1,387.25	
SEDOL: 0989529	ASTRAZENECA PLC DI	2,332.000		321,582.80	275,032.24	62,612.84	87,830.82
		137.90	0.00	432,544.99	344,714.17	25,217.98	
SEDOL: BVYVFW2	AUTOTRADER GP PLC ORD GBP0.01	1,968.000		11,540.35	12,616.19	-1,447.06	-273.75
		5.864	0.00	15,522.35	15,796.10	1,173.31	
SEDOL: BPQY8M8	AVIVA ORD GBP0.328947368	6,096.000		41,721.02	25,957.77	21,202.36	23,516.43
		6.844	0.00	56,116.86	32,500.43	2,414.07	
SEDOL: 0263494	BAE SYSTEMS ORD GBP0.025	5,292.000		90,704.68	54,042.75	49,312.40	54,338.38
		17.14	0.00	122,002.61	67,664.23	5,025.98	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: 3134865	BARCLAYS PLC ORD GBP0.25	27,164.000		129,287.06	43,185.68	115,810.67	119,826.95
		4.7595	0.00	173,897.58	54,070.63	4,016.28	
SEDOL: 0081180	BARRATT REDROW PLC	2,176.000		8,300.36	11,001.28	-3,632.87	-2,609.75
		3.811	0.00	11,164.40	13,774.15	1,023.12	
SEDOL: BYQ0JC6	BEAZLEY PLC (UK) ORD GBP0.05	1,440.000		11,980.80	8,513.49	4,529.20	5,330.26
		8.32	0.00	16,114.78	10,784.52	801.06	
SEDOL: BP0RGD0	BERKELEY GROUP (THE)/ORD GBP0.05611047	223.000		8,705.92	10,420.34	-2,305.98	-1,336.90
		39.04	0.00	11,709.90	13,045.80	969.08	
SEDOL: 0798059	BP ORD USD0.25	3,814.000		16,506.99	19,839.46	-4,482.34	-2,537.26
		4.328	0.00	22,202.73	24,839.99	1,845.08	
SEDOL: 0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	3,722.000		156,845.08	110,670.54	62,107.07	72,453.24
		42.14	3,006.77	210,964.50	138,511.26	10,346.17	
SEDOL: 0136701	BRITISH LAND CO ORD GBP0.25	2,018.000		8,148.68	8,085.58	64.87	836.83
		4.038	334.41	10,960.38	10,123.55	751.96	
SEDOL: 3091357	BT GROUP ORD GBP0.05	15,160.000		27,901.98	24,122.97	5,082.96	7,326.39
		1.8405	499.58	37,529.56	30,203.17	2,243.43	
SEDOL: B0744B3	BUNZL PLC ORD GBP0.32142857	623.000		12,933.48	19,891.43	-9,358.79	-7,508.89
		20.76	169.27	17,396.18	24,905.07	1,849.90	
SEDOL: B033F22	CENTRICA ORD GBP0.061728395	12,651.000		21,449.77	14,591.61	9,224.57	10,581.59
		1.6955	0.00	28,851.02	18,269.43	1,357.02	
SEDOL: B9895B7	COCA-COLA HBC AG ORD (CDI)	427.000		16,405.34	9,354.56	9,483.65	10,403.51
		38.42	0.00	22,066.01	11,662.50	919.86	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: 1A7AU3U	COMPASS GROUP PLC	2,103.000		49,714.92	44,342.52	7,226.15	11,350.00
		23.64	0.00	66,869.06	55,519.06	4,123.85	
SEDOL: BD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)	3,542.000		8,614.14	7,808.34	1,083.84	1,810.02
		2.432	0.00	11,586.45	9,776.43	726.18	
SEDOL: 0242493	DCC ORD EUR0.25 (CDI)	216.000		10,000.80	10,775.87	-1,042.51	-40.35
		46.30	0.00	13,451.58	13,491.93	1,002.16	
SEDOL: BL6K5J4	ENDEAVOUR MINING P ORD USD0.01	395.000		15,294.40	8,153.21	9,605.26	10,363.51
		38.72	0.00	20,571.74	10,208.23	758.25	
SEDOL: BWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)	126.000		20,323.80	20,253.87	94.06	1,977.67
		161.30	0.00	27,336.53	25,358.86	1,883.61	
SEDOL: B4T3BW6	GLENCORE PLC ORD USD0.01	2,881.000		11,712.71	13,571.32	-2,499.92	-1,237.79
		4.0655	0.00	16,754.18	16,991.97	1,262.13	
SEDOL: BN7SWP6	GSK PLC ORD GBP0.3125	7,387.000		134,775.82	107,413.01	36,804.35	46,793.77
		18.245	1,589.74	181,280.24	134,486.47	9,989.42	
SEDOL: BMX86B7	HALEON PLC ORD GBP0.01	10,896.000		40,838.21	38,484.28	3,166.15	6,745.19
		3.748	0.00	54,929.44	48,184.25	3,579.04	
SEDOL: 0405207	HALMA ORD GBP0.10	827.000		29,259.26	19,261.56	13,447.41	15,238.73
		35.38	107.12	39,355.17	24,116.44	1,791.32	
SEDOL: B0LCW08	HIKMA PHARMACEUTIC ORD GBP0.10	351.000		5,440.50	6,513.81	-1,443.66	-837.87
		15.50	0.00	7,317.75	8,155.62	605.79	
SEDOL: BVZHXQ9	HISCOX ORD GBP0.065 (DI)	731.000		10,402.13	8,639.28	2,371.12	3,174.58
		14.23	0.00	13,991.39	10,816.81	803.46	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: 0557681	HOWDEN JOINERY GR ORD GBP0.10	1,162.000 8.325	0.00	9,673.65 13,011.54	8,082.44 10,119.62	2,140.26 751.66	2,891.92
SEDOL: 0540528	HSBC HLDGS ORD USD0.50(UK REG)	27,459.000 11.738	0.00	322,313.74 433,528.15	163,706.33 204,958.52	213,334.92 15,224.71	228,559.63
SEDOL: BYT1DJ1	ICG PLC	606.000 20.54	225.78	12,447.24 16,742.16	7,934.76 9,934.72	5,069.51 737.93	6,807.44
SEDOL: BGLP8L2	IMI ORD GBP0.28571428	560.000 24.88	0.00	13,932.80 18,740.31	9,012.98 11,284.70	6,617.40 838.21	7,455.61
SEDOL: 0454492	IMPERIAL BRANDS PLC GBP0.10	2,021.000 31.19	0.00	63,034.99 84,785.22	40,446.57 50,641.13	30,382.56 3,761.53	34,144.09
SEDOL: BMJ6DW5	INFORMA PLC (GB) ORD GBP0.001	3,068.000 8.84	0.00	27,121.12 36,479.27	22,295.16 27,914.66	6,491.16 2,073.45	8,564.61
SEDOL: B5M6XQ7	INTERNATIONAL CONSOLIDATED AIRLINE ORD EUR0.10	2,150.000 4.143	0.00	8,907.45 11,980.97	6,581.20 8,224.86	3,128.92 627.19	3,756.11
SEDOL: 3163836	INTERTEK GROUP ORD GBP0.01	352.000 46.26	0.00	16,283.52 21,902.15	14,756.03 18,475.29	2,054.55 1,372.31	3,426.86
SEDOL: BM8Q5M0	JD SPORTS FASHION ORD GBP0.0005	5,373.000 0.8446	0.00	4,538.04 6,103.89	8,733.04 10,934.20	-5,642.49 812.18	-4,830.31
SEDOL: 3319521	KINGFISHER ORD GBP0.157142857	4,255.000 3.127	0.00	13,336.66 17,938.48	11,063.80 13,852.43	3,057.11 1,028.94	4,086.05
SEDOL: BYW0PQ6	LAND SECURITIES GP ORD GBP0.106666666	1,608.000 6.22	410.94	10,001.76 13,452.87	10,750.89 13,460.65	-1,007.62 999.84	-7.78

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: 0560399	LEGAL & GENERAL GP ORD GBP0.025	6,178.000 2.619	0.00	16,180.18 21,763.15	14,544.93 18,210.98	2,199.49 1,352.68	3,552.17
SEDOL: 0870612	LLOYDS BANKING GP ORD GBP0.1	140,932.000 0.9824	0.00	138,451.60 186,224.35	68,785.48 86,122.86	93,704.43 6,397.05	100,101.49
SEDOL: B0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	851.000 89.52	0.00	76,181.52 102,467.97	71,692.87 89,763.06	6,037.46 6,567.45	12,704.91
SEDOL: BKFB1C6	M&G PLC ORD GBP0.05	4,720.000 2.864	0.00	13,518.08 18,182.50	9,709.47 12,156.74	5,122.77 902.99	6,025.76
SEDOL: BVZG4R4	MAGNUM ICE CREAM C ORD EUR3.50 (DI)	928.000 11.775	0.00	10,927.20 14,597.63	10,227.95 12,805.90	940.53 951.20	1,891.73
SEDOL: BNGDN82	MELROSE INDUST PLC ORD GBP0.001	3,112.000 5.884	0.00	18,311.01 24,629.23	17,524.16 21,900.82	1,058.35 1,670.06	2,728.41
SEDOL: BDR05C0	NATIONAL GRID ORD GBP0.12431289	6,736.000 11.415	1,481.36	76,891.44 103,422.64	71,481.71 89,498.68	7,276.36 6,647.80	13,924.16
SEDOL: BM8PJY7	NATWEST GROUP PLC ORD GBP1.0769	11,799.000 6.518	0.00	76,905.88 103,442.27	30,992.44 38,804.09	61,755.88 2,882.30	64,638.18
SEDOL: 3208986	NEXT ORD GBP0.10	270.000 136.80	315.95	36,936.00 49,680.77	18,313.83 22,929.83	25,047.75 1,703.19	26,750.94
SEDOL: 0677608	PEARSON ORD GBP0.25	1,567.000 10.50	0.00	16,453.50 22,130.78	13,627.41 17,062.20	3,801.23 1,267.35	5,068.58
SEDOL: 0682538	PERSIMMON ORD GBP0.10	693.000 13.585	0.00	9,414.41 12,662.85	9,314.53 11,662.26	134.34 866.25	1,000.59

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: B24CGK7	RECKITT BENCK GRP ORD GBP0.10	1,013.000		60,800.26	65,492.37	-6,311.12	-220.33
		60.02	0.00	81,779.40	81,999.73	6,090.79	
SEDOL: B2B0DG9	RELX PLC	494.000		14,918.80	13,151.47	2,377.15	3,600.23
		30.20	0.00	20,066.53	16,466.30	1,223.08	
SEDOL: BGDT3G2	RIGHTMOVE COM STCK	1,790.000		9,300.84	10,520.82	-1,640.93	-662.49
		5.196	0.00	12,510.10	13,172.59	978.44	
SEDOL: 0718875	RIO TINTO ORD GBP0.10	1,774.000		106,333.56	89,883.05	22,126.76	30,485.90
		59.94	0.00	143,023.97	112,538.07	8,359.14	
SEDOL: B63H849	ROLLS ROYCE HLDGS ORD GBP0.20	14,111.000		162,276.50	21,612.86	189,199.65	191,209.65
		11.50	0.00	218,270.03	27,060.38	2,010.00	
SEDOL: B019KW7	SAINSBURY(J) ORD GBP0.28571428	3,753.000		12,197.25	10,413.03	2,399.87	3,368.28
		3.25	0.00	16,405.91	13,037.63	968.41	
SEDOL: B5ZN1N8	SEGRO PLC ORD GBP0.10	2,619.000		18,867.28	21,785.49	-3,925.14	-1,899.08
		7.204	0.00	25,377.44	27,276.52	2,026.06	
SEDOL: B1FH8J7	SEVERN TRENT ORD GBP0.9789	546.000		15,227.94	16,069.69	-1,132.20	362.28
		27.89	370.13	20,482.34	20,120.06	1,494.48	
SEDOL: BP6MXD8	SHELL PLC ORD EUR0.07	8,080.000		221,392.00	198,992.54	30,128.40	48,657.54
		27.40	0.00	297,783.34	249,125.80	18,529.14	
SEDOL: 0922320	SMITH & NEPHEW PLC ORD USD0.20	1,903.000		23,568.66	25,129.43	-2,099.31	237.73
		12.385	0.00	31,701.03	31,463.30	2,337.04	
SEDOL: B1WY233	SMITHS GROUP ORD GBP0.375	774.000		18,204.48	13,077.02	6,896.69	8,112.86
		23.52	0.00	24,485.94	16,373.08	1,216.17	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: BSMR1R8	SMURFIT WESTROCK P ORD USD0.001 (DI)	569.000 28.71	0.00	16,335.99 21,972.73	17,003.33 21,289.02	-897.61 1,581.32	683.71
SEDOL: 0790873	SSE PLC ORD GBP0.50	2,002.000 21.79	576.26	43,623.58 58,675.90	37,002.90 46,329.48	8,905.15 3,441.27	12,346.42
SEDOL: 0766937	ST JAMES'S PLACE ORD GBP0.15	1,167.000 13.845	0.00	16,157.12 21,732.14	14,113.96 17,671.38	2,748.15 1,312.61	4,060.76
SEDOL: 0408284	STANDARD CHARTERED PLC SHS	4,852.000 18.22	0.00	88,403.44 118,907.06	30,618.30 38,335.54	77,723.91 2,847.51	80,571.42
SEDOL: BGXQNP2	STANDARD LIFE PLC	1,600.000 7.37	0.00	11,792.00 15,860.83	9,509.13 11,905.91	3,070.57 884.35	3,954.92
SEDOL: BLGZ986	TESCO ORD GBP0.0633333	9,270.000 4.418	0.00	40,954.86 55,086.34	24,082.05 31,033.34	22,694.78 1,358.22	24,053.00
SEDOL: B8C3BL0	THE SAGE GROUP PLC GBP0.01051948	494.000 10.83	0.00	5,350.02 7,196.05	4,080.30 5,108.74	1,707.84 379.47	2,087.31
SEDOL: BVZK7T9	UNILEVER PLC ORD GBP0.035	4,127.000 48.595	0.00	200,551.57 269,751.92	197,056.61 246,724.74	4,700.90 18,326.28	23,027.18
SEDOL: 0692861	UNITE GROUP ORD GBP0.25	696.000 5.595	0.00	3,894.12 5,237.79	6,722.62 8,417.08	-3,804.47 625.20	-3,179.27
SEDOL: B39J2M4	UNITED UTILITIES GROUP ORD GBP0.05	1,488.000 11.94	357.85	17,766.72 23,897.13	16,171.89 20,248.02	2,145.13 1,503.98	3,649.11
SEDOL: BV1D8Q6	VALTERRA PLATINUM ZAR0.10 (DI)	269.000 62.20	0.00	16,731.80 22,505.11	8,700.06 10,892.91	10,803.09 809.11	11,612.20

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
GBP							
SEDOL: BH4HKS3	VODAFONE GROUP ORD USD0.2095238	27,127.000		26,823.18	26,007.09	1,097.68	3,516.34
		0.9886	716.84	36,078.52	32,562.18	2,418.66	
SEDOL: 0946580	WEIR GROUP ORD GBP0.125	565.000		16,079.90	10,447.85	7,575.39	8,547.04
		28.46	0.00	21,628.27	13,081.23	971.65	
SEDOL: B1KJJ40	WHITBREAD PLC ORD GBP0.76797385	440.000		11,220.00	14,404.35	-4,283.11	-2,943.51
		25.50	0.00	15,091.46	18,034.97	1,339.60	
SEDOL: BL9YR75	WISE PLC CLS A ORD GBP0.01	1,539.000		13,712.49	8,521.75	6,981.81	7,774.33
		8.91	0.00	18,443.99	10,669.66	792.52	
Total - GBP				**3,653,323.86**	**2,675,404.64**		
Total - Base Currency				**4,913,903.84**	**3,353,044.93**		
HKD							
SEDOL: B85LKS1	AAC TECHNOLOGIES HOLDINGS INC	2,000.000		78,000.00	76,631.46	175.83	167.47
		39.00	0.00	10,021.20	9,853.73	-8.36	
SEDOL: B4TX8S1	AIA GROUP LTD NPV	2,800.000		223,720.00	218,207.87	708.18	798.83
		79.90	0.00	28,742.85	27,944.02	90.65	
SEDOL: 6002453	ASMPT LTD HKD0.10	700.000		54,215.00	43,853.88	1,331.16	1,378.79
		77.45	0.00	6,965.38	5,586.59	47.63	
SEDOL: 6536112	BOC HONG KONG HLDG NPV	8,000.000		315,360.00	197,933.06	15,086.65	15,301.59
		39.42	0.00	40,516.48	25,214.89	214.94	
SEDOL: B4R39F7	CHOW TAI FOOK JEWE HKD1	3,814.000		47,255.46	60,836.13	-1,744.80	-1,578.73
		12.39	0.00	6,071.24	7,749.97	66.07	
SEDOL: BYZQ077	CK ASSET HOLDINGS LTD	4,000.000		157,280.00	185,512.30	-3,627.20	-3,425.74
		39.32	0.00	20,206.85	23,632.59	201.46	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
HKD							
SEDOL: BW9P816	CK HUTCHISON HLDGS HKD1	5,500.000		291,225.00	294,504.74	-421.37	-101.55
		52.95	0.00	37,415.69	37,517.24	319.82	
SEDOL: BYVS6J1	CK INFRASTRUCTURE HKD1	1,000.000		57,600.00	45,026.31	1,615.43	1,664.32
		57.60	0.00	7,400.27	5,735.95	48.89	
SEDOL: 6097017	CLP HOLDINGS LTD NPV	4,000.000		278,400.00	235,298.43	5,537.56	5,793.07
		69.60	0.00	35,767.97	29,974.90	255.51	
SEDOL: 6408374	HANG SENG BANK NPV	1,600.000		245,600.00	187,516.07	7,462.44	7,666.08
		153.50	0.00	31,553.93	23,887.85	203.64	
SEDOL: 6420538	HENDERSON LAND DEVELOPMENT HKD2	3,000.000		84,420.00	84,292.40	16.39	107.93
		28.14	0.00	10,846.02	10,738.09	91.54	
SEDOL: 6436557	HONG KONG & CHINA GAS HKD0.25	24,000.000		168,240.00	167,802.49	56.21	238.43
		7.01	0.00	21,614.95	21,376.52	182.22	
SEDOL: 6267359	HONG KONG EXCHANGES & CLEAR	2,500.000		1,019,000.00	816,874.68	25,968.44	26,855.51
		407.60	0.00	130,917.97	104,062.46	887.07	
SEDOL: 6218089	LENOVO GROUP LIMITED HKD0.025	18,000.000		166,680.00	147,668.76	2,442.51	2,602.86
		9.26	0.00	21,414.53	18,811.67	160.35	
SEDOL: B0PB4M7	LINK REAL ESTATE INVESTMENT TRUST UNITS	5,500.000		191,070.00	283,676.33	-11,897.77	-11,589.72
		34.74	0.00	24,548.08	36,137.80	308.05	
SEDOL: 6728793	MMG LTD NPV	8,000.000		70,160.00	57,760.21	1,593.09	1,579.86
		8.77	0.00	9,013.94	7,434.08	-13.23	
SEDOL: 6659116	ORIENT O/SEAS INTL USD0.10	286.000		35,864.40	45,837.63	-1,281.33	-1,231.55
		125.40	0.00	4,607.75	5,839.30	49.78	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
HKD							
SEDOL: 6435327	POWER ASSETS HLDGS NPV	3,000.000		165,450.00	135,102.82	3,898.91	4,045.62
		55.15	0.00	21,256.50	17,210.88	146.71	
SEDOL: B4PFFW4	PRADA SPA COM EUR0.10	1,117.000		50,265.00	66,341.79	-2,065.50	-1,993.45
		45.00	0.00	6,457.89	8,451.34	72.05	
SEDOL: B4Q1532	SAMSONITE GROUP S.A 144A	2,700.000		53,730.00	68,290.24	-1,870.65	-1,796.50
		19.90	0.00	6,903.06	8,699.56	74.15	
SEDOL: B5B23W2	SANDS CHINA LTD USD0.01	5,200.000		101,920.00	149,231.35	-6,078.42	-5,916.36
		19.60	0.00	13,094.37	19,010.73	162.06	
SEDOL: 6810429	SINO LAND CO NPV	8,000.000		81,760.00	85,103.71	-429.59	-337.17
		10.22	0.00	10,504.27	10,841.44	92.42	
SEDOL: B61X7R5	SITC INTERNATIONAL HKD0.10	3,116.000		86,811.76	65,315.54	2,761.77	2,754.65
		27.85	0.00	11,153.31	8,398.66	-7.12	
SEDOL: 6859927	SUN HUNG KAI PROP NPV	3,000.000		284,100.00	328,659.72	-5,724.89	-5,367.99
		94.70	0.00	36,500.29	41,868.28	356.90	
SEDOL: 6867748	SWIRE PACIFIC 'A' NPV	500.000		31,350.00	30,813.70	68.90	102.36
		62.70	0.00	4,027.75	3,925.39	33.46	
SEDOL: B67C2G0	SWIRE PROPERTIES LTD HKD1	2,200.000		46,156.00	46,763.42	-78.04	-27.26
		20.98	0.00	5,929.98	5,957.24	50.78	
SEDOL: B0190C7	TECHTRONIC INDUSTR NPV	2,500.000		224,750.00	211,554.56	1,694.02	1,923.77
		89.90	0.00	28,875.18	26,951.41	229.75	
SEDOL: BLLHKZ1	WH GROUP LTD USD0.0001	17,000.000		147,390.00	74,245.54	9,397.37	9,478.00
		8.67	0.00	18,936.21	9,458.21	80.63	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
HKD							
SEDOL: 6435576	WHARF(HLDGS) NPV	3,000.000		65,220.00	55,053.16	1,306.20	1,329.07
		21.74	0.00	8,379.26	7,050.19	22.87	
SEDOL: B05NXN7	XINYI GLASS HLDGS HKD0.1	4,481.000		37,057.87	64,661.25	-3,545.40	-3,476.18
		8.27	0.00	4,761.08	8,237.26	70.22	
Total - HKD				**4,860,050.49**	**4,530,379.57**		
Total - Base Currency				**624,404.25**	**577,558.24**		
ILS							
SEDOL: 6075808	BANK HAPOALIM B.M. ILS1	2,916.000		210,097.80	90,441.20	37,544.04	41,050.57
		72.05	0.00	65,921.31	24,870.74	3,506.53	
SEDOL: 6098032	BEZEQ ISRAEL TELCM ILS1	4,447.000		31,569.25	22,691.04	2,785.67	3,665.43
		7.099	0.00	9,905.32	6,239.89	879.76	
SEDOL: 6076425	BK LEUMI LE ISRAEL ILS1	3,352.000		235,310.40	95,982.21	43,716.29	47,437.66
		70.20	0.00	73,832.14	26,394.48	3,721.37	
SEDOL: 6308913	ELBIT SYSTEMS LTD ILS1	54.000		99,144.00	36,349.37	19,702.75	21,112.06
		1,836.00	33.63	31,107.90	9,995.84	1,409.31	
SEDOL: 6451271	ISRAEL DISCOUNT BK ILS0.10	2,701.000		91,347.82	48,155.89	13,552.11	15,419.18
		33.82	0.00	28,661.74	13,242.56	1,867.07	
SEDOL: 6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01	298.000		66,275.20	34,943.06	9,830.92	11,185.72
		222.40	0.00	20,794.83	9,609.11	1,354.80	
SEDOL: 6534161	NOVA LTD ILS0.01	63.000		67,164.30	20,876.03	14,523.63	15,333.03
		1,066.10	0.00	21,073.80	5,740.77	809.40	
SEDOL: 6882172	TEVA PHARMA IND ILS0.10	2,176.000		219,558.40	69,710.36	47,017.05	49,719.82
		100.90	0.00	68,889.71	19,169.89	2,702.77	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
ILS							
SEDOL: 6320605	TOWER SEMICONDUCTO ORD ILS1	239.000 373.00	0.00	89,147.00 27,971.20	38,928.65 10,705.12	15,766.75 1,509.33	17,266.08
Total - ILS				**1,109,614.17**	**458,077.81**		
Total - Base Currency				**348,167.95**	**125,968.40**		
JPY							
SEDOL: 6870490	ADVANTEST CORP NPV	1,368.000 19,635.00	0.00	26,860,680.00 171,365.47	3,681,023.00 27,033.55	147,881.32 -3,549.40	144,331.92
SEDOL: 6480048	AEON CO LTD NPV	4,800.000 2,477.00	0.00	11,889,600.00 75,853.14	4,479,743.00 32,899.37	47,273.32 -4,319.55	42,953.77
SEDOL: 6010702	AISIN CORPORATION NPV	1,200.000 2,925.00	0.00	3,511,200.00 22,400.71	1,606,481.00 11,798.05	12,151.70 -1,549.04	10,602.66
SEDOL: 6010906	AJINOMOTO CO INC NPV	2,200.000 3,317.00	0.00	7,297,400.00 46,555.87	5,447,733.00 40,008.32	11,800.48 -5,252.93	6,547.55
SEDOL: 6687214	ALFRESA HOLDINGS NPV	300.000 2,431.00	0.00	729,300.00 4,652.78	606,181.00 4,451.81	785.47 -584.50	200.97
SEDOL: 6022105	AMADA CO LTD	700.000 1,852.00	0.00	1,296,400.00 8,270.76	899,069.00 6,602.79	2,534.89 -866.92	1,667.97
SEDOL: 6054409	ASAHI GROUP HOLDINGS LTD NPV	1,700.000 1,639.50	253.79	2,787,150.00 17,781.43	3,001,967.00 22,046.54	-1,370.49 -2,894.62	-4,265.11
SEDOL: B019MQ5	ASAHI INTECC CO LT NPV	400.000 2,937.50	0.00	1,175,000.00 7,496.25	993,898.00 7,299.22	1,156.39 -958.36	197.03
SEDOL: 6054603	ASAHI KASEI CORP NPV	2,700.000 1,389.00	0.00	3,750,300.00 23,926.12	2,602,770.00 19,114.82	7,321.00 -2,509.70	4,811.30

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6057378	ASICS CORP NPV	1,600.000		6,008,000.00	1,520,456.00	28,629.58	27,163.49
		3,755.00	146.99	38,329.77	11,166.28	-1,466.09	
SEDOL: 6985543	AZBIL CORP NPV	800.000		1,138,000.00	769,230.00	2,352.67	1,610.95
		1,422.50	0.00	7,260.20	5,649.25	-741.72	
SEDOL: B0JDQD4	BANDAI NAMCO HOLDINGS INC	1,200.000		5,006,400.00	3,700,709.00	8,330.03	4,761.65
		4,172.00	0.00	31,939.77	27,178.12	-3,568.38	
SEDOL: BYP2089	BAYCURRENT INC NPV	295.000		1,917,500.00	1,373,636.00	3,469.74	2,145.22
		6,500.00	0.00	12,233.25	10,088.03	-1,324.52	
SEDOL: 6132101	BRIDGESTONE CORP NPV	600.000		2,108,400.00	1,643,293.00	2,967.28	1,382.76
		3,514.00	198.09	13,451.15	12,068.39	-1,584.52	
SEDOL: 6146500	BROTHER INDUSTRIES NPV	600.000		1,873,200.00	1,278,983.00	3,790.98	2,557.73
		3,122.00	0.00	11,950.62	9,392.89	-1,233.25	
SEDOL: 6172323	CANON INC NPV	1,500.000		6,949,500.00	4,808,942.00	13,656.31	9,019.32
		4,633.00	689.02	44,336.34	35,317.02	-4,635.99	
SEDOL: 6173694	CAPCOM CO LTD NPV	800.000		2,920,800.00	2,048,614.00	5,564.36	3,589.00
		3,651.00	0.00	18,634.09	15,045.09	-1,975.36	
SEDOL: 6183552	CENTRAL JAPAN RLWY NPV	500.000		2,168,500.00	1,709,012.00	2,931.44	1,283.53
		4,337.00	0.00	13,834.57	12,551.04	-1,647.91	
SEDOL: 6190563	CHIBA BANK NPV	1,400.000		2,447,200.00	1,245,373.00	7,561.02	6,459.22
		1,748.00	0.00	15,612.62	9,153.40	-1,201.80	
SEDOL: 6195609	CHUBU ELECTRIC POWER CO INC NPV	1,600.000		3,859,200.00	2,487,145.00	8,753.42	6,355.21
		2,412.00	0.00	24,620.88	18,265.67	-2,398.21	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6196408	CHUGAI PHARMACY CO. LTD NPV	1,500.000		12,364,500.00	5,314,593.00	44,976.92	39,852.36
		8,243.00	1,076.59	78,882.90	39,030.54	-5,124.56	
SEDOL: BYSJJ43	COSMO ENERGY HOLDINGS CO LTD COMSTK	356.000		1,486,300.00	774,532.00	4,540.93	3,794.09
		4,175.00	0.00	9,482.28	5,688.19	-746.84	
SEDOL: 6220501	CYBERAGENT INC	1,000.000		1,338,000.00	1,180,354.00	1,005.75	-132.40
		1,338.00	0.00	8,536.16	8,668.56	-1,138.15	
SEDOL: 6250025	DAIFUKU CO LTD NPV	700.000		3,449,600.00	1,788,336.00	10,598.51	8,874.12
		4,928.00	168.81	22,007.72	13,133.60	-1,724.39	
SEDOL: B601QS4	DAIICHI LIFE GROUP INC	8,000.000		10,428,000.00	5,064,516.00	34,217.88	29,334.46
		1,303.50	0.00	66,528.44	37,193.98	-4,883.42	
SEDOL: B0J7D91	DAIICHI SANKYO COM NPV	3,100.000		10,378,800.00	14,279,763.00	-24,887.45	-38,656.62
		3,348.00	0.00	96,214.55	104,871.17	-13,769.17	
SEDOL: 6250508	DAITO TRUST CONST NPV	1,000.000		2,986,000.00	2,636,790.00	2,227.89	-314.62
		2,986.00	0.00	19,050.05	19,364.67	-2,542.51	
SEDOL: 6251363	DAIWA HOUSE INDS NPV	1,400.000		7,277,200.00	4,859,457.00	15,424.69	10,739.00
		5,198.00	0.00	46,427.00	35,688.00	-4,685.69	
SEDOL: B0Z6WY0	DAIWA HOUSE REIT INVESTMENT CO	6,000		1,145,600.00	1,156,254.00	-67.97	-1,182.96
		143,200.00	0.00	7,308.69	8,491.65	-1,114.99	
SEDOL: 6251448	DAIWA SECS GROUP INC	3,200.000		4,385,600.00	2,042,212.00	14,950.32	12,981.13
		1,370.50	0.00	27,979.20	14,998.07	-1,969.19	
SEDOL: 6640381	DENSO CORP NPV	4,000.000		8,632,000.00	8,149,444.00	3,078.61	-4,779.43
		2,158.00	0.00	55,070.34	59,849.77	-7,858.04	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6270948	DISCO CORPORATION NPV	200.000		9,634,000.00	3,100,930.00	41,679.61	38,689.56
		48,170.00	0.00	61,462.89	22,773.33	-2,990.05	
SEDOL: 6298542	EAST JAPAN RAILWAY CO NPV	2,400.000		9,916,800.00	6,356,306.00	22,715.20	16,586.18
		4,132.00	0.00	63,267.09	46,680.91	-6,129.02	
SEDOL: 6302700	EBARA CORP NPV	995.000		3,665,560.00	1,184,405.00	15,829.37	14,687.32
		3,684.00	159.97	23,385.63	8,698.31	-1,142.05	
SEDOL: B02Q328	ELECTRIC POWER DEVELOPMENT CO LTD NPV	300.000		948,900.00	656,897.00	1,862.92	1,229.51
		3,163.00	0.00	6,053.78	4,824.27	-633.41	
SEDOL: B627LW9	ENEOS HOLDINGS INC	6,100.000		6,752,700.00	2,963,658.00	24,173.29	21,315.60
		1,107.00	0.00	43,080.80	21,765.20	-2,857.69	
SEDOL: 6356934	FANUC CORP NPV	1,400.000		8,517,600.00	6,535,760.00	12,643.72	6,341.67
		6,084.00	0.00	54,340.49	47,998.82	-6,302.05	
SEDOL: 6332439	FAST RETAILING CO LTD NPV	100.000		5,694,000.00	5,172,551.00	3,326.73	3,573.31
		56,940.00	0.00	36,326.52	32,753.21	246.58	
SEDOL: BF1HPT8	FOOD & LIFE COMPAN NPV	220.000		1,740,860.00	719,615.00	6,515.33	5,821.45
		7,913.00	0.00	11,106.32	5,284.87	-693.88	
SEDOL: 6356365	FUJI ELECTRIC HOLINDGS CO Y50	300.000		3,555,000.00	1,641,492.00	12,207.78	10,624.98
		11,850.00	0.00	22,680.15	12,055.17	-1,582.80	
SEDOL: 6356525	FUJIFILM HOLDINGS CORP NPV	2,400.000		8,025,600.00	5,701,710.00	14,825.93	9,328.09
		3,344.00	0.00	51,201.63	41,873.54	-5,497.84	
SEDOL: 6356945	FUJITSU NPV	2,800.000		12,121,200.00	5,255,776.00	43,799.96	38,732.12
		4,329.00	0.00	77,330.70	38,598.58	-5,067.84	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: B1TK1Y8	FUKUOKA FINANCIAL NPV	300.000		1,520,100.00	768,230.00	4,796.77	4,056.01
		5,067.00	0.00	9,697.92	5,641.91	-740.76	
SEDOL: 6376169	GOLDWIN INC NPV	234.000		587,223.00	960,468.00	-2,381.22	-3,307.35
		2,509.50	0.00	3,746.36	7,053.71	-926.13	
SEDOL: 6408654	HANKYU HANSHIN HOLDINGS INC NPV	500.000		1,971,500.00	2,155,646.00	-1,174.81	-3,253.38
		3,943.00	0.00	12,577.75	15,831.13	-2,078.57	
SEDOL: 6414401	HASEKO CORPORATION NPV	600.000		1,864,800.00	997,499.00	5,533.20	4,571.37
		3,108.00	0.00	11,897.03	7,325.66	-961.83	
SEDOL: 6416322	HIKARI TSUSHIN INC NPV	100.000		4,375,000.00	1,862,568.00	16,028.85	14,232.90
		43,750.00	106.22	27,911.58	13,678.68	-1,795.95	
SEDOL: 6429405	HITACHI CONSTRUCTION MACHINERY NPV	300.000		1,389,000.00	1,014,304.00	2,390.48	1,412.45
		4,630.00	0.00	8,861.53	7,449.08	-978.03	
SEDOL: 6429104	HITACHI NPV	7,200.000		35,294,400.00	11,205,560.00	153,575.33	142,869.49
		4,902.00	0.00	225,170.82	82,301.33	-10,805.84	
SEDOL: 6435145	HONDA MOTOR CO NPV	11,100.000		17,049,600.00	13,401,719.00	23,272.71	10,350.21
		1,536.00	0.00	108,772.85	98,422.64	-12,922.50	
SEDOL: B3FF8W8	HOSHIZAKI CORP	200.000		1,042,600.00	966,289.00	486.85	-444.89
		5,213.00	74.64	6,651.57	7,096.46	-931.74	
SEDOL: 6441506	HOYA CORP NPV	700.000		16,579,500.00	10,153,045.00	40,999.43	31,209.43
		23,685.00	0.00	105,773.71	74,564.28	-9,790.00	
SEDOL: 6805317	HULIC COMPANY LTD	900.000		1,543,050.00	1,051,515.00	3,135.69	2,121.97
		1,714.50	162.78	9,844.33	7,722.36	-1,013.92	

◆ Asset Detail - Local by Currency

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Equities							
JPY							
SEDOL: 6456102	IBIDEN CO LTD NPV	470.000		3,163,570.00	1,278,783.00	12,024.54	10,791.49
		6,731.00	0.00	20,182.91	9,391.42	-1,233.05	
SEDOL: B1FF8P7	IDEMITSU KOSAN CO NPV	2,500.000		2,957,500.00	1,457,437.00	9,570.09	8,164.77
		1,183.00	0.00	18,868.23	10,703.46	-1,405.32	
SEDOL: 6466985	IHI CORPORATION NPV	2,100.000		5,784,450.00	1,039,811.00	30,269.79	29,267.17
		2,754.50	0.00	36,903.57	7,636.40	-1,002.62	
SEDOL: B10RB15	INPEX CORPORATION NPV	2,000.000		6,254,000.00	2,962,888.00	20,996.60	18,139.66
		3,127.00	574.18	39,899.20	21,759.54	-2,856.94	
SEDOL: B2Q4CL4	ISETAN MITSUKOSHI NPV	700.000		1,592,500.00	1,065,719.00	3,360.75	2,333.14
		2,275.00	0.00	10,159.81	7,826.67	-1,027.61	
SEDOL: 6467104	ISUZU MOTORS NPV	1,100.000		2,683,450.00	1,794,638.00	5,670.43	3,939.96
		2,439.50	0.00	17,119.84	13,179.88	-1,730.47	
SEDOL: 6467803	ITOCHU CORP NPV	11,000.000		21,725,000.00	10,010,803.00	74,734.10	65,081.27
		1,975.00	0.00	138,600.91	73,519.64	-9,652.83	
SEDOL: 6466204	IWATANI CORP	440.000		724,900.00	706,411.00	117.96	-563.19
		1,647.50	0.00	4,624.71	5,187.90	-681.15	
SEDOL: B23TC12	J FRONT RETAILING NPV	500.000		1,097,500.00	721,716.00	2,397.42	1,701.52
		2,195.00	0.00	7,001.82	5,300.30	-695.90	
SEDOL: B8BRV46	JAPAN AIRLINES CO NPV	300.000		871,500.00	794,338.00	492.28	-273.65
		2,905.00	0.00	5,559.99	5,833.64	-765.93	
SEDOL: 6743882	JAPAN EXCHANGE GROUP INC NPV	2,200.000		3,687,200.00	2,439,981.00	7,956.99	5,604.26
		1,676.00	0.00	23,523.56	17,919.30	-2,352.73	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6513342	JAPAN METROPOLITAN FUND INVEST	15.000		1,861,500.00	1,491,447.00	2,360.86	922.75
		124,100.00	0.00	11,875.98	10,953.23	-1,438.11	
SEDOL: BYT8154	JAPAN POST INSURAN NPV	411.000		1,936,632.00	914,749.00	6,519.40	5,637.35
		4,712.00	0.00	12,355.30	6,717.95	-882.05	
SEDOL: 6528175	JAPAN PRIME REALTY REIT	6.000		845,600.00	707,212.00	882.89	200.96
		105,700.00	96.00	5,394.75	5,193.79	-681.93	
SEDOL: 6474535	JAPAN TOBACCO INC NPV	2,200.000		12,408,000.00	6,495,248.00	37,722.11	31,459.11
		5,640.00	1,642.16	79,160.42	47,701.31	-6,263.00	
SEDOL: 6543792	JFE HOLDINGS INC NPV	1,200.000		2,397,000.00	1,942,182.00	2,901.64	1,028.90
		1,997.50	0.00	15,292.35	14,263.45	-1,872.74	
SEDOL: 6481320	KAJIMA CORP NPV	1,000.000		5,835,000.00	1,802,540.00	25,726.24	23,988.16
		5,835.00	0.00	37,226.07	13,237.91	-1,738.08	
SEDOL: 6483489	KANSAI ELECTRIC POWER CO NPV	1,600.000		3,928,000.00	2,347,904.00	10,080.68	7,816.73
		2,455.00	0.00	25,059.81	17,243.08	-2,263.95	
SEDOL: 6483746	KANSAI PAINT CO NPV	400.000		990,000.00	799,439.00	1,215.74	444.89
		2,475.00	0.00	6,315.99	5,871.10	-770.85	
SEDOL: 6483809	KAO CORP NPV	1,000.000		6,261,000.00	5,530,658.00	4,659.43	-673.46
		6,261.00	442.12	39,943.86	40,617.32	-5,332.89	
SEDOL: 6484620	KAWASAKI HEAVY IND NPV	400.000		4,152,000.00	1,196,358.00	18,856.37	17,702.79
		10,380.00	0.00	26,488.88	8,786.09	-1,153.58	
SEDOL: 6484686	KAWASAKI KISEN KAISHA LTD NPV	1,083.000		2,362,023.00	1,130,268.00	7,858.34	6,768.49
		2,181.00	0.00	15,069.21	8,300.72	-1,089.85	

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Equities							
JPY							
SEDOL: 6487232	KEIHAN HOLDINGS CO NPV	300.000		1,013,700.00	1,132,839.00	-760.08	-1,852.41
		3,379.00	0.00	6,467.19	8,319.60	-1,092.33	
SEDOL: 6487306	KEIKYU CORPORATION NPV	600.000		920,100.00	809,042.00	708.53	-71.59
		1,533.50	0.00	5,870.04	5,941.63	-780.12	
SEDOL: B14RJB7	KOBE BUSSAN CO LTD NPV	304.000		1,152,160.00	1,172,271.00	-128.30	-1,258.65
		3,790.00	52.37	7,350.54	8,609.19	-1,130.35	
SEDOL: 6496023	KOBE STEEL LTD	800.000		1,656,800.00	814,644.00	5,372.78	4,587.26
		2,071.00	0.00	10,570.03	5,982.77	-785.52	
SEDOL: 6496584	KOMATSU NPV	2,000.000		10,000,000.00	6,858,056.00	20,044.94	13,432.11
		5,000.00	0.00	63,797.89	50,365.78	-6,612.83	
SEDOL: 6496681	KONAMI GROUP CORP NPV	300.000		6,399,000.00	1,995,598.00	28,092.77	26,168.54
		21,330.00	0.00	40,824.27	14,655.73	-1,924.23	
SEDOL: 6497662	KURARAY CO NPV	800.000		1,269,600.00	1,013,904.00	1,631.29	653.64
		1,587.00	124.02	8,099.78	7,446.14	-977.65	
SEDOL: 6497963	KURITA WATER INDS NPV	300.000		1,904,400.00	1,710,513.00	1,236.96	-412.39
		6,348.00	0.00	12,149.67	12,562.06	-1,649.35	
SEDOL: 6499260	KYOCERA CORP NPV	1,000.000		2,196,500.00	1,795,038.00	2,561.24	630.39
		2,196.50	0.00	14,013.21	13,182.82	-1,730.85	
SEDOL: BMV4NR2	KYOTO FINANCIAL GROUP INC. NPV	800.000		2,741,600.00	1,340,402.00	8,939.35	7,646.88
		3,427.00	0.00	17,490.83	9,843.95	-1,292.47	
SEDOL: 6499806	KYUSHU ELEC POWER NPV	1,100.000		1,646,900.00	933,079.00	5,829.99	4,930.27
		1,679.00	0.00	11,782.83	6,852.56	-899.72	

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Equities							
JPY							
SEDOL: B028ST6	KYUSHU RAILWAY COR NPV	400.000		1,629,600.00	1,252,375.00	2,406.62	1,199.02
		4,074.00	0.00	10,396.50	9,197.48	-1,207.60	
SEDOL: 6506267	LASERTEC CORP NPV	200.000		5,929,000.00	4,045,712.00	12,014.98	8,619.86
		29,645.00	151.58	37,825.77	29,205.91	-3,395.12	
SEDOL: 6518808	LION CORP NPV	600.000		989,400.00	902,670.00	553.32	-317.08
		1,649.00	51.68	6,312.16	6,629.24	-870.40	
SEDOL: 6084848	LY CORP NPV	5,700.000		2,378,040.00	1,991,353.00	2,466.98	545.72
		417.20	0.00	15,171.39	14,625.67	-1,921.26	
SEDOL: B02K2M3	M3 INC NPV	900.000		1,902,600.00	2,767,429.00	-5,517.43	-8,185.89
		2,114.00	0.00	12,138.19	20,324.08	-2,668.46	
SEDOL: 6555805	MAKITA CORP NPV	600.000		2,842,200.00	2,286,685.00	3,544.07	1,339.15
		4,737.00	0.00	18,132.64	16,793.49	-2,204.92	
SEDOL: 6569464	MARUBENI CORP NPV	1,500.000		6,529,500.00	2,910,123.00	23,090.86	20,284.80
		4,353.00	0.00	41,656.83	21,372.03	-2,806.06	
SEDOL: 6569527	MARUI GROUP NPV	400.000		1,288,400.00	872,661.00	2,652.33	1,810.87
		3,221.00	0.00	8,219.72	6,408.85	-841.46	
SEDOL: B249GC0	MATSUKIYOCOCOKARA & CO	801.000		2,172,312.00	1,979,063.00	1,232.89	-675.41
		2,712.00	0.00	13,858.89	14,534.30	-1,908.30	
SEDOL: 6900308	MAZDA MOTOR CORP NPV	1,200.000		1,462,800.00	1,496,848.00	-217.22	-1,660.54
		1,219.00	0.00	9,332.36	10,992.90	-1,443.32	
SEDOL: BH0VTS2	MEBUKI FINANCIAL GROUP INC NPV	2,100.000		2,179,800.00	733,119.00	9,229.52	8,522.61
		1,038.00	0.00	13,906.66	5,384.05	-706.91	

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Equities							
JPY							
SEDOL: B60DQV3	MEIJI HOLDINGS CO NPV	500.000		1,742,500.00	1,675,502.00	427.43	-1,188.16
		3,485.00	0.00	11,116.78	12,304.94	-1,615.59	
SEDOL: 6642406	MINEBEA MITSUMI INC	900.000		2,826,900.00	2,321,796.00	3,222.46	983.69
		3,141.00	0.00	18,035.03	17,051.34	-2,238.77	
SEDOL: B0JQTJ0	MITSUBISHI CHEMICAL GROUP CORP NPV	2,700.000		2,470,770.00	2,153,355.00	2,025.04	-51.32
		915.10	0.00	15,762.99	15,814.31	-2,076.36	
SEDOL: 6596785	MITSUBISHI CORP NPV	6,600.000		23,667,600.00	11,113,333.00	80,093.57	69,377.63
		3,586.00	0.00	150,994.29	81,616.66	-10,715.94	
SEDOL: 6597045	MITSUBISHI ELEC CP NPV	4,300.000		19,715,500.00	7,538,010.00	77,689.81	70,421.35
		4,585.00	0.00	125,780.73	55,359.38	-7,268.46	
SEDOL: 6596729	MITSUBISHI ESTATE CO LTD	1,900.000		7,259,900.00	3,159,697.00	26,158.43	23,111.72
		3,821.00	0.00	46,316.63	23,204.91	-3,046.71	
SEDOL: 6596923	MITSUBISHI GAS CHM NPV	400.000		1,135,800.00	802,240.00	2,128.04	1,354.48
		2,839.50	0.00	7,246.16	5,891.68	-773.56	
SEDOL: 6268976	MITSUBISHI HC CAP. NPV	1,400.000		1,835,400.00	992,897.00	5,374.99	4,417.59
		1,311.00	0.00	11,709.46	7,291.87	-957.40	
SEDOL: 6597067	MITSUBISHI HVY IND NPV	5,300.000		20,352,000.00	2,775,912.00	112,131.73	109,455.08
		3,840.00	0.00	129,841.46	20,386.38	-2,676.65	
SEDOL: 6598446	MITSUBISHI MOTOR C NPV	1,400.000		519,400.00	725,417.00	-1,314.34	-2,013.83
		371.00	0.00	3,313.66	5,327.49	-699.49	
SEDOL: 6335171	MITSUBISHI UFJ FIN NPV	16,000.000		39,888,000.00	13,912,972.00	165,715.19	152,299.71
		2,493.00	0.00	254,477.02	102,177.31	-13,415.48	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6597302	MITSUI & CO LTD NPV	4,700.000		21,822,100.00	10,147,993.00	74,478.34	64,693.22
		4,643.00	0.00	139,220.39	74,527.17	-9,785.12	
SEDOL: 6597368	MITSUI CHEMICALS NPV	800.000		1,601,600.00	1,388,416.00	1,360.07	21.30
		2,002.00	0.00	10,217.87	10,196.57	-1,338.77	
SEDOL: 6597603	MITSUI FUDOSAN CO LTD NPV	6,000.000		10,683,000.00	5,358,607.00	33,968.50	28,801.50
		1,780.50	0.00	68,155.28	39,353.78	-5,167.00	
SEDOL: 6597777	MIURA CO LTD NPV	215.000		653,385.00	784,985.00	-839.58	-1,596.49
		3,039.00	0.00	4,168.46	5,764.95	-756.91	
SEDOL: 6591014	MIZUHO FINANCIAL GROUP NPV	4,800.000		27,360,000.00	9,612,483.00	113,225.41	103,955.55
		5,700.00	0.00	174,551.02	70,594.37	-9,268.76	
SEDOL: B1GHR88	MONOTARO CO.LTD NPV	500.000		1,250,250.00	990,297.00	1,658.45	703.56
		2,500.50	45.93	7,976.33	7,272.77	-954.89	
SEDOL: B2Q4CS1	MS&AD INS GP HLDGS NPV	2,700.000		9,944,100.00	4,052,115.00	37,589.62	33,682.40
		3,683.00	0.00	63,441.26	29,758.86	-3,907.22	
SEDOL: 6687571	NABTESCO CORP NPV	200.000		749,600.00	628,188.00	774.58	168.86
		3,748.00	4.93	4,782.29	4,613.43	-605.72	
SEDOL: 6640400	NEC CORP NPV	3,000.000		15,930,000.00	3,571,071.00	78,647.36	75,403.98
		5,310.00	0.00	101,630.04	26,226.06	-3,443.38	
SEDOL: 6619507	NGK CORP	600.000		2,010,600.00	1,051,515.00	6,118.76	5,104.84
		3,351.00	0.00	12,827.20	7,722.36	-1,013.92	
SEDOL: 6640767	NH FOODS LTD NPV	300.000		1,957,100.00	1,200,360.00	4,891.64	3,734.20
		6,557.00	0.00	12,549.68	8,815.48	-1,157.44	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6639163	NIFCO INC NPV	180.000		871,920.00	702,210.00	1,082.71	405.62
		4,844.00	0.00	5,562.67	5,157.05	-677.09	
SEDOL: 6642321	NIKON CORP NPV	600.000		1,046,400.00	852,255.00	1,238.60	416.82
		1,744.00	0.00	6,675.81	6,258.99	-821.78	
SEDOL: 6639550	NINTENDO CO LTD NPV	1,900.800		20,130,500.00	10,816,143.00	59,423.63	48,994.25
		10,595.00	0.00	128,428.34	79,434.09	-10,429.38	
SEDOL: BKSHP63	NIPPON EXPRESS HLD NPV	444.000		1,487,844.00	1,191,757.00	1,888.97	739.83
		3,351.00	127.47	9,492.13	8,752.30	-1,149.14	
SEDOL: 6640507	NIPPON PAINT HLDGS NPV	2,300.000		2,409,250.00	2,875,862.80	-2,976.89	-5,749.91
		1,047.50	105.65	15,370.51	21,120.42	-2,773.02	
SEDOL: 6640541	NIPPON SANSO HOLDINGS CORP	400.000		1,867,200.00	990,697.00	5,591.90	4,636.63
		4,668.00	0.00	11,912.34	7,275.71	-955.27	
SEDOL: 6642569	NIPPON STEEL CORP	1,000.000		641,800.00	580,474.00	391.25	-168.47
		641.80	0.00	4,094.55	4,263.02	-559.72	
SEDOL: 6640961	NISSHIN SEIFUN GRP NPV	600.000		1,153,200.00	1,004,101.00	951.22	-16.98
		1,922.00	0.00	7,357.17	7,374.15	-968.20	
SEDOL: 6619604	NITERRA CO LTD NPV	400.000		2,756,400.00	1,059,117.00	10,828.31	9,807.06
		6,891.00	0.00	17,585.25	7,778.19	-1,021.25	
SEDOL: 6644800	NITORI HOLDINGS NPV	1,000.000		2,742,500.00	3,438,530.00	-4,440.52	-7,450.00
		2,742.50	0.00	17,496.57	24,946.57	-3,009.48	
SEDOL: 6641801	NITTO DENKO CORP NPV	1,500.000		5,572,500.00	2,667,800.00	18,531.37	15,958.96
		3,715.00	0.00	35,551.37	19,592.41	-2,572.41	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 5640488	NOF CORP NPV	432.000		1,300,752.00	906,031.00	2,518.24	1,644.60
		3,011.00	0.00	8,298.52	6,653.92	-873.64	
SEDOL: 6643108	NOMURA HOLDINGS NPV	6,500.000		8,456,500.00	3,183,354.00	33,641.56	30,572.03
		1,301.00	0.00	53,950.68	23,378.65	-3,069.53	
SEDOL: 6390921	NOMURA RESEARCH INSTITUTE NPV	1,000.000		6,021,000.00	3,386,015.00	16,810.65	13,545.71
		6,021.00	0.00	38,412.71	24,857.00	-3,264.94	
SEDOL: B1CWJM5	NOMURA RL EST INC NPV	1,000.000		967,000.00	676,202.00	1,855.23	1,203.21
		967.00	0.00	6,169.26	4,966.05	-652.02	
SEDOL: 6641544	NSK LTD NPV	1,000.000		975,800.00	783,234.00	1,228.53	473.31
		975.80	0.00	6,225.40	5,752.09	-755.22	
SEDOL: 6656407	OBAYASHI CORP NPV	1,400.000		4,576,600.00	1,581,074.00	19,110.82	17,586.28
		3,269.00	0.00	29,197.74	11,611.46	-1,524.54	
SEDOL: 6657701	OJI HOLDINGS CORP	1,900.000		1,634,380.00	1,014,904.00	3,952.13	2,973.51
		860.20	0.00	10,427.00	7,453.49	-978.62	
SEDOL: BD3D170	OPEN HOUSE GROUP CO LTD NPV	154.000		1,417,108.00	845,713.00	3,645.38	2,829.91
		9,202.00	0.00	9,040.85	6,210.94	-815.47	
SEDOL: 6141680	ORACLE CORP JAPAN NPV	100.000		1,319,000.00	976,292.00	2,186.40	1,245.02
		13,190.00	0.00	8,414.94	7,169.92	-941.38	
SEDOL: 6661144	ORIX CORP NPV	2,500.000		11,385,000.00	5,822,996.00	35,484.41	29,869.64
		4,554.00	0.00	72,633.90	42,764.26	-5,614.77	
SEDOL: 6527774	ORIX JREIT INC REIT	12.000		1,275,600.00	1,056,316.00	1,398.99	380.44
		106,300.00	0.00	8,138.06	7,757.62	-1,018.55	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6661768	OSAKA GAS CO LTD NPV	800.000		4,344,000.00	1,799,739.00	16,231.85	14,496.46
		5,430.00	0.00	27,713.80	13,217.34	-1,735.39	
SEDOL: 6267058	OTSUKA CORP NPV	600.000		1,939,200.00	1,492,947.00	2,847.00	1,407.44
		3,232.00	137.80	12,371.69	10,964.25	-1,439.56	
SEDOL: B5LTM93	OTSUKA HOLDINGS CO LTD	900.000		7,985,700.00	4,197,959.00	24,164.99	20,117.14
		8,873.00	361.73	50,947.08	30,829.94	-4,047.85	
SEDOL: 6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	4,500.000		4,195,350.00	2,297,489.00	12,107.95	9,692.62
		932.30	77.51	26,765.45	16,872.83	-2,215.33	
SEDOL: 6572707	PANASONIC HOLDINGS CORP NPV	3,600.000		7,284,600.00	4,688,606.00	16,561.89	12,040.95
		2,023.50	0.00	46,474.21	34,433.26	-4,520.94	
SEDOL: B3CY709	PERSOL HOLDINGS CO NPV	3,000.000		871,800.00	837,551.00	218.50	-589.10
		290.60	0.00	5,561.90	6,151.00	-807.60	
SEDOL: 6229597	RAKUTEN GROUP INC NPV	1,800.000		1,807,200.00	1,211,763.00	3,798.76	2,630.32
		1,004.00	0.00	11,529.55	8,899.23	-1,168.44	
SEDOL: BQRRZ00	RECRUIT HLDGS CO L NPV	2,500.000		22,117,500.00	9,572,871.00	80,032.08	70,801.52
		8,847.00	0.00	141,104.98	70,303.46	-9,230.56	
SEDOL: 6535577	RENESAS ELECTRONICS CORPORATION NPV	4,000.000		8,560,000.00	7,573,720.00	6,292.26	1,779.02
		2,140.00	643.08	54,610.99	52,831.97	-4,513.24	
SEDOL: 6421553	RESONA HOLDINGS NPV	4,700.000		7,017,100.00	3,186,145.00	24,440.68	21,368.47
		1,493.00	0.00	44,767.62	23,399.15	-3,072.21	
SEDOL: 6805469	RESONAC HOLDINGS CORP NPV	300.000		1,957,800.00	648,494.00	8,353.10	7,727.79
		6,526.00	111.97	12,490.35	4,762.56	-625.31	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6738220	RICOH CO LTD NPV	1,200.000		1,648,800.00	1,350,405.00	1,903.70	601.58
		1,374.00	0.00	10,519.00	9,917.42	-1,302.12	
SEDOL: 6740582	RINNAI CORP NPV	200.000		792,000.00	666,199.00	802.58	160.20
		3,960.00	0.00	5,052.79	4,892.59	-642.38	
SEDOL: 6747367	ROHTO PHARMACEUTICAL CO NPV	422.000		1,109,016.00	1,195,040.00	-548.81	-1,701.12
		2,628.00	0.00	7,075.29	8,776.41	-1,152.31	
SEDOL: 6758455	RYOHIN KEIKAKU CO NPV	1,000.000		2,782,000.00	706,211.00	13,243.10	12,562.13
		2,782.00	0.00	17,748.57	5,186.44	-680.97	
SEDOL: 6776349	SANRIO CO LTD NPV	363.000		1,784,871.00	755,266.00	6,568.66	5,840.40
		4,917.00	0.00	11,387.10	5,546.70	-728.26	
SEDOL: 6776606	SANTEN PHARM CO NPV	700.000		1,138,200.00	814,344.00	2,066.13	1,280.91
		1,626.00	0.00	7,261.48	5,980.57	-785.22	
SEDOL: 6309466	SBI HLDGS INC NPV	1,200.000		4,050,000.00	1,596,478.00	15,652.95	14,113.56
		3,375.00	0.00	25,838.14	11,724.58	-1,539.39	
SEDOL: 6251028	SCREEN HOLDINGS CO LTD NPV	174.000		2,651,760.00	963,378.00	10,771.52	9,842.59
		15,240.00	0.00	16,917.67	7,075.08	-928.93	
SEDOL: B02RK08	SEGA SAMMY HLDGS I NPV	300.000		734,400.00	795,238.00	-388.13	-1,154.93
		2,448.00	0.00	4,685.32	5,840.25	-766.80	
SEDOL: BKY6H35	SEIBU HOLDINGS INC NPV	400.000		1,721,600.00	630,189.00	6,962.97	6,355.31
		4,304.00	0.00	10,983.44	4,628.13	-607.66	
SEDOL: 6616508	SEIKO EPSON CORP NPV	600.000		1,189,800.00	1,227,968.00	-243.50	-1,427.57
		1,983.00	0.00	7,590.67	9,018.24	-1,184.07	

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Equities							
JPY							
SEDOL: 6793821	SEKISUI CHEMICAL CO LTD NPV	700.000		1,644,500.00	1,353,505.00	3,132.44	1,827.34
		2,635.00	0.00	11,767.52	9,940.18	-1,305.10	
SEDOL: 6793906	SEKISUI HOUSE NPV	1,200.000		4,197,600.00	3,373,611.00	5,256.88	2,003.90
		3,498.00	0.00	26,779.80	24,775.90	-3,252.98	
SEDOL: BSKRKL7	SEKISUI HOUSE REIT REIT	8.000		720,000.00	620,986.00	631.69	32.91
		90,000.00	106.98	4,593.45	4,560.54	-598.78	
SEDOL: B0FSSD6	SEVEN & I HOLDINGS NPV	2,700.000		6,076,350.00	5,658,196.00	2,667.73	-2,788.15
		2,250.50	0.00	38,765.83	41,553.98	-5,455.68	
SEDOL: 6804400	SHIMIZU CORP NPV	1,100.000		2,935,350.00	902,270.00	12,970.52	12,100.61
		2,668.50	0.00	18,726.91	6,626.30	-870.01	
SEDOL: 6804585	SHIN-ETSU CHEMICAL NPV	3,500.000		17,055,500.00	13,895,667.00	20,159.07	6,760.28
		4,873.00	0.00	108,810.49	102,050.21	-13,398.79	
SEDOL: 6804682	SHIONOGI & CO LTD NPV	1,500.000		4,261,500.00	3,050,915.00	7,723.28	4,781.46
		2,841.00	0.00	27,187.47	22,406.01	-2,941.82	
SEDOL: BP38QJ6	SHIZUOKA FINANCIAL NPV	1,071.000		2,604,672.00	1,095,961.00	9,625.26	8,568.49
		2,432.00	0.00	16,617.26	8,048.77	-1,056.77	
SEDOL: BQQD167	SKYLARK HOLDINGS CO LTD	479.000		1,611,835.00	883,540.00	4,646.37	3,794.42
		3,365.00	38.50	10,283.17	6,488.75	-851.95	
SEDOL: BF5M0K5	SOFTBANK CORP NPV	45,300.000		9,730,440.00	6,962,433.00	17,659.30	10,945.83
		214.80	0.00	62,078.15	51,132.32	-6,713.47	
SEDOL: 6770620	SOFTBANK GROUP CORP	7,200.000		31,680,000.00	9,296,187.00	142,804.00	133,840.22
		4,400.00	0.00	202,111.71	68,271.49	-8,963.78	

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Equities							
JPY							
SEDOL: B62G7K6	SOMPO HOLDINGS INC	1,800.000		9,604,800.00	3,431,229.00	39,386.08	36,077.55
		5,336.00	0.00	61,276.60	25,199.05	-3,308.53	
SEDOL: B249SN5	SONY FINANCIAL GROUP INC NPV	9,600.000		1,593,600.00	1,118,123.00	3,033.44	1,955.30
		166.00	0.00	10,166.83	8,211.53	-1,078.14	
SEDOL: 6821506	SONY GROUP CORPORA NPV	9,600.000		38,630,400.00	23,071,531.00	99,252.30	77,015.74
		4,024.00	0.00	246,453.79	169,438.05	-22,246.56	
SEDOL: 6309262	SQUARE ENIX HOLDINGS CO LTD NPV	600.000		1,715,700.00	1,330,399.00	2,458.14	1,175.31
		2,859.50	0.00	10,945.80	9,770.49	-1,282.83	
SEDOL: 6841106	STANLEY ELECTRIC NPV	300.000		923,400.00	907,772.00	99.70	-775.61
		3,078.00	0.00	5,891.10	6,866.71	-875.31	
SEDOL: 6356406	SUBARU CORPORATION NPV	1,400.000		4,753,000.00	3,112,433.00	10,466.47	7,465.34
		3,395.00	0.00	30,323.14	22,857.80	-3,001.13	
SEDOL: B0M0C89	SUMCO CORPORATION NPV	700.000		1,004,500.00	1,326,197.00	-2,052.36	-3,331.13
		1,435.00	40.19	6,408.50	9,739.63	-1,278.77	
SEDOL: 6858946	SUMITOMO CORP NPV	2,200.000		11,906,400.00	5,449,934.00	41,190.89	35,935.84
		5,412.00	0.00	75,960.32	40,024.48	-5,255.05	
SEDOL: 6858708	SUMITOMO ELECTRIC NPV	1,600.000		10,120,000.00	2,777,633.00	46,842.75	44,164.44
		6,325.00	0.00	64,563.46	20,399.02	-2,678.31	
SEDOL: 6858861	SUMITOMO FORESTRY NPV	891.000		1,429,610.00	882,651.00	3,489.48	2,638.39
		1,604.50	127.90	9,120.61	6,482.22	-851.09	
SEDOL: 6858731	SUMITOMO HEAVY IND NPV	200.000		829,800.00	660,198.00	1,082.02	445.44
		4,149.00	74.64	5,293.95	4,848.51	-636.58	

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Equities							
JPY							
SEDOL: 6858849	SUMITOMO METAL MINING CO LTD NPV	500.000		3,178,500.00	2,515,254.00	4,231.37	1,806.06
		6,357.00	0.00	20,278.16	18,472.10	-2,425.31	
SEDOL: 6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	5,500.000		27,725,500.00	10,365,108.00	110,755.63	100,761.16
		5,041.00	0.00	176,882.84	76,121.68	-9,994.47	
SEDOL: 6431897	SUMITOMO MITSUI TRUST GROUP IN NPV	1,600.000		7,643,200.00	3,966,789.00	23,454.73	19,629.78
		4,777.00	0.00	48,762.00	29,132.22	-3,824.95	
SEDOL: 6858902	SUMITOMO REALTY & DEVELOPMENT NPV	1,600.000		6,291,200.00	2,519,155.00	24,064.85	21,635.78
		3,932.00	0.00	40,136.53	18,500.75	-2,429.07	
SEDOL: BBD7Q84	SUNTORY BEVERAGE & NPV	200.000		945,400.00	1,036,310.00	-579.99	-1,579.24
		4,727.00	68.90	6,031.45	7,610.69	-999.25	
SEDOL: 6865504	SUZUKI MOTOR CORP NPV	3,600.000		8,404,200.00	4,351,004.00	25,858.53	21,863.11
		2,334.50	0.00	53,617.02	31,953.91	-4,195.42	
SEDOL: 6744294	T&D HOLDINGS INC NPV	1,000.000		3,615,000.00	1,654,496.00	12,507.60	10,912.27
		3,615.00	0.00	23,062.94	12,150.67	-1,595.33	
SEDOL: 6870100	TAISEI CORP NPV	300.000		4,450,500.00	1,386,918.00	19,481.21	18,134.24
		14,835.00	0.00	28,393.25	10,259.01	-1,346.97	
SEDOL: 6870564	TAIYO YUDEN CO LTD NPV	267.000		945,180.00	1,104,376.00	-1,015.64	-2,080.52
		3,540.00	0.00	6,030.05	8,110.57	-1,064.88	
SEDOL: 6869302	TDK CORP NPV	3,500.000		7,738,500.00	3,378,513.00	27,615.80	24,558.10
		2,211.00	0.00	49,370.00	24,811.90	-3,257.70	
SEDOL: 6885074	TERUMO CORP NPV	2,800.000		6,356,000.00	5,751,524.00	3,856.43	-1,669.43
		2,270.00	0.00	40,549.94	42,239.37	-5,545.86	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6869131	THK CO LTD NPV	200.000		801,400.00	610,183.00	1,219.92	631.56
		4,007.00	141.25	5,112.76	4,481.20	-588.36	
SEDOL: B2Q4CR0	TISI INC	500.000		2,628,500.00	1,893,067.00	4,691.91	2,866.53
		5,257.00	0.00	16,769.27	13,902.74	-1,825.38	
SEDOL: 6895200	TOHO CO LTD NPV	200.000		1,596,000.00	1,080,324.00	3,289.90	2,248.21
		7,980.00	0.00	10,182.14	7,933.93	-1,041.69	
SEDOL: 6895266	TOHOKU ELEC POWER, NPV	1,000.000		1,153,000.00	723,216.00	2,741.93	2,044.58
		1,153.00	0.00	7,355.90	5,311.32	-697.35	
SEDOL: 6513126	TOKIO MARINE HLDG NPV	3,200.000		18,614,400.00	8,759,426.00	62,872.65	54,426.44
		5,817.00	0.00	118,755.94	64,329.50	-8,446.21	
SEDOL: 6679794	TOKYO CENTURY CORPORATION	800.000		1,622,800.00	1,046,113.00	3,679.14	2,859.74
		2,028.50	0.00	10,353.12	7,493.38	-819.40	
SEDOL: 6895404	TOKYO ELEC POWER H NPV	3,300.000		2,169,090.00	1,630,689.00	3,434.88	1,862.51
		657.30	0.00	13,838.34	11,975.83	-1,572.37	
SEDOL: 6895675	TOKYO ELECTRON NPV	800.000		27,456,000.00	12,403,720.00	96,030.37	84,070.17
		34,320.00	0.00	175,163.48	91,093.31	-11,960.20	
SEDOL: 6895448	TOKYO GAS CO LTD NPV	900.000		5,584,500.00	2,516,254.00	19,574.76	17,148.48
		6,205.00	0.00	35,627.93	18,479.45	-2,426.28	
SEDOL: 6895426	TOKYO TATEMONO CO NPV	400.000		1,418,400.00	683,805.00	4,686.56	4,027.20
		3,546.00	126.32	9,049.09	5,021.89	-659.36	
SEDOL: BDC6LT2	TOKYU FUDOSAN HLDG NPV	1,300.000		1,857,700.00	886,865.00	6,193.72	5,338.57
		1,429.00	0.00	11,851.73	6,513.16	-855.15	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	Base total
Equities							
JPY							
SEDOL: 6897024	TOPPAN HOLDINGS INC NPV	500.000		2,330,500.00	1,451,435.00	5,608.25	4,208.72
		4,661.00	0.00	14,868.10	10,659.38	-1,399.53	
SEDOL: 6897143	TORAY INDS INC NPV	3,300.000		3,366,000.00	2,541,762.00	5,258.46	2,807.59
		1,020.00	0.00	21,474.37	18,666.78	-2,450.87	
SEDOL: 6900289	TOSOH CORP NPV	600.000		1,411,200.00	1,096,528.00	2,007.54	950.22
		2,352.00	0.00	9,003.16	8,052.94	-1,057.32	
SEDOL: 6899867	TOYO SUISAN KAISHA NPV	100.000		1,075,000.00	623,186.00	2,882.48	2,281.57
		10,750.00	0.00	6,858.27	4,576.70	-600.91	
SEDOL: 6900548	TOYOTA INDUSTRIES NPV	300.000		5,340,000.00	2,388,716.00	18,828.57	16,525.27
		17,800.00	0.00	34,068.07	17,542.80	-2,303.30	
SEDOL: 6900643	TOYOTA MOTOR CORP NPV	19,200.000		64,435,200.00	35,991,594.00	181,464.20	146,759.59
		3,355.00	0.00	411,082.97	264,323.38	-34,704.61	
SEDOL: 6900580	TOYOTA TSUSHO CORP NPV	1,200.000		6,328,800.00	2,304,691.00	25,672.97	23,450.69
		5,274.00	0.00	40,376.41	16,925.72	-2,222.28	
SEDOL: 6125286	TREND MICRO INC NPV	300.000		1,950,600.00	1,989,596.00	-248.79	-2,167.23
		6,502.00	275.61	12,444.42	14,611.65	-1,918.44	
SEDOL: B0MKZN5	TSURUHA HOLDINGS NPV	500.000		1,439,000.00	1,099,329.00	2,167.03	1,305.95
		2,878.00	0.00	9,180.52	7,574.57	-861.08	
SEDOL: 6723839	UNITED URBAN INVES REIT	6.000		1,098,000.00	902,670.00	1,246.16	375.77
		183,000.00	141.25	7,005.01	6,629.24	-870.39	
SEDOL: 6171494	USS CO LTD NPV	1,000.000		1,717,000.00	1,154,346.00	3,589.61	2,476.55
		1,717.00	0.00	10,954.10	8,477.55	-1,113.06	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
JPY							
SEDOL: 6957995	WEST JAPAN RAILWAY NPV	1,000.000		3,126,000.00	2,995,398.00	833.21	-2,055.08
		3,126.00	0.00	19,943.22	21,998.30	-2,888.29	
SEDOL: 6985264	YAMAHA MOTOR CO NPV	1,800.000		2,087,100.00	2,100,630.00	-86.32	-2,111.83
		1,159.50	258.38	13,315.26	15,427.09	-2,025.51	
SEDOL: 6985565	YAMATO HOLDINGS NPV	700.000		1,546,300.00	1,655,996.00	-699.84	-2,296.62
		2,209.00	0.00	9,865.07	12,161.69	-1,596.78	
SEDOL: 6986041	YASKAWA ELEC CORP NPV	500.000		2,378,000.00	2,810,843.00	-2,761.45	-5,471.78
		4,756.00	0.00	15,171.14	20,642.92	-2,710.33	
SEDOL: 6986427	YOKOGAWA ELECTRIC NPV	500.000		2,508,000.00	1,119,835.00	8,856.20	7,776.41
		5,016.00	0.00	16,000.51	8,224.10	-1,079.79	
SEDOL: BD97JW7	YOKOHAMA FINANCIAL GROUP INC NPV	2,300.000		2,975,050.00	1,189,456.00	11,391.71	10,244.79
		1,293.50	0.00	18,980.19	8,735.40	-1,146.92	
SEDOL: 6986461	YOKOHAMA RUBBER CO NPV	200.000		1,203,400.00	590,177.00	3,912.23	3,343.16
		6,017.00	73.50	7,677.44	4,334.28	-569.07	
SEDOL: 6042608	ZENSHO HOLDINGS NPV	210.000		1,884,750.00	907,472.00	6,234.83	5,359.81
		8,975.00	0.00	12,024.31	6,664.50	-875.02	
SEDOL: B292RC1	ZOZO INC	600.000		774,600.00	580,974.00	1,235.29	675.09
		1,291.00	0.00	4,941.78	4,266.69	-560.20	
Total - JPY				**1,266,761,963.00**	**673,927,770.00**		
Total - Base Currency				**8,081,610.08**	**4,940,123.60**		
NOK							
SEDOL: B1L95G3	AKER BP ASA NOK1	687.000		171,352.30	169,135.23	219.80	1,236.82
		256.90	0.00	16,987.69	15,750.87	1,017.02	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
NOK							
SEDOL: BNG7113	DNB ASA NOK	129.000		36,313.50	24,252.82	1,195.68	1,341.51
		281.50	0.00	3,600.08	2,258.57	145.83	
SEDOL: B4PH0C5	GJENSIDIGE FORSIKR NOK2	369.000		111,438.00	68,506.95	4,256.14	4,668.08
		302.00	0.00	11,047.85	6,379.77	411.94	
SEDOL: BSTRB82	KONGSBERG GRUPPEN	615.000		159,039.00	58,664.13	9,951.06	10,302.34
		258.60	0.00	15,766.96	5,464.62	351.28	
SEDOL: B02L486	MOWI ASA	964.000		234,444.80	197,037.64	3,708.51	4,893.31
		243.20	0.00	23,242.62	18,349.31	1,184.80	
SEDOL: B11HK39	NORSK HYDRO ASA NOK1.098	2,916.000		228,031.20	228,211.61	-17.89	1,354.37
		78.20	0.00	22,606.78	21,252.41	1,372.26	
SEDOL: B1VQF42	ORKLA ASA NOK1.25	1,659.000		186,637.50	127,080.02	5,904.47	6,668.61
		112.50	0.00	18,503.05	11,834.44	764.14	
SEDOL: B1W5NW2	SALMAR ASA NOK0.25	152.000		93,860.00	71,917.57	2,175.35	2,607.79
		617.50	0.00	9,305.18	6,697.39	432.44	
SEDOL: 4732495	TELENOR ASA ORD NOK6	1,383.000		202,886.10	163,130.51	1,958.55	3,059.72
		146.70	0.00	20,113.92	17,054.20	1,101.17	
Total - NOK				**1,424,002.40**	**1,127,936.48**		
Total - Base Currency				**141,174.13**	**105,041.58**		
NZD							
SEDOL: BKX3XG2	AUCKLAND INTL NPV	2,579.000		21,483.07	22,753.60	-730.62	-1,699.92
		8.33	0.00	12,353.84	14,053.76	-969.30	
SEDOL: 6152529	CONTACT ENERGY NPV	1,705.000		15,771.25	13,371.21	1,380.14	810.53
		9.25	0.00	9,069.26	8,258.73	-569.61	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
NZD							
SEDOL: 6340250	FISHER & PAYKEL ORD DEFD DELIVERY	1,243.000		46,923.25	34,080.85	7,385.02	5,933.18
		37.75	0.00	26,983.22	21,050.04	-1,451.84	
SEDOL: 6459286	INFRATIL LTD NPV	1,578.000		17,484.24	15,074.42	1,385.77	743.59
		11.08	0.00	10,054.31	9,310.72	-642.18	
SEDOL: 6603038	MAINFREIGHT LTD NPV	176.000		12,077.12	12,702.21	-359.46	-900.57
		68.62	0.00	6,944.95	7,845.52	-541.11	
SEDOL: B8W5K56	MERCURY NZ LTD NPV	1,492.000		9,668.16	9,544.20	71.28	-335.30
		6.48	0.00	5,559.68	5,894.98	-406.58	
SEDOL: BWFD052	MERIDIAN ENERGY LT NPV	2,700.000		15,120.00	14,638.39	276.95	-346.64
		5.60	0.00	8,694.76	9,041.40	-623.59	
Total - NZD				**138,527.09**	**122,164.88**		
Total - Base Currency				**79,660.02**	**75,456.15**		
SEK							
SEDOL: 7332687	ALFA LAVAL AB NPV	674.000		313,881.80	255,110.22	6,375.19	9,329.34
		465.70	0.00	34,048.01	24,718.67	2,954.15	
SEDOL: BYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	2,120.000		760,868.00	518,707.57	26,268.11	32,274.71
		358.90	0.00	82,534.39	50,259.68	6,006.60	
SEDOL: BLDBN41	ATLAS COPCO AB SER'A'NPV	4,414.000		732,944.70	654,351.05	8,525.37	16,102.70
		166.05	0.00	79,505.43	63,402.73	7,577.33	
SEDOL: BLDBN52	ATLAS COPCO AB SER'B'NPV	2,792.000		416,008.00	367,909.43	5,217.44	9,477.81
		149.00	0.00	45,126.05	35,648.24	4,260.37	
SEDOL: BVGH0K1	AXFOOD AB NPV	235.000		69,197.00	59,778.43	913.20	1,605.43
		290.20	0.00	7,397.60	5,792.17	692.23	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
SEK							
SEDOL: BP2NJ48	BEIJER REF AB SER'B'NPV	711.000		106,010.10	119,400.48	-1,452.51	-69.86
		149.10	0.00	11,499.34	11,569.20	1,382.65	
SEDOL: BPYTZ57	BOLIDEN AB NPV	250.000		128,800.00	89,187.10	4,296.97	5,329.75
		515.20	0.00	13,971.45	8,641.70	1,032.78	
SEDOL: B0XP0T0	CASTELLUM AB NPV	560.000		59,584.00	58,300.16	139.26	814.37
		106.40	32.01	6,463.31	5,648.94	675.11	
SEDOL: BMDS8R8	EPIROC AB SER'A'NPV	1,360.000		285,464.00	281,315.91	449.96	3,707.58
		209.90	0.00	30,965.42	27,257.84	3,257.62	
SEDOL: BMDS8W3	EPIROC AB SER'B'NPV	823.000		153,654.10	145,225.28	914.31	2,596.00
		186.70	0.00	16,667.47	14,071.47	1,681.69	
SEDOL: BJ7W9K4	EQT AB NPV	1,209.000		439,834.20	313,976.25	13,652.31	18,301.42
		363.60	0.00	47,710.57	29,409.15	4,649.11	
SEDOL: 5959378	ERICSSON(LM)TEL SER'B'NPV	6,565.000		594,789.00	370,639.76	24,314.36	28,606.34
		90.60	0.00	64,519.13	35,912.79	4,291.98	
SEDOL: BF1K7P7	ESSITY AB SER'B'NPV	1,329.000		352,450.80	414,772.39	-6,760.27	-1,957.24
		265.20	0.00	38,231.74	40,188.98	4,803.03	
SEDOL: BPMRNZ9	FASTIGHETS AB BALD SER'B'NPV	1,360.000		92,752.00	63,939.18	3,125.44	3,865.85
		68.20	0.00	10,061.18	6,195.33	740.41	
SEDOL: 5687431	H & M HENNES & MAU SER'B'NPV	1,441.000		267,881.90	215,272.79	5,598.25	8,102.67
		185.90	0.00	29,058.22	20,955.55	2,504.42	
SEDOL: BDQQ1Q5	HOLMEN AB SER'B'NPV	209.000		74,069.60	81,199.95	-773.46	166.83
		354.40	0.00	8,034.62	7,867.79	940.29	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
SEK							
SEDOL: B1VSK10	INDUSTRIVARDEN AB SER'A'NPV	274.000		113,819.60	80,311.60	3,634.75	4,564.75
		415.40	0.00	12,346.47	7,781.72	930.00	
SEDOL: B1VSK54	INDUSTRIVARDEN AB SER'C'NPV	323.000		134,045.00	94,667.39	4,271.45	5,367.69
		415.00	0.00	14,540.40	9,172.71	1,096.24	
SEDOL: B0LD8X7	INDUTRADE AB NPV	612.000		147,124.80	151,197.97	-441.83	1,309.02
		240.40	0.00	15,959.21	14,650.19	1,750.85	
SEDOL: BZ404X1	INVESTMENT AB SER'B'NPV	313.000		70,550.20	69,350.30	130.16	933.23
		225.40	0.00	7,652.86	6,719.63	803.07	
SEDOL: BL6K7K9	LIFCO AB SER'B'NPV	494.000		173,888.00	117,750.72	6,089.43	7,452.97
		352.00	0.00	18,862.32	11,409.35	1,363.54	
SEDOL: BPXZH27	SAAB AB NPV B	699.000		375,782.40	100,441.46	29,867.33	31,030.43
		537.60	0.00	40,762.62	9,732.19	1,163.10	
SEDOL: B9M3PK4	SAGAX AB SER'B'NPV	375.000		74,100.00	93,413.33	-2,094.99	-1,013.28
		197.60	0.00	8,037.92	9,051.20	1,081.71	
SEDOL: B1VQ252	SANDVIK AB NPV	2,346.000		705,809.80	492,910.85	23,093.69	28,801.77
		300.60	0.00	76,561.90	47,760.13	5,707.88	
SEDOL: 5554041	SECURITAS SER'B'NPV	1,058.000		155,737.60	98,868.01	6,168.87	7,313.76
		147.20	0.00	16,693.48	9,579.72	1,144.89	
SEDOL: 4813345	SKAND ENSKILDA BKN SER'A'NPV	767.000		149,641.70	89,643.16	6,508.28	7,546.34
		195.10	0.00	16,232.23	8,685.89	1,038.06	
SEDOL: 7142091	SKANSKA AB SER'B'NPV	781.000		197,046.30	130,544.25	7,213.74	8,725.44
		252.30	0.00	21,374.40	12,648.96	1,511.70	

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
SEK							
SEDOL: B1Q3J35	SKF AB SER'B'NPV	841.000		206,717.80	155,379.30	5,568.89	7,368.17
		245.80	0.00	22,423.50	15,055.33	1,799.28	
SEDOL: B17H3F6	SSAB AB SER'B'NPV	1,436.000		100,031.76	99,314.83	77.77	1,227.82
		69.66	0.00	10,850.84	9,623.02	1,150.05	
SEDOL: B1VVGZ5	SVENSKA CELLULOSA SER'B'NPV	1,295.000		158,767.00	190,259.15	-3,416.08	-1,212.89
		122.60	0.00	17,222.09	18,434.98	2,203.19	
SEDOL: BXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	3,238.000		435,025.30	293,515.59	15,350.12	18,749.01
		134.35	0.00	47,188.93	28,439.92	3,398.89	
SEDOL: BLN9XH8	SWECO AB SER'B'NPV	439.000		66,245.10	60,020.39	675.22	1,370.25
		150.90	0.00	7,185.87	5,815.62	695.03	
SEDOL: 4846523	SWEDBANK AB SER'A'NPV	2,193.000		704,172.30	390,690.47	34,004.62	38,528.79
		321.10	0.00	76,384.38	37,855.59	4,524.17	
SEDOL: B1CC9H0	SWEDISH ORPHAN BIOVITRUM AB NPV	384.000		127,795.20	91,895.03	3,894.23	4,958.37
		332.80	0.00	13,862.45	8,904.08	1,064.14	
SEDOL: B97C733	TELE2 AB SER'B'NPV	1,200.000		185,460.00	130,881.37	5,920.36	7,435.96
		154.55	0.00	20,117.59	12,681.63	1,515.60	
SEDOL: 5978384	TELIA COMPANY AB NPV	5,383.000		211,982.54	153,730.76	6,318.80	8,098.99
		39.38	0.00	22,994.59	14,895.60	1,780.19	
SEDOL: 4902384	TRELLEBORG AB SER'B'NPV	498.000		195,564.60	128,063.20	7,322.15	8,805.11
		392.70	0.00	21,213.67	12,408.56	1,482.96	
SEDOL: B1QH7Y4	VOLVO AB SER'A'NPV	447.000		132,490.80	97,286.59	3,818.74	4,945.32
		296.40	0.00	14,371.81	9,426.49	1,126.58	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
SEK							
SEDOL: B1QH830	VOLVO AB SER'B'NPV	3,292.000		974,102.80	698,135.11	29,935.32	38,019.67
		295.90	0.00	105,664.82	67,645.15	8,084.35	
SEDOL: BRS7SK7	VOLVO CAR AB SER'B'NPV	1,297.000		39,817.90	59,444.59	-2,128.99	-1,468.29
		30.70	0.00	4,319.21	5,787.50	660.70	
Total - SEK				**10,682,906.70**	**8,077,801.39**		
Total - Base Currency				**1,158,817.49**	**781,705.39**		
SGD							
SEDOL: 6563875	CAPITALAND ASCENDA NPV (REIT)	7,500.000		21,225.00	21,146.90	60.73	667.12
		2.83	0.00	16,504.67	15,837.55	606.39	
SEDOL: 6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST	11,270.000		26,935.30	23,054.21	3,017.95	3,677.04
		2.39	0.00	20,945.02	17,267.98	659.09	
SEDOL: 6197928	CITY DEVELOPMENTS LTD	1,100.000		8,800.00	7,683.38	868.29	1,087.79
		8.00	0.00	6,842.92	5,755.13	219.50	
SEDOL: 6175203	DBS GROUP HLDGS NPV	4,100.000		231,076.00	123,086.10	83,973.48	87,489.98
		56.36	0.00	179,685.85	92,195.87	3,516.50	
SEDOL: 6242260	JARDINE CYCLE & CARRIAGE SGD1	300.000		10,152.00	10,261.18	-84.90	208.26
		33.84	0.00	7,894.25	7,685.99	293.16	
SEDOL: B1VQ5C0	KEPPEL LTD NPV	3,000.000		31,050.00	18,292.43	9,920.35	10,442.95
		10.35	0.00	24,144.63	13,701.68	522.60	
SEDOL: BSZ8B45	KEPPEL REIT RIGHTS 09/01/2026	138.000		2.07	0.91	0.90	0.93
		0.015	0.00	1.61	0.68	0.03	
SEDOL: B12RQH4	KEPPEL REIT	600.000		585.00	466.88	90.30	103.69
		0.975	0.00	454.90	351.21	13.39	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
SGD							
SEDOL: B4LR5Q8	MAPLETREE IND TST NPV (REIT)	4,108.000		8,544.64	9,721.03	-914.77	-635.73
		2.08	0.00	6,644.35	7,280.08	279.04	
SEDOL: B5143W8	MAPLETREE PAN ASIA COMMERCIAL TRUST	4,900.000		7,203.00	8,558.53	-1,054.07	-809.38
		1.47	0.00	5,601.09	6,410.47	244.69	
SEDOL: B0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	5,000.000		98,800.00	83,794.62	27,220.36	29,042.92
		19.76	0.00	76,827.37	47,784.45	1,822.56	
SEDOL: BNZKZY4	SEATRIUM LTD NPV (POST-SPLIT)	4,568.000		9,865.88	11,795.75	-1,499.90	-1,159.27
		2.16	0.00	7,672.53	8,831.80	340.63	
SEDOL: B08X163	SEMBCORP INDUSTRIE NPV	1,900.000		11,438.00	8,182.75	2,531.30	2,765.08
		6.02	0.00	8,894.25	6,129.17	233.78	
SEDOL: 6811734	SINGAPORE AIRLINES NPV	2,700.000		17,280.00	15,870.36	1,096.14	1,549.55
		6.40	0.00	13,437.01	11,887.46	453.41	
SEDOL: 6303866	SINGAPORE EXCHANGE NPV	1,800.000		30,528.00	17,454.21	10,166.24	10,664.90
		16.96	0.00	23,738.72	13,073.82	498.66	
SEDOL: 6043214	SINGAPORE TECHNOLOGIES ENGINEERING	3,400.000		28,628.00	12,418.68	12,604.45	12,959.25
		8.42	0.00	22,261.28	9,302.03	354.80	
SEDOL: B02PY11	SINGAPORE TELECOMMUNICATIONS NEW COM STK	16,400.000		74,620.00	42,013.39	25,355.06	26,555.35
		4.55	0.00	58,024.88	31,469.53	1,200.29	
SEDOL: 6916844	UOL GROUP LIMITED SGD1	1,000.000		8,740.00	7,004.91	1,349.21	1,549.34
		8.74	0.00	6,796.27	5,246.93	200.13	
SEDOL: 6916781	UTD O/S BANK NPV	2,800.000		98,168.00	79,407.55	14,588.22	16,856.85
		35.06	0.00	76,335.93	59,479.08	2,268.63	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
SGD							
SEDOL: 6927374	VENTURE CORP LTD NPV	500.000		7,570.00	8,593.01	-795.50	-550.00
		15.14	0.00	5,886.47	6,436.47	245.50	
Total - SGD				**731,211.89**	**488,808.78**		
Total - Base Currency				**568,594.00**	**366,127.38**		
USD							
CUSIP: 30063P105	#REORG EXACT MERGER 03-24-2026	370.000		37,577.20	16,822.94	20,754.26	20,754.26
		101.56	0.00	37,577.20	16,822.94	0.00	
CUSIP: 724078100	#REORG/ PIPER SANDLER EXCHANGE PIPER SANDLER 2J1ZAK5 03-24-2026	44.000		14,947.24	5,785.67	9,161.57	9,161.57
		339.71	0.00	14,947.24	5,785.67	0.00	
CUSIP: 737630103	#REORG/ POTLATCHDELTIC CORP MERGER RAYONIER INC 2756548 02-02-2026	204.000		8,115.12	9,165.06	-1,049.94	-1,049.94
		39.78	0.00	8,115.12	9,165.06	0.00	
CUSIP: 00912X302	#REORG/AIR LEASE CORP CASH MERGER 04-09-2026	269.000		17,277.87	10,787.58	6,490.29	6,490.29
		64.23	59.18	17,277.87	10,787.58	0.00	
CUSIP: G0250X107	#REORG/AMCOR REVERSE STOCK SPLIT AMCOR 2F1TAC5 01-15-2026	2,276.000		18,981.84	16,682.31	2,299.53	2,299.53
		8.34	0.00	18,981.84	16,682.31	0.00	
CUSIP: 05370A108	#REORG/AVIDITY MERGER 03-02-2026	229.000		16,517.77	8,276.64	8,241.13	8,241.13
		72.13	0.00	16,517.77	8,276.64	0.00	
CUSIP: 12740C103	#REORG/CADENCE MERGER HUNTINGTON 240705502-02-2026	466.000		19,963.44	9,237.29	10,726.15	10,726.15
		42.84	128.15	19,963.44	9,237.29	0.00	
CUSIP: 143658300	#REORG/CARNIVAL CORP NAME CHANGE CARNIVAL CORP 2S1RAQ5 05-07-2026	2,520.000		76,960.80	23,946.30	53,014.50	53,014.50
		30.54	0.00	76,960.80	23,946.30	0.00	
CUSIP: 17888H103	#REORG/CIVITAS RES INC MERGER SM ENERGY CO2060483 01-30-2026	186.000		5,038.74	5,215.91	-177.17	-177.17
		27.09	0.00	5,038.74	5,215.91	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 200340107	#REORG/COMERICA MERGER FIFTH 2320433 02-02-2026	359.000 86.93	254.89	31,207.87 31,207.87	12,465.38 12,465.38	18,742.49 0.00	18,742.49
CUSIP: 20717M103	#REORG/CONFLUENT INC CASH MERGER 03-18-2026	321.000 30.24	0.00	9,707.04 9,707.04	6,940.83 6,940.83	2,766.21 0.00	2,766.21
CUSIP: 127097103	#REORG/COTERRA ENERGY STOCK MERGER DEVON ENERGY 2276844 05-07-2026	2,028.000 26.32	0.00	53,376.96 53,376.96	38,835.33 38,835.33	14,541.63 0.00	14,541.63
CUSIP: 15677J108	#REORG/DAYFORCE INC MERGER 02-04-2026	350.000 69.16	0.00	24,206.00 24,206.00	16,653.88 16,653.88	7,552.12 0.00	7,552.12
CUSIP: 26614N102	#REORG/DUPONT DE REVERSE SPLIT DUPONT DE 2T12AR5 06-24-2026	1,533.000 40.20	0.00	61,626.60 61,626.60	26,736.71 26,736.71	34,889.89 0.00	34,889.89
CUSIP: 35909D109	#REORG/FRONTIER MERGER 01-21-2026	472.000 38.07	0.00	17,969.04 17,969.04	17,293.23 17,293.23	675.81 0.00	675.81
CUSIP: 436440101	#REORG/HOLOGIC INC CASH AND STOCK MERGER CONTRA HOLOGIC INCORPO 2N1TAM5 04-08-26	640.000 74.49	0.00	47,673.60 47,673.60	40,116.10 40,116.10	7,557.50 0.00	7,557.50
CUSIP: 438516106	#REORG/HONEYWELL INTERNATIONAL REV STK SPT HONEYWELL INTL 2T1QAK5 06-29-2026	315.000 195.09	0.00	61,453.35 61,453.35	57,955.45 57,955.45	3,497.90 0.00	3,497.90
CUSIP: G4474Y214	#REORG/JANUS HENDERSON CASH MERGER 06-30-2026	351.000 47.57	0.00	16,697.07 16,697.07	9,147.94 9,147.94	7,549.13 0.00	7,549.13
CUSIP: 72346Q104	#REORG/PINNACLE MERGER PINNACLE 2G16AX5 02 JAN 2026	193.000 95.41	0.00	18,414.13 18,414.13	10,235.28 10,235.28	8,178.85 0.00	8,178.85
CUSIP: N72482206	#REORG/QIAGEN EXCHANGE QIAGEN 2H19AL5 01-08-2026	551.000 44.97	0.00	24,778.47 24,778.47	26,159.28 26,159.28	-1,380.81 0.00	-1,380.81

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 81619Q105	#REORG/SELECT MEDICAL CASH MERGER 07-01-2026	267.000 14.85	0.00	3,964.95 3,964.95	4,375.03 4,375.03	-410.08 0.00	-410.08
CUSIP: 87161C501	#REORG/SYNOVUS MERGER PINNACLE 2G16AX5 01-02-2026	371.000 50.05	0.00	18,568.55 18,568.55	11,130.93 11,130.93	7,437.62 0.00	7,437.62
CUSIP: 87265H109	#REORG/TRI POINTE CASH MERGER 05-14-2026	259.000 31.47	0.00	8,150.73 8,150.73	7,332.94 7,332.94	817.79 0.00	817.79
CUSIP: 32054K103	1ST INDL RLTY TR INC COM	341.000 57.27	151.74	19,529.07 19,529.07	17,702.17 17,702.17	1,826.90 0.00	1,826.90
CUSIP: 88579Y101	3M CO COM	1,294.000 160.10	0.00	207,169.40 207,169.40	111,957.03 111,957.03	95,212.37 0.00	95,212.37
CUSIP: 316773100	5TH 3RD BANCORP COM	1,801.000 46.81	720.40	84,304.81 84,304.81	37,150.13 37,150.13	47,154.68 0.00	47,154.68
CUSIP: 000360206	AAON INC COM PAR $0.004 COM PAR $0.004	168.000 76.25	0.00	12,810.00 12,810.00	10,965.08 10,965.08	1,844.92 0.00	1,844.92
CUSIP: 000361105	AAR CORP COM	85.000 82.79	0.00	7,037.15 7,037.15	4,573.22 4,573.22	2,463.93 0.00	2,463.93
CUSIP: 002824100	ABBOTT LAB COM	2,658.000 125.29	0.00	333,020.82 333,020.82	243,396.86 243,396.86	89,623.96 0.00	89,623.96
CUSIP: 00287Y109	ABBVIE INC COM USD0.01	2,610.000 228.49	0.00	596,358.90 596,358.90	273,053.32 273,053.32	323,305.58 0.00	323,305.58
CUSIP: 000957100	ABM INDS INC COM	171.000 42.30	0.00	7,233.30 7,233.30	7,278.19 7,278.19	-44.89 0.00	-44.89

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 004225108	ACADIA PHARMACEUTICALS INC COM	309.000 26.71	0.00	8,253.39 8,253.39	6,724.62 6,724.62	1,528.77 0.00	1,528.77
CUSIP: G1151C101	ACCENTURE PLC CLS A	1,080.000 268.30	0.00	289,764.00 289,764.00	224,996.60 224,996.60	64,767.40 0.00	64,767.40
CUSIP: 004498101	ACI WORLDWIDE INC COM STK	288.000 47.81	0.00	13,769.28 13,769.28	7,298.64 7,298.64	6,470.64 0.00	6,470.64
CUSIP: 00508Y102	ACUITY INC	83.000 360.04	0.00	29,883.32 29,883.32	13,190.57 13,190.57	16,692.75 0.00	16,692.75
CUSIP: 005098108	ACUSHNET HLDGS CORP COM	86.000 79.82	0.00	6,864.52 6,864.52	4,277.00 4,277.00	2,587.52 0.00	2,587.52
CUSIP: 00091G104	ACV AUCTIONS INC CL A CL A	303.000 8.02	0.00	2,430.06 2,430.06	4,085.20 4,085.20	-1,655.14 0.00	-1,655.14
CUSIP: 00724F101	ADOBE INC COM	489.000 349.99	0.00	171,145.11 171,145.11	110,636.25 110,636.25	60,508.86 0.00	60,508.86
SEDOL: B3DG2Y3	ADR KB FINL GROUP INC SPONSORED ADR REPSTG 1 COM SH ADR	827.000 86.04	0.00	71,155.08 71,155.08	30,658.96 30,658.96	40,496.12 0.00	40,496.12
SEDOL: 2480495	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	1,102.000 16.50	64.15	18,183.00 18,183.00	7,716.76 7,716.76	10,466.24 0.00	10,466.24
SEDOL: 2692795	ADR POSCO HOLDINGS INC ADR EACH REP 1/4 ORD KRW5000 (BNY)	720.000 53.21	0.00	38,311.20 38,311.20	52,655.53 52,655.53	-14,344.33 0.00	-14,344.33
SEDOL: 2730800	ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR	1,205.000 53.63	0.00	64,624.15 64,624.15	33,545.42 33,545.42	31,078.73 0.00	31,078.73

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
SEDOL: BHZZSP9	ADR WOORI FINL GROUP INC	451.000		26,514.29	11,912.04	14,602.25	14,602.25
		58.79	0.00	26,514.29	11,912.04	0.00	
CUSIP: 00790R104	ADVANCED DRAIN SYS INC DEL COM	161.000		23,317.63	13,949.45	9,368.18	9,368.18
		144.83	0.00	23,317.63	13,949.45	0.00	
CUSIP: 007973100	ADVANCED ENERGY INDS INC COM	97.000		20,308.89	8,486.78	11,822.11	11,822.11
		209.37	0.00	20,308.89	8,486.78	0.00	
CUSIP: 007903107	ADVANCED MICRO DEVICES INC COM	2,746.000		588,083.36	148,797.81	439,285.55	439,285.55
		214.16	0.00	588,083.36	148,797.81	0.00	
CUSIP: 00766T100	AECOM	341.000		32,507.53	28,515.28	3,992.25	3,992.25
		95.33	0.00	32,507.53	28,515.28	0.00	
CUSIP: 008073108	AEROVIRONMENT INC COM	64.000		15,480.96	6,507.04	8,973.92	8,973.92
		241.89	0.00	15,480.96	6,507.04	0.00	
CUSIP: 00130H105	AES CORP COM	1,426.000		20,448.84	18,432.08	2,016.76	2,016.76
		14.34	0.00	20,448.84	18,432.08	0.00	
CUSIP: 008252108	AFFILIATED MANAGERS GROUP INC COM STK	97.000		27,963.16	14,078.83	13,884.33	13,884.33
		288.28	0.00	27,963.16	14,078.83	0.00	
CUSIP: 00827B106	AFFIRM HLDGS INC CL A CL A	572.000		42,573.96	5,721.43	36,852.53	36,852.53
		74.43	0.00	42,573.96	5,721.43	0.00	
CUSIP: 001055102	AFLAC INC COM	1,577.000		173,895.79	110,977.44	62,918.35	62,918.35
		110.27	0.00	173,895.79	110,977.44	0.00	
CUSIP: 00846U101	AGILENT TECHNOLOGIES INC COM	490.000		66,674.30	52,314.71	14,359.59	14,359.59
		136.07	0.00	66,674.30	52,314.71	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 00847J105	AGILYSYS INC COM STK	51.000		6,060.84	4,025.56	2,035.28	2,035.28
		118.84	0.00	6,060.84	4,025.56	0.00	
CUSIP: 00123Q104	AGNC INVT CORP COM	1,474.000		15,801.28	14,124.61	1,676.67	1,676.67
		10.72	176.88	15,801.28	14,124.61	0.00	
CUSIP: 008492100	AGREE RLTY CORP COM	187.000		13,469.61	12,520.74	948.87	948.87
		72.03	48.99	13,469.61	12,520.74	0.00	
CUSIP: 009158106	AIR PROD & CHEM INC COM	418.000		103,254.36	106,823.75	-3,569.39	-3,569.39
		247.02	0.00	103,254.36	106,823.75	0.00	
CUSIP: 009066101	AIRBNB INC CL A COM USD0.0001 CL A	726.000		98,532.72	88,160.00	10,372.72	10,372.72
		135.72	0.00	98,532.72	88,160.00	0.00	
CUSIP: 00971T101	AKAMAI TECHNOLOGIES INC COM STK	401.000		34,987.25	32,301.56	2,685.69	2,685.69
		87.25	0.00	34,987.25	32,301.56	0.00	
CUSIP: 011311107	ALAMO GROUP INC COM	26.000		4,364.62	4,654.85	-290.23	-290.23
		167.87	0.00	4,364.62	4,654.85	0.00	
CUSIP: 011642105	ALARM COM HLDGS INC COM	124.000		6,326.48	5,877.91	448.57	448.57
		51.02	0.00	6,326.48	5,877.91	0.00	
CUSIP: 011659109	ALASKA AIR GROUP INC COM	324.000		16,297.20	14,094.81	2,202.39	2,202.39
		50.30	0.00	16,297.20	14,094.81	0.00	
CUSIP: 012348108	ALBANY INTL CORP NEW CL A	81.000		4,106.70	7,382.55	-3,275.85	-3,275.85
		50.70	22.68	4,106.70	7,382.55	0.00	
CUSIP: 012653101	ALBEMARLE CORP COM	236.000		33,379.84	17,868.46	15,511.38	15,511.38
		141.44	95.58	33,379.84	17,868.46	0.00	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 013091103	ALBERTSONS COS INC CL A CL A	602.000		10,336.34	12,655.55	-2,319.21	-2,319.21
		17.17	0.00	10,336.34	12,655.55	0.00	
CUSIP: 015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM	346.000		16,933.24	27,693.75	-10,760.51	-10,760.51
		48.94	249.12	16,933.24	27,693.75	0.00	
CUSIP: G01767105	ALKERMES PLC SHS	418.000		11,695.64	11,785.12	-89.48	-89.48
		27.98	0.00	11,695.64	11,785.12	0.00	
CUSIP: G0176J109	ALLEGION PLC COMMON STOCK	226.000		35,983.72	18,202.56	17,781.16	17,781.16
		159.22	0.00	35,983.72	18,202.56	0.00	
CUSIP: 018802108	ALLIANT ENERGY CORP COM	648.000		42,126.48	35,836.02	6,290.46	6,290.46
		65.01	0.00	42,126.48	35,836.02	0.00	
CUSIP: 01973R101	ALLISON TRANSMISSION HOLDING	238.000		23,300.20	11,526.94	11,773.26	11,773.26
		97.90	0.00	23,300.20	11,526.94	0.00	
CUSIP: 020002101	ALLSTATE CORP COM	683.000		142,166.45	79,140.92	63,025.53	63,025.53
		208.15	683.00	142,166.45	79,140.92	0.00	
CUSIP: 02005N100	ALLY FINL INC COM	771.000		34,918.59	20,078.77	14,839.82	14,839.82
		45.29	0.00	34,918.59	20,078.77	0.00	
CUSIP: 02043Q107	ALNYLAM PHARMACEUTICALS INC COM	279.000		110,944.35	40,852.24	70,092.11	70,092.11
		397.65	0.00	110,944.35	40,852.24	0.00	
CUSIP: 020764106	ALPHA METALLURGICAL RES INC COM	40.000		7,995.20	5,630.10	2,365.10	2,365.10
		199.88	0.00	7,995.20	5,630.10	0.00	
CUSIP: 02079K107	ALPHABET INC CAP STK USD0.001 CL C	8,732.000		2,740,101.60	67,701.80	2,672,399.80	2,672,399.80
		313.80	0.00	2,740,101.60	67,701.80	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	10,289.000 313.00	0.00	3,220,457.00 3,220,457.00	82,723.61 82,723.61	3,137,733.39 0.00	3,137,733.39
CUSIP: 02209S103	ALTRIA GROUP INC COM	2,460.000 57.66	2,607.60	141,843.60 141,843.60	113,451.02 113,451.02	28,392.58 0.00	28,392.58
CUSIP: 023135106	AMAZON COM INC COM	16,952.000 230.82	0.00	3,912,860.64 3,912,860.64	28,470.88 28,470.88	3,884,389.76 0.00	3,884,389.76
CUSIP: G037AX101	AMBARELLA INC SHS	95.000 70.84	0.00	6,729.80 6,729.80	5,989.04 5,989.04	740.76 0.00	740.76
CUSIP: 00165C302	AMC ENTMT HLDGS INC CL A NEW	18.000 1.56	0.00	28.08 28.08	15.29 15.29	12.79 0.00	12.79
CUSIP: 023939101	AMENTUM HLDGS INC COM USD0.01 WI	350.000 29.00	0.00	10,150.00 10,150.00	3,955.66 3,955.66	6,194.34 0.00	6,194.34
CUSIP: 025537101	AMER ELEC PWR CO INC COM	1,262.000 115.31	0.00	145,521.22 145,521.22	108,945.44 108,945.44	36,575.78 0.00	36,575.78
CUSIP: 025932104	AMER FINL GROUP INC OH COM STK	128.000 136.68	0.00	17,495.04 17,495.04	15,757.12 15,757.12	1,737.92 0.00	1,737.92
CUSIP: 023608102	AMEREN CORP COM	670.000 99.86	0.00	66,906.20 66,906.20	52,124.46 52,124.46	14,781.74 0.00	14,781.74
CUSIP: 02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM	396.000 26.37	0.00	10,442.52 10,442.52	5,240.07 5,240.07	5,202.45 0.00	5,202.45
CUSIP: 025816109	AMERICAN EXPRESS CO	1,158.000 369.95	0.00	428,402.10 428,402.10	195,563.04 195,563.04	232,839.06 0.00	232,839.06

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 02665T306	AMERICAN HOMES 4 RENT COMMON STOCK	796.000		25,551.60	26,715.75	-1,164.15	-1,164.15
		32.10	0.00	25,551.60	26,715.75	0.00	
CUSIP: 029899101	AMERICAN STS WTR CO COM	95.000		6,885.60	8,362.14	-1,476.54	-1,476.54
		72.48	0.00	6,885.60	8,362.14	0.00	
CUSIP: 03027X100	AMERICAN TOWER CORP	808.000		141,860.56	140,955.73	904.83	904.83
		175.57	1,373.60	141,860.56	140,955.73	0.00	
CUSIP: 03064D108	AMERICOLD RLTY TR INC COM	574.000		7,381.64	9,795.77	-2,414.13	-2,414.13
		12.86	132.02	7,381.64	9,795.77	0.00	
CUSIP: 03076C106	AMERIPRISE FINL INC COM	272.000		133,372.48	82,305.16	51,067.32	51,067.32
		490.34	0.00	133,372.48	82,305.16	0.00	
CUSIP: 03076K108	AMERIS BANCORP COM	170.000		12,625.90	5,562.83	7,063.07	7,063.07
		74.27	34.00	12,625.90	5,562.83	0.00	
CUSIP: 031100100	AMETEK INC NEW COM	596.000		122,364.76	83,054.09	39,310.67	39,310.67
		205.31	0.00	122,364.76	83,054.09	0.00	
CUSIP: 031162100	AMGEN INC COM	1,309.000		428,448.79	307,458.93	120,989.86	120,989.86
		327.31	0.00	428,448.79	307,458.93	0.00	
CUSIP: 031652100	AMKOR TECHNOLOGY INC COM	261.000		10,304.28	5,841.84	4,462.44	4,462.44
		39.48	0.00	10,304.28	5,841.84	0.00	
CUSIP: 032095101	AMPHENOL CORP NEW CL A	3,028.000		409,203.92	115,749.09	293,454.83	293,454.83
		135.14	757.00	409,203.92	115,749.09	0.00	
CUSIP: 032654105	ANALOG DEVICES INC COM	630.000		170,856.00	131,038.90	39,817.10	39,817.10
		271.20	0.00	170,856.00	131,038.90	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 034164103	ANDERSONS INC COM	83.000		4,413.11	3,714.46	698.65	698.65
		53.17	0.00	4,413.11	3,714.46	0.00	
CUSIP: G0378L100	ANGLOGOLD ASHANTI PLC ORD USD1	836.000		71,294.08	36,585.45	34,708.63	34,708.63
		85.28	0.00	71,294.08	36,585.45	0.00	
CUSIP: 035710839	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	1,208.000		27,010.88	23,353.66	3,657.22	3,657.22
		22.36	845.60	27,010.88	23,353.66	0.00	
CUSIP: 03676B102	ANTERO MIDSTREAM CORPORATION COM USD1.00	869.000		15,459.51	8,599.19	6,860.32	6,860.32
		17.79	0.00	15,459.51	8,599.19	0.00	
CUSIP: 03674X106	ANTERO RES CORP COM	733.000		25,259.18	16,164.49	9,094.69	9,094.69
		34.46	0.00	25,259.18	16,164.49	0.00	
CUSIP: G0403H108	AON PLC	41.000		14,468.08	13,261.14	1,206.94	1,206.94
		352.88	0.00	14,468.08	13,261.14	0.00	
CUSIP: 03743Q108	APA CORP COM	1,080.000		26,416.80	17,960.33	8,456.47	8,456.47
		24.46	0.00	26,416.80	17,960.33	0.00	
CUSIP: 00187Y100	API GROUP CORPORATION COM USD0.0001	798.000		30,531.48	12,072.41	18,459.07	18,459.07
		38.26	0.00	30,531.48	12,072.41	0.00	
CUSIP: 03769M106	APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	1,250.000		180,950.00	79,665.63	101,284.37	101,284.37
		144.76	0.00	180,950.00	79,665.63	0.00	
CUSIP: 03783C100	APPFOLIO INC COM CL A COM CL A	51.000		11,865.15	7,137.58	4,727.57	4,727.57
		232.65	0.00	11,865.15	7,137.58	0.00	
CUSIP: 03782L101	APPIAN CORP CL A CL A	103.000		3,648.26	3,927.65	-279.39	-279.39
		35.42	0.00	3,648.26	3,927.65	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 03784Y200	APPLE HOSPITALITY REIT INC COM NEW COM NEW	553.000 11.85	44.24	6,553.05 6,553.05	8,218.73 8,218.73	-1,665.68 0.00	-1,665.68
CUSIP: 037833100	APPLE INC COM STK	26,484.000 271.86	0.00	7,199,940.24 7,199,940.24	15,296.73 15,296.73	7,184,643.51 0.00	7,184,643.51
CUSIP: 03820C105	APPLIED INDL TECHNOLOGIES INC COM	99.000 256.77	0.00	25,420.23 25,420.23	13,128.64 13,128.64	12,291.59 0.00	12,291.59
CUSIP: 038222105	APPLIED MATERIALS INC COM	1,364.000 256.99	0.00	350,534.36 350,534.36	205,045.21 205,045.21	145,489.15 0.00	145,489.15
CUSIP: 03831W108	APPLOVIN CORP COM CL A COM CL A	492.000 673.82	0.00	331,519.44 331,519.44	8,306.20 8,306.20	323,213.24 0.00	323,213.24
CUSIP: 038336103	APTARGROUP INC COM	170.000 121.96	0.00	20,733.20 20,733.20	20,680.93 20,680.93	52.27 0.00	52.27
CUSIP: G3265R107	APTIV PLC NEW ORD USD0.01	638.000 76.09	0.00	48,545.42 48,545.42	32,137.66 32,137.66	16,407.76 0.00	16,407.76
CUSIP: 03852U106	ARAMARK COM	608.000 36.86	0.00	22,410.88 22,410.88	15,672.00 15,672.00	6,738.88 0.00	6,738.88
CUSIP: 038923108	ARBOR RLTY TR INC COM	425.000 7.76	0.00	3,298.00 3,298.00	4,769.57 4,769.57	-1,471.57 0.00	-1,471.57
CUSIP: 03937C105	ARCBEST CORP COM USD0.01	63.000 74.19	0.00	4,673.97 4,673.97	5,772.85 5,772.85	-1,098.88 0.00	-1,098.88
CUSIP: G0450A105	ARCH CAPITAL GROUP COM STK	178.000 95.92	0.00	17,073.76 17,073.76	13,512.43 13,512.43	3,561.33 0.00	3,561.33

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 039483102	ARCHER-DANIELS-MIDLAND CO COM	960.000 57.49	0.00	55,190.40 55,190.40	44,373.60 44,373.60	10,816.80 0.00	10,816.80
CUSIP: 03957W106	ARCHROCK INC COM	348.000 26.02	0.00	9,054.96 9,054.96	3,563.01 3,563.01	5,491.95 0.00	5,491.95
CUSIP: 039653100	ARCOSA INC COM	125.000 106.32	0.00	13,290.00 13,290.00	8,682.82 8,682.82	4,607.18 0.00	4,607.18
CUSIP: 03990B101	ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER	397.000 161.63	0.00	64,167.11 64,167.11	32,556.80 32,556.80	31,610.31 0.00	31,610.31
CUSIP: 040413205	ARISTA NETWORKS INC COM NEW	2,192.000 131.03	0.00	287,217.76 287,217.76	87,774.53 87,774.53	199,443.23 0.00	199,443.23
CUSIP: 04247X102	ARMSTRONG WORLD INDS INC NEW COM STK	117.000 191.10	0.00	22,358.70 22,358.70	7,937.58 7,937.58	14,421.12 0.00	14,421.12
CUSIP: 042735100	ARROW ELECTR INC COM	150.000 110.18	0.00	16,527.00 16,527.00	17,292.38 17,292.38	-765.38 0.00	-765.38
CUSIP: 04316A108	ARTISAN PARTNERS ASSET MGMT INC CL A CL A	155.000 40.74	0.00	6,314.70 6,314.70	4,996.06 4,996.06	1,318.64 0.00	1,318.64
CUSIP: 043436104	ASBURY AUTOMOTIVE GROUP INC COM	57.000 232.53	0.00	13,254.21 13,254.21	11,305.53 11,305.53	1,948.68 0.00	1,948.68
CUSIP: 045487105	ASSOCTD BANC-CORP COM	384.000 25.76	0.00	9,891.84 9,891.84	6,624.96 6,624.96	3,266.88 0.00	3,266.88
CUSIP: 04621X108	ASSURANT INC COM	138.000 240.85	0.00	33,237.30 33,237.30	12,915.52 12,915.52	20,321.78 0.00	20,321.78

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: G0585R106	ASSURED GUARANTY LTD COMMON STK	148.000		13,300.76	8,035.29	5,265.47	5,265.47
		89.87	0.00	13,300.76	8,035.29	0.00	
CUSIP: 00217D100	AST SPACEMOBILE INC CL A CL A	380.000		27,599.40	32,468.15	-4,868.75	-4,868.75
		72.63	0.00	27,599.40	32,468.15	0.00	
CUSIP: 04626A103	ASTERA LABS INC COM	289.000		48,078.04	35,494.27	12,583.77	12,583.77
		166.36	0.00	48,078.04	35,494.27	0.00	
CUSIP: 00206R102	AT&T INC COM	15,032.000		373,394.88	184,738.09	188,656.79	188,656.79
		24.84	0.00	373,394.88	184,738.09	0.00	
CUSIP: 01741R102	ATI INC COM	319.000		36,608.44	12,100.47	24,507.97	24,507.97
		114.76	0.00	36,608.44	12,100.47	0.00	
CUSIP: 04911A107	ATLANTIC UN BANKSHARES CORP COM	193.000		6,812.90	5,219.21	1,593.69	1,593.69
		35.30	0.00	6,812.90	5,219.21	0.00	
CUSIP: 049468101	ATLASSIAN CORP CL A	333.000		53,992.62	49,804.31	4,188.31	4,188.31
		162.14	0.00	53,992.62	49,804.31	0.00	
CUSIP: 049560105	ATMOS ENERGY CORP COM	368.000		61,687.84	42,159.00	19,528.84	19,528.84
		167.63	0.00	61,687.84	42,159.00	0.00	
CUSIP: 052769106	AUTODESK INC COM	488.000		144,452.88	95,883.46	48,569.42	48,569.42
		296.01	0.00	144,452.88	95,883.46	0.00	
CUSIP: 053015103	AUTOMATIC DATA PROCESSING INC COM	465.000		119,611.95	102,826.62	16,785.33	16,785.33
		257.23	790.50	119,611.95	102,826.62	0.00	
CUSIP: 05329W102	AUTONATION INC COM	88.000		18,170.24	12,056.22	6,114.02	6,114.02
		206.48	0.00	18,170.24	12,056.22	0.00	

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 053332102	AUTOZONE INC COM	30.000		101,745.00	74,451.60	27,293.40	27,293.40
		3,391.50	0.00	101,745.00	74,451.60	0.00	
CUSIP: 053484101	AVALONBAY CMNTYS REIT	361.000		65,452.91	49,171.62	16,281.29	16,281.29
		181.31	631.75	65,452.91	49,171.62	0.00	
CUSIP: 05352A100	AVANTOR INC COM	1,366.000		15,654.36	17,857.04	-2,202.68	-2,202.68
		11.46	0.00	15,654.36	17,857.04	0.00	
CUSIP: 053611109	AVERY DENNISON CORP COM	157.000		28,555.16	27,701.18	853.98	853.98
		181.88	0.00	28,555.16	27,701.18	0.00	
CUSIP: 05368V106	AVIENT CORPORATION	234.000		7,310.16	9,072.77	-1,762.61	-1,762.61
		31.24	64.35	7,310.16	9,072.77	0.00	
CUSIP: 053807103	AVNET INC COM	235.000		11,298.80	9,668.49	1,630.31	1,630.31
		48.08	0.00	11,298.80	9,668.49	0.00	
CUSIP: G0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00	570.000		18,416.70	18,019.13	397.57	397.57
		32.31	0.00	18,416.70	18,019.13	0.00	
CUSIP: G0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	200.000		21,418.00	11,402.50	10,015.50	10,015.50
		107.09	88.00	21,418.00	11,402.50	0.00	
CUSIP: 05464C101	AXON ENTERPRISE INC COM	175.000		99,387.75	37,802.19	61,585.56	61,585.56
		567.93	0.00	99,387.75	37,802.19	0.00	
CUSIP: 05465C100	AXOS FINL INC COM	148.000		12,751.68	5,924.81	6,826.87	6,826.87
		86.16	0.00	12,751.68	5,924.81	0.00	
CUSIP: 05464T104	AXSOME THERAPEUTICS INC. COM	83.000		15,159.12	5,874.95	9,284.17	9,284.17
		182.64	0.00	15,159.12	5,874.95	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 114340102	AZENTA INC COM USD0.01	177.000		5,887.02	7,724.73	-1,837.71	-1,837.71
		33.26	0.00	5,887.02	7,724.73	0.00	
CUSIP: 056525108	BADGER METER INC COM	76.000		13,255.16	10,378.75	2,876.41	2,876.41
		174.41	0.00	13,255.16	10,378.75	0.00	
CUSIP: 05722G100	BAKER HUGHES CO	2,606.000		118,677.24	42,728.08	75,949.16	75,949.16
		45.54	0.00	118,677.24	42,728.08	0.00	
CUSIP: 057665200	BALCHEM CORP COM	82.000		12,575.52	10,743.85	1,831.67	1,831.67
		153.36	78.72	12,575.52	10,743.85	0.00	
CUSIP: 058498106	BALL CORP COM	797.000		42,217.09	42,753.08	-535.99	-535.99
		52.97	0.00	42,217.09	42,753.08	0.00	
CUSIP: 05969A105	BANCORP INC DEL COM STK	141.000		9,520.32	4,336.11	5,184.21	5,184.21
		67.52	0.00	9,520.32	4,336.11	0.00	
CUSIP: 064058100	BANK NEW YORK MELLON CORP COM STK	1,898.000		220,338.82	80,005.45	140,333.37	140,333.37
		116.09	0.00	220,338.82	80,005.45	0.00	
CUSIP: 060505104	BANK OF AMERICA CORP	13,059.000		718,245.00	243,582.11	474,662.89	474,662.89
		55.00	0.00	718,245.00	243,582.11	0.00	
CUSIP: 06417N103	BANK OZK COM	289.000		13,299.78	10,020.36	3,279.42	3,279.42
		46.02	0.00	13,299.78	10,020.36	0.00	
CUSIP: 06652K103	BANKUNITED INC	195.000		8,691.15	4,179.34	4,511.81	4,511.81
		44.57	0.00	8,691.15	4,179.34	0.00	
CUSIP: 06652V208	BANNER CORP COM NEW COM NEW	88.000		5,514.08	4,268.22	1,245.86	1,245.86
		62.66	0.00	5,514.08	4,268.22	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 070830104	BATH & BODY WORKS INC COM USD0.5 WI	429.000 20.08	0.00	8,614.32 8,614.32	12,935.43 12,935.43	-4,321.11 0.00	-4,321.11
CUSIP: 075887109	BECTON DICKINSON & CO COM	494.000 194.07	0.00	95,870.58 95,870.58	85,626.31 85,626.31	10,244.27 0.00	10,244.27
CUSIP: 077454106	BELDEN INC COM	110.000 116.55	5.50	12,820.50 12,820.50	8,752.98 8,752.98	4,067.52 0.00	4,067.52
CUSIP: 07831C103	BELLRING BRANDS INC COM USD0.01	344.000 26.73	0.00	9,195.12 9,195.12	12,529.34 12,529.34	-3,334.22 0.00	-3,334.22
CUSIP: 084423102	BERKLEY W R CORP COM	798.000 70.12	0.00	55,955.76 55,955.76	31,783.01 31,783.01	24,172.75 0.00	24,172.75
CUSIP: 084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	2,970.000 502.65	0.00	1,492,870.50 1,492,870.50	224,055.83 224,055.83	1,268,814.67 0.00	1,268,814.67
CUSIP: 086516101	BEST BUY INC COM STK	389.000 66.93	369.55	26,035.77 26,035.77	26,776.46 26,776.46	-740.69 0.00	-740.69
CUSIP: 09062X103	BIOGEN INC COMMON STOCK	294.000 175.99	0.00	51,741.06 51,741.06	41,317.56 41,317.56	10,423.50 0.00	10,423.50
CUSIP: 09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	381.000 59.43	0.00	22,642.83 22,642.83	22,232.31 22,232.31	410.52 0.00	410.52
CUSIP: 09073M104	BIO-TECHNE CORP COM	316.000 58.81	0.00	18,583.96 18,583.96	16,433.48 16,433.48	2,150.48 0.00	2,150.48
CUSIP: 05550J101	BJS WHSL CLUB HLDGS INC COM	264.000 90.03	0.00	23,767.92 23,767.92	27,477.81 27,477.81	-3,709.89 0.00	-3,709.89

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 062540109	BK HAW CORP COM	101.000		6,905.37	4,829.07	2,076.30	2,076.30
		68.37	0.00	6,905.37	4,829.07	0.00	
CUSIP: 092113109	BLACK HILLS CORP COM	167.000		11,593.14	10,918.88	674.26	674.26
		69.42	0.00	11,593.14	10,918.88	0.00	
CUSIP: 09227Q100	BLACKBAUD INC COM	120.000		7,598.40	8,245.50	-647.10	-647.10
		63.32	0.00	7,598.40	8,245.50	0.00	
CUSIP: 092398109	BLACKLINE INC COM	142.000		7,851.18	7,896.98	-45.80	-45.80
		55.29	0.00	7,851.18	7,896.98	0.00	
CUSIP: 09290D101	BLACKROCK INC NEW COM	255.000		272,936.70	169,060.54	103,876.16	103,876.16
		1,070.34	0.00	272,936.70	169,060.54	0.00	
CUSIP: 09260D107	BLACKSTONE INC COM USD0.00001	1,782.000		274,677.48	153,530.91	121,146.57	121,146.57
		154.14	0.00	274,677.48	153,530.91	0.00	
CUSIP: 09257W100	BLACKSTONE MTG TRU CL A	443.000		8,474.59	6,996.08	1,478.51	1,478.51
		19.13	208.21	8,474.59	6,996.08	0.00	
CUSIP: 093671105	BLOCK H & R INC COM	393.000		17,126.94	13,398.36	3,728.58	3,728.58
		43.58	165.06	17,126.94	13,398.36	0.00	
CUSIP: 852234103	BLOCK INC	1,385.000		90,149.65	83,422.02	6,727.63	6,727.63
		65.09	0.00	90,149.65	83,422.02	0.00	
CUSIP: 093712107	BLOOM ENERGY CORP CL A CL A	462.000		40,143.18	7,638.02	32,505.16	32,505.16
		86.89	0.00	40,143.18	7,638.02	0.00	
CUSIP: 09581B103	BLUE OWL CAP INC COM CL A	1,089.000		16,269.66	11,030.87	5,238.79	5,238.79
		14.94	0.00	16,269.66	11,030.87	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 097023105	BOEING CO COM USD5.00	1,259.000		273,354.08	195,541.22	77,812.86	77,812.86
		217.12	0.00	273,354.08	195,541.22	0.00	
CUSIP: 09739D100	BOISE CASCADE CO COM	102.000		7,507.20	7,013.78	493.42	493.42
		73.60	0.00	7,507.20	7,013.78	0.00	
CUSIP: 05561Q201	BOK FINL CORP COM NEW	74.000		8,766.04	6,137.01	2,629.03	2,629.03
		118.46	0.00	8,766.04	6,137.01	0.00	
CUSIP: 09857L108	BOOKING HLDGS INC COM	66.000		353,451.78	177,612.77	175,839.01	175,839.01
		5,355.33	0.00	353,451.78	177,612.77	0.00	
CUSIP: 099406100	BOOT BARN HLDGS INC COM	76.000		13,411.72	5,574.79	7,836.93	7,836.93
		176.47	0.00	13,411.72	5,574.79	0.00	
CUSIP: 099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	340.000		28,682.40	32,970.65	-4,288.25	-4,288.25
		84.36	0.00	28,682.40	32,970.65	0.00	
CUSIP: 099724106	BORG WARNER INC COM	610.000		27,486.60	19,156.81	8,329.79	8,329.79
		45.06	0.00	27,486.60	19,156.81	0.00	
CUSIP: 101137107	BOSTON SCIENTIFIC CORP COM	3,382.000		322,473.70	179,330.56	143,143.14	143,143.14
		95.35	0.00	322,473.70	179,330.56	0.00	
CUSIP: 10316T104	BOX INC CL A CL A	360.000		10,767.60	9,476.10	1,291.50	1,291.50
		29.91	0.00	10,767.60	9,476.10	0.00	
CUSIP: 10806X102	BRIDGEBIO PHARMA INC COM	312.000		23,864.88	14,128.14	9,736.74	9,736.74
		76.49	0.00	23,864.88	14,128.14	0.00	
CUSIP: 109194100	BRIGHT HORIZONS FA COM USD0.001	149.000		15,108.60	11,538.94	3,569.66	3,569.66
		101.40	0.00	15,108.60	11,538.94	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP 10922N103	BRIGHTHOUSE FINL INC COM	176.000		11,403.04	7,755.00	3,648.04	3,648.04
		64.79	0.00	11,403.04	7,755.00	0.00	
CUSIP: 109641100	BRINKER INTL INC COM	112.000		16,074.24	4,512.76	11,561.48	11,561.48
		143.52	0.00	16,074.24	4,512.76	0.00	
CUSIP: 109696104	BRINKS CO COM	117.000		13,657.41	7,331.52	6,325.89	6,325.89
		116.73	0.00	13,657.41	7,331.52	0.00	
CUSIP: 110122108	BRISTOL MYERS SQUIBB CO COM	3,461.000		186,686.34	151,952.44	34,733.90	34,733.90
		53.94	0.00	186,686.34	151,952.44	0.00	
CUSIP: 11120U105	BRIXMOR PPTY GROUP INC COM	771.000		20,215.62	16,277.74	3,937.88	3,937.88
		26.22	0.00	20,215.62	16,277.74	0.00	
CUSIP: 11135F101	BROADCOM INC COM	7,499.000		2,595,403.90	564,978.05	2,030,425.85	2,030,425.85
		346.10	0.00	2,595,403.90	564,978.05	0.00	
CUSIP: 11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK	302.000		67,397.34	43,546.14	23,851.20	23,851.20
		223.17	294.45	67,397.34	43,546.14	0.00	
CUSIP: 11135E203	BROADSTONE NET LEASE INC COM USD0.00025	445.000		7,729.65	6,981.49	748.16	748.16
		17.37	129.05	7,729.65	6,981.49	0.00	
CUSIP: 113004105	BROOKFIELD ASSET MGMT LTD CL A LTD VTG SHS	82.000		4,295.98	3,183.24	1,112.74	1,112.74
		52.39	0.00	4,295.98	3,183.24	0.00	
CUSIP: 11276H106	BROOKFIELD INFRASTRUCTURE CORP NEW EXCHANGEABLE SUB VOTING SHS CL A	252.000		11,440.80	10,677.87	762.93	762.93
		45.40	0.00	11,440.80	10,677.87	0.00	
CUSIP: 11285B108	BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS	330.000		12,652.20	10,966.73	1,685.47	1,685.47
		38.34	0.00	12,652.20	10,966.73	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 115236101	BROWN & BROWN INC COM	611.000 79.70	0.00	48,696.70 48,696.70	40,229.77 40,229.77	8,466.93 0.00	8,466.93
CUSIP: 115637209	BROWN-FORMAN INC CL B NON-VTG COM	347.000 26.06	80.15	9,042.82 9,042.82	11,743.35 11,743.35	-2,700.53 0.00	-2,700.53
CUSIP: 12008R107	BUILDERS FIRSTSOURCE INC COM STK	376.000 102.89	0.00	38,686.64 38,686.64	35,292.30 35,292.30	3,394.34 0.00	3,394.34
CUSIP: H11356104	BUNGE GLOBAL SA F COMMON STOCK	270.000 89.08	0.00	24,051.60 24,051.60	21,960.02 21,960.02	2,091.58 0.00	2,091.58
CUSIP: 122017106	BURLINGTON STORES INC COM	127.000 288.85	0.00	36,683.95 36,683.95	36,009.27 36,009.27	674.68 0.00	674.68
CUSIP: 05605H100	BWX TECHNOLOGIES INC COM	236.000 172.84	0.00	40,790.24 40,790.24	15,267.43 15,267.43	25,522.81 0.00	25,522.81
CUSIP: 101121101	BXP INC	405.000 67.48	567.00	27,329.40 27,329.40	21,231.68 21,231.68	6,097.72 0.00	6,097.72
CUSIP: 12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	237.000 160.76	149.31	38,100.12 38,100.12	24,354.24 24,354.24	13,745.88 0.00	13,745.88
CUSIP: 127055101	CABOT CORP COM	143.000 66.28	0.00	9,478.04 9,478.04	10,143.35 10,143.35	-665.31 0.00	-665.31
CUSIP: 127190304	CACI INTL INC CL A CL A	43.000 532.81	0.00	22,910.83 22,910.83	19,629.04 19,629.04	3,281.79 0.00	3,281.79
CUSIP: 127203107	CACTUS INC CL A CL A	161.000 45.58	0.00	7,354.48 7,354.48	6,541.84 6,541.84	812.64 0.00	812.64

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 127387108	CADENCE DESIGN SYS INC COM	472.000		147,537.76	99,432.71	48,105.05	48,105.05
		312.58	0.00	147,537.76	99,432.71	0.00	
CUSIP: 12769G100	CAESARS ENTMT INC NEW COM	420.000		9,823.80	11,909.10	-2,085.30	-2,085.30
		23.39	0.00	9,823.80	11,909.10	0.00	
CUSIP: 128030202	CAL MAINE FOODS INC COM NEW STK	98.000		7,797.86	4,585.67	3,212.19	3,212.19
		79.57	0.00	7,797.86	4,585.67	0.00	
CUSIP: 13057Q305	CALIFORNIA RES CORP COM USD0.01	191.000		8,539.61	7,686.32	853.29	853.29
		44.71	0.00	8,539.61	7,686.32	0.00	
CUSIP: 130788102	CALIFORNIA WTR SVC GROUP COM	140.000		6,066.20	7,766.15	-1,699.95	-1,699.95
		43.33	0.00	6,066.20	7,766.15	0.00	
CUSIP: 133131102	CAMDEN PPTY TR SH BEN INT	230.000		25,318.40	25,594.97	-276.57	-276.57
		110.08	241.50	25,318.40	25,594.97	0.00	
CUSIP: 13765N107	CANNAE HLDGS INC COM USD0.0001	179.000		2,815.67	3,283.31	-467.64	-467.64
		15.73	0.00	2,815.67	3,283.31	0.00	
CUSIP: 14040H105	CAPITAL ONE FINL CORP COM	328.000		79,494.08	62,399.54	17,094.54	17,094.54
		242.36	0.00	79,494.08	62,399.54	0.00	
CUSIP: 14174T107	CARETRUST REIT INC COM	255.000		9,220.80	4,824.16	4,396.64	4,396.64
		36.16	85.42	9,220.80	4,824.16	0.00	
CUSIP: 141788109	CARGURUS INC CL A CL A	263.000		10,086.05	4,311.23	5,774.82	5,774.82
		38.35	0.00	10,086.05	4,311.23	0.00	
CUSIP: 142339100	CARLISLE COMPANIES INC COM	133.000		42,541.38	28,788.19	13,753.19	13,753.19
		319.86	0.00	42,541.38	28,788.19	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 14316J108	CARLYLE GROUP INC COM	535.000		31,623.85	16,302.79	15,321.06	15,321.06
		59.11	0.00	31,623.85	16,302.79	0.00	
CUSIP: 144285103	CARPENTER TECHNOLOGY CORP COM	123.000		38,725.32	6,348.34	32,376.98	32,376.98
		314.84	0.00	38,725.32	6,348.34	0.00	
CUSIP: 14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	1,365.000		71,598.20	72,299.42	-701.22	-701.22
		52.84	0.00	71,598.20	72,299.42	0.00	
CUSIP: 146869102	CARVANA CO CL A CL A	220.000		92,844.40	69,408.59	23,435.81	23,435.81
		422.02	0.00	92,844.40	69,408.59	0.00	
CUSIP: 147528103	CASEYS GEN STORES INC COM	96.000		53,060.16	22,353.84	30,706.32	30,706.32
		552.71	0.00	53,060.16	22,353.84	0.00	
CUSIP: 149123101	CATERPILLAR INC COM	1,017.000		582,608.79	241,957.01	340,651.78	340,651.78
		572.87	0.00	582,608.79	241,957.01	0.00	
CUSIP: 149150104	CATHAY GENERAL BANCORP INC COM	180.000		8,710.20	5,659.65	3,050.55	3,050.55
		48.39	0.00	8,710.20	5,659.65	0.00	
CUSIP: 148929102	CAVA GROUP INC COM	201.000		11,796.69	15,730.39	-3,933.70	-3,933.70
		58.69	0.00	11,796.69	15,730.39	0.00	
CUSIP: 149568107	CAVCO INDS INC DEL COM STK	23.000		13,587.02	6,886.49	6,700.53	6,700.53
		590.74	0.00	13,587.02	6,886.49	0.00	
CUSIP: 124805102	CBIZ INC COM	122.000		6,154.90	6,335.77	-180.87	-180.87
		50.45	0.00	6,154.90	6,335.77	0.00	
CUSIP: 12503M108	CBOE GLOBAL MARKETS INC	274.000		68,774.00	37,903.11	30,870.89	30,870.89
		251.00	0.00	68,774.00	37,903.11	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 12510Q100	CCC INTELLIGENT SOLUTIONS HLDGS INC COM	442.000 7.95	0.00	3,513.90 3,513.90	3,850.93 3,850.93	-337.03 0.00	-337.03
CUSIP: 150870103	CELANESE CORP DEL COM STK	220.000 42.28	0.00	9,301.60 9,301.60	12,463.44 12,463.44	-3,161.84 0.00	-3,161.84
CUSIP: 15118V207	CELSIUS HLDGS INC COM NEW COM NEW	331.000 45.74	0.00	15,139.94 15,139.94	15,132.93 15,132.93	7.01 0.00	7.01
CUSIP: 03073E105	CENCORA INC	422.000 337.75	0.00	142,530.50 142,530.50	70,390.66 70,390.66	72,139.84 0.00	72,139.84
CUSIP: 15135B101	CENTENE CORP DEL COM	1,000.000 41.15	0.00	41,150.00 41,150.00	39,377.50 39,377.50	1,772.50 0.00	1,772.50
CUSIP: 15189T107	CENTERPOINT ENERGY INC COM	1,383.000 38.34	0.00	53,024.22 53,024.22	23,798.05 23,798.05	29,226.17 0.00	29,226.17
CUSIP: 156504300	CENTURY CMNTYS INC COM	73.000 59.35	0.00	4,332.55 4,332.55	4,810.16 4,810.16	-477.61 0.00	-477.61
CUSIP: 125269100	CF INDS HLDGS INC COM	550.000 77.34	0.00	42,537.00 42,537.00	25,272.53 25,272.53	17,264.47 0.00	17,264.47
CUSIP: 830830105	CHAMPION HOMES INC	136.000 84.50	0.00	11,492.00 11,492.00	10,083.38 10,083.38	1,408.62 0.00	1,408.62
CUSIP: 159864107	CHARLES RIV LABORATORIES INTL INC COM	103.000 199.48	0.00	20,546.44 20,546.44	14,085.57 14,085.57	6,460.87 0.00	6,460.87
CUSIP: 16115Q308	CHART INDS INC COM PAR $0.01 COM PAR $0.01	110.000 206.23	0.00	22,685.30 22,685.30	14,105.58 14,105.58	8,579.72 0.00	8,579.72

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 163072101	CHEESECAKE FACTORY INC COM	125.000		6,310.00	4,174.07	2,135.93	2,135.93
		50.48	0.00	6,310.00	4,174.07	0.00	
CUSIP: 16359R103	CHEMED CORP NEW COM	38.000		16,258.68	21,012.96	-4,754.28	-4,754.28
		427.86	0.00	16,258.68	21,012.96	0.00	
CUSIP: 16411R208	CHENIERE ENERGY INC COM NEW	632.000		122,854.48	96,703.90	26,150.58	26,150.58
		194.39	0.00	122,854.48	96,703.90	0.00	
CUSIP: 166764100	CHEVRON CORP COM	3,371.000		513,774.11	314,823.01	198,951.10	198,951.10
		152.41	0.00	513,774.11	314,823.01	0.00	
CUSIP: 169656105	CHIPOTLE MEXICAN GRILL INC COM STK	3,100.000		114,700.00	126,436.13	-11,736.13	-11,736.13
		37.00	0.00	114,700.00	126,436.13	0.00	
CUSIP: 674215207	CHORD ENERGY CORPORATION COM USD0.01	120.000		11,124.00	13,451.70	-2,327.70	-2,327.70
		92.70	0.00	11,124.00	13,451.70	0.00	
CUSIP: 171340102	CHURCH & DWIGHT INC COM	628.000		52,657.80	60,710.33	-8,052.53	-8,052.53
		83.85	0.00	52,657.80	60,710.33	0.00	
CUSIP: 171484108	CHURCHILL DOWNS INC COM	141.000		16,042.98	13,335.14	2,707.84	2,707.84
		113.78	61.75	16,042.98	13,335.14	0.00	
CUSIP: 171779309	CIENA CORP COM NEW	381.000		89,104.47	17,603.16	71,501.31	71,501.31
		233.87	0.00	89,104.47	17,603.16	0.00	
CUSIP: 172062101	CIN FNCL CORP COM	397.000		64,838.04	41,820.98	23,017.06	23,017.06
		163.32	345.39	64,838.04	41,820.98	0.00	
CUSIP: 17243V102	CINEMARK HLDGS INC COM	279.000		6,483.96	4,774.39	1,709.57	1,709.57
		23.24	0.00	6,483.96	4,774.39	0.00	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 172908105	CINTAS CORP COM	896.000		168,510.72	103,562.48	64,948.24	64,948.24
		188.07	0.00	168,510.72	103,562.48	0.00	
CUSIP: 172755100	CIRRUS LOGIC INC COM	142.000		16,827.00	12,078.88	4,748.12	4,748.12
		118.50	0.00	16,827.00	12,078.88	0.00	
CUSIP: 17275R102	CISCO SYSTEMS INC	4,055.000		312,356.65	186,048.75	126,307.90	126,307.90
		77.03	0.00	312,356.65	186,048.75	0.00	
CUSIP: 172967424	CITIGROUP INC COM NEW COM NEW	4,599.000		536,657.31	207,678.76	328,978.55	328,978.55
		116.69	0.00	536,657.31	207,678.76	0.00	
CUSIP: 174610105	CITIZENS FINL GROUP INC COM	1,262.000		73,713.42	29,353.62	44,359.80	44,359.80
		58.41	0.00	73,713.42	29,353.62	0.00	
CUSIP: 184496107	CLEAN HBRS INC COM	132.000		30,951.36	19,293.45	11,657.91	11,657.91
		234.48	0.00	30,951.36	19,293.45	0.00	
CUSIP: 185899101	CLEVELAND CLIFFS USD0.125	970.000		12,881.60	7,874.37	5,007.23	5,007.23
		13.28	0.00	12,881.60	7,874.37	0.00	
CUSIP: 189054109	CLOROX CO COMMON STOCK USD 1 PAR	249.000		25,106.67	32,127.96	-7,021.29	-7,021.29
		100.83	0.00	25,106.67	32,127.96	0.00	
CUSIP: 18915M107	CLOUDFLARE INC COM	731.000		144,116.65	32,699.46	111,417.19	111,417.19
		197.15	0.00	144,116.65	32,699.46	0.00	
CUSIP: 12572Q105	CME GROUP INC COM STK	446.000		121,793.68	83,242.55	38,551.13	38,551.13
		273.08	0.00	121,793.68	83,242.55	0.00	
CUSIP: 125896100	CMS ENERGY CORP COM	748.000		52,307.64	45,022.12	7,285.52	7,285.52
		69.93	0.00	52,307.64	45,022.12	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 12621E103	CNO FINL GROUP INC COM	292.000		12,401.24	6,646.65	5,754.59	5,754.59
		42.47	0.00	12,401.24	6,646.65	0.00	
CUSIP: 12653C108	CNX RESOURCES CORPORATION COM	432.000		15,884.64	6,653.88	9,230.76	9,230.76
		36.77	0.00	15,884.64	6,653.88	0.00	
CUSIP: 191216100	COCA COLA CO COM	4,316.000		301,731.56	93,905.64	207,825.92	207,825.92
		69.91	0.00	301,731.56	93,905.64	0.00	
CUSIP: 191098102	COCA-COLA CONSOLIDATED INC COM	130.000		19,929.00	7,729.32	12,199.68	12,199.68
		153.30	0.00	19,929.00	7,729.32	0.00	
CUSIP: 192422103	COGNEX CORP COM	338.000		12,161.24	10,756.01	1,405.23	1,405.23
		35.98	0.00	12,161.24	10,756.01	0.00	
CUSIP: 192446102	COGNIZANT TECH SOLUTIONS CORP CL A	1,327.000		110,141.00	79,424.27	30,716.73	30,716.73
		83.00	0.00	110,141.00	79,424.27	0.00	
CUSIP: 19247G107	COHERENT CORP COM	307.000		56,662.99	10,466.40	46,196.59	46,196.59
		184.57	0.00	56,662.99	10,466.40	0.00	
CUSIP: 19260Q107	COINBASE GLOBAL INC COM CL A	413.000		93,395.82	20,712.99	72,682.83	72,682.83
		226.14	0.00	93,395.82	20,712.99	0.00	
CUSIP: 194162103	COLGATE-PALMOLIVE CO COM	507.000		40,063.14	39,206.62	856.52	856.52
		79.02	0.00	40,063.14	39,206.62	0.00	
CUSIP: 197236102	COLUMBIA BKG SYS INC COM	754.000		21,074.30	16,405.09	4,669.21	4,669.21
		27.95	0.00	21,074.30	16,405.09	0.00	
CUSIP: 198516106	COLUMBIA SPORTSWEAR CO COM	94.000		5,178.46	7,829.50	-2,651.04	-2,651.04
		55.09	0.00	5,178.46	7,829.50	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 013872106	COM ALCOA CORPORATION COM USD0.01	521.000		27,685.94	15,381.23	12,304.71	12,304.71
		53.14	0.00	27,685.94	15,381.23	0.00	
CUSIP: 20030N101	COMCAST CORP NEW-CL A	6,279.000		187,679.31	118,820.28	68,859.03	68,859.03
		29.89	0.00	187,679.31	118,820.28	0.00	
CUSIP: 199908104	COMFORT SYS USA INC COM	92.000		85,862.68	13,572.07	72,290.61	72,290.61
		933.29	0.00	85,862.68	13,572.07	0.00	
CUSIP: 200525103	COMM BANCSHARES INC COM	339.000		17,743.26	16,265.12	1,478.14	1,478.14
		52.34	0.00	17,743.26	16,265.12	0.00	
CUSIP: 201723103	COMMERCIAL METALS CO COM	301.000		20,835.22	13,831.71	7,003.51	7,003.51
		69.22	0.00	20,835.22	13,831.71	0.00	
CUSIP: 203607106	COMMUNITY FINANCIAL SYSTEM INC	138.000		7,926.72	6,731.99	1,194.73	1,194.73
		57.44	64.86	7,926.72	6,731.99	0.00	
CUSIP: 204166102	COMMVAULT SYS INC COM STK	115.000		14,416.40	6,711.69	7,704.71	7,704.71
		125.36	0.00	14,416.40	6,711.69	0.00	
CUSIP: 205887102	CONAGRA BRANDS INC COM USD5	960.000		16,617.60	23,158.27	-6,540.67	-6,540.67
		17.31	0.00	16,617.60	23,158.27	0.00	
CUSIP: 20603L102	CONCENTRA GROUP HLDGS PARENT INC COM	215.000		4,231.20	3,678.50	552.70	552.70
		19.68	0.00	4,231.20	3,678.50	0.00	
CUSIP: 20825C104	CONOCOPHILLIPS COM	774.000		72,454.14	34,905.60	37,548.54	37,548.54
		93.61	0.00	72,454.14	34,905.60	0.00	
CUSIP: 21036P108	CONSTELLATION BRANDS INC CL A CL A	223.000		30,765.08	39,907.61	-9,142.53	-9,142.53
		137.96	0.00	30,765.08	39,907.61	0.00	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI	247.000 353.27	0.00	87,257.69 87,257.69	54,273.09 54,273.09	32,984.60 0.00	32,984.60
CUSIP: F21107101	CONSTELLIUM SE (FRANCE) EUR0.02 CLASS A	324.000 18.85	0.00	6,107.40 6,107.40	4,637.25 4,637.25	1,470.15 0.00	1,470.15
CUSIP: 003CVR016	CONTRA ABIOMED INC- CVR LINE	123.000 0.00	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00
CUSIP: 096CVR048	CONTRA BLUEPRINT MEDIC	154.000 0.00	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00
CUSIP: 604CVR027	CONTRA MIRATI THERAPEU COM	115.000 0.00	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00
CUSIP: 931CVR013	CONTRA WALGREENS BOOTS	1,441.000 0.00	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00
CUSIP: 217204106	COPART INC COM	1,489.000 39.15	0.00	58,294.35 58,294.35	58,378.11 58,378.11	-83.76 0.00	-83.76
CUSIP: 22002T108	COPT DEFENSE PROPERTIES COM STK USD0.01	290.000 27.80	88.45	8,062.00 8,062.00	6,717.13 6,717.13	1,344.87 0.00	1,344.87
CUSIP: 218352102	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS	222.000 34.80	0.00	7,725.60 7,725.60	5,057.72 5,057.72	2,667.88 0.00	2,667.88
CUSIP: 21874C102	CORE & MAIN INC COM CL A COM CL A	190.000 51.97	0.00	9,874.30 9,874.30	4,987.98 4,987.98	4,886.32 0.00	4,886.32
CUSIP: 218937100	CORE NATURAL RESOURCES INC COM USD0.01	140.000 88.51	0.00	12,391.40 12,391.40	9,956.10 9,956.10	2,435.30 0.00	2,435.30

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 219350105	CORNING INC COM	1,924.000		168,465.44	40,726.85	127,738.59	127,738.59
		87.56	0.00	168,465.44	40,726.85	0.00	
CUSIP: 219948106	CORPAY INC COM	186.000		55,972.98	39,785.87	16,187.11	16,187.11
		300.93	0.00	55,972.98	39,785.87	0.00	
CUSIP: 22052L104	CORTEVA INC COM USD0.01 WI	871.000		58,383.13	49,179.62	9,203.51	9,203.51
		67.03	0.00	58,383.13	49,179.62	0.00	
CUSIP: 221006109	CORVEL CORP COM	69.000		4,669.23	4,708.85	-39.62	-39.62
		67.67	0.00	4,669.23	4,708.85	0.00	
CUSIP: 22160N109	COSTAR GROUP INC COM	276.000		18,558.24	21,009.81	-2,451.57	-2,451.57
		67.24	0.00	18,558.24	21,009.81	0.00	
CUSIP: 22160K105	COSTCO WHOLESALE CORP NEW COM	884.000		762,308.56	246,164.10	516,144.46	516,144.46
		862.34	0.00	762,308.56	246,164.10	0.00	
CUSIP: 22266T109	COUPANG INC	1,982.000		46,755.38	45,679.55	1,075.83	1,075.83
		23.59	0.00	46,755.38	45,679.55	0.00	
CUSIP: 222795502	COUSINS PPTYS INC	391.000		10,079.98	8,233.74	1,846.24	1,846.24
		25.78	0.00	10,079.98	8,233.74	0.00	
CUSIP: 00737L103	COVISTA INC	116.000		12,002.52	4,736.57	7,265.95	7,265.95
		103.47	0.00	12,002.52	4,736.57	0.00	
CUSIP: 224441105	CRANE NXT CO COM USD1.00	122.000		5,742.54	5,824.59	-82.05	-82.05
		47.07	0.00	5,742.54	5,824.59	0.00	
CUSIP: 225310101	CREDIT ACCEP CORP MICH COM	18.000		7,982.28	8,977.37	-995.09	-995.09
		443.46	0.00	7,982.28	8,977.37	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: G25457105	CREDO TECHNOLOGY GROUP HOLDING LTD	293.000 143.89	0.00	42,159.77 42,159.77	30,797.09 30,797.09	11,362.68 0.00	11,362.68
CUSIP: G25508105	CRH ORD EUR 0.32	1,056.000 124.80	0.00	131,788.80 131,788.80	95,453.95 95,453.95	36,334.85 0.00	36,334.85
CUSIP: H17182108	CRISPR THERAPEUTICS AG COM CHF0.03	164.000 52.44	0.00	8,600.16 8,600.16	7,686.07 7,686.07	914.09 0.00	914.09
CUSIP: 22788C105	CROWDSTRIKE HLDGS INC CL A CL A	518.000 468.76	0.00	242,817.68 242,817.68	61,539.70 61,539.70	181,277.98 0.00	181,277.98
CUSIP: 22822V101	CROWN CASTLE INC COM	892.000 88.87	0.00	79,272.04 79,272.04	80,798.88 80,798.88	-1,526.84 0.00	-1,526.84
CUSIP: 228368106	CROWN HLDGS INC COM	297.000 102.97	0.00	30,582.09 30,582.09	25,400.19 25,400.19	5,181.90 0.00	5,181.90
CUSIP: 126402106	CSW INDUSTRIALS INC COM	38.000 293.53	0.00	11,154.14 11,154.14	5,201.92 5,201.92	5,952.22 0.00	5,952.22
CUSIP: 126408103	CSX CORP COM STK	2,839.000 36.25	0.00	102,913.75 102,913.75	84,163.58 84,163.58	18,750.17 0.00	18,750.17
CUSIP: 229663109	CUBESMART	578.000 36.05	0.00	20,836.90 20,836.90	25,914.95 25,914.95	-5,078.05 0.00	-5,078.05
CUSIP: 231021106	CUMMINS INC	384.000 510.45	0.00	196,012.80 196,012.80	51,403.20 51,403.20	144,609.60 0.00	144,609.60
CUSIP: 23128Q101	CURBLINE PPTYS CORP	246.000 23.21	46.74	5,709.66 5,709.66	5,483.34 5,483.34	226.32 0.00	226.32

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP 231561101	CURTISS WRIGHT CORP COM	99.000		54,575.73	17,000.53	37,575.20	37,575.20
		551.27	0.00	54,575.73	17,000.53	0.00	
CUSIP: 126600105	CVB FINL CORP COM	343.000		6,379.80	4,994.94	1,384.86	1,384.86
		18.60	68.60	6,379.80	4,994.94	0.00	
CUSIP: 126650100	CVS HEALTH CORP COM	2,372.000		188,241.92	134,711.81	53,530.11	53,530.11
		79.36	0.00	188,241.92	134,711.81	0.00	
CUSIP: 23282W605	CYTOKINETICS INC COMMON STOCK	211.000		13,406.94	7,972.11	5,434.83	5,434.83
		63.54	0.00	13,406.94	7,972.11	0.00	
CUSIP: 235851102	DANAHER CORP COM	220.000		50,362.40	21,514.84	28,847.56	28,847.56
		228.92	70.40	50,362.40	21,514.84	0.00	
CUSIP: 237194105	DARDEN RESTAURANTS INC COM	317.000		58,334.34	29,237.82	29,096.52	29,096.52
		184.02	0.00	58,334.34	29,237.82	0.00	
CUSIP: 237266101	DARLING INGREDIENTS INC COMSTK	315.000		11,340.00	11,715.99	-375.99	-375.99
		36.00	0.00	11,340.00	11,715.99	0.00	
CUSIP: 23804L103	DATADOG INC COM USD0.00001 CLA	686.000		93,289.14	44,872.98	48,416.16	48,416.16
		135.99	0.00	93,289.14	44,872.98	0.00	
CUSIP: 238337109	DAVE & BUSTERS ENTMT INC COM	111.000		1,799.31	3,945.22	-2,145.91	-2,145.91
		16.21	0.00	1,799.31	3,945.22	0.00	
CUSIP: 23918K108	DAVITA INC COM	303.000		34,423.83	17,379.08	17,044.75	17,044.75
		113.61	0.00	34,423.83	17,379.08	0.00	
CUSIP: 243537107	DECKERS OUTDOOR CORP COM	414.000		42,919.38	33,532.11	9,387.27	9,387.27
		103.67	0.00	42,919.38	33,532.11	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 244199105	DEERE & CO COM	143.000		66,576.51	54,644.95	11,931.56	11,931.56
		465.57	231.66	66,576.51	54,644.95	0.00	
CUSIP: 24665A103	DELEK US HLDGS INC NEW COM	179.000		5,309.14	3,868.64	1,440.50	1,440.50
		29.65	0.00	5,309.14	3,868.64	0.00	
CUSIP: 247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	1,654.000		114,787.60	35,420.31	79,367.29	79,367.29
		69.40	0.00	114,787.60	35,420.31	0.00	
CUSIP: 25179M103	DEVON ENERGY CORP NEW COM	1,254.000		45,934.02	45,303.89	630.13	630.13
		36.63	0.00	45,934.02	45,303.89	0.00	
CUSIP: 252131107	DEXCOM INC COM	849.000		56,348.13	58,839.38	-2,491.25	-2,491.25
		66.37	0.00	56,348.13	58,839.38	0.00	
CUSIP: 25278X109	DIAMONDBACK ENERGY INC COM	380.000		57,125.40	52,285.15	4,840.25	4,840.25
		150.33	0.00	57,125.40	52,285.15	0.00	
CUSIP: 252784301	DIAMONDROCK HOSPITALITY CO COM STK	539.000		4,829.44	4,453.49	375.95	375.95
		8.96	64.68	4,829.44	4,453.49	0.00	
CUSIP: 253393102	DICKS SPORTING GOODS INC OC-COM OC-COM	138.000		27,319.86	19,564.61	7,755.25	7,755.25
		197.97	0.00	27,319.86	19,564.61	0.00	
CUSIP: 253868103	DIGITAL RLTY TR INC COM	742.000		114,794.82	72,013.83	42,780.99	42,780.99
		154.71	905.24	114,794.82	72,013.83	0.00	
CUSIP: 25401T603	DIGITALBRIDGE GROUP INC CL A NEW	406.000		6,228.04	4,893.32	1,334.72	1,334.72
		15.34	4.06	6,228.04	4,893.32	0.00	
CUSIP: 25402D102	DIGITALOCEAN HLDGS INC COM	179.000		8,613.48	5,680.12	2,933.36	2,933.36
		48.12	0.00	8,613.48	5,680.12	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 256163106	DOCUSIGN INC COM	511.000		34,952.40	25,295.78	9,656.62	9,656.62
		68.40	0.00	34,952.40	25,295.78	0.00	
CUSIP: 256677105	DOLLAR GEN CORP NEW COM	450.000		59,746.50	34,146.09	25,600.41	25,600.41
		132.77	0.00	59,746.50	34,146.09	0.00	
CUSIP: 256746108	DOLLAR TREE INC COM STK	407.000		50,065.07	26,793.83	23,271.24	23,271.24
		123.01	0.00	50,065.07	26,793.83	0.00	
CUSIP: 25746U109	DOMINION ENERGY INC COM STK NPV	1,976.000		115,773.84	92,938.99	22,834.85	22,834.85
		58.59	0.00	115,773.84	92,938.99	0.00	
CUSIP: 25754A201	DOMINOS PIZZA INC COM	92.000		38,347.44	28,636.15	9,711.29	9,711.29
		416.82	0.00	38,347.44	28,636.15	0.00	
CUSIP: 257651109	DONALDSON INC COM	314.000		27,839.24	20,203.55	7,635.69	7,635.69
		88.66	0.00	27,839.24	20,203.55	0.00	
CUSIP: 25809K105	DOORDASH INC CL A COM USD0.00001 CLASS A	646.000		146,306.08	40,189.28	106,116.80	106,116.80
		226.48	0.00	146,306.08	40,189.28	0.00	
CUSIP: 258278100	DORMAN PRODS INC COM	68.000		8,376.92	5,891.69	2,485.23	2,485.23
		123.19	0.00	8,376.92	5,891.69	0.00	
CUSIP: 25960P109	DOUGLAS EMMETT INC COM REIT	437.000		4,802.63	5,076.46	-273.83	-273.83
		10.99	83.03	4,802.63	5,076.46	0.00	
CUSIP: 260557103	DOW INC COM USD0.01 WI	1,855.000		43,369.90	52,464.04	-9,094.14	-9,094.14
		23.38	0.00	43,369.90	52,464.04	0.00	
CUSIP: 26142V105	DRAFTKINGS INC NEW CL A	915.000		31,530.90	20,690.44	10,840.46	10,840.46
		34.46	0.00	31,530.90	20,690.44	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 26210C104	DROPBOX INC CL A CL A	693.000		19,265.40	14,111.22	5,154.18	5,154.18
		27.80	0.00	19,265.40	14,111.22	0.00	
CUSIP: 23345M107	DT MIDSTREAM INC COM USD0.01 WI	251.000		30,039.68	12,307.16	17,732.52	17,732.52
		119.68	205.82	30,039.68	12,307.16	0.00	
CUSIP: 233331107	DTE ENERGY CO COM	499.000		64,361.02	56,373.28	7,987.74	7,987.74
		128.98	581.33	64,361.02	56,373.28	0.00	
CUSIP: 26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	1,888.000		221,292.48	174,942.46	46,350.02	46,350.02
		117.21	0.00	221,292.48	174,942.46	0.00	
CUSIP: 26603R106	DUOLINGO INC CL A COM CL A COM	62.000		10,881.00	8,642.96	2,238.04	2,238.04
		175.50	0.00	10,881.00	8,642.96	0.00	
CUSIP: 23355L106	DXC TECHNOLOGY CO COM	595.000		8,716.75	10,387.75	-1,671.00	-1,671.00
		14.65	0.00	8,716.75	10,387.75	0.00	
CUSIP: 267475101	DYCOM INDS INC COM	75.000		25,342.50	6,862.69	18,479.81	18,479.81
		337.90	0.00	25,342.50	6,862.69	0.00	
CUSIP: 268150109	DYNATRACE INC COM	510.000		22,103.40	21,625.28	478.12	478.12
		43.34	0.00	22,103.40	21,625.28	0.00	
CUSIP: 26856L103	E L F BEAUTY INC COM	127.000		9,657.08	11,777.03	-2,119.95	-2,119.95
		76.04	0.00	9,657.08	11,777.03	0.00	
CUSIP: 26969P108	EAGLE MATLS INC COM	93.000		19,221.24	13,853.52	5,367.72	5,367.72
		206.68	23.25	19,221.24	13,853.52	0.00	
CUSIP: 27579R104	EAST WEST BANCORP INC COM	366.000		41,134.74	18,509.54	22,625.20	22,625.20
		112.39	0.00	41,134.74	18,509.54	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 27627N105	EASTERN BANKSHARES INC COM	396.000		7,298.28	4,515.39	2,782.89	2,782.89
		18.43	0.00	7,298.28	4,515.39	0.00	
CUSIP: 277276101	EASTGROUP PPTYS INC REIT	107.000		19,060.98	17,445.55	1,615.43	1,615.43
		178.14	165.85	19,060.98	17,445.55	0.00	
CUSIP: 277432100	EASTMAN CHEM CO COM	338.000		21,574.54	20,618.85	955.69	955.69
		63.83	283.92	21,574.54	20,618.85	0.00	
CUSIP: G29183103	EATON CORP PLC COM USD0.50	1,032.000		328,702.32	174,193.86	154,508.46	154,508.46
		318.51	0.00	328,702.32	174,193.86	0.00	
CUSIP: 278642103	EBAY INC COM USD0.001	1,403.000		122,201.30	64,078.52	58,122.78	58,122.78
		87.10	0.00	122,201.30	64,078.52	0.00	
CUSIP: 278865100	ECOLAB INC COM STK USD1	642.000		168,537.84	108,364.79	60,173.05	60,173.05
		262.52	468.66	168,537.84	108,364.79	0.00	
CUSIP: 281020107	EDISON INTL COM	769.000		46,155.38	40,623.05	5,532.33	5,532.33
		60.02	0.00	46,155.38	40,623.05	0.00	
CUSIP: 28176E108	EDWARDS LIFESCIENCES CORP COM	1,422.000		121,225.50	95,947.88	25,277.62	25,277.62
		85.25	0.00	121,225.50	95,947.88	0.00	
CUSIP: 28414H103	ELANCO ANIMAL HEALTH INC COM	1,151.000		26,047.13	11,063.99	14,983.14	14,983.14
		22.63	0.00	26,047.13	11,063.99	0.00	
CUSIP: N14506104	ELASTIC N V COM USD0.01	199.000		15,012.56	11,238.03	3,774.53	3,774.53
		75.44	0.00	15,012.56	11,238.03	0.00	
CUSIP: 285512109	ELECTR ARTS COM	130.000		26,562.90	16,566.23	9,996.67	9,996.67
		204.33	0.00	26,562.90	16,566.23	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 28618M106	ELEMENT SOLUTION INC COM	583.000		14,569.17	10,740.32	3,828.85	3,828.85
		24.99	0.00	14,569.17	10,740.32	0.00	
CUSIP: 036752103	ELEVANCE HEALTH INC	388.000		136,013.40	138,183.29	-2,169.89	-2,169.89
		350.55	0.00	136,013.40	138,183.29	0.00	
CUSIP: 532457108	ELI LILLY & CO COM NPV	1,523.000		1,636,737.64	549,523.80	1,087,213.84	1,087,213.84
		1,074.68	0.00	1,636,737.64	549,523.80	0.00	
CUSIP: 29084Q100	EMCOR GROUP INC COM	122.000		74,638.38	20,451.17	54,187.21	54,187.21
		611.79	0.00	74,638.38	20,451.17	0.00	
CUSIP: 29261A100	ENCOMPASS HEALTH CORP COM USD0.01	253.000		26,853.42	16,266.01	10,587.41	10,587.41
		106.14	0.00	26,853.42	16,266.01	0.00	
CUSIP: 29272W109	ENERGIZER HLDGS INC NEW COM	184.000		3,659.76	6,164.46	-2,504.70	-2,504.70
		19.89	0.00	3,659.76	6,164.46	0.00	
CUSIP: 29275Y102	ENERSYS COM	105.000		15,408.75	8,771.97	6,636.78	6,636.78
		146.75	0.00	15,408.75	8,771.97	0.00	
CUSIP: 29355X107	ENPRO INC	54.000		11,563.02	5,062.64	6,500.38	6,500.38
		214.13	0.00	11,563.02	5,062.64	0.00	
CUSIP: 29358P101	ENSIGN GROUP INC COM STK	139.000		24,213.80	13,519.49	10,694.31	10,694.31
		174.20	9.03	24,213.80	13,519.49	0.00	
CUSIP: 29362U104	ENTEGRIS INC COM	384.000		32,352.00	28,770.24	3,581.76	3,581.76
		84.25	0.00	32,352.00	28,770.24	0.00	
CUSIP: 29364G103	ENTERGY CORP NEW COM	1,050.000		97,051.50	42,909.57	54,141.93	54,141.93
		92.43	0.00	97,051.50	42,909.57	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 26875P101	EOG RESOURCES INC COM	1,130.000		118,661.30	128,100.65	-9,439.35	-9,439.35
		105.01	0.00	118,661.30	128,100.65	0.00	
CUSIP: 29414B104	EPAM SYS INC COM STK	110.000		22,536.80	18,801.05	3,735.75	3,735.75
		204.88	0.00	22,536.80	18,801.05	0.00	
CUSIP: 26884U109	EPR PPTYS COM SH BEN INT COM SH BEN INT	192.000		9,580.80	7,734.54	1,846.26	1,846.26
		49.90	56.64	9,580.80	7,734.54	0.00	
CUSIP: 26884L109	EQT CORP COM	1,322.000		70,859.20	33,863.89	36,995.31	36,995.31
		53.60	0.00	70,859.20	33,863.89	0.00	
CUSIP: 29472R108	EQTY LIFESTYLE PPTYS INC REIT	382.000		23,153.02	22,575.17	577.85	577.85
		60.61	196.73	23,153.02	22,575.17	0.00	
CUSIP: 29476L107	EQTY RESDNTL EFF 5/15/02	957.000		60,329.28	60,934.59	-605.31	-605.31
		63.04	0.00	60,329.28	60,934.59	0.00	
CUSIP: 294429105	EQUIFAX INC COM	168.000		36,452.64	34,507.62	1,945.02	1,945.02
		216.98	0.00	36,452.64	34,507.62	0.00	
CUSIP: 29444U700	EQUINIX INC COM USD0.001	165.000		126,416.40	124,948.32	1,468.08	1,468.08
		766.16	0.00	126,416.40	124,948.32	0.00	
CUSIP: 29452E101	EQUITABLE HLDGS INC COM	953.000		45,410.45	24,856.63	20,553.82	20,553.82
		47.65	0.00	45,410.45	24,856.63	0.00	
CUSIP: 29605J106	ESAB CORPORATION COM USD0.001 WI	147.000		16,422.84	8,527.84	7,895.00	7,895.00
		111.72	14.70	16,422.84	8,527.84	0.00	
CUSIP: 296315104	ESCO TECHNOLOGIES INC	67.000		13,091.13	6,342.39	6,748.74	6,748.74
		195.39	0.00	13,091.13	6,342.39	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: G3198U102	ESSENT GROUP LTD COM STK	270.000		17,552.70	11,462.18	6,090.52	6,090.52
		65.01	0.00	17,552.70	11,462.18	0.00	
CUSIP: 29670E107	ESSENTIAL PROPERTIES REALTY TR INC USD0.01	361.000		10,707.26	8,826.25	1,881.01	1,881.01
		29.66	111.91	10,707.26	8,826.25	0.00	
CUSIP: 29670G102	ESSENTIAL UTILS INC COM	556.000		21,328.16	20,528.19	799.97	799.97
		38.36	0.00	21,328.16	20,528.19	0.00	
CUSIP: 297178105	ESSEX PPTY TR REIT	167.000		43,700.56	36,852.31	6,848.25	6,848.25
		261.68	0.00	43,700.56	36,852.31	0.00	
CUSIP: 518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01	464.000		48,590.08	31,656.10	16,933.98	16,933.98
		104.72	0.00	48,590.08	31,656.10	0.00	
CUSIP: 29977A105	EVERCORE INC	95.000		32,323.75	10,590.84	21,732.91	21,732.91
		340.25	0.00	32,323.75	10,590.84	0.00	
CUSIP: G3223R108	EVEREST GROUP LTD	85.000		28,844.75	28,324.42	520.33	520.33
		339.35	0.00	28,844.75	28,324.42	0.00	
CUSIP: 30034W106	EVERGY INC COM NPV	580.000		42,044.20	35,047.95	6,996.25	6,996.25
		72.49	0.00	42,044.20	35,047.95	0.00	
CUSIP: 74624M102	EVERPURE INC COM USD0.0001 CL A	736.000		49,319.36	16,966.64	32,352.72	32,352.72
		67.01	0.00	49,319.36	16,966.64	0.00	
CUSIP: 30040W108	EVERSOURCE ENERGY COM	740.000		49,824.20	48,484.63	1,339.57	1,339.57
		67.33	0.00	49,824.20	48,484.63	0.00	
CUSIP: 30040P103	EVERTEC INC COM	157.000		4,567.13	5,420.04	-852.91	-852.91
		29.09	0.00	4,567.13	5,420.04	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 300426103	EVERUS CONSTR GROUP INC COM	130.000 85.56	0.00	11,122.80 11,122.80	4,825.13 4,825.13	6,297.67 0.00	6,297.67
CUSIP: 30161Q104	EXELIXIS INC COM STK	827.000 43.83	0.00	36,247.41 36,247.41	15,582.75 15,582.75	20,664.66 0.00	20,664.66
CUSIP: 30161N101	EXELON CORP COM	2,262.000 43.59	0.00	98,600.58 98,600.58	64,904.33 64,904.33	33,696.25 0.00	33,696.25
CUSIP: 165167735	EXPAND ENERGY CORP	376.000 110.36	0.00	41,495.36 41,495.36	25,161.24 25,161.24	16,334.12 0.00	16,334.12
CUSIP: 30212P303	EXPEDIA GROUP INC COM USD0.001	381.000 283.31	0.00	107,941.11 107,941.11	32,110.94 32,110.94	75,830.17 0.00	75,830.17
CUSIP: 302130109	EXPEDITORS INTL WASH INC COM	277.000 149.01	0.00	41,275.77 41,275.77	32,247.31 32,247.31	9,028.46 0.00	9,028.46
CUSIP: N3144W105	EXPRO GROUP HOLDINGS N.V	222.000 13.35	0.00	2,963.70 2,963.70	4,436.12 4,436.12	-1,472.42 0.00	-1,472.42
CUSIP: 30225T102	EXTRA SPACE STORAGE INC COM	422.000 130.22	0.00	54,952.84 54,952.84	63,342.16 63,342.16	-8,389.32 0.00	-8,389.32
CUSIP: 30231G102	EXXON MOBIL CORP COM	5,084.000 120.34	0.00	611,808.56 611,808.56	257,277.49 257,277.49	354,531.07 0.00	354,531.07
CUSIP: 302520101	F N B CORP PA COM	925.000 17.10	0.00	15,817.50 15,817.50	10,427.07 10,427.07	5,390.43 0.00	5,390.43
CUSIP: 30190A104	F&G ANNUITIES & LIFE INC COM	40.000 30.85	0.00	1,234.00 1,234.00	1,256.70 1,256.70	-22.70 0.00	-22.70

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value / Market Price	Accrued income/expense / Base	Market value Local / Base	Cost Local / Base	Unrealized gain/loss Base market / Base translation	Base total
Equities							
USD							
CUSIP: 315616102	FS INC COM STK NPV	154.000		39,310.04	20,677.97	18,632.07	18,632.07
		255.26	0.00	39,310.04	20,677.97	0.00	
CUSIP: G3323L100	FABRINET COM USD0.01	94.000		42,796.32	8,841.88	33,954.44	33,954.44
		455.28	0.00	42,796.32	8,841.88	0.00	
CUSIP: 303250104	FAIR ISAAC CORPORATION COM	63.000		106,509.06	46,998.16	59,510.90	59,510.90
		1,690.62	0.00	106,509.06	46,998.16	0.00	
CUSIP: 313745101	FEDERAL RLTY INVT TR COM USD0.01	208.000		20,966.40	19,139.44	1,826.96	1,826.96
		100.80	0.00	20,966.40	19,139.44	0.00	
CUSIP: 313855108	FEDERAL SIGNAL CORP COM	154.000		16,722.86	7,985.29	8,737.57	8,737.57
		108.59	0.00	16,722.86	7,985.29	0.00	
CUSIP: 31428X106	FEDEX CORP COM	356.000		102,834.16	77,791.70	25,042.46	25,042.46
		288.86	516.20	102,834.16	77,791.70	0.00	
CUSIP: 31488V107	FERGUSON ENTERPRISES INC USD0.0001	407.000		90,610.41	66,055.82	24,554.59	24,554.59
		222.63	0.00	90,610.41	66,055.82	0.00	
CUSIP: 31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK .	671.000		36,629.89	23,714.82	12,915.07	12,915.07
		54.59	0.00	36,629.89	23,714.82	0.00	
CUSIP: 31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK	1,533.000		101,883.18	86,924.94	14,958.24	14,958.24
		66.46	0.00	101,883.18	86,924.94	0.00	
CUSIP: 31847R102	FIRST AMERN FINL CORP COM STK	261.000		16,035.84	15,029.04	1,006.80	1,006.80
		61.44	0.00	16,035.84	15,029.04	0.00	
CUSIP: 318672706	FIRST BANCORP P R COM NEW COM NEW	463.000		9,597.99	5,376.59	4,221.40	4,221.40
		20.73	0.00	9,597.99	5,376.59	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 31946M103	FIRST CTZNS BANCSHARES INC CLA CLA	29.000		62,239.22	29,437.11	32,802.11	32,802.11
		2,146.18	0.00	62,239.22	29,437.11	0.00	
CUSIP: 320209109	FIRST FINL BANCORP OHIO COM	240.000		6,004.80	4,903.80	1,101.00	1,101.00
		25.02	0.00	6,004.80	4,903.80	0.00	
CUSIP: 32020R109	FIRST FINL BANKSHARES INC COM	334.000		9,976.58	9,623.38	353.20	353.20
		29.87	63.46	9,976.58	9,623.38	0.00	
CUSIP: 32051X108	FIRST HAWAIIAN INC COM	330.000		8,349.00	6,013.43	2,335.57	2,335.57
		25.30	0.00	8,349.00	6,013.43	0.00	
CUSIP: 3205SY201	FIRST INTERSTATE BANCSYS/MT	230.000		7,958.00	5,865.58	2,092.42	2,092.42
		34.60	0.00	7,958.00	5,865.58	0.00	
CUSIP: 336433107	FIRST SOLAR INC COM	205.000		53,552.15	31,554.37	21,997.78	21,997.78
		261.23	0.00	53,552.15	31,554.37	0.00	
CUSIP: 33768G107	FIRSTCASH HLDGS INC COM	97.000		15,459.86	9,777.85	5,682.01	5,682.01
		159.38	0.00	15,459.86	9,777.85	0.00	
CUSIP: 337932107	FIRSTENERGY CORP COM	1,403.000		62,812.31	53,079.00	9,733.31	9,733.31
		44.77	0.00	62,812.31	53,079.00	0.00	
CUSIP: 33829M101	FIVE BELOW INC COM USD0.01	109.000		20,531.24	12,588.69	7,942.55	7,942.55
		188.36	0.00	20,531.24	12,588.69	0.00	
CUSIP: 339750101	FLOOR & DECOR HLDGS INC CL A CL A	215.000		13,091.35	16,405.90	-3,314.55	-3,314.55
		60.89	0.00	13,091.35	16,405.90	0.00	
CUSIP: 34354P105	FLOWSERVE CORP COM	326.000		22,617.88	9,207.85	13,410.03	13,410.03
		69.38	68.46	22,617.88	9,207.85	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 343412102	FLUOR CORP NEW COM	366.000 39.63	0.00	14,504.58 14,504.58	10,629.56 10,629.56	3,875.02 0.00	3,875.02
CUSIP: G3643J108	FLUTTER ENTERTAINMENT PLC ORD EUR0.09	298.000 215.04	0.00	64,081.92 64,081.92	82,742.57 82,742.57	-18,660.65 0.00	-18,660.65
CUSIP: 302491303	FMC CORP COM (NEW)	255.000 13.87	20.40	3,536.85 3,536.85	10,633.71 10,633.71	-7,096.86 0.00	-7,096.86
CUSIP: 345370860	FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01	7,407.000 13.12	0.00	97,179.84 97,179.84	74,245.55 74,245.55	22,934.29 0.00	22,934.29
CUSIP: 346375108	FORMFACTOR INC COM STK	198.000 55.78	0.00	11,044.44 11,044.44	5,415.80 5,415.80	5,628.64 0.00	5,628.64
CUSIP: 34959E109	FORTINET INC COM USD0.001	752.000 79.41	0.00	59,716.32 59,716.32	45,725.06 45,725.06	13,991.26 0.00	13,991.26
CUSIP: 34959J108	FORTIVE CORP COM MON STOCK	915.000 55.21	0.00	50,517.15 50,517.15	33,300.60 33,300.60	17,216.55 0.00	17,216.55
CUSIP: 34964C106	FORTUNE BRANDS INNOVATIONS INC USD0.01	243.000 50.02	0.00	12,154.86 12,154.86	12,643.49 12,643.49	-488.63 0.00	-488.63
CUSIP: 35086T109	FOUR CORNERS PPTY TR INC COM	215.000 23.06	78.79	4,957.90 4,957.90	5,421.48 5,421.48	-463.58 0.00	-463.58
CUSIP: 35137L105	FOX CORP CL A CL A	754.000 73.07	0.00	55,094.78 55,094.78	25,117.63 25,117.63	29,977.15 0.00	29,977.15
CUSIP: 35137L204	FOX CORP CL B CL B	361.000 64.93	0.00	23,439.73 23,439.73	11,058.34 11,058.34	12,381.39 0.00	12,381.39

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 353514102	FRANKLIN ELEC INC COM	119.000		11,368.07	10,774.56	593.51	593.51
		95.53	0.00	11,368.07	10,774.56	0.00	
CUSIP: 35671D857	FREEPORT-MCMORAN INC	2,446.000		124,232.34	92,538.29	31,694.05	31,694.05
		50.79	0.00	124,232.34	92,538.29	0.00	
CUSIP: 358039105	FRESHPET INC COM	118.000		7,189.74	8,184.78	-995.04	-995.04
		60.93	0.00	7,189.74	8,184.78	0.00	
CUSIP: 35905A109	FRONTDOOR INC COM	213.000		12,287.97	5,804.79	6,483.18	6,483.18
		57.69	0.00	12,287.97	5,804.79	0.00	
CUSIP: G3730V105	FTAI AVIATION LTD COM USD0.01	206.000		40,551.10	23,785.84	16,765.26	16,765.26
		196.85	0.00	40,551.10	23,785.84	0.00	
CUSIP: 359694106	FULLER H B CO COM	138.000		8,205.48	9,082.13	-876.65	-876.65
		59.46	0.00	8,205.48	9,082.13	0.00	
CUSIP: 360271100	FULTON FINL CORP PA COM	417.000		8,060.61	4,921.65	3,138.96	3,138.96
		19.33	79.23	8,060.61	4,921.65	0.00	
CUSIP: 363576109	GALLAGHER ARTHUR J & CO COM	374.000		96,787.46	78,739.16	18,048.30	18,048.30
		258.79	0.00	96,787.46	78,739.16	0.00	
CUSIP: 36467J108	GAMING & LEISURE PPTYS INC COM	532.000		23,775.08	24,694.48	-919.40	-919.40
		44.69	0.00	23,775.08	24,694.48	0.00	
CUSIP: 364760108	GAP INC COM	503.000		12,876.80	4,598.68	8,278.12	8,278.12
		25.60	0.00	12,876.80	4,598.68	0.00	
CUSIP: H2906T109	GARMIN LTD COMMON STOCK	398.000		80,734.30	33,243.12	47,491.18	47,491.18
		202.85	0.00	80,734.30	33,243.12	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 361448103	GATX CORP COM	91.000		15,433.60	10,305.98	5,127.62	5,127.62
		169.60	0.00	15,433.60	10,305.98	0.00	
CUSIP: 369604301	GE AEROSPACE	2,513.000		774,079.39	219,221.92	554,857.47	554,857.47
		308.03	904.68	774,079.39	219,221.92	0.00	
CUSIP: 36266G107	GE HEALTHCARE TECHNOLOGIES INC COM	768.000		62,991.36	28,938.67	34,052.69	34,052.69
		82.02	0.00	62,991.36	28,938.67	0.00	
CUSIP: 36828A101	GE VERNOVA LLC COM	618.000		403,906.26	54,738.85	349,167.41	349,167.41
		653.57	0.00	403,906.26	54,738.85	0.00	
CUSIP: 668771108	GEN DIGITAL INC COM USD0.01	1,418.000		38,555.42	25,059.61	13,495.81	13,495.81
		27.19	0.00	38,555.42	25,059.61	0.00	
CUSIP: 37045V100	GEN MTRS CO COM	3,596.000		292,426.72	85,360.13	207,066.59	207,066.59
		81.32	0.00	292,426.72	85,360.13	0.00	
CUSIP: 368736104	GENERAC HLDGS INC COM STK	161.000		21,955.57	16,507.74	5,447.83	5,447.83
		136.37	0.00	21,955.57	16,507.74	0.00	
CUSIP: 370334104	GENERAL MILLS INC COM	1,104.000		51,336.00	55,536.73	-4,200.73	-4,200.73
		46.50	0.00	51,336.00	55,536.73	0.00	
CUSIP: 371901109	GENTEX CORP COM	607.000		14,124.89	16,924.68	-2,799.79	-2,799.79
		23.27	0.00	14,124.89	16,924.68	0.00	
CUSIP: 372460105	GENUINE PARTS CO COM	279.000		34,305.84	37,086.41	-2,780.57	-2,780.57
		122.96	287.37	34,305.84	37,086.41	0.00	
CUSIP 37247D106	GENWORTH FINL INC COMMON STOCK	1,271.000		11,477.13	7,324.14	4,152.99	4,152.99
		9.03	0.00	11,477.13	7,324.14	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 374689107	GIBRALTAR INDS INC COM	80.000		3,955.20	4,017.00	-61.80	-61.80
		49.44	0.00	3,955.20	4,017.00	0.00	
CUSIP: 375916103	GILDAN ACTIVEWEAR INC COM	91.000		5,683.86	4,605.87	1,077.99	1,077.99
		62.46	0.00	5,683.86	4,605.87	0.00	
CUSIP: 375558103	GILEAD SCIENCES INC	2,169.000		266,223.06	203,377.59	62,845.47	62,845.47
		122.74	0.00	266,223.06	203,377.59	0.00	
CUSIP: 37637Q105	GLACIER BANCORP INC NEW COM	286.000		12,598.30	8,943.94	3,654.36	3,654.36
		44.05	0.00	12,598.30	8,943.94	0.00	
CUSIP: 377322102	GLAUKOS CORP COM	118.000		13,323.38	5,594.68	7,728.70	7,728.70
		112.91	0.00	13,323.38	5,594.68	0.00	
CUSIP: 37940X102	GLOBAL PMTS INC COM	512.000		39,628.80	38,560.00	1,068.80	1,068.80
		77.40	0.00	39,628.80	38,560.00	0.00	
CUSIP: 379577208	GLOBUS MED INC CL A NEW COM STK	300.000		26,193.00	17,349.11	8,843.89	8,843.89
		87.31	0.00	26,193.00	17,349.11	0.00	
CUSIP: 380237107	GODADDY INC CL A CL A	405.000		50,252.40	30,683.82	19,568.58	19,568.58
		124.08	0.00	50,252.40	30,683.82	0.00	
CUSIP: 38141G104	GOLDMAN SACHS GROUP INC COM	611.000		537,069.00	208,153.31	328,915.69	328,915.69
		879.00	0.00	537,069.00	208,153.31	0.00	
CUSIP: 382550101	GOODYEAR TIRE & RUBBER CO COM	720.000		6,307.20	7,900.20	-1,593.00	-1,593.00
		8.76	0.00	6,307.20	7,900.20	0.00	
CUSIP: 384109104	GRACO INC COM	434.000		35,574.98	34,842.61	732.37	732.37
		81.97	0.00	35,574.98	34,842.61	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 384637104	GRAHAM HLDGS CO COM CL B COM	10.000		10,986.00	5,802.53	5,183.47	5,183.47
		1,098.60	0.00	10,986.00	5,802.53	0.00	
CUSIP: 384747101	GRAIL INC COM	58.000		4,964.22	1,002.87	3,961.35	3,961.35
		85.59	0.00	4,964.22	1,002.87	0.00	
CUSIP: 384802104	GRAINGER W W INC COM	117.000		118,058.85	81,428.79	36,630.06	36,630.06
		1,009.05	0.00	118,058.85	81,428.79	0.00	
CUSIP: 387328107	GRANITE CONST INC COM	114.000		13,149.90	4,364.21	8,785.69	8,785.69
		115.35	14.82	13,149.90	4,364.21	0.00	
CUSIP: 397624107	GREIF INC.	64.000		4,332.80	4,053.92	278.88	278.88
		67.70	35.84	4,332.80	4,053.92	0.00	
CUSIP: 398905109	GROUP 1 AUTOMOTIVE INC COM	37.000		14,552.10	8,417.60	6,134.50	6,134.50
		393.30	0.00	14,552.10	8,417.60	0.00	
CUSIP: 40131M109	GUARDANT HEALTH INC COM	252.000		25,739.28	5,675.67	20,063.61	20,063.61
		102.14	0.00	25,739.28	5,675.67	0.00	
CUSIP: 40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001	212.000		42,614.12	16,084.97	26,529.15	26,529.15
		201.01	0.00	42,614.12	16,084.97	0.00	
CUSIP: 36262G101	GXO LOGISTICS INC COM	273.000		14,370.72	14,535.21	-164.49	-164.49
		52.64	0.00	14,370.72	14,535.21	0.00	
CUSIP: 41068X100	HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC	224.000		7,040.32	5,811.98	1,228.34	1,228.34
		31.43	94.08	7,040.32	5,811.98	0.00	
CUSIP: 406216101	HALLIBURTON CO COM	1,774.000		50,133.24	43,724.14	6,409.10	6,409.10
		28.26	0.00	50,133.24	43,724.14	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 40637H109	HALOZYME THERAPEUTICS INC COM	342.000 67.30	0.00	23,016.60 23,016.60	11,163.74 11,163.74	11,852.86 0.00	11,852.86
CUSIP: 407497106	HAMILTON LANE INC CL A CL A	92.000 134.31	49.68	12,356.52 12,356.52	6,671.15 6,671.15	5,685.37 0.00	5,685.37
CUSIP: 410120109	HANCOCK WHITNEY CORP	222.000 63.58	0.00	14,136.96 14,136.96	8,025.86 8,025.86	6,111.10 0.00	6,111.10
CUSIP: 410867105	HANOVER INS GROUP INC COM	92.000 182.77	0.00	16,814.84 16,814.84	11,000.67 11,000.67	5,814.17 0.00	5,814.17
CUSIP: 412822108	HARLEY DAVIDSON COM USD0.01	384.000 20.49	0.00	7,868.16 7,868.16	9,623.04 9,623.04	-1,754.88 0.00	-1,754.88
CUSIP: 418056107	HASBRO INC COM	340.000 82.00	0.00	27,880.00 27,880.00	19,941.85 19,941.85	7,938.15 0.00	7,938.15
CUSIP: 40412C101	HCA HEALTHCARE INC COM	479.000 466.86	0.00	223,625.94 223,625.94	130,675.99 130,675.99	92,949.95 0.00	92,949.95
CUSIP: 42226K105	HEALTHCARE REALTY TRUST INC COM USD0.01 CL A	701.000 16.95	0.00	11,881.95 11,881.95	11,060.53 11,060.53	821.42 0.00	821.42
CUSIP: 42226A107	HEALTHEQUITY INC COM	214.000 91.61	0.00	19,604.54 19,604.54	11,562.96 11,562.96	8,041.58 0.00	8,041.58
CUSIP: 42250P103	HEALTHPEAK OP LLC	1,750.000 16.08	0.00	28,140.00 28,140.00	35,644.33 35,644.33	-7,504.33 0.00	-7,504.33
CUSIP: 422704106	HECLA MNG CO COM	1,195.000 19.19	0.00	22,932.05 22,932.05	6,963.87 6,963.87	15,968.18 0.00	15,968.18

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 422806208	HEICO CORP NEW CL A CL A	204.000		51,495.72	27,850.59	23,645.13	23,645.13
		252.43	0.00	51,495.72	27,850.59	0.00	
CUSIP: 422806109	HEICO CORP NEW COM	117.000		37,860.03	19,982.73	17,877.30	17,877.30
		323.59	0.00	37,860.03	19,982.73	0.00	
CUSIP: 42704L104	HERC HLDGS INC COM	65.000		9,644.70	6,558.02	3,086.68	3,086.68
		148.38	0.00	9,644.70	6,558.02	0.00	
CUSIP: 427866108	HERSHEY COMPANY COM STK USD1	295.000		53,684.10	48,005.65	5,678.45	5,678.45
		181.98	0.00	53,684.10	48,005.65	0.00	
CUSIP: 403949100	HF SINCLAIR CORPORATION COM USD0.01	349.000		16,081.92	15,311.51	770.41	770.41
		46.08	0.00	16,081.92	15,311.51	0.00	
CUSIP: 431284108	HIGHWOODS PPTYS INC COM	269.000		6,945.58	6,110.22	835.36	835.36
		25.82	0.00	6,945.58	6,110.22	0.00	
CUSIP: 43283X105	HILTON GRAND VACATIONS INC COM	221.000		9,889.75	9,647.21	242.54	242.54
		44.75	0.00	9,889.75	9,647.21	0.00	
CUSIP: 433000106	HIMS & HERS HEALTH INC COM CL A COM	380.000		12,338.60	22,022.67	-9,684.07	-9,684.07
		32.47	0.00	12,338.60	22,022.67	0.00	
CUSIP: 436893200	HOME BANCSHARES INC COM	483.000		13,417.74	10,279.45	3,138.29	3,138.29
		27.78	0.00	13,417.74	10,279.45	0.00	
CUSIP: 437076102	HOME DEPOT INC COM	1,332.000		458,341.20	231,306.49	227,034.71	227,034.71
		344.10	0.00	458,341.20	231,306.49	0.00	
SEDOL: 6434915	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	2,500.000		17,375.00	11,157.81	6,217.19	6,217.19
		6.95	0.00	17,375.00	11,157.81	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 440452100	HORMEL FOODS CORP COM	583.000		13,817.10	17,602.23	-3,785.13	-3,785.13
		23.70	0.00	13,817.10	17,602.23	0.00	
CUSIP: 44107P104	HOST HOTELS & RESORTS INC REIT	1,829.000		32,428.17	20,893.66	11,534.51	11,534.51
		17.73	640.15	32,428.17	20,893.66	0.00	
CUSIP: 441593100	HOULIHAN LOKEY INC CL A CL A	131.000		22,818.89	11,922.64	10,896.25	10,896.25
		174.19	0.00	22,818.89	11,922.64	0.00	
CUSIP: 44267T102	HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC	95.000		7,578.15	7,006.43	571.72	571.72
		79.77	0.00	7,578.15	7,006.43	0.00	
CUSIP: 40434L105	HP INC COM	1,898.000		42,287.44	47,046.68	-4,759.24	-4,759.24
		22.28	569.40	42,287.44	47,046.68	0.00	
CUSIP: 443320106	HUB GROUP INC CL A CL A	166.000		7,073.26	6,322.32	750.94	750.94
		42.61	0.00	7,073.26	6,322.32	0.00	
CUSIP: 443510607	HUBBELL INC COM	139.000		61,731.29	37,929.28	23,802.01	23,802.01
		444.11	0.00	61,731.29	37,929.28	0.00	
CUSIP: 443573100	HUBSPOT INC COM	120.000		48,156.00	50,503.50	-2,347.50	-2,347.50
		401.30	0.00	48,156.00	50,503.50	0.00	
CUSIP: 444859102	HUMANA INC COM	247.000		63,264.11	62,847.52	416.59	416.59
		256.13	218.59	63,264.11	62,847.52	0.00	
CUSIP: 445658107	HUNT J B TRANS SVCS INC COM	160.000		31,094.40	24,079.83	7,014.57	7,014.57
		194.34	0.00	31,094.40	24,079.83	0.00	
CUSIP: 446150104	HUNTINGTON BANCSHARES INC COM	3,708.000		64,333.80	35,712.41	28,621.39	28,621.39
		17.35	574.74	64,333.80	35,712.41	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 446413106	HUNTINGTON INGALLS INDS INC COM	102.000 340.07	0.00	34,687.14 34,687.14	15,297.91 15,297.91	19,389.23 0.00	19,389.23
CUSIP: 448579102	HYATT HOTELS CORP COM CL A COM CL A	123.000 160.32	0.00	19,719.36 19,719.36	14,206.81 14,206.81	5,512.55 0.00	5,512.55
CUSIP: 45167R104	IDEX CORP COM	152.000 177.94	0.00	27,046.88 27,046.88	28,321.32 28,321.32	-1,274.44 0.00	-1,274.44
CUSIP: 45168D104	IDEXX LABS INC COM	90.000 676.53	0.00	60,887.70 60,887.70	30,338.11 30,338.11	30,549.59 0.00	30,549.59
CUSIP: 452308109	ILL TOOL WKS INC COM	177.000 246.30	284.97	43,595.10 43,595.10	43,510.58 43,510.58	84.52 0.00	84.52
CUSIP: 452327109	ILLUMINA INC COM	325.000 131.16	0.00	42,627.00 42,627.00	25,110.94 25,110.94	17,516.06 0.00	17,516.06
CUSIP: 453204109	IMPINJ INC COM	56.000 174.01	0.00	9,744.56 9,744.56	4,823.98 4,823.98	4,920.58 0.00	4,920.58
CUSIP: 45337C102	INCYTE CORP COM	318.000 98.77	0.00	31,408.86 31,408.86	22,304.77 22,304.77	9,104.09 0.00	9,104.09
CUSIP: 45378A106	INDEPENDENCE RLTY TR INC COM	577.000 17.48	98.09	10,085.96 10,085.96	9,643.12 9,643.12	442.84 0.00	442.84
CUSIP: 453836108	INDEPENDENT BK CORP MASS COM COM STK USD0.01	117.000 73.08	69.03	8,550.36 8,550.36	6,301.92 6,301.92	2,248.44 0.00	2,248.44
CUSIP: 45687V106	INGERSOLL RAND INC COM	1,050.000 79.22	0.00	83,181.00 83,181.00	32,801.65 32,801.65	50,379.35 0.00	50,379.35

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 457187102	INGREDION INC COM	170.000		18,744.20	18,078.23	665.97	665.97
		110.26	0.00	18,744.20	18,078.23	0.00	
CUSIP: 45768S105	INNOSPEC INC COM STK	64.000		4,898.56	6,459.68	-1,561.12	-1,561.12
		76.54	0.00	4,898.56	6,459.68	0.00	
CUSIP: 45781V101	INNOVATIVE INDL PPTYS INC	72.000		3,409.92	4,939.38	-1,529.46	-1,529.46
		47.36	136.80	3,409.92	4,939.38	0.00	
CUSIP: 45765U103	INSIGHT ENTERPRISES INC COM	81.000		6,599.07	9,853.05	-3,253.98	-3,253.98
		81.47	0.00	6,599.07	9,853.05	0.00	
CUSIP: 457669307	INSMED INC COM PAR $.01	348.000		60,565.92	7,023.51	53,542.41	53,542.41
		174.04	0.00	60,565.92	7,023.51	0.00	
CUSIP: 45780R101	INSTALLED BLDG PRODS INC COM	62.000		16,082.18	7,608.18	8,474.00	8,474.00
		259.39	0.00	16,082.18	7,608.18	0.00	
CUSIP: 45784P101	INSULET CORP COM STK	154.000		43,772.96	28,089.64	15,683.32	15,683.32
		284.24	0.00	43,772.96	28,089.64	0.00	
CUSIP: 45826H109	INTEGER HLDGS CORP COM	85.000		6,666.55	7,036.52	-369.97	-369.97
		78.43	0.00	6,666.55	7,036.52	0.00	
CUSIP: 458140100	INTEL CORP COM	7,481.000		276,048.90	279,158.76	-3,109.86	-3,109.86
		36.90	0.00	276,048.90	279,158.76	0.00	
CUSIP: 45841N107	INTERACTIVE BROKERS GROUP INC CL COM	960.000		61,737.60	18,526.20	43,211.40	43,211.40
		64.31	0.00	61,737.60	18,526.20	0.00	
CUSIP: 45866F104	INTERCONTINENTAL EXCHANGE INC COM	1,277.000		206,822.92	138,723.70	68,099.22	68,099.22
		161.96	0.00	206,822.92	138,723.70	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 45867G101	INTERDIGITAL INC COM	77.000		24,515.26	5,206.17	19,309.09	19,309.09
		318.38	0.00	24,515.26	5,206.17	0.00	
CUSIP: 459044103	INTERNATIONAL BANCSHARES CORP COM	138.000		9,168.72	5,840.51	3,328.21	3,328.21
		66.44	0.00	9,168.72	5,840.51	0.00	
CUSIP: 459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,343.000		397,810.03	180,385.51	217,424.52	217,424.52
		296.21	0.00	397,810.03	180,385.51	0.00	
CUSIP: 458334109	INTERPARFUMS INC	47.000		3,987.01	7,123.91	-3,136.90	-3,136.90
		84.83	0.00	3,987.01	7,123.91	0.00	
CUSIP: 459506101	INTL FLAVORS & FRAGRANCES INC COM	515.000		34,705.85	35,176.73	-470.88	-470.88
		67.39	206.00	34,705.85	35,176.73	0.00	
CUSIP: 460146103	INTL PAPER CO COM	918.000		36,160.02	30,525.80	5,634.22	5,634.22
		39.39	0.00	36,160.02	30,525.80	0.00	
CUSIP: 461202103	INTUIT COM	254.000		168,254.68	123,413.67	44,841.01	44,841.01
		662.42	0.00	168,254.68	123,413.67	0.00	
CUSIP: 46120E602	INTUITIVE SURGICAL INC COM NEW STK	836.000		473,476.96	232,115.17	241,361.79	241,361.79
		566.36	0.00	473,476.96	232,115.17	0.00	
CUSIP: 46187W107	INVITATION HOMES INC COM	0.000		0.00	0.00	0.00	0.00
		27.79	473.10	0.00	0.00	0.00	
CUSIP: 462222100	IONIS PHARMACEUTICALS INC COM	365.000		28,875.15	13,027.77	15,847.38	15,847.38
		79.11	0.00	28,875.15	13,027.77	0.00	
CUSIP: 46266C105	IQVIA HLDGS INC COM USD0.01	310.000		69,877.10	36,163.46	33,713.64	33,713.64
		225.41	0.00	69,877.10	36,163.46	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 465741106	ITRON INC COM STK NPV	116.000		10,771.76	6,188.89	4,582.87	4,582.87
		92.86	0.00	10,771.76	6,188.89	0.00	
CUSIP: 45073V108	ITT INC COM	216.000		37,478.16	18,358.38	19,119.78	19,119.78
		173.51	0.00	37,478.16	18,358.38	0.00	
CUSIP: 466032109	J & J SNACK FOODS CORP COM STK NPV	40.000		3,614.80	6,191.70	-2,576.90	-2,576.90
		90.37	32.00	3,614.80	6,191.70	0.00	
CUSIP: 466313103	JABIL INC COM USD0.001	337.000		76,842.74	26,731.69	50,111.05	50,111.05
		228.02	0.00	76,842.74	26,731.69	0.00	
CUSIP: 426281101	JACK HENRY & ASSOC INC COM	147.000		26,824.56	25,805.55	1,019.01	1,019.01
		182.48	0.00	26,824.56	25,805.55	0.00	
CUSIP: 46817M107	JACKSON FINANCIAL INC CL A COM	193.000		20,583.45	6,850.06	13,733.39	13,733.39
		106.65	0.00	20,583.45	6,850.06	0.00	
CUSIP: 46982L108	JACOBS SOLUTIONS INC COM	330.000		43,711.80	16,980.17	26,731.63	26,731.63
		132.46	0.00	43,711.80	16,980.17	0.00	
CUSIP: G4253H101	JAMES HARDIE INDUSTRIES PLC COM	297.000		6,162.75	8,136.32	-1,973.57	-1,973.57
		20.75	0.00	6,162.75	8,136.32	0.00	
SEDOL: 6472119	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	500.000		34,195.00	24,422.08	9,772.92	9,772.92
		68.39	0.00	34,195.00	24,422.08	0.00	
CUSIP: G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	120.000		20,400.00	14,124.90	6,275.10	6,275.10
		170.00	0.00	20,400.00	14,124.90	0.00	
CUSIP: 477839104	JBT MAREL CORPORATION	82.000		12,354.94	8,803.73	3,551.21	3,551.21
		150.67	0.00	12,354.94	8,803.73	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 47233W109	JEFFERIES FINL GROUP INC COM	512.000		31,728.64	16,277.76	15,450.88	15,450.88
		61.97	0.00	31,728.64	16,277.76	0.00	
CUSIP: 477143101	JETBLUE AWYS CORP COM	829.000		3,771.95	5,854.82	-2,082.87	-2,082.87
		4.55	0.00	3,771.95	5,854.82	0.00	
CUSIP: 478160104	JOHNSON & JOHNSON COM USD1	3,379.000		699,284.05	177,489.07	521,794.98	521,794.98
		206.95	0.00	699,284.05	177,489.07	0.00	
CUSIP: 48020Q107	JONES LANG LASALLE INC COM STK	124.000		41,722.28	17,215.23	24,507.05	24,507.05
		336.47	0.00	41,722.28	17,215.23	0.00	
CUSIP: 46625H100	JPMORGAN CHASE & CO COM	5,282.000		1,701,966.04	258,485.05	1,443,480.99	1,443,480.99
		322.22	0.00	1,701,966.04	258,485.05	0.00	
CUSIP: 48282T104	KADANT INC COM	29.000		8,265.58	5,403.07	2,862.51	2,862.51
		285.02	0.00	8,265.58	5,403.07	0.00	
CUSIP: 48666K109	KB HOME COM	194.000		10,943.54	8,542.31	2,401.23	2,401.23
		56.41	0.00	10,943.54	8,542.31	0.00	
CUSIP: 488401100	KEMPER CORP DEL COM	164.000		6,648.56	7,778.93	-1,130.37	-1,130.37
		40.54	0.00	6,648.56	7,778.93	0.00	
CUSIP: 489170100	KENNAMETAL INC CAP	208.000		5,909.28	5,458.44	450.84	450.84
		28.41	0.00	5,909.28	5,458.44	0.00	
CUSIP: 49177J102	KENVUE INC COM	4,731.000		81,609.75	52,936.91	28,672.84	28,672.84
		17.25	0.00	81,609.75	52,936.91	0.00	
CUSIP: 49271V100	KEURIG DR PEPPER INC COM	2,215.000		62,042.15	72,170.24	-10,128.09	-10,128.09
		28.01	0.00	62,042.15	72,170.24	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 493267108	KEYCORP NEW COM	2,400.000		49,536.00	25,758.00	23,778.00	23,778.00
		20.64	0.00	49,536.00	25,758.00	0.00	
CUSIP: 49427F108	KILROY RLTY CORP COM	300.000		11,211.00	8,481.11	2,729.89	2,729.89
		37.37	162.00	11,211.00	8,481.11	0.00	
CUSIP: 49446R109	KIMCO REALTY CORPORATION	1,544.000		31,296.88	22,231.42	9,065.46	9,065.46
		20.27	0.00	31,296.88	22,231.42	0.00	
CUSIP: 494568101	KINDER MORGAN INC DEL COM	5,134.000		141,133.66	59,750.86	81,382.80	81,382.80
		27.49	0.00	141,133.66	59,750.86	0.00	
CUSIP: 49714P108	KINSALE CAP GROUP INC COM	55.000		21,511.60	18,008.79	3,502.81	3,502.81
		391.12	0.00	21,511.60	18,008.79	0.00	
CUSIP: 497266106	KIRBY CORP COM	154.000		16,967.72	11,190.03	5,777.69	5,777.69
		110.18	0.00	16,967.72	11,190.03	0.00	
CUSIP: 49803T300	KITE RLTY GROUP TR COM NEW COM NEW	559.000		13,399.23	11,488.85	1,910.38	1,910.38
		23.97	0.00	13,399.23	11,488.85	0.00	
CUSIP: 48251W104	KKR & CO INC CL A CL A	1,477.000		188,287.96	78,668.72	109,619.24	109,619.24
		127.48	0.00	188,287.96	78,668.72	0.00	
CUSIP: 482480100	KLA-TENCOR CORP	125.000		151,885.00	115,325.45	36,559.55	36,559.55
		1,215.08	0.00	151,885.00	115,325.45	0.00	
CUSIP: 498894104	KNIFE RIV HLDG CO COM	130.000		9,145.50	4,789.49	4,356.01	4,356.01
		70.35	0.00	9,145.50	4,789.49	0.00	
CUSIP: 499260109	KNOWLES CORP COM	230.000		4,928.90	3,846.18	1,082.72	1,082.72
		21.43	0.00	4,928.90	3,846.18	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 50050N103	KONTOOR BRANDS INC COM NPV WI	142.000 61.09	0.00	8,674.78 8,674.78	6,357.70 6,357.70	2,317.08 0.00	2,317.08
CUSIP: 500643200	KORN FERRY COM	134.000 66.02	64.32	8,846.68 8,846.68	6,376.06 6,376.06	2,470.62 0.00	2,470.62
CUSIP: 50077B207	KRATOS DEFENSE & SECURITY SOLUTIONS INC	317.000 75.91	0.00	24,063.47 24,063.47	4,153.50 4,153.50	19,909.97 0.00	19,909.97
CUSIP: 501147102	KRYSTAL BIOTECH INC COM	54.000 246.54	0.00	13,313.16 13,313.16	4,654.94 4,654.94	8,658.22 0.00	8,658.22
CUSIP: 501242101	KULICKE & SOFFA INDS INC COM	143.000 45.56	29.31	6,515.08 6,515.08	6,868.65 6,868.65	-353.57 0.00	-353.57
CUSIP: 50155Q100	KYNDRYL HLDGS INC COM	527.000 26.56	0.00	13,997.12 13,997.12	7,584.85 7,584.85	6,412.27 0.00	6,412.27
CUSIP: 502431109	L3HARRIS TECHNOLOGIES INC COM	491.000 293.57	0.00	144,142.87 144,142.87	80,282.00 80,282.00	63,860.87 0.00	63,860.87
CUSIP: 504922105	LABCORP HLDGS INC COM	234.000 250.88	0.00	58,705.92 58,705.92	25,318.72 25,318.72	33,387.20 0.00	33,387.20
CUSIP: 512807306	LAM RESH CORP COM NEW	1,540.000 171.18	400.40	263,617.20 263,617.20	112,178.54 112,178.54	151,438.66 0.00	151,438.66
CUSIP: 512816109	LAMAR ADVERTISING CO NEW CL A CL A	223.000 126.58	0.00	28,227.34 28,227.34	23,504.76 23,504.76	4,722.58 0.00	4,722.58
CUSIP: 513272104	LAMB WESTON HLDGS INC COM USD5	274.000 41.89	0.00	11,477.86 11,477.86	16,424.83 16,424.83	-4,946.97 0.00	-4,946.97

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 517834107	LAS VEGAS SANDS CORP COM STK	670.000 65.09	0.00	43,610.30 43,610.30	20,573.36 20,573.36	23,036.94 0.00	23,036.94
CUSIP: 518415104	LATTICE SEMICONDUCTOR CORP COM	273.000 73.58	0.00	20,087.34 20,087.34	13,801.30 13,801.30	6,286.04 0.00	6,286.04
CUSIP: 50189K103	LCI INDUSTRIES COM	63.000 121.34	0.00	7,644.42 7,644.42	7,221.85 7,221.85	422.57 0.00	422.57
CUSIP: 525327102	LEIDOS HLDGS INC COM	351.000 180.40	0.00	63,320.40 63,320.40	33,110.71 33,110.71	30,209.69 0.00	30,209.69
CUSIP: 526107107	LENNOX INTL INC COM	82.000 485.58	106.60	39,817.56 39,817.56	23,160.29 23,160.29	16,657.27 0.00	16,657.27
SEDOL: B01VZS4	LG DISPLAY	954.000 4.21	0.00	4,016.34 4,016.34	5,363.87 5,363.87	-1,347.53 0.00	-1,347.53
CUSIP: 53115L104	LIBERTY ENERGY INC COM USD0.01 CL A	345.000 18.46	0.00	6,368.70 6,368.70	4,506.57 4,506.57	1,862.13 0.00	1,862.13
CUSIP: 530909100	LIBERTY LIVE HLDGS INC COM USD0.01 LIVE SER A	48.000 81.50	0.00	3,912.00 3,912.00	1,101.41 1,101.41	2,810.59 0.00	2,810.59
CUSIP: 530909308	LIBERTY LIVE HLDGS INC SER C LIBERTY LIVE GROUP	100.000 83.16	0.00	8,316.00 8,316.00	2,293.08 2,293.08	6,022.92 0.00	6,022.92
CUSIP: 531229771	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER A	54.000 89.38	0.00	4,826.52 4,826.52	3,289.93 3,289.93	1,536.59 0.00	1,536.59
CUSIP: 531229755	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C	518.000 98.51	0.00	51,028.18 51,028.18	35,187.76 35,187.76	15,840.42 0.00	15,840.42

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 533900106	LINCOLN ELEC HLDGS INC COM	144.000		34,508.16	24,571.08	9,937.08	9,937.08
		239.64	113.76	34,508.16	24,571.08	0.00	
CUSIP: 534187109	LINCOLN NATL CORP COM	438.000		19,504.14	9,501.32	10,002.82	10,002.82
		44.53	0.00	19,504.14	9,501.32	0.00	
CUSIP: G54950103	LINDE PLC	567.000		241,763.13	118,758.50	123,004.63	123,004.63
		426.39	0.00	241,763.13	118,758.50	0.00	
CUSIP: 536797103	LITHIA MTRS INC COM CL A	70.000		23,263.10	15,902.08	7,361.02	7,361.02
		332.33	0.00	23,263.10	15,902.08	0.00	
CUSIP: G5509L101	LIVANOVA PLC ORD GBP1.00 (DI)	137.000		8,429.61	6,565.39	1,864.22	1,864.22
		61.53	0.00	8,429.61	6,565.39	0.00	
CUSIP: 538034109	LIVE NATION ENTERTAINMENT INC	402.000		57,285.00	27,501.83	29,783.17	29,783.17
		142.50	0.00	57,285.00	27,501.83	0.00	
CUSIP: 539830109	LOCKHEED MARTIN CORP COM	94.000		45,464.98	24,613.90	20,851.08	20,851.08
		483.67	0.00	45,464.98	24,613.90	0.00	
CUSIP: 540424108	LOEWS CORP COM	502.000		52,865.62	30,191.54	22,674.08	22,674.08
		105.31	0.00	52,865.62	30,191.54	0.00	
CUSIP: 546347105	LOUISIANA-PACIFIC CORP COM	183.000		14,779.08	10,861.51	3,917.57	3,917.57
		80.76	0.00	14,779.08	10,861.51	0.00	
CUSIP: 548661107	LOWES COS INC COM	955.000		230,307.80	145,217.70	85,090.10	85,090.10
		241.16	0.00	230,307.80	145,217.70	0.00	
CUSIP: 549498202	LUCID GROUP INC COM NEW	299.000		3,160.43	6,431.20	-3,270.77	-3,270.77
		10.57	0.00	3,160.43	6,431.20	0.00	

Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 550021109	LULULEMON ATHLETICA INC COM	180.000		37,405.80	38,281.05	-875.25	-875.25
		207.81	0.00	37,405.80	38,281.05	0.00	
CUSIP: 55024U109	LUMENTUM HLDGS INC COM	175.000		64,503.25	8,454.69	56,048.56	56,048.56
		368.59	0.00	64,503.25	8,454.69	0.00	
CUSIP: 529043408	LXP INDUSTRIAL TRUST COM USD0.0001 POST REV SPT	139.000		6,891.62	6,419.94	471.68	471.68
		49.58	0.00	6,891.62	6,419.94	0.00	
CUSIP: 55087P104	LYFT INC CL A CL A	841.000		16,290.17	8,916.71	7,373.46	7,373.46
		19.37	0.00	16,290.17	8,916.71	0.00	
CUSIP: 55261F104	M & T BK CORP COM	444.000		89,457.12	50,002.08	39,455.04	39,455.04
		201.48	0.00	89,457.12	50,002.08	0.00	
CUSIP: 55305B101	M / I HOMES INC	68.000		8,700.60	4,562.97	4,137.63	4,137.63
		127.95	0.00	8,700.60	4,562.97	0.00	
CUSIP: 554382101	MACERICH CO REIT	553.000		10,208.38	5,531.39	4,676.99	4,676.99
		18.46	0.00	10,208.38	5,531.39	0.00	
CUSIP: 55405Y100	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK	139.000		23,807.92	8,123.51	15,684.41	15,684.41
		171.28	0.00	23,807.92	8,123.51	0.00	
CUSIP: 556269108	MADDEN STEVEN LTD COM	197.000		8,203.08	6,755.63	1,447.45	1,447.45
		41.64	0.00	8,203.08	6,755.63	0.00	
CUSIP: 55939A107	MAGNERA CORP COM	86.000		1,302.04	1,501.00	-198.96	-198.96
		15.14	0.00	1,302.04	1,501.00	0.00	
CUSIP: 559553109	MAGNOLIA OIL & GAS CORP CL A CL A	447.000		9,784.83	9,379.18	405.65	405.65
		21.89	0.00	9,784.83	9,379.18	0.00	

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 562750109	MANHATTAN ASSOCS INC COM	160.000		27,729.60	27,067.60	662.00	662.00
		173.31	0.00	27,729.60	27,067.60	0.00	
CUSIP: 56585A102	MARATHON PETE CORP COM	396.000		64,401.48	59,166.84	5,234.64	5,234.64
		162.63	0.00	64,401.48	59,166.84	0.00	
CUSIP: 570535104	MARKEL GROUP INC	12.000		25,795.80	16,498.71	9,297.09	9,297.09
		2,149.65	0.00	25,795.80	16,498.71	0.00	
CUSIP: 57060D108	MARKETAXESS HLDGS INC COM STK	74.000		13,412.50	15,847.77	-2,435.27	-2,435.27
		181.25	0.00	13,412.50	15,847.77	0.00	
CUSIP: 571903202	MARRIOTT INTL INC NEW COM STK CL A	585.000		181,490.40	121,340.82	60,149.58	60,149.58
		310.24	0.00	181,490.40	121,340.82	0.00	
CUSIP: 571748102	MARSH	406.000		75,321.12	73,698.13	1,622.99	1,622.99
		185.52	0.00	75,321.12	73,698.13	0.00	
CUSIP: 573284106	MARTIN MARIETTA MATLS INC COM	125.000		77,832.50	62,805.29	15,027.21	15,027.21
		622.66	0.00	77,832.50	62,805.29	0.00	
CUSIP: 573874104	MARVELL TECHNOLOGY INC COM	2,192.000		186,276.16	87,729.32	98,546.84	98,546.84
		84.98	0.00	186,276.16	87,729.32	0.00	
CUSIP: 574599106	MASCO CORP COM	708.000		44,929.68	20,709.00	24,220.68	24,220.68
		63.46	0.00	44,929.68	20,709.00	0.00	
CUSIP: 57636Q104	MASTERCARD INCORPORATED COM USD0.0001 CLASS A	1,235.000		705,036.80	232,995.10	472,041.70	472,041.70
		570.88	0.00	705,036.80	232,995.10	0.00	
CUSIP: 576485205	MATADOR RES CO COM	289.000		12,265.16	14,023.01	-1,757.85	-1,757.85
		42.44	0.00	12,265.16	14,023.01	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 57667L107	MATCH GROUP INC NEW COM	492.000		15,886.68	17,012.13	-1,125.45	-1,125.45
		32.29	0.00	15,886.68	17,012.13	0.00	
CUSIP: 576690101	MATERION CORP COM	52.000		6,464.64	5,615.61	849.03	849.03
		124.32	0.00	6,464.64	5,615.61	0.00	
CUSIP: 57686G105	MATSON INC COM	95.000		11,737.25	6,252.19	5,485.06	5,485.06
		123.55	0.00	11,737.25	6,252.19	0.00	
CUSIP: 577081102	MATTEL INC COM STOCK 1.00 PAR	907.000		17,994.88	16,001.75	1,993.13	1,993.13
		19.84	0.00	17,994.88	16,001.75	0.00	
CUSIP: 579780206	MC CORMICK & CO INC COM NON-VTG	507.000		34,531.77	36,632.02	-2,100.25	-2,100.25
		68.11	243.36	34,531.77	36,632.02	0.00	
CUSIP: 580135101	MC DONALDS CORP COM	685.000		209,356.55	9,848.11	199,508.44	199,508.44
		305.63	0.00	209,356.55	9,848.11	0.00	
CUSIP: 580589109	MCGRATH RENTCORP COM	62.000		6,505.66	5,562.18	943.48	943.48
		104.93	0.00	6,505.66	5,562.18	0.00	
CUSIP: 58155Q103	MCKESSON CORP	294.000		241,165.26	104,082.62	137,082.64	137,082.64
		820.29	241.08	241,165.26	104,082.62	0.00	
CUSIP: 552690109	MDU RES GROUP INC COM	521.000		10,169.92	5,675.18	4,494.74	4,494.74
		19.52	72.94	10,169.92	5,675.18	0.00	
CUSIP: 58506Q109	MEDPACE HLDGS INC COM	65.000		36,507.25	13,422.67	23,084.58	23,084.58
		561.65	0.00	36,507.25	13,422.67	0.00	
CUSIP: G5960L103	MEDTRONIC PLC COMMON STOCK STOCK	2,189.000		210,275.34	173,566.69	36,708.65	36,708.65
		96.06	1,554.19	210,275.34	173,566.69	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 58933Y105	MERCK & CO INC NEW COM	3,236.000		340,621.36	61,182.14	279,439.22	279,439.22
		105.26	2,750.60	340,621.36	61,182.14	0.00	
CUSIP: 589889104	MERIT MED SYS INC COM	143.000		12,604.02	11,744.95	859.07	859.07
		88.14	0.00	12,604.02	11,744.95	0.00	
CUSIP: 59001A102	MERITAGE HOMES CORP COM	186.000		12,238.80	11,705.22	533.58	533.58
		65.80	0.00	12,238.80	11,705.22	0.00	
CUSIP: 30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'	3,895.000		2,571,050.55	602,501.58	1,968,548.97	1,968,548.97
		660.09	0.00	2,571,050.55	602,501.58	0.00	
CUSIP: 59156R108	METLIFE INC COM STK USD0.01	1,726.000		136,250.44	65,237.51	71,012.93	71,012.93
		78.94	0.00	136,250.44	65,237.51	0.00	
CUSIP: 592688105	METTLER-TOLEDO INTL INC COM	41.000		57,161.79	52,191.17	4,970.62	4,970.62
		1,394.19	0.00	57,161.79	52,191.17	0.00	
SEDOL: B06HMH5	MFC VANGUARD INTL EQUITY INDEX FDS FTSE EMERGING MKTS ETF	258,000.000		13,870,080.00	10,380,452.55	3,489,627.45	3,489,627.45
		53.76	0.00	13,870,080.00	10,380,452.55	0.00	
CUSIP: 552848103	MGIC INVT CORP WIS COM	762.000		22,265.64	11,378.57	10,887.07	10,887.07
		29.22	0.00	22,265.64	11,378.57	0.00	
CUSIP: 552953101	MGM RESORTS INTERNATIONAL COM	1,281.000		46,743.69	21,239.24	25,504.45	25,504.45
		36.49	0.00	46,743.69	21,239.24	0.00	
CUSIP: 595017104	MICROCHIP TECHNOLOGY INC COM	1,067.000		67,989.24	55,531.80	12,457.44	12,457.44
		63.72	0.00	67,989.24	55,531.80	0.00	
CUSIP: 595112103	MICRON TECHNOLOGY INC COM USD0.10	1,878.000		535,999.98	135,210.18	400,789.80	400,789.80
		285.41	215.97	535,999.98	135,210.18	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 594918104	MICROSOFT CORP COM USD0.00000625	13,771.000		6,659,931.02	276,213.43	6,383,717.59	6,383,717.59
		483.62	0.00	6,659,931.02	276,213.43	0.00	
CUSIP: 59522J103	MID-AMER APT CMNTYS INC COM	266.000		36,950.06	28,296.28	8,653.78	8,653.78
		138.91	0.00	36,950.06	28,296.28	0.00	
CUSIP: 596278101	MIDDLEBY CORP COM	138.000		20,516.46	19,727.45	789.01	789.01
		148.67	0.00	20,516.46	19,727.45	0.00	
CUSIP: 603158105	MINERALS TECHNOLOGIES INC COM	83.000		5,058.85	5,000.13	58.72	58.72
		60.95	0.00	5,058.85	5,000.13	0.00	
CUSIP: 55306N104	MKS INC	147.000		23,490.60	12,346.90	11,143.70	11,143.70
		159.80	0.00	23,490.60	12,346.90	0.00	
CUSIP: 60770K107	MODERNA INC COM	651.000		19,197.99	20,999.93	-1,801.94	-1,801.94
		29.49	0.00	19,197.99	20,999.93	0.00	
CUSIP: 60786M105	MOELIS & CO CL A CL A	163.000		11,204.62	5,536.44	5,668.18	5,668.18
		68.74	0.00	11,204.62	5,536.44	0.00	
CUSIP: 608190104	MOHAWK INDS INC COM	135.000		14,755.50	13,949.89	805.61	805.61
		109.30	0.00	14,755.50	13,949.89	0.00	
CUSIP: 60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	339.000		15,824.52	16,976.59	-1,152.07	-1,152.07
		46.68	0.00	15,824.52	16,976.59	0.00	
CUSIP: 60937P106	MONGODB INC CL A CL A	140.000		58,756.60	24,096.95	34,659.65	34,659.65
		419.69	0.00	58,756.60	24,096.95	0.00	
CUSIP: 609839105	MONOLITHIC PWR SYS INC COM	64.000		58,007.04	30,011.14	27,995.90	27,995.90
		906.36	99.84	58,007.04	30,011.14	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 61174X109	MONSTER BEVERAGE CORP NEW COM	1,221.000 76.67	0.00	93,614.07 93,614.07	70,155.95 70,155.95	23,458.12 0.00	23,458.12
CUSIP: 615394202	MOOG INC CL A	73.000 243.55	0.00	17,779.15 17,779.15	6,759.99 6,759.99	11,019.16 0.00	11,019.16
CUSIP: 617446448	MORGAN STANLEY COM STK USD0.01	398.000 177.53	0.00	70,656.94 70,656.94	63,302.51 63,302.51	7,354.43 0.00	7,354.43
CUSIP: 617700109	MORNINGSTAR INC COM STK	64.000 217.31	0.00	13,907.84 13,907.84	11,637.92 11,637.92	2,269.92 0.00	2,269.92
CUSIP: 61945C103	MOSAIC CO/THE	636.000 24.09	0.00	15,321.24 15,321.24	23,184.62 23,184.62	-7,863.38 0.00	-7,863.38
CUSIP: 553368101	MP MATERIALS CORP COM USD0.0001 CL A	260.000 50.52	0.00	13,135.20 13,135.20	16,466.22 16,466.22	-3,331.02 0.00	-3,331.02
CUSIP: 553498106	MSA SAFETY INC COM	95.000 160.14	0.00	15,213.30 15,213.30	12,391.09 12,391.09	2,822.21 0.00	2,822.21
CUSIP: 553530106	MSC INDL DIRECT INC CL A COM	119.000 84.10	0.00	10,007.90 10,007.90	10,879.28 10,879.28	-871.38 0.00	-871.38
CUSIP: 55354G100	MSCI INC COM USD0.01	30.000 573.73	0.00	17,211.90 17,211.90	17,404.28 17,404.28	-192.38 0.00	-192.38
CUSIP: 624756102	MUELLER INDS INC COM	286.000 114.80	0.00	32,832.80 32,832.80	10,412.19 10,412.19	22,420.61 0.00	22,420.61
CUSIP: 624758108	MUELLER WTR PRODS INC COM STK	400.000 23.82	0.00	9,528.00 9,528.00	5,505.00 5,505.00	4,023.00 0.00	4,023.00

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 626717102	MURPHY OIL CORP COM	269.000		8,406.25	6,172.89	2,233.36	2,233.36
		31.25	0.00	8,406.25	6,172.89	0.00	
CUSIP: 626755102	MURPHY USA INC COM	51.000		20,579.52	14,080.72	6,498.80	6,498.80
		403.52	0.00	20,579.52	14,080.72	0.00	
CUSIP: 631103108	NASDAQ INC	888.000		86,251.44	48,895.50	37,355.94	37,355.94
		97.13	0.00	86,251.44	48,895.50	0.00	
CUSIP: 632307104	NATERA INC COM	252.000		57,730.68	13,228.11	44,502.57	44,502.57
		229.09	0.00	57,730.68	13,228.11	0.00	
CUSIP: 63633D104	NATIONAL HEALTH INVS INC COM	107.000		8,171.59	5,207.14	2,964.45	2,964.45
		76.37	98.44	8,171.59	5,207.14	0.00	
CUSIP: 637870106	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	219.000		6,177.99	8,085.69	-1,907.70	-1,907.70
		28.21	0.00	6,177.99	8,085.69	0.00	
CUSIP: 636180101	NATL FUEL GAS CO COM	226.000		18,093.56	12,480.29	5,613.27	5,613.27
		80.06	120.91	18,093.56	12,480.29	0.00	
CUSIP: 63938C108	NAVIENT CORP COM	262.000		3,406.00	4,279.12	-873.12	-873.12
		13.00	0.00	3,406.00	4,279.12	0.00	
CUSIP: 63947X101	NCINO INC NEW COM	179.000		4,589.56	4,387.74	201.82	201.82
		25.64	0.00	4,589.56	4,387.74	0.00	
CUSIP: 63001N105	NCR ATLEOS CORPORATION COM USD0.01 WI	165.000		6,288.15	2,808.65	3,479.50	3,479.50
		38.11	0.00	6,288.15	2,808.65	0.00	
CUSIP: 62886E108	NCR VOYIX CORP COM STK USD0.01	331.000		3,376.20	4,462.36	-1,086.16	-1,086.16
		10.20	0.00	3,376.20	4,462.36	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 64049M209	NEOGENOMICS INC COM NEW COM NEW	323.000 11.76	0.00	3,798.48 3,798.48	4,758.60 4,758.60	-960.12 0.00	-960.12
CUSIP: 64110Y108	NET LEASE OFFICE PPTYS COM	35.000 25.79	0.00	902.65 902.65	392.92 392.92	509.73 0.00	509.73
CUSIP: 64110D104	NETAPP INC COM STK	561.000 107.09	0.00	60,077.49 60,077.49	35,737.11 35,737.11	24,340.38 0.00	24,340.38
CUSIP: 64110L106	NETFLIX INC COM STK	7,290.000 93.76	0.00	683,510.40 683,510.40	279,273.57 279,273.57	404,236.83 0.00	404,236.83
CUSIP: 64125C109	NEUROCRINE BIOSCIENCES INC COM	247.000 141.83	0.00	35,032.01 35,032.01	25,696.03 25,696.03	9,335.98 0.00	9,335.98
CUSIP: 650111107	NEW YORK TIMES CO CL A ISIN #US6501111073	419.000 69.42	0.00	29,086.98 29,086.98	16,811.33 16,811.33	12,275.65 0.00	12,275.65
CUSIP: 651587107	NEWMARKET CORP COM	14.000 687.26	42.00	9,621.64 9,621.64	5,605.92 5,605.92	4,015.72 0.00	4,015.72
CUSIP: 651639105	NEWMONT CORPORATION	2,074.000 99.85	0.00	207,088.90 207,088.90	86,474.15 86,474.15	120,614.75 0.00	120,614.75
CUSIP: 65249B109	NEWS CORP COM CL A	981.000 26.12	0.00	25,623.72 25,623.72	17,052.24 17,052.24	8,571.48 0.00	8,571.48
CUSIP: 65249B208	NEWS CORP COM CL B	305.000 29.63	0.00	9,037.15 9,037.15	5,350.47 5,350.47	3,686.68 0.00	3,686.68
CUSIP: 65339F101	NEXTERA ENERGY INC COM	1,384.000 80.28	0.00	111,107.52 111,107.52	60,145.18 60,145.18	50,962.34 0.00	50,962.34

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 65290E101	NEXTPOWER INC	283.000		24,652.13	18,456.39	6,195.74	6,195.74
		87.11	0.00	24,652.13	18,456.39	0.00	
CUSIP: 654106103	NIKE INC CL B	1,413.000		90,022.23	81,071.77	8,950.46	8,950.46
		63.71	827.38	90,022.23	81,071.77	0.00	
CUSIP: 65473P105	NISOURCE INC COM	1,048.000		43,764.48	29,891.58	13,872.90	13,872.90
		41.76	0.00	43,764.48	29,891.58	0.00	
CUSIP: 629209305	NMI HOLDINGS INC COMMON STOCK	210.000		8,565.90	4,891.43	3,674.47	3,674.47
		40.79	0.00	8,565.90	4,891.43	0.00	
CUSIP: 637417106	NNN REIT INC	467.000		18,507.21	20,197.80	-1,690.59	-1,690.59
		39.63	0.00	18,507.21	20,197.80	0.00	
CUSIP: G65431127	NOBLE CORPORATION PLC COM	216.000		6,099.84	8,269.02	-2,169.18	-2,169.18
		28.24	0.00	6,099.84	8,269.02	0.00	
CUSIP: 655663102	NORDSON CORP COM	147.000		35,343.21	31,978.75	3,364.46	3,364.46
		240.43	120.54	35,343.21	31,978.75	0.00	
CUSIP: 655844108	NORFOLK SOUTHN CORP COM	587.000		169,478.64	122,461.41	47,017.23	47,017.23
		288.72	0.00	169,478.64	122,461.41	0.00	
CUSIP: 665531307	NORTHERN OIL & GAS INC COM NEW	169.000		3,628.43	5,634.89	-2,006.46	-2,006.46
		21.47	76.05	3,628.43	5,634.89	0.00	
CUSIP: 665859104	NORTHERN TR CORP COM	306.000		41,796.54	23,457.14	18,339.40	18,339.40
		136.59	244.80	41,796.54	23,457.14	0.00	
CUSIP: 668074305	NORTHWESTERN ENERGY GROUP INC	149.000		9,616.46	8,783.93	832.53	832.53
		64.54	0.00	9,616.46	8,783.93	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: G66721104	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	1,080.000 22.32	0.00	24,105.60 24,105.60	15,716.70 15,716.70	8,388.90 0.00	8,388.90
CUSIP: 62955J103	NOV INC COM	1,010.000 15.63	0.00	15,786.30 15,786.30	14,764.57 14,764.57	1,021.73 0.00	1,021.73
CUSIP: 67000B104	NOVANTA INC NOVANTA INC	91.000 118.99	0.00	10,828.09 10,828.09	14,177.12 14,177.12	-3,349.03 0.00	-3,349.03
CUSIP: 629377508	NRG ENERGY INC COM NEW	570.000 159.24	0.00	90,766.80 90,766.80	17,936.48 17,936.48	72,830.32 0.00	72,830.32
CUSIP: G6683N103	NU HOLDINGS LTD	2,220.000 16.74	0.00	37,162.80 37,162.80	29,331.75 29,331.75	7,831.05 0.00	7,831.05
CUSIP: 67059N108	NUTANIX INC CL A CL A	593.000 51.69	0.00	30,652.17 30,652.17	14,541.85 14,541.85	16,110.32 0.00	16,110.32
CUSIP: G6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	426.000 101.97	0.00	43,439.22 43,439.22	18,178.49 18,178.49	25,260.73 0.00	25,260.73
CUSIP: 67066G104	NVIDIA CORP COM	40,886.000 186.50	0.00	7,625,612.00 7,625,612.00	136,473.92 136,473.92	7,489,138.08 0.00	7,489,138.08
CUSIP: 62944T105	NVR INC COM STK USD0.01	8.000 7,292.77	0.00	58,342.16 58,342.16	31,807.24 31,807.24	26,534.92 0.00	26,534.92
CUSIP: 67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	1,215.000 91.21	0.00	110,820.15 110,820.15	75,298.61 75,298.61	35,521.54 0.00	35,521.54
CUSIP: 674599105	OCCIDENTAL PETROLEUM CORP	1,370.000 41.12	328.80	56,334.40 56,334.40	55,455.14 55,455.14	879.26 0.00	879.26

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 675232102	OCEANEERING INTL INC COM	256.000		6,151.68	4,403.84	1,747.84	1,747.84
		24.03	0.00	6,151.68	4,403.84	0.00	
CUSIP: 670837103	OGE ENERGY CORP COM	515.000		21,990.50	19,282.89	2,707.61	2,707.61
		42.70	0.00	21,990.50	19,282.89	0.00	
CUSIP: 679295105	OKTA INC CL A CL A	390.000		33,723.30	26,774.48	6,948.82	6,948.82
		86.47	0.00	33,723.30	26,774.48	0.00	
CUSIP: 680033107	OLD NATL BANCORP IND COM	753.000		16,799.43	9,926.43	6,873.00	6,873.00
		22.31	0.00	16,799.43	9,926.43	0.00	
CUSIP: 680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	721.000		32,906.44	18,553.14	14,353.30	14,353.30
		45.64	0.00	32,906.44	18,553.14	0.00	
CUSIP: 681116109	OLLIES BARGAIN OUTLET HLDGS INC COM	161.000		17,647.21	10,536.25	7,110.96	7,110.96
		109.61	0.00	17,647.21	10,536.25	0.00	
CUSIP: 681936100	OMEGA HEALTHCARE INVS INC REIT	606.000		26,870.04	15,722.40	11,147.64	11,147.64
		44.34	0.00	26,870.04	15,722.40	0.00	
CUSIP: 681919106	OMNICOM GROUP INC COM	645.000		52,083.75	48,535.41	3,548.34	3,548.34
		80.75	516.47	52,083.75	48,535.41	0.00	
CUSIP: 682189105	ON SEMICONDUCTOR CORP COM	850.000		46,027.50	33,539.22	12,488.28	12,488.28
		54.15	0.00	46,027.50	33,539.22	0.00	
CUSIP: 68235P108	ONE GAS INC COM	139.000		10,737.75	10,745.05	-7.30	-7.30
		77.25	0.00	10,737.75	10,745.05	0.00	
CUSIP: 68268W103	ONEMAIN HLDGS INC COM	296.000		19,994.80	11,521.06	8,473.74	8,473.74
		67.55	0.00	19,994.80	11,521.06	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value / Market Price	Accrued income/expense / Base	Market value / Local / Base	Cost / Local / Base	Unrealized gain/loss / Base market / Base translation	Unrealized gain/loss / Base total
Equities							
USD							
CUSIP: 682680103	ONEOK INC COM STK	1,056.000		77,616.00	70,473.96	7,142.04	7,142.04
		73.50	0.00	77,616.00	70,473.96	0.00	
CUSIP: 683344105	ONTO INNOVATION INC	127.000		20,048.22	10,411.78	9,636.44	9,636.44
		157.86	0.00	20,048.22	10,411.78	0.00	
CUSIP: 68404L201	OPTION CARE HEALTH INC COM NEW COM NEW	429.000		13,667.94	14,007.93	-339.99	-339.99
		31.86	0.00	13,667.94	14,007.93	0.00	
CUSIP: 68389X105	ORACLE CORP COM	2,691.000		524,502.81	343,002.31	181,500.50	181,500.50
		194.91	0.00	524,502.81	343,002.31	0.00	
CUSIP: 688239201	OSHKOSH CORPORATION	169.000		21,231.47	13,175.67	8,055.80	8,055.80
		125.63	0.00	21,231.47	13,175.67	0.00	
CUSIP: 671044105	OSI SYS INC COM	41.000		10,457.46	4,838.93	5,618.53	5,618.53
		255.06	0.00	10,457.46	4,838.93	0.00	
CUSIP: 689648103	OTTER TAIL CORP	105.000		8,485.05	7,615.92	869.13	869.13
		80.81	0.00	8,485.05	7,615.92	0.00	
CUSIP: 69007J304	OUTFRONT MEDIA INC COM USD0.01(POST REV SPLIT)	372.000		8,965.20	6,384.12	2,581.08	2,581.08
		24.10	0.00	8,965.20	6,384.12	0.00	
CUSIP: 69047Q102	OVINTIV INC COM USD0.01	633.000		24,807.27	22,764.27	2,043.00	2,043.00
		39.19	0.00	24,807.27	22,764.27	0.00	
CUSIP: 690742101	OWENS CORNING NEW COM STK	240.000		26,858.40	25,462.20	1,396.20	1,396.20
		111.91	0.00	26,858.40	25,462.20	0.00	
CUSIP: 693718108	PACCAR INC COM	1,035.000		113,342.85	95,429.70	17,913.15	17,913.15
		109.51	1,449.00	113,342.85	95,429.70	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value / Market Price	Accrued income/expense Base	Market value Local / Base	Cost Local / Base	Unrealized gain/loss Base market / Base translation	Unrealized gain/loss Base total
Equities							
USD							
CUSIP: 695156109	PACKAGING CORP AMER COM ISIN US6951561090	178.000		36,708.94	36,539.40	169.54	169.54
		206.23	222.50	36,708.94	36,539.40	0.00	
CUSIP: 69608A108	PALANTIR TECHNOLOGIES INC CL A CL A	3,667.000		651,809.25	28,575.10	623,234.15	623,234.15
		177.75	0.00	651,809.25	28,575.10	0.00	
CUSIP: 697435105	PALO ALTO NETWORKS INC COM USD0.0001	1,266.000		233,197.20	116,036.81	117,160.39	117,160.39
		184.20	0.00	233,197.20	116,036.81	0.00	
CUSIP: 69932A204	PARAMOUNT SKYDANCE CORP CL B	0.000		0.00	0.00	0.00	0.00
		13.40	51.10	0.00	0.00	0.00	
CUSIP: 700517105	PARK HOTELS & RESORTS INC COM	575.000		6,014.50	7,079.69	-1,065.19	-1,065.19
		10.46	143.75	6,014.50	7,079.69	0.00	
CUSIP: 701094104	PARKER-HANNIFIN CORP COM	330.000		290,056.80	108,036.23	182,020.57	182,020.57
		878.96	0.00	290,056.80	108,036.23	0.00	
CUSIP: 70202L102	PARSONS CORP DEL COM	86.000		5,314.80	3,761.00	1,553.80	1,553.80
		61.80	0.00	5,314.80	3,761.00	0.00	
CUSIP: 70432V102	PAYCOM SOFTWARE INC COM	104.000		16,573.44	24,772.75	-8,199.31	-8,199.31
		159.36	0.00	16,573.44	24,772.75	0.00	
CUSIP: 70450Y103	PAYPAL HLDGS INC COM	2,654.000		154,940.52	150,283.55	4,656.97	4,656.97
		58.38	0.00	154,940.52	150,283.55	0.00	
CUSIP: 70509V100	PEBBLEBROOK HOTEL TR COM STK	333.000		3,769.56	4,749.42	-979.86	-979.86
		11.32	3.33	3,769.56	4,749.42	0.00	
CUSIP: 705573103	PEGASYSTEMS INC COM	214.000		12,780.08	4,956.51	7,823.57	7,823.57
		59.72	0.00	12,780.08	4,956.51	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 70932M107	PENNYMAC FINL SVCS INC NEW COM	68.000 131.84	0.00	8,965.12 8,965.12	4,063.17 4,063.17	4,901.95 0.00	4,901.95
CUSIP: 70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK	66.000 158.29	0.00	10,447.14 10,447.14	9,424.31 9,424.31	1,022.83 0.00	1,022.83
CUSIP: G7S00T104	PENTAIR PLC COM USD0.01	420.000 104.14	0.00	43,738.80 43,738.80	18,671.39 18,671.39	25,067.41 0.00	25,067.41
CUSIP: 70975L107	PENUMBRA INC COM	76.000 310.91	0.00	23,629.16 23,629.16	17,772.69 17,772.69	5,856.47 0.00	5,856.47
CUSIP: 713448108	PEPSICO INC COM	2,452.000 143.52	3,487.97	351,911.04 351,911.04	196,348.58 196,348.58	155,562.46 0.00	155,562.46
CUSIP: 71377A103	PERFORMANCE FOOD GROUP CO COM	392.000 89.92	0.00	35,248.64 35,248.64	24,320.66 24,320.66	10,927.98 0.00	10,927.98
CUSIP: 71424F105	PERMIAN RES CORP CLA	603.000 14.03	0.00	8,460.09 8,460.09	6,296.83 6,296.83	2,163.26 0.00	2,163.26
CUSIP: 717081103	PFIZER INC COM	9,672.000 24.90	0.00	240,832.80 240,832.80	200,942.99 200,942.99	39,889.81 0.00	39,889.81
CUSIP: 69331C108	PG& E CORP COM	3,775.000 16.07	188.75	60,664.25 60,664.25	59,937.57 59,937.57	726.68 0.00	726.68
CUSIP: 718172109	PHILIP MORRIS INTL COM STK NPV	3,356.000 160.40	4,933.32	538,302.40 538,302.40	268,296.01 268,296.01	270,006.39 0.00	270,006.39
CUSIP: 718546104	PHILLIPS 66 COM	1,204.000 129.04	0.00	155,364.16 155,364.16	118,488.65 118,488.65	36,875.51 0.00	36,875.51

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 71844V201	PHILLIPS EDISON & CO INC COM NEW COM NEW	300.000		10,671.00	9,289.40	1,381.60	1,381.60
		35.57	32.49	10,671.00	9,289.40	0.00	
CUSIP: 71880K101	PHINIA INC COM USD0.01 WI	122.000		7,648.18	2,652.22	4,995.96	4,995.96
		62.69	0.00	7,648.18	2,652.22	0.00	
CUSIP: 723484101	PINNACLE W. CAP CORP COM	290.000		25,723.00	19,389.40	6,333.60	6,333.60
		88.70	0.00	25,723.00	19,389.40	0.00	
CUSIP: 72352L106	PINTEREST INC CL A CL A	359.000		9,294.51	7,924.03	1,370.48	1,370.48
		25.89	0.00	9,294.51	7,924.03	0.00	
CUSIP: 72703H101	PLANET FITNESS INC CL A CL A	215.000		23,321.05	17,875.64	5,445.41	5,445.41
		108.47	0.00	23,321.05	17,875.64	0.00	
CUSIP: 729132100	PLEXUS CORP COM	70.000		10,290.00	6,195.88	4,094.12	4,094.12
		147.00	0.00	10,290.00	6,195.88	0.00	
CUSIP: 72919P202	PLUG PWR INC COM NEW	234.000		460.98	499.01	-38.03	-38.03
		1.97	0.00	460.98	499.01	0.00	
CUSIP: 693475105	PNC FINANCIAL SERVICES GROUP COM STK	1,040.000		217,079.20	126,893.00	90,186.20	90,186.20
		208.73	0.00	217,079.20	126,893.00	0.00	
CUSIP: 731068102	POLARIS INC	106.000		6,704.50	4,369.06	2,335.44	2,335.44
		63.25	0.00	6,704.50	4,369.06	0.00	
CUSIP: 733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	181.000		22,538.12	10,625.16	11,912.96	11,912.96
		124.52	135.75	22,538.12	10,625.16	0.00	
CUSIP: 737446104	POST HLDGS INC COM STK	139.000		13,767.95	12,714.68	1,053.27	1,053.27
		99.05	0.00	13,767.95	12,714.68	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 693506107	PPG IND INC COM	481.000		49,283.26	40,971.97	8,311.29	8,311.29
		102.46	0.00	49,283.26	40,971.97	0.00	
CUSIP: 69351T106	PPL CORP COM ISIN US69351T1060	1,904.000		66,678.08	52,240.68	14,437.40	14,437.40
		35.02	518.84	66,678.08	52,240.68	0.00	
CUSIP: 74112D101	PRESTIGE CONSUMER HEALTHCARE INC COM	127.000		7,834.63	7,934.01	-99.38	-99.38
		61.69	0.00	7,834.63	7,934.01	0.00	
CUSIP: 741511109	PRICESMART INC COM STK	65.000		7,973.55	4,699.02	3,274.53	3,274.53
		122.67	0.00	7,973.55	4,699.02	0.00	
CUSIP: 74164M108	PRIMERICA INC COM	94.000		24,285.84	17,309.40	6,976.44	6,976.44
		258.36	0.00	24,285.84	17,309.40	0.00	
CUSIP: 741623102	PRIMO BRANDS CORPORATION COM USD0.01	404.000		6,605.40	6,207.08	398.32	398.32
		16.35	0.00	6,605.40	6,207.08	0.00	
CUSIP: 74251V102	PRINCIPAL FINL GROUP INC COM STK	172.000		15,172.12	12,726.71	2,445.41	2,445.41
		88.21	0.00	15,172.12	12,726.71	0.00	
CUSIP: 74275K108	PROCORE TECHNOLOGIES INC COM	183.000		13,311.42	10,078.27	3,233.15	3,233.15
		72.74	0.00	13,311.42	10,078.27	0.00	
CUSIP: 742718109	PROCTER & GAMBLE COM NPV	3,514.000		503,591.34	135,317.38	368,273.96	368,273.96
		143.31	0.00	503,591.34	135,317.38	0.00	
CUSIP: 743312100	PROGRESS SOFTWARE CORP COM	110.000		4,725.60	6,043.68	-1,318.08	-1,318.08
		42.96	0.00	4,725.60	6,043.68	0.00	
CUSIP: 743315103	PROGRESSIVE CORP OH COM	590.000		134,354.80	96,783.31	37,571.49	37,571.49
		227.72	0.00	134,354.80	96,783.31	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 74340W103	PROLOGIS INC COM	1,064.000		135,830.24	133,680.96	2,149.28	2,149.28
		127.66	0.00	135,830.24	133,680.96	0.00	
CUSIP: 743606105	PROSPERITY BANCSHARES INC COM	226.000		15,618.86	13,863.41	1,755.45	1,755.45
		69.11	135.60	15,618.86	13,863.41	0.00	
CUSIP: 744320102	PRUDENTIAL FINL INC COM	951.000		107,348.88	77,923.70	29,425.18	29,425.18
		112.88	0.00	107,348.88	77,923.70	0.00	
CUSIP: 69370C100	PTC INC COM	275.000		47,907.75	34,548.94	13,358.81	13,358.81
		174.21	0.00	47,907.75	34,548.94	0.00	
CUSIP: 744573106	PUB SERVICE ENTERPRISE GROUP INC COM	1,090.000		87,527.00	48,469.57	39,057.43	39,057.43
		80.30	0.00	87,527.00	48,469.57	0.00	
CUSIP: 745867101	PULTE GROUP INC	0.000		0.00	0.00	0.00	0.00
		117.26	104.78	0.00	0.00	0.00	
CUSIP: 74736L109	Q2 HLDGS INC COM	143.000		10,318.88	3,460.96	6,857.92	6,857.92
		72.16	0.00	10,318.88	3,460.96	0.00	
CUSIP: 74743L100	QNITY ELECTRONICS INC COM	766.000		62,543.90	38,287.32	24,256.58	24,256.58
		81.65	0.00	62,543.90	38,287.32	0.00	
CUSIP: 74736K101	QORVO INC COM	289.000		24,423.39	17,553.86	6,869.53	6,869.53
		84.51	0.00	24,423.39	17,553.86	0.00	
CUSIP: 747316107	QUAKER CHEM CORP COM	34.000		4,668.54	6,312.87	-1,644.33	-1,644.33
		137.31	0.00	4,668.54	6,312.87	0.00	
CUSIP: 747525103	QUALCOMM INC COM	2,326.000		397,862.30	184,184.84	213,677.46	213,677.46
		171.05	0.00	397,862.30	184,184.84	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 74758T303	QUALYS INC COM USD0.001	66.000		8,771.40	7,347.29	1,424.11	1,424.11
		132.90	0.00	8,771.40	7,347.29	0.00	
CUSIP: 74767V109	QUANTUMSCAPE CORP COM USD0.0001 CL A	665.000		6,929.30	4,344.12	2,585.18	2,585.18
		10.42	0.00	6,929.30	4,344.12	0.00	
CUSIP: 74834L100	QUEST DIAGNOSTICS INC COM	290.000		50,323.70	35,813.93	14,509.77	14,509.77
		173.53	0.00	50,323.70	35,813.93	0.00	
CUSIP: 82846H405	QXO INC COM PAR VALUE $0.00001 NEW	1,032.000		19,907.28	21,891.30	-1,984.02	-1,984.02
		19.29	0.00	19,907.28	21,891.30	0.00	
CUSIP: 750236101	RADIAN GROUP INC COM	405.000		14,575.95	9,712.92	4,863.03	4,863.03
		35.99	0.00	14,575.95	9,712.92	0.00	
CUSIP: 750940108	RALLIANT CORP COM USD0.01 WI	305.000		15,527.55	10,859.55	4,668.00	4,668.00
		50.91	0.00	15,527.55	10,859.55	0.00	
CUSIP: 751212101	RALPH LAUREN CORP CL A CL A	104.000		36,775.44	11,826.10	24,949.34	24,949.34
		353.61	94.90	36,775.44	11,826.10	0.00	
CUSIP: 750917106	RAMBUS INC DEL COM	274.000		25,177.86	12,410.15	12,767.71	12,767.71
		91.89	0.00	25,177.86	12,410.15	0.00	
CUSIP: 75281A109	RANGE RES CORP COM	608.000		21,438.08	15,882.48	5,555.60	5,555.60
		35.26	0.00	21,438.08	15,882.48	0.00	
CUSIP: 754730109	RAYMOND JAMES FNCL INC COM STK	502.000		80,616.18	45,065.80	35,550.38	35,550.38
		160.59	0.00	80,616.18	45,065.80	0.00	
CUSIP: 754907103	RAYONIER INC REIT	409.000		8,854.85	12,625.03	-3,770.18	-3,770.18
		21.65	111.72	8,854.85	12,625.03	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 74935Q107	RB GLOBAL INC COM NPV	181.000		18,619.47	10,357.28	8,262.19	8,262.19
		102.87	0.00	18,619.47	10,357.28	0.00	
CUSIP: 75524B104	RBC BEARINGS INC COM	73.000		32,735.39	16,862.46	15,872.93	15,872.93
		448.43	0.00	32,735.39	16,862.46	0.00	
CUSIP: 756109104	REALTY INCOME CORP COM	926.000		52,198.62	47,950.45	4,248.17	4,248.17
		56.37	250.02	52,198.62	47,950.45	0.00	
CUSIP: 75629V104	RECURSION PHARMACEUTICALS INC CL A CL A	677.000		2,768.93	3,507.27	-738.34	-738.34
		4.09	0.00	2,768.93	3,507.27	0.00	
CUSIP: 75700L108	RED ROCK RESORTS INC CL A CL A	130.000		8,053.50	6,340.43	1,713.07	1,713.07
		61.95	0.00	8,053.50	6,340.43	0.00	
CUSIP: 758750103	REGAL REXNORD CORPORATION COM STK USD0.01	168.000		23,573.76	22,273.86	1,299.90	1,299.90
		140.32	58.80	23,573.76	22,273.86	0.00	
CUSIP: 758849103	REGENCY CTRS CORP COM	442.000		30,511.26	24,967.61	5,543.65	5,543.65
		69.03	333.71	30,511.26	24,967.61	0.00	
CUSIP: 75886F107	REGENERON PHARMACEUTICALS INC COM	92.000		71,012.04	43,763.25	27,248.79	27,248.79
		771.87	0.00	71,012.04	43,763.25	0.00	
CUSIP: 7591EP100	REGIONS FINL CORP NEW COM	2,408.000		65,256.80	25,701.07	39,555.73	39,555.73
		27.10	638.12	65,256.80	25,701.07	0.00	
CUSIP: 759351604	REINSURANCE GROUP AMER INC COM NEW STK	172.000		34,995.12	24,603.31	10,391.81	10,391.81
		203.46	0.00	34,995.12	24,603.31	0.00	
CUSIP: 759509102	RELIANCE INC COM NPV	150.000		43,330.50	36,925.88	6,404.62	6,404.62
		288.87	0.00	43,330.50	36,925.88	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: G7496G103	RENAISSANCE RE HLDGS LTD COM	97.000 281.16	0.00	27,272.52 27,272.52	23,723.39 23,723.39	3,549.13 0.00	3,549.13
CUSIP: 759916109	REPLIGEN CORP COM STK USD0.01	107.000 163.86	0.00	17,533.02 17,533.02	12,985.08 12,985.08	4,547.94 0.00	4,547.94
CUSIP: 760759100	REPUBLIC SVCS INC COM	532.000 211.93	0.00	112,746.76 112,746.76	77,136.01 77,136.01	35,610.75 0.00	35,610.75
CUSIP: 76118Y104	RESIDEO TECHNOLOGIES INC COM USD0.001	371.000 35.12	0.00	13,029.52 13,029.52	6,638.12 6,638.12	6,391.40 0.00	6,391.40
CUSIP: 761152107	RESMED INC COM	332.000 240.87	0.00	79,968.84 79,968.84	31,745.84 31,745.84	48,223.00 0.00	48,223.00
CUSIP: 76131D103	RESTAURANT BRANDS INTL INC COM NPV	651.000 68.23	403.62	44,417.73 44,417.73	42,577.03 42,577.03	1,840.70 0.00	1,840.70
CUSIP: 76155X100	REVOLUTION MEDICINES INC COM	223.000 79.65	0.00	17,761.95 17,761.95	5,321.34 5,321.34	12,440.61 0.00	12,440.61
CUSIP: 714046109	REVVITY INC	243.000 96.75	0.00	23,510.25 23,510.25	23,137.86 23,137.86	372.39 0.00	372.39
CUSIP: 76169C100	REXFORD INDL RLTY INC COM	443.000 38.72	190.49	17,152.96 17,152.96	15,537.12 15,537.12	1,615.84 0.00	1,615.84
CUSIP: 76680R206	RINGCENTRAL INC CL A CL A	220.000 28.88	0.00	6,353.60 6,353.60	6,153.95 6,153.95	199.65 0.00	199.65
CUSIP: 767292105	RIOT PLATFORMS INC COM NPV	407.000 12.67	0.00	5,156.69 5,156.69	4,286.73 4,286.73	869.96 0.00	869.96

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 64828T201	RITHM CAPITAL CORP	1,118.000		12,186.20	8,991.52	3,194.68	3,194.68
		10.90	279.50	12,186.20	8,991.52	0.00	
CUSIP: 76954A103	RIVIAN AUTOMOTIVE INC	1,342.000		26,450.82	16,993.08	9,457.74	9,457.74
		19.71	0.00	26,450.82	16,993.08	0.00	
CUSIP: 770323103	ROBERT HALF INC COM USD0.001	6.000		162.96	439.03	-276.07	-276.07
		27.16	0.00	162.96	439.03	0.00	
CUSIP: 770700102	ROBINHOOD MKTS INC COM CL A COM CL A	1,475.000		166,822.50	13,027.94	153,794.56	153,794.56
		113.10	0.00	166,822.50	13,027.94	0.00	
CUSIP: 771049103	ROBLOX CORP COM USD0.0001 CL A	1,067.000		86,459.01	94,299.48	-7,840.47	-7,840.47
		81.03	0.00	86,459.01	94,299.48	0.00	
CUSIP: 77311W101	ROCKET COS INC CL A CL A	1,947.000		37,693.92	8,131.83	29,562.09	29,562.09
		19.36	0.00	37,693.92	8,131.83	0.00	
CUSIP: 773121108	ROCKET LAB CORP COM	710.000		49,529.60	54,951.66	-5,422.06	-5,422.06
		69.76	0.00	49,529.60	54,951.66	0.00	
CUSIP: 77543R102	ROKU INC COM CL A COM CL A	314.000		34,065.86	17,801.45	16,264.41	16,264.41
		108.49	0.00	34,065.86	17,801.45	0.00	
CUSIP: 775711104	ROLLINS INC COM	370.000		22,207.40	15,274.53	6,932.87	6,932.87
		60.02	0.00	22,207.40	15,274.53	0.00	
CUSIP: 778296103	ROSS STORES INC COM	880.000		158,523.20	93,071.00	65,452.20	65,452.20
		180.14	0.00	158,523.20	93,071.00	0.00	
CUSIP: V7780T103	ROYAL CARIBBEAN GROUP COM STK	568.000		158,426.56	24,539.25	133,887.31	133,887.31
		278.92	568.00	158,426.56	24,539.25	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 780287108	ROYAL GOLD INC COM STK USD0.01	133.000 222.29	0.00	29,564.57 29,564.57	20,238.05 20,238.05	9,326.52 0.00	9,326.52
CUSIP: G7709Q104	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	786.000 38.64	0.00	30,371.04 30,371.04	29,150.78 29,150.78	1,220.26 0.00	1,220.26
CUSIP: 749685103	RPM INTL INC	329.000 104.00	0.00	34,216.00 34,216.00	26,768.27 26,768.27	7,447.73 0.00	7,447.73
CUSIP: 75513E101	RTX CORPORATION COMSTK	3,454.000 183.40	0.00	633,463.60 633,463.60	271,800.72 271,800.72	361,662.88 0.00	361,662.88
CUSIP: 781846209	RUSH ENTERPRISES INC CL A CL A	159.000 53.94	0.00	8,576.46 8,576.46	5,659.61 5,659.61	2,916.85 0.00	2,916.85
CUSIP: 74982T103	RXO INC COM	293.000 12.64	0.00	3,703.52 3,703.52	5,421.24 5,421.24	-1,717.72 0.00	-1,717.72
CUSIP: 78351F107	RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A	212.000 51.63	0.00	10,945.56 10,945.56	8,647.25 8,647.25	2,298.31 0.00	2,298.31
CUSIP: 783549108	RYDER SYS INC COM	125.000 191.39	0.00	23,923.75 23,923.75	10,005.32 10,005.32	13,918.43 0.00	13,918.43
CUSIP: 78377T107	RYMAN HOSPITALITY PPTYS INC COM	138.000 94.62	165.60	13,057.56 13,057.56	12,500.39 12,500.39	557.17 0.00	557.17
CUSIP: 78409V104	S&P GLOBAL INC COM	541.000 522.59	0.00	282,721.19 282,721.19	196,200.41 196,200.41	86,520.78 0.00	86,520.78
CUSIP: 844741108	S.W. AIRL CO COM	1,031.000 41.33	185.58	42,611.23 42,611.23	33,534.12 33,534.12	9,077.11 0.00	9,077.11

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 78573L106	SABRA HEALTH CARE REIT INC COM	592.000 18.94	0.00	11,212.48 11,212.48	6,420.44 6,420.44	4,792.04 0.00	4,792.04
CUSIP: 78573M104	SABRE CORP COM	837.000 1.36	0.00	1,138.32 1,138.32	3,316.62 3,316.62	-2,178.30 0.00	-2,178.30
CUSIP: 78709Y105	SAIA INC COM STK	68.000 326.52	0.00	22,203.36 22,203.36	19,776.61 19,776.61	2,426.75 0.00	2,426.75
CUSIP: 79466L302	SALESFORCE INC COM USD0.001	1,692.000 264.91	703.87	448,227.72 448,227.72	332,104.69 332,104.69	116,123.03 0.00	116,123.03
CUSIP: 79589L106	SAMSARA INC CL A CL A	541.000 35.45	0.00	19,178.45 19,178.45	22,055.23 22,055.23	-2,876.78 0.00	-2,876.78
SEDOL: 4942818	SAMSUNG ELECTRONIC GDR EACH REP 25 COM(REG'S')	458.000 2,066.00	2,887.16	946,228.00 946,228.00	568,694.05 568,694.05	377,533.95 0.00	377,533.95
SEDOL: B16D4P2	SAMSUNG ELECTRONIC GDR EACH REP 25 ORD SHS	80.000 1,540.00	504.31	123,200.00 123,200.00	83,961.18 83,961.18	39,238.82 0.00	39,238.82
CUSIP: 80004C200	SANDISK CORP COM	273.000 237.38	0.00	64,804.74 64,804.74	6,583.83 6,583.83	58,220.91 0.00	58,220.91
CUSIP: 801056102	SANMINA CORP COM	146.000 150.07	0.00	21,910.22 21,910.22	7,617.19 7,617.19	14,293.03 0.00	14,293.03
CUSIP: 78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A	262.000 193.43	0.00	50,678.66 50,678.66	42,417.80 42,417.80	8,260.86 0.00	8,260.86
CUSIP: 808513105	SCHWAB CHARLES CORP COM NEW	1,668.000 99.91	0.00	166,649.88 166,649.88	99,668.84 99,668.84	66,981.04 0.00	66,981.04

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 810186106	SCOTTS MIRACLE-GRO CLASS'A'COM NPV	104.000 58.35	0.00	6,068.40 6,068.40	7,331.22 7,331.22	-1,262.82 0.00	-1,262.82
CUSIP: 812215200	SEAPORT ENTMT GROUP INC COM	10.000 19.77	0.00	197.70 197.70	255.28 255.28	-57.58 0.00	-57.58
CUSIP: 784117103	SEI INVTS CO COM	265.000 82.02	137.80	21,735.30 21,735.30	15,574.72 15,574.72	6,160.58 0.00	6,160.58
CUSIP: 81725T100	SENSIENT TECHNOLOGIES CORP COM	107.000 93.95	0.00	10,052.65 10,052.65	8,110.87 8,110.87	1,941.78 0.00	1,941.78
CUSIP: 81730H109	SENTINELONE INC CL A COM CL A COM	493.000 15.00	0.00	7,395.00 7,395.00	8,096.30 8,096.30	-701.30 0.00	-701.30
CUSIP: 817565104	SERVICE CORP INTL COM	386.000 77.97	0.00	30,096.42 30,096.42	27,642.43 27,642.43	2,453.99 0.00	2,453.99
CUSIP: 81762P102	SERVICENOW INC COM USD0.001	2,080.000 153.19	0.00	318,635.20 318,635.20	187,375.76 187,375.76	131,259.44 0.00	131,259.44
CUSIP: 81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK	128.000 71.79	0.00	9,189.12 9,189.12	6,437.44 6,437.44	2,751.68 0.00	2,751.68
CUSIP: 819047101	SHAKE SHACK INC CL A CL A	96.000 81.17	0.00	7,792.32 7,792.32	5,256.24 5,256.24	2,536.08 0.00	2,536.08
CUSIP: 824348106	SHERWIN-WILLIAMS CO COM	618.000 324.03	0.00	200,250.54 200,250.54	143,346.65 143,346.65	56,903.89 0.00	56,903.89
CUSIP: 82452J109	SHIFT4 PMTS INC CL A CL A	130.000 62.97	0.00	8,186.10 8,186.10	8,893.63 8,893.63	-707.53 0.00	-707.53

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 82489W107	SHOALS TECHNOLOGIES GROUP INC CL A CL A	96.000 8.50	0.00	816.00 816.00	490.80 490.80	325.20 0.00	325.20
CUSIP: G81276100	SIGNET JEWELERS LTD ORD USD0.18	114.000 82.88	0.00	9,448.32 9,448.32	8,049.83 8,049.83	1,398.49 0.00	1,398.49
CUSIP: 827048109	SILGAN HLDGS INC COM	217.000 40.37	0.00	8,760.29 8,760.29	10,772.43 10,772.43	-2,012.14 0.00	-2,012.14
CUSIP: 828730200	SIMMONS FIRST NATL CORP CL A $0.01 PAR CL A $0.01 PAR	312.000 18.85	66.30	5,881.20 5,881.20	5,123.82 5,123.82	757.38 0.00	757.38
CUSIP: 828806109	SIMON PROPERTY GROUP INC COM	766.000 185.11	0.00	141,794.26 141,794.26	93,438.68 93,438.68	48,355.58 0.00	48,355.58
CUSIP: 82900L102	SIMPLY GOOD FOODS CO COM	228.000 20.08	0.00	4,578.24 4,578.24	8,395.53 8,395.53	-3,817.29 0.00	-3,817.29
CUSIP: 829073105	SIMPSON MFG INC COM	109.000 161.47	0.00	17,600.23 17,600.23	13,722.29 13,722.29	3,877.94 0.00	3,877.94
CUSIP: 829933100	SIRIUS XM HLDGS INC NEW COM	496.000 19.995	0.00	9,917.52 9,917.52	13,540.54 13,540.54	-3,623.02 0.00	-3,623.02
CUSIP: 82982L103	SITEONE LANDSCAPE SUPPLY INC COM	114.000 124.56	0.00	14,199.84 14,199.84	16,870.01 16,870.01	-2,670.17 0.00	-2,670.17
CUSIP: 82982T106	SITIME CORP COM	41.000 353.19	0.00	14,480.79 14,480.79	4,525.28 4,525.28	9,955.51 0.00	9,955.51
CUSIP: 83001C108	SIX FLAGS ENTMT CORP DEL COM	111.000 15.34	0.00	1,702.74 1,702.74	4,277.81 4,277.81	-2,575.07 0.00	-2,575.07

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 83088M102	SKYWORKS SOLUTIONS INC COM	323.000		20,481.43	21,967.72	-1,486.29	-1,486.29
		63.41	0.00	20,481.43	21,967.72	0.00	
CUSIP: 806857108	SLB LIMITED COM	2,787.000		106,965.06	75,410.57	31,554.49	31,554.49
		38.38	794.29	106,965.06	75,410.57	0.00	
CUSIP: 78442P106	SLM CORP COM	618.000		16,723.08	9,228.29	7,494.79	7,494.79
		27.06	0.00	16,723.08	9,228.29	0.00	
CUSIP: 78454L100	SM ENERGY CO COM	310.000		5,797.00	8,696.28	-2,899.28	-2,899.28
		18.70	62.00	5,797.00	8,696.28	0.00	
CUSIP: 831865209	SMITH A O CORP COM	333.000		22,271.04	14,222.43	8,048.61	8,048.61
		66.88	0.00	22,271.04	14,222.43	0.00	
CUSIP: 832696405	SMUCKER J M CO COM NEW	209.000		20,442.29	22,979.24	-2,536.95	-2,536.95
		97.81	0.00	20,442.29	22,979.24	0.00	
CUSIP: 833034101	SNAP-ON INC COM	118.000		40,662.80	18,266.43	22,396.37	22,396.37
		344.60	0.00	40,662.80	18,266.43	0.00	
CUSIP: 833445109	SNOWFLAKE INC CL A CL A	411.000		90,156.96	60,409.81	29,747.15	29,747.15
		219.36	0.00	90,156.96	60,409.81	0.00	
CUSIP: 83406F102	SOFI TECHNOLOGIES INC COM	2,080.000		54,454.40	11,403.60	43,050.80	43,050.80
		26.18	0.00	54,454.40	11,403.60	0.00	
CUSIP: 83443Q103	SOLSTICE ADVANCED MATLS INC COM	78.000		3,789.24	3,541.65	247.59	247.59
		48.58	0.00	3,789.24	3,541.65	0.00	
CUSIP: 83444M101	SOLVENTUM CORP COM COM USD0.01	314.000		24,881.36	19,963.86	4,917.50	4,917.50
		79.24	0.00	24,881.36	19,963.86	0.00	

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 88023U101	SOMNIGROUP INTERNATIONAL INC. COM USD0.01	429.000 89.26	0.00	38,301.12 38,301.12	15,874.08 15,874.08	22,427.04 0.00	22,427.04
CUSIP: 83601L102	SOTERA HEALTH CO COM	255.000 17.64	0.00	4,498.20 4,498.20	4,187.74 4,187.74	310.46 0.00	310.46
CUSIP: 842587107	SOUTHERN CO COM STK	2,312.000 87.20	0.00	201,606.40 201,606.40	171,324.98 171,324.98	30,281.42 0.00	30,281.42
CUSIP: 84265V105	SOUTHN COPPER CORP DEL COM	230.000 143.47	0.00	32,998.10 32,998.10	16,709.94 16,709.94	16,288.16 0.00	16,288.16
CUSIP: 84472E102	SOUTHSTATE BK CORP COM	192.000 94.11	0.00	18,069.12 18,069.12	12,889.44 12,889.44	5,179.68 0.00	5,179.68
CUSIP: 844895102	SOUTHWEST GAS HLDGS INC COM	172.000 80.02	0.00	13,763.44 13,763.44	9,180.07 9,180.07	4,583.37 0.00	4,583.37
CUSIP: 84790A105	SPECTRUM BRANDS HLDGS INC COM USD0.01	102.000 59.08	0.00	6,026.16 6,026.16	6,764.90 6,764.90	-738.74 0.00	-738.74
CUSIP: 84857L101	SPIRE INC COM	130.000 82.70	107.25	10,751.00 10,751.00	8,794.83 8,794.83	1,956.17 0.00	1,956.17
CUSIP: L8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025	361.000 580.71	0.00	209,636.31 209,636.31	49,977.75 49,977.75	159,658.56 0.00	159,658.56
CUSIP: 85208M102	SPROUTS FMRS MKT INC COM	272.000 79.67	0.00	21,670.24 21,670.24	9,528.84 9,528.84	12,141.40 0.00	12,141.40
CUSIP: 78473E103	SPX TECHNOLOGIES INC COM	112.000 200.06	0.00	22,406.72 22,406.72	7,234.36 7,234.36	15,172.36 0.00	15,172.36

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Equities							
USD							
CUSIP: 78467J100	SS&C TECHNOLOGIES HLDGS INC COM	570.000		49,829.40	32,702.33	17,127.07	17,127.07
		87.42	0.00	49,829.40	32,702.33	0.00	
CUSIP: 790148100	ST JOE CO COM	88.000		5,224.56	3,590.62	1,633.94	1,633.94
		59.37	0.00	5,224.56	3,590.62	0.00	
CUSIP: 85254J102	STAG INDL INC COM	463.000		17,019.88	15,537.92	1,481.96	1,481.96
		36.76	57.48	17,019.88	15,537.92	0.00	
CUSIP: 854231107	STANDEX INTL CORP COM	30.000		6,518.40	3,755.48	2,762.92	2,762.92
		217.28	0.00	6,518.40	3,755.48	0.00	
CUSIP: 854502101	STANLEY BLACK & DECKER INC COM	310.000		23,026.80	20,535.18	2,491.62	2,491.62
		74.28	0.00	23,026.80	20,535.18	0.00	
CUSIP: 855244109	STARBUCKS CORP COM	2,514.000		211,703.94	177,751.17	33,952.77	33,952.77
		84.21	0.00	211,703.94	177,751.17	0.00	
CUSIP: 85571B105	STARWOOD PROPERTY TRUST INC COM REIT	754.000		13,579.54	13,204.43	375.11	375.11
		18.01	361.92	13,579.54	13,204.43	0.00	
CUSIP: 857477103	STATE STR CORP COM	901.000		116,238.01	45,324.17	70,913.84	70,913.84
		129.01	0.00	116,238.01	45,324.17	0.00	
CUSIP: 858119100	STEEL DYNAMICS INC COM	430.000		72,863.50	43,324.78	29,538.72	29,538.72
		169.45	215.00	72,863.50	43,324.78	0.00	
CUSIP: G8473T100	STERIS PLC ORD USD0.001	257.000		65,154.64	48,820.30	16,334.34	16,334.34
		253.52	0.00	65,154.64	48,820.30	0.00	
CUSIP: 860630102	STIFEL FINL CORP COM	263.000		32,932.86	15,638.64	17,294.22	17,294.22
		125.22	0.00	32,932.86	15,638.64	0.00	

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Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: G85158106	STONECO LTD COM CLASS A	711.000		10,515.69	8,853.73	1,661.96	1,661.96
		14.79	0.00	10,515.69	8,853.73	0.00	
CUSIP: 861896108	STONEX GROUP INC COM	100.000		9,513.00	4,417.00	5,096.00	5,096.00
		95.13	0.00	9,513.00	4,417.00	0.00	
CUSIP: 86272C103	STRATEGIC ED INC	58.000		4,651.60	5,224.79	-573.19	-573.19
		80.20	0.00	4,651.60	5,224.79	0.00	
CUSIP: 594972408	STRATEGY INC COM USD0.001 CLASS A	460.000		69,897.00	55,135.78	14,761.22	14,761.22
		151.95	0.00	69,897.00	55,135.78	0.00	
CUSIP: 863667101	STRYKER CORP	602.000		211,584.94	180,541.30	31,043.64	31,043.64
		351.47	529.76	211,584.94	180,541.30	0.00	
CUSIP: 866674104	SUN COMMUNITIES INC COM	255.000		31,597.05	30,312.49	1,284.56	1,284.56
		123.91	265.20	31,597.05	30,312.49	0.00	
CUSIP: 867892101	SUNSTONE HOTEL INVS INC NEW COM	544.000		4,863.36	5,267.28	-403.92	-403.92
		8.94	48.96	4,863.36	5,267.28	0.00	
CUSIP: 86800U302	SUPER MICRO COMPUTER INC COM NEW	1,200.000		35,124.00	12,614.70	22,509.30	22,509.30
		29.27	0.00	35,124.00	12,614.70	0.00	
CUSIP: 87157D109	SYNAPTICS INC COM	27.000		1,998.54	2,438.17	-439.63	-439.63
		74.02	0.00	1,998.54	2,438.17	0.00	
CUSIP: 871658103	SYNCHRONY FINL COM	1,405.000		117,219.15	27,423.22	89,795.93	89,795.93
		83.43	0.00	117,219.15	27,423.22	0.00	
CUSIP: 871607107	SYNOPSYS INC COM	315.000		147,961.80	156,188.18	-8,226.38	-8,226.38
		469.72	0.00	147,961.80	156,188.18	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 871829107	SYSCO CORP COM	925.000		68,163.25	68,382.95	-219.70	-219.70
		73.69	0.00	68,163.25	68,382.95	0.00	
CUSIP: 874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	426.000		109,068.78	52,888.97	56,179.81	56,179.81
		256.03	0.00	109,068.78	52,888.97	0.00	
CUSIP: 875465106	TANGER INC	260.000		8,676.20	5,116.33	3,559.87	3,559.87
		33.37	0.00	8,676.20	5,116.33	0.00	
CUSIP: 87612G101	TARGA RES CORP COM	583.000		107,563.50	40,673.15	66,890.35	66,890.35
		184.50	0.00	107,563.50	40,673.15	0.00	
CUSIP: 87612E106	TARGET CORP COM STK	935.000		91,396.25	90,022.66	1,373.59	1,373.59
		97.75	0.00	91,396.25	90,022.66	0.00	
CUSIP: 87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001	268.000		15,777.16	11,355.83	4,421.33	4,421.33
		58.87	0.00	15,777.16	11,355.83	0.00	
CUSIP: 87162W100	TD SYNNEX CORPORATION COM USD0.001	120.000		18,027.60	10,749.90	7,277.70	7,277.70
		150.23	0.00	18,027.60	10,749.90	0.00	
CUSIP: 879360105	TELEDYNE TECHNOLOGIES INC COM	100.000		51,073.00	41,469.47	9,603.53	9,603.53
		510.73	0.00	51,073.00	41,469.47	0.00	
CUSIP: 879369106	TELEFLEX INC COM	93.000		11,349.72	11,313.69	36.03	36.03
		122.04	0.00	11,349.72	11,313.69	0.00	
CUSIP: 88025T102	TENABLE HLDGS INC COM	287.000		6,753.11	10,433.17	-3,680.06	-3,680.06
		23.53	0.00	6,753.11	10,433.17	0.00	
CUSIP: 88033G407	TENET HEALTHCARE CORP COM NEW	274.000		54,449.28	19,808.15	34,641.13	34,641.13
		198.72	0.00	54,449.28	19,808.15	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 880770102	TERADYNE INC COM	400.000		77,424.00	31,009.00	46,415.00	46,415.00
		193.56	0.00	77,424.00	31,009.00	0.00	
CUSIP: 880779103	TEREX CORP NEW COM	171.000		9,127.98	7,868.14	1,259.84	1,259.84
		53.38	0.00	9,127.98	7,868.14	0.00	
CUSIP: 88146M101	TERRENO RLTY CORP	207.000		12,152.97	12,495.04	-342.07	-342.07
		58.71	107.64	12,152.97	12,495.04	0.00	
CUSIP: 88160R101	TESLA INC COM USD0.001	4,677.000		2,103,340.44	790,952.67	1,312,387.77	1,312,387.77
		449.72	0.00	2,103,340.44	790,952.67	0.00	
CUSIP: 88162G103	TETRA TECH INC NEW COM	675.000		22,639.50	18,651.94	3,987.56	3,987.56
		33.54	0.00	22,639.50	18,651.94	0.00	
CUSIP: 88224Q107	TEXAS CAP BANCSHARES INC DEL COM	124.000		11,226.96	6,089.95	5,137.01	5,137.01
		90.54	0.00	11,226.96	6,089.95	0.00	
CUSIP: 882508104	TEXAS INSTRUMENTS INC COM	1,500.000		260,235.00	200,936.31	59,298.69	59,298.69
		173.49	0.00	260,235.00	200,936.31	0.00	
CUSIP: 88262P102	TEXAS PAC LD CORP COM USD0.01	126.000		36,189.72	20,680.14	15,509.58	15,509.58
		287.22	0.00	36,189.72	20,680.14	0.00	
CUSIP: 882681109	TEXAS ROADHOUSE INC COMMON STOCK	172.000		28,552.00	19,302.27	9,249.73	9,249.73
		166.00	0.00	28,552.00	19,302.27	0.00	
CUSIP: 883203101	TEXTRON INC COM	567.000		49,425.39	19,350.92	30,074.47	30,074.47
		87.17	11.34	49,425.39	19,350.92	0.00	
CUSIP: 125523100	THE CIGNA GROUP	458.000		126,055.34	116,749.93	9,305.41	9,305.41
		275.23	0.00	126,055.34	116,749.93	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	Base total
Equities							
USD							
CUSIP: 216648501	THE COOPER COMPANIES, INC.	401.000 81.96	0.00	32,865.96 32,865.96	28,691.12 28,691.12	4,174.84 0.00	4,174.84
CUSIP: 88339J105	THE TRADE DESK INC COM CL A COM CL A	760.000 37.96	0.00	28,849.60 28,849.60	40,992.42 40,992.42	-12,142.82 0.00	-12,142.82
CUSIP: 883556102	THERMO FISHER SCIENTIFIC INC COM USD1	652.000 579.45	280.36	377,801.40 377,801.40	204,569.75 204,569.75	173,231.65 0.00	173,231.65
CUSIP: 885160101	THOR INDS INC COM STK	133.000 102.67	0.00	13,655.11 13,655.11	10,643.00 10,643.00	3,012.11 0.00	3,012.11
CUSIP: 88642R109	TIDEWATER INC NEW COM	119.000 50.51	0.00	6,010.69 6,010.69	5,330.31 5,330.31	680.38 0.00	680.38
CUSIP: 887389104	TIMKEN CO COM	157.000 84.13	0.00	13,208.41 13,208.41	12,158.48 12,158.48	1,049.93 0.00	1,049.93
CUSIP: 872540109	TJX COS INC COM NEW	3,001.000 153.61	0.00	460,983.61 460,983.61	231,952.66 231,952.66	229,030.95 0.00	229,030.95
CUSIP: 872590104	T-MOBILE US INC COM	787.000 203.04	0.00	159,792.48 159,792.48	112,716.11 112,716.11	47,076.37 0.00	47,076.37
CUSIP: 888787108	TOAST INC COM USD0.000001 CLASS A	658.000 35.51	0.00	23,365.58 23,365.58	11,536.39 11,536.39	11,829.19 0.00	11,829.19
CUSIP: 889478103	TOLL BROS INC COM	284.000 135.22	0.00	38,402.48 38,402.48	17,943.83 17,943.83	20,458.65 0.00	20,458.65
CUSIP: 89055F103	TOPBUILD CORP COM	82.000 417.19	0.00	34,209.58 34,209.58	18,210.77 18,210.77	15,998.81 0.00	15,998.81

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 891092108	TORO CO COM	201.000		15,822.72	15,179.03	643.69	643.69
		78.72	78.39	15,822.72	15,179.03	0.00	
CUSIP: 892672106	TRADEWEB MKTS INC CL A CL A	278.000		29,896.12	19,911.06	9,985.06	9,985.06
		107.54	0.00	29,896.12	19,911.06	0.00	
CUSIP: 89377M109	TRANSMEDICS GROUP INC COM	78.000		9,488.70	6,073.28	3,415.42	3,415.42
		121.65	0.00	9,488.70	6,073.28	0.00	
CUSIP: H8817H100	TRANSOCEAN LTD	1,485.000		6,133.05	3,903.63	2,229.42	2,229.42
		4.13	0.00	6,133.05	3,903.63	0.00	
CUSIP: 89400J107	TRANSUNION COM	497.000		42,617.75	33,956.29	8,661.46	8,661.46
		85.75	0.00	42,617.75	33,956.29	0.00	
CUSIP: 894164102	TRAVEL + LEISURE CO COM USD0.01	205.000		14,458.65	7,837.67	6,620.98	6,620.98
		70.53	0.00	14,458.65	7,837.67	0.00	
CUSIP: 89417E109	TRAVELERS COS INC COM STK	434.000		125,886.04	78,889.26	46,996.78	46,996.78
		290.06	0.00	125,886.04	78,889.26	0.00	
CUSIP: 896239100	TRIMBLE INC COM TRIMBLE INC	635.000		49,752.25	29,795.79	19,956.46	19,956.46
		78.35	0.00	49,752.25	29,795.79	0.00	
CUSIP: 896522109	TRINITY IND INC COM	210.000		5,552.40	5,006.93	545.47	545.47
		26.44	0.00	5,552.40	5,006.93	0.00	
CUSIP: 89832Q109	TRUIST FINL CORP COM	2,569.000		126,420.49	81,007.00	45,413.49	45,413.49
		49.21	0.00	126,420.49	81,007.00	0.00	
CUSIP: 90138F102	TWILIO INC CL A CL A	449.000		63,865.76	23,340.15	40,525.61	40,525.61
		142.24	0.00	63,865.76	23,340.15	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 902494103	TYSON FOODS INC CL A COM (DELAWARE)	563.000 58.62	0.00	33,003.06 33,003.06	31,104.35 31,104.35	1,898.71 0.00	1,898.71
CUSIP: 90353T100	UBER TECHNOLOGIES INC COM USD0.00001	3,921.000 81.71	0.00	320,384.91 320,384.91	180,613.05 180,613.05	139,771.86 0.00	139,771.86
CUSIP: 902653104	UDR INC COM STK	846.000 36.68	0.00	31,031.28 31,031.28	34,882.70 34,882.70	-3,851.42 0.00	-3,851.42
CUSIP: 90278Q108	UFP INDUSTRIES INC COM USD1.00	153.000 91.05	0.00	13,930.65 13,930.65	12,144.00 12,144.00	1,786.65 0.00	1,786.65
CUSIP: 023586506	U-HAUL HOLDING COMPANY	210.000 46.74	0.00	9,815.40 9,815.40	11,422.43 11,422.43	-1,607.03 0.00	-1,607.03
CUSIP: 90364P105	UIPATH INC CL A CL A	973.000 16.39	0.00	15,947.47 15,947.47	13,780.12 13,780.12	2,167.35 0.00	2,167.35
CUSIP: 90384S303	ULTA BEAUTY INC COM STK USD0.01	94.000 605.01	0.00	56,870.94 56,870.94	32,640.45 32,640.45	24,230.49 0.00	24,230.49
CUSIP: 90385V107	ULTRA CLEAN HLDGS INC COM	115.000 25.33	0.00	2,912.95 2,912.95	3,284.69 3,284.69	-371.74 0.00	-371.74
CUSIP: 90400D108	ULTRAGENYX PHARMACEUTICAL INC COM	172.000 23.00	0.00	3,956.00 3,956.00	7,575.31 7,575.31	-3,619.31 0.00	-3,619.31
CUSIP: 902788108	UMB FINL CORP COM STK	113.000 115.04	48.59	12,999.52 12,999.52	6,811.93 6,811.93	6,187.59 0.00	6,187.59
CUSIP: 904311107	UNDER ARMOR INC CL A	486.000 4.97	0.00	2,415.42 2,415.42	4,195.40 4,195.40	-1,779.98 0.00	-1,779.98

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 904708104	UNIFIRST CORP MASS COM	38.000		7,330.20	6,256.80	1,073.40	1,073.40
		192.90	13.87	7,330.20	6,256.80	0.00	
CUSIP: 907818108	UNION PAC CORP COM	1,252.000		289,612.64	248,700.42	40,912.22	40,912.22
		231.32	0.00	289,612.64	248,700.42	0.00	
CUSIP: 910047109	UNITED AIRLINES HOLDINGS INC COM USD0.01	842.000		94,152.44	22,529.73	71,622.71	71,622.71
		111.82	0.00	94,152.44	22,529.73	0.00	
CUSIP: 909907107	UNITED BANKSHARES INC W VA COM	335.000		12,864.00	10,700.74	2,163.26	2,163.26
		38.40	127.30	12,864.00	10,700.74	0.00	
CUSIP: 90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM	272.000		8,491.84	6,689.16	1,802.68	1,802.68
		31.22	68.00	8,491.84	6,689.16	0.00	
CUSIP: 911312106	UNITED PARCEL SVC INC CL B	118.000		11,704.42	12,282.99	-578.57	-578.57
		99.19	0.00	11,704.42	12,282.99	0.00	
CUSIP: 91282V100	UNITED PARKS & RESORTS INC	102.000		3,702.60	5,620.46	-1,917.86	-1,917.86
		36.30	0.00	3,702.60	5,620.46	0.00	
CUSIP: 911363109	UNITED RENTALS INC COM	89.000		72,029.48	63,558.89	8,470.59	8,470.59
		809.32	0.00	72,029.48	63,558.89	0.00	
CUSIP: 91307C102	UNITED THERAPEUTICS CORP DEL COM STK	115.000		56,033.75	26,694.09	29,339.66	29,339.66
		487.25	0.00	56,033.75	26,694.09	0.00	
CUSIP: 91324P102	UNITEDHEALTH GROUP INC COM	1,567.000		517,282.37	82,652.48	434,629.89	434,629.89
		330.11	0.00	517,282.37	82,652.48	0.00	
CUSIP: 91332U101	UNITY SOFTWARE INC COM	609.000		26,899.53	16,328.82	10,570.71	10,570.71
		44.17	0.00	26,899.53	16,328.82	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 913456109	UNIVERSAL CORP VA COM	62.000		3,270.50	3,381.02	-110.52	-110.52
		52.75	0.00	3,270.50	3,381.02	0.00	
CUSIP: 91347P105	UNIVERSAL DISPLAY CORP COM	112.000		13,079.36	14,970.20	-1,890.84	-1,890.84
		116.78	0.00	13,079.36	14,970.20	0.00	
CUSIP: 913903100	UNVL HEALTH SERVICES INC CL B COM	111.000		24,200.22	17,362.90	6,837.32	6,837.32
		218.02	0.00	24,200.22	17,362.90	0.00	
CUSIP: 917047102	URBAN OUTFITTERS INC COM	163.000		12,267.38	4,466.61	7,800.77	7,800.77
		75.26	0.00	12,267.38	4,466.61	0.00	
CUSIP: 902973304	US BANCORP	3,575.000		190,762.00	117,805.19	72,956.81	72,956.81
		53.36	1,859.00	190,762.00	117,805.19	0.00	
CUSIP: 912008109	US FOODS HLDG CORP COM	521.000		39,241.72	19,903.51	19,338.21	19,338.21
		75.32	0.00	39,241.72	19,903.51	0.00	
CUSIP: 91879Q109	VAIL RESORTS INC COM	80.000		10,624.00	11,302.81	-678.81	-678.81
		132.80	177.60	10,624.00	11,302.81	0.00	
CUSIP: 919794107	VAL NATL BANCORP COM	1,106.000		12,918.08	8,342.01	4,576.07	4,576.07
		11.68	121.66	12,918.08	8,342.01	0.00	
CUSIP: G9460G101	VALARIS LTD COM USD0.40	156.000		7,862.40	9,285.51	-1,423.11	-1,423.11
		50.40	0.00	7,862.40	9,285.51	0.00	
CUSIP: 91913Y100	VALERO ENERGY CORP COM STK NEW	994.000		161,813.26	92,370.05	69,443.21	69,443.21
		162.79	0.00	161,813.26	92,370.05	0.00	
CUSIP: 92047W101	VALVOLINE INC COM	443.000		12,873.58	15,519.40	-2,645.82	-2,645.82
		29.06	0.00	12,873.58	15,519.40	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 922280102	VARONIS SYS INC COM	274.000		8,987.20	6,368.45	2,618.75	2,618.75
		32.80	0.00	8,987.20	6,368.45	0.00	
CUSIP: 92243G108	VAXCYTE INC COM	210.000		9,689.40	10,137.23	-447.83	-447.83
		46.14	0.00	9,689.40	10,137.23	0.00	
CUSIP: 922475108	VEEVA SYS INC CL A COM CL A COM	305.000		68,085.15	54,903.81	13,181.34	13,181.34
		223.23	0.00	68,085.15	54,903.81	0.00	
CUSIP: 92276F100	VENTAS INC REIT	1,031.000		79,778.78	33,685.05	46,093.73	46,093.73
		77.38	494.88	79,778.78	33,685.05	0.00	
CUSIP: 92337F107	VERACYTE INC COM	183.000		7,704.30	4,182.01	3,522.29	3,522.29
		42.10	0.00	7,704.30	4,182.01	0.00	
CUSIP: 92338C103	VERALTO CORP COM	69.000		6,884.82	2,505.05	4,379.77	4,379.77
		99.78	8.97	6,884.82	2,505.05	0.00	
CUSIP: 92345Y106	VERISK ANALYTICS INC COM USD0.001	394.000		88,133.86	75,877.51	12,256.35	12,256.35
		223.69	0.00	88,133.86	75,877.51	0.00	
CUSIP: 92343V104	VERIZON COMMUNICATIONS COM	7,221.000		294,111.33	255,890.25	38,221.08	38,221.08
		40.73	0.00	294,111.33	255,890.25	0.00	
CUSIP: 92511U102	VERRA MOBILITY CORP	359.000		8,045.19	6,100.31	1,944.88	1,944.88
		22.41	0.00	8,045.19	6,100.31	0.00	
CUSIP: 92532F100	VERTEX PHARMACEUTICALS INC COM	616.000		279,269.76	212,527.71	66,742.05	66,742.05
		453.36	0.00	279,269.76	212,527.71	0.00	
CUSIP: 92537N108	VERTIV HOLDINGS LLC COM USD0.0001	784.000		127,015.84	11,628.68	115,387.16	115,387.16
		162.01	0.00	127,015.84	11,628.68	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 92556V106	VIATRIS INC	3,130.000		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		10,264.32	5,185.44	5,078.88	5,078.88
		17.82	0.00	10,264.32	5,185.44	0.00	
CUSIP: 925652109	VICI PPTYS INC COM	2,450.000		68,894.00	70,100.66	-1,206.66	-1,206.66
		28.12	1,102.50	68,894.00	70,100.66	0.00	
CUSIP: 92686J106	VIKING THERAPEUTICS INC COM	219.000		7,704.42	5,905.89	1,798.53	1,798.53
		35.18	0.00	7,704.42	5,905.89	0.00	
CUSIP: 64361Q101	VIPER ENERGY INC NEW CL A	352.000		13,597.76	14,572.14	-974.38	-974.38
		38.63	0.00	13,597.76	14,572.14	0.00	
CUSIP: 928254101	VIRTU FINL INC CL A CL A	243.000		8,096.76	4,692.94	3,403.82	3,403.82
		33.32	0.00	8,096.76	4,692.94	0.00	
CUSIP: 92826C839	VISA INC COM CL A STK	2,316.000		812,244.36	305,596.20	506,648.16	506,648.16
		350.71	0.00	812,244.36	305,596.20	0.00	
CUSIP: 928298108	VISHAY INTERTECHNOLOGY INC COM STK	333.000		4,825.17	7,100.40	-2,275.23	-2,275.23
		14.49	0.00	4,825.17	7,100.40	0.00	
CUSIP: 92840M102	VISTRA CORP COM USD0.01	1,014.000		163,588.62	23,770.70	139,817.92	139,817.92
		161.33	0.00	163,588.62	23,770.70	0.00	
CUSIP: 928881101	VONTIER CORP COM USD0.0001 WI	407.000		15,132.26	11,148.75	3,983.51	3,983.51
		37.18	0.00	15,132.26	11,148.75	0.00	
CUSIP: 929042109	VORNADO RLTY TR COM	455.000		15,142.40	6,685.09	8,457.31	8,457.31
		33.28	0.00	15,142.40	6,685.09	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 929160109	VULCAN MATERIALS CO COM	342.000		97,545.24	45,088.18	52,457.06	52,457.06
		285.22	0.00	97,545.24	45,088.18	0.00	
CUSIP: 92936U109	W P CAREY INC COM	437.000		28,125.32	28,300.87	-175.55	-175.55
		64.36	402.04	28,125.32	28,300.87	0.00	
CUSIP: 929740108	WABTEC CORP COM	467.000		99,681.15	45,860.57	53,820.58	53,820.58
		213.45	0.00	99,681.15	45,860.57	0.00	
CUSIP: 938824109	WAFD INC COM STK USD1	166.000		5,316.98	4,578.70	738.28	738.28
		32.03	0.00	5,316.98	4,578.70	0.00	
CUSIP: 93148P102	WALKER & DUNLOP INC COM	78.000		4,691.70	5,241.02	-549.32	-549.32
		60.15	0.00	4,691.70	5,241.02	0.00	
CUSIP: 931142103	WALMART INC COM	7,729.000		861,087.89	377,909.41	483,178.48	483,178.48
		111.41	1,816.31	861,087.89	377,909.41	0.00	
CUSIP: 254687106	WALT DISNEY CO	3,102.000		352,914.54	168,392.36	184,522.18	184,522.18
		113.77	2,326.50	352,914.54	168,392.36	0.00	
CUSIP: 934423104	WARNER BROS DISCOVERY INC	4,683.000		134,964.06	33,447.39	101,516.67	101,516.67
		28.82	0.00	134,964.06	33,447.39	0.00	
CUSIP: 93627C101	WARRIOR MET COAL INC COM	132.000		11,638.44	4,413.09	7,225.35	7,225.35
		88.17	0.00	11,638.44	4,413.09	0.00	
CUSIP: 94106L109	WASTE MGMT INC DEL COM STK	548.000		120,401.08	91,407.77	28,993.31	28,993.31
		219.71	0.00	120,401.08	91,407.77	0.00	
CUSIP: 941848103	WATERS CORP COM	152.000		57,734.16	41,860.50	15,873.66	15,873.66
		379.83	0.00	57,734.16	41,860.50	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 942622200	WATSCO INC COM	85.000		28,640.75	29,305.67	-664.92	-664.92
		336.95	0.00	28,640.75	29,305.67	0.00	
CUSIP: 942749102	WATTS WTR TECHNOLOGIES INC	70.000		19,321.40	11,365.38	7,956.02	7,956.02
		276.02	0.00	19,321.40	11,365.38	0.00	
CUSIP: 94419L101	WAYFAIR INC CL A CL A	203.000		20,383.23	6,553.35	13,829.88	13,829.88
		100.41	0.00	20,383.23	6,553.35	0.00	
CUSIP: 929236107	WD 40 CO COM STK	35.000		6,891.50	6,558.04	333.46	333.46
		196.90	0.00	6,891.50	6,558.04	0.00	
CUSIP: G48833118	WEATHERFORD INTL LTD COMMON STOCK	181.000		14,165.06	11,700.30	2,464.76	2,464.76
		78.26	0.00	14,165.06	11,700.30	0.00	
CUSIP: 947890109	WEBSTER FNCL CORP WATERBURY CONN COM	446.000		28,071.24	16,445.14	11,626.10	11,626.10
		62.94	0.00	28,071.24	16,445.14	0.00	
CUSIP: 949746101	WELLS FARGO & CO NEW COM STK	7,938.000		739,821.60	320,715.05	419,106.55	419,106.55
		93.20	0.00	739,821.60	320,715.05	0.00	
CUSIP: 95040Q104	WELLTOWER INC COM REIT	1,222.000		226,815.42	70,457.61	156,357.81	156,357.81
		185.61	0.00	226,815.42	70,457.61	0.00	
CUSIP: 95082P105	WESCO INTL INC COM	115.000		28,133.60	16,511.99	11,621.61	11,621.61
		244.64	0.00	28,133.60	16,511.99	0.00	
CUSIP: 955306105	WEST PHARMACEUTICAL SVCS INC COM	75.000		20,635.50	17,595.32	3,040.18	3,040.18
		275.14	0.00	20,635.50	17,595.32	0.00	
CUSIP: 957638109	WESTERN ALLIANCE BANCORPORATION COM	273.000		22,951.11	9,951.54	12,999.57	12,999.57
		84.07	0.00	22,951.11	9,951.54	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 959802109	WESTERN UNION CO	961.000		8,946.91	10,458.09	-1,511.18	-1,511.18
		9.31	0.00	8,946.91	10,458.09	0.00	
CUSIP: 958102105	WESTN DIGITAL CORP COM	821.000		141,433.67	21,373.54	120,060.13	120,060.13
		172.27	0.00	141,433.67	21,373.54	0.00	
CUSIP: 962166104	WEYERHAEUSER CO COM	1,901.000		45,034.69	40,925.19	4,109.50	4,109.50
		23.69	0.00	45,034.69	40,925.19	0.00	
CUSIP: G9618E107	WHITE MOUNTAINS INSURANCE GROUP COM STOCK	6.000		12,468.18	8,715.08	3,753.10	3,753.10
		2,078.03	0.00	12,468.18	8,715.08	0.00	
CUSIP: 968223206	WILEY JOHN & SONS INC CLA	110.000		3,369.30	4,204.48	-835.18	-835.18
		30.63	39.05	3,369.30	4,204.48	0.00	
CUSIP: 969457100	WILLIAMS CO INC COM	3,147.000		189,166.17	52,505.86	136,660.31	136,660.31
		60.11	0.00	189,166.17	52,505.86	0.00	
CUSIP: 969904101	WILLIAMS SONOMA INC COM	342.000		61,077.78	20,275.90	40,801.88	40,801.88
		178.59	0.00	61,077.78	20,275.90	0.00	
CUSIP: G96629103	WILLIS TOWERS WATSON PLC COM USD0.000115	244.000		80,178.40	56,913.61	23,264.79	23,264.79
		328.60	224.48	80,178.40	56,913.61	0.00	
CUSIP: 974155103	WINGSTOP INC COM	76.000		18,125.24	15,100.63	3,024.61	3,024.61
		238.49	0.00	18,125.24	15,100.63	0.00	
CUSIP: 974637100	WINNEBAGO INDS INC COM	77.000		3,120.04	4,570.15	-1,450.11	-1,450.11
		40.52	0.00	3,120.04	4,570.15	0.00	
CUSIP: 97650W108	WINTRUST FINL CORP COM	154.000		21,532.28	10,370.75	11,161.53	11,161.53
		139.82	0.00	21,532.28	10,370.75	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 980745103	WOODWARD INC COM	149.000		45,045.68	14,699.23	30,346.45	30,346.45
		302.32	0.00	45,045.68	14,699.23	0.00	
CUSIP: 98138H101	WORKDAY INC CL A COM USD0.001	516.000		110,826.48	96,157.89	14,668.59	14,668.59
		214.78	0.00	110,826.48	96,157.89	0.00	
CUSIP: 981475106	WORLD KINECT CORPORATION COM USD0.01	157.000		3,678.51	3,737.00	-58.49	-58.49
		23.43	31.40	3,678.51	3,737.00	0.00	
CUSIP: 981811102	WORTHINGTON ENTERPRISES INC	80.000		4,125.60	3,147.65	977.95	977.95
		51.57	0.00	4,125.60	3,147.65	0.00	
CUSIP: 982104101	WORTHINGTON STL INC COMMON STOCK	80.000		2,769.60	1,594.95	1,174.65	1,174.65
		34.62	0.00	2,769.60	1,594.95	0.00	
CUSIP: 929328102	WSFS FINANCIAL CORP COM	157.000		8,672.68	5,465.57	3,207.11	3,207.11
		55.24	0.00	8,672.68	5,465.57	0.00	
CUSIP: 98311A105	WYNDHAM HOTELS & RESORTS INC COM	224.000		16,925.44	15,492.40	1,433.04	1,433.04
		75.56	0.00	16,925.44	15,492.40	0.00	
CUSIP: 983134107	WYNN RESORTS LTD COM	226.000		27,194.58	16,544.99	10,649.59	10,649.59
		120.33	0.00	27,194.58	16,544.99	0.00	
CUSIP: 98389B100	XCEL ENERGY INC COM	1,224.000		90,404.64	68,753.67	21,650.97	21,650.97
		73.86	697.68	90,404.64	68,753.67	0.00	
CUSIP: G98239109	XP INC COM USD0.00001 CLASS A	821.000		13,439.77	12,419.69	1,020.08	1,020.08
		16.37	0.00	13,439.77	12,419.69	0.00	
CUSIP: 983793100	XPO INC COM	264.000		35,880.24	11,658.90	24,221.34	24,221.34
		135.91	0.00	35,880.24	11,658.90	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Equities							
USD							
CUSIP: 98419M100	XYLEM INC COM	607.000		82,661.26	60,723.42	21,937.84	21,937.84
		136.18	0.00	82,661.26	60,723.42	0.00	
CUSIP: 985817105	YELP INC COM	173.000		5,257.47	5,180.06	77.41	77.41
		30.39	0.00	5,257.47	5,180.06	0.00	
CUSIP: 98585X104	YETI HLDGS INC COM	222.000		9,805.74	9,087.02	718.72	718.72
		44.17	0.00	9,805.74	9,087.02	0.00	
CUSIP: 988498101	YUM BRANDS INC COM	475.000		71,858.00	70,417.57	1,440.43	1,440.43
		151.28	0.00	71,858.00	70,417.57	0.00	
CUSIP: 989207105	ZEBRA TECHNOLOGIES CORP CL A	103.000		25,010.46	34,658.74	-9,648.28	-9,648.28
		242.82	0.00	25,010.46	34,658.74	0.00	
CUSIP: 98954M200	ZILLOW GROUP INC COM USD0.0001 CLASS C	407.000		27,765.54	17,880.53	9,885.01	9,885.01
		68.22	0.00	27,765.54	17,880.53	0.00	
CUSIP: 98954M101	ZILLOW GROUP INC COM USD0.0001	145.000		9,893.35	6,273.07	3,620.28	3,620.28
		68.23	0.00	9,893.35	6,273.07	0.00	
CUSIP: 98956P102	ZIMMER BIOMET HLDGS INC COM	400.000		35,968.00	38,736.73	-2,768.73	-2,768.73
		89.92	96.00	35,968.00	38,736.73	0.00	
CUSIP: 989701107	ZIONS BANCORPORATION N A	380.000		22,245.20	10,196.35	12,048.85	12,048.85
		58.54	0.00	22,245.20	10,196.35	0.00	
CUSIP: 98978V103	ZOETIS INC COM USD0.01 CL 'A'	885.000		111,350.70	109,338.75	2,011.95	2,011.95
		125.82	0.00	111,350.70	109,338.75	0.00	
CUSIP: 98980L101	ZOOM COMMUNICATIONS INC	629.000		54,276.41	38,804.59	15,471.82	15,471.82
		86.29	0.00	54,276.41	38,804.59	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value / Market Price	Accrued income/expense Base	Market value Local / Base	Cost Local / Base	Unrealized gain/loss Base market / Base translation	Base total
Equities							
USD							
CUSIP: 98980G102	ZSCALER INC COM	218.000		49,032.56	19,348.05	29,684.51	29,684.51
		224.92	0.00	49,032.56	19,348.05	0.00	
CUSIP: 98983L108	ZURN ELKAY WATER SOLUTIONS CORPORATION	318.000		14,783.82	6,910.94	7,872.88	7,872.88
		46.49	0.00	14,783.82	6,910.94	0.00	
Total - USD				**128,081,419.33**	**54,486,170.78**		
Total - Base Currency				**128,081,419.33**	**54,486,170.78**		
Total Equities (Excl Derivatives) in Base Currency			**95,963.14**	**165,184,812.06**	**79,483,982.55**	**85,135,662.04**	**85,700,829.51**
						565,167.47	
Total Equities in Base Currency						**85,135,662.04**	**85,700,829.51**
			95,963.14	**165,184,812.06**	**79,483,982.55**	**565,167.47**	
Fixed Income							
USD							
CUSIP: 2A3999S48	CF NHIT LOOMIS SAYLES LONG DURATION CORP BND TRUST	2,657,237.910		58,964,109.22	53,177,005.49	5,787,103.73	5,787,103.73
		22.19	0.00	58,964,109.22	53,177,005.49	0.00	
Total - USD				**58,964,109.22**	**53,177,005.49**		
Total - Base Currency				**58,964,109.22**	**53,177,005.49**		
Total Fixed Income (Excl Derivatives) in Base Currency			**0.00**	**58,964,109.22**	**53,177,005.49**	**5,787,103.73**	**5,787,103.73**
						0.00	
Total Fixed Income in Base Currency						**5,787,103.73**	**5,787,103.73**
			0.00	**58,964,109.22**	**53,177,005.49**	**0.00**	
Real Estate							
USD							
CUSIP: 994TXH994	CLARION LION PROPERTIES FUND	12,975,551.800		11,116,537.00	12,975,551.80	-1,859,014.80	-1,859,014.80
		11,116,537.00	0.00	11,116,537.00	12,975,551.80	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value Market Price	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	 Base total
Real Estate							
Total - USD				**11,116,537.00**	**12,975,551.80**		
Total - Base Currency				**11,116,537.00**	**12,975,551.80**		
Total Real Estate in Base Currency			**0.00**	**11,116,537.00**	**12,975,551.80**	**-1,859,014.80**	**-1,859,014.80**
						0.00	
Total Real Estate in Base Currency						**-1,859,014.80**	**-1,859,014.80**
			0.00	**11,116,537.00**	**12,975,551.80**	**0.00**	
Venture Capital and Partnerships							
USD							
CUSIP: 994TYH993	LGIMA LONG DURATION US CREDIT FUND LLC	52,300,000.000		57,969,343.00	52,300,000.00	5,669,343.00	5,669,343.00
		57,969,343.00	0.00	57,969,343.00	52,300,000.00	0.00	
CUSIP: 994VQ5993	PRISA PF, LP-S/R	15,000,000.000		14,144,828.00	15,000,000.00	-855,172.00	-855,172.00
		14,144,828.00	0.00	14,144,828.00	15,000,000.00	0.00	
Total - USD				**72,114,171.00**	**67,300,000.00**		
Total - Base Currency				**72,114,171.00**	**67,300,000.00**		
Total Partnerships in Base Currency			**0.00**	**72,114,171.00**	**67,300,000.00**	**4,814,171.00**	**4,814,171.00**
						0.00	
Total Venture Capital and Partnerships in Base Currency						**4,814,171.00**	**4,814,171.00**
			0.00	**72,114,171.00**	**67,300,000.00**	**0.00**	
All Other							
	CAD - Canadian dollar			0.00	0.00	0.00	0.00
		1.37075	24,609.24	0.00	0.00	0.00	
	CHF - Swiss franc			0.00	0.00	0.00	0.00
		0.79225	36,238.72	0.00	0.00	0.00	
	DKK - Danish krone			0.00	0.00	0.00	0.00
		6.3596	4,337.97	0.00	0.00	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Shares/PAR value / Market Price	Accrued income/expense Base	Market value Local / Base	Cost Local / Base	Unrealized gain/loss Base market / Base translation	Unrealized gain/loss Base total
All Other							
	EUR - Euro			0.00	0.00	0.00	0.00
		0.851462	63,220.72	0.00	0.00	0.00	
	JPY - Japanese yen			0.00	0.00	0.00	0.00
		156.745	3,465.74	0.00	0.00	0.00	
	USD - United States dollar			0.00	0.00	0.00	0.00
		1.00	11,957.23	0.00	0.00	0.00	
Total - Base Currency							
Total Recoverable taxes in Base Currency			**143,829.62**	**0.00**	**0.00**	**0.00**	**0.00**
						0.00	
Total All Other in Base Currency						**0.00**	**0.00**
			143,829.62	**0.00**	**0.00**	**0.00**	
Cash and Cash Equivalents							
USD							
* SEDOL: B0C9TG3	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A	485,329.100		485,329.10	485,329.10	0.00	0.00
		1.00	904.21	485,329.10	485,329.10	0.00	
Total - USD				**485,329.10**	**485,329.10**		
Total - Base Currency				**485,329.10**	**485,329.10**		
Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			**904.21**	**485,329.10**	**485,329.10**	**0.00**	**0.00**
						0.00	
	AUD - Australian dollar			22,960.79	22,960.79	0.00	0.00
		1.499588	0.34	15,311.40	15,311.40	0.00	
	CAD - Canadian dollar			14,894.23	14,894.23	0.00	0.00
		1.37075	0.00	10,865.75	10,865.75	0.00	

◆ Asset Detail - Local by Currency

Asset ID	Description	Exchange rate	Accrued income/expense Base	Market value Local / Base	Cost Local / Base	Unrealized gain/loss Base market / Base translation	Unrealized gain/loss Base total
Cash and Cash Equivalents							
	CHF - Swiss franc			693.05	693.05	0.00	0.00
		0.79225	-1.17	874.79	874.79	0.00	
	DKK - Danish krone			11,555.09	11,555.09	0.00	0.00
		6.3596	0.00	1,816.95	1,816.95	0.00	
	EUR - Euro			45,024.76	45,024.76	0.00	0.00
		0.851462	0.78	52,879.33	52,879.33	0.00	
	GBP - British pound sterling			9,991.24	9,991.24	0.00	0.00
		0.743467	0.42	13,438.72	13,438.72	0.00	
	HKD - Hong Kong dollar			90,884.29	90,884.29	0.00	0.00
		7.7835	0.00	11,676.53	11,676.53	0.00	
	ILS - New Israeli shekel			15,040.11	15,040.11	0.00	0.00
		3.1871	0.00	4,719.06	4,719.06	0.00	
	JPY - Japanese yen			11,262,099.00	11,262,099.00	0.00	0.00
		156.745	-15.56	71,849.81	71,849.81	0.00	
	NOK - Norwegian krone			34,211.23	34,211.23	0.00	0.00
		10.08685	0.61	3,391.67	3,391.67	0.00	
	NZD - New Zealand dollar			14,615.07	14,615.07	0.00	0.00
		1.738979	0.00	8,404.40	8,404.40	0.00	
	SEK - Swedish krona			40,949.25	40,949.25	0.00	0.00
		9.2188	0.00	4,441.93	4,441.93	0.00	
	SGD - Singapore dollar			8,433.93	8,433.93	0.00	0.00
		1.286	0.00	6,558.27	6,558.27	0.00	
	USD - United States dollar			253.93	253.93	0.00	0.00
		1.00	0.00	253.93	253.93	0.00	

◆ Asset Detail - Local by Currency

	Asset ID	Description	Exchange rate	Accrued income/expense Base	Market value Local Base	Cost Local Base	Unrealized gain/loss Base market Base translation	Unrealized gain/loss Base total
	Cash and Cash Equivalents							
	Total - Base Currency							
	USD							
*	CUSIP: 565278404	MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A	3,209,665.560		3,209,665.56	3,209,665.56	0.00	0.00
			1.00	10,290.39	3,209,665.56	3,209,665.56	0.00	
	Total - USD				**3,209,665.56**	**3,209,665.56**		
	Total - Base Currency				**3,209,665.56**	**3,209,665.56**		
	Total Cash and Cash Equivalents (Excl Derivatives) in Base Currency			**10,275.81**	**3,416,148.10**	**3,416,148.10**	**0.00**	**0.00**
							0.00	
	Total Cash and Cash Equivalents in Base Currency						**0.00**	**0.00**
				11,180.02	**3,901,477.20**	**3,901,477.20**	**0.00**	
	Adjustments To Cash							
	Pending trade sales							
		USD - United States dollar			15.55	15.55	0.00	0.00
			1.00	0.00	15.55	15.55	0.00	
	Total - Base Currency							
	Total Pending trade sales in Base Currency			**0.00**	**15.55**	**15.55**	**0.00**	**0.00**
							0.00	
	Total Adjustments To Cash in Base Currency						**0.00**	**0.00**
				0.00	**15.55**	**15.55**	**0.00**	
	Total						**93,877,921.97**	**94,443,089.44**
				250,972.78	**Ⓐ 311,281,122.03**	**216,838,032.59**	**565,167.47**	

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							
Canada - USD							
DESCARTES SYS GROUP INC COM CUSIP: 249906108							
1,821.00	87.6600000	0.00	159,628.86	196,265.01	- 36,636.15	0.00	- 36,636.15
Total USD		0.00	159,628.86	196,265.01	- 36,636.15	0.00	- 36,636.15
Total Canada		0.00	159,628.86	196,265.01	- 36,636.15	0.00	- 36,636.15
Israel - USD							
ELBIT SYS LTD CUSIP: M3760D101 ESLT							
4,350.00	577.7100000	3,525.00	2,513,038.50	2,086,108.78	426,929.72	0.00	426,929.72
Total USD		3,525.00	2,513,038.50	2,086,108.78	426,929.72	0.00	426,929.72
Total Israel		3,525.00	2,513,038.50	2,086,108.78	426,929.72	0.00	426,929.72
United States - USD							
#REORG/PINNACLE MERGER PINNACLE 2G16AX5 02 JAN 2026 CUSIP: 72346Q104							
1,104.00	95.4100000	0.00	105,332.64	107,012.50	- 1,679.86	0.00	- 1,679.86

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							
AAON INC COM PAR $0.004 COM PAR $0.004 CUSIP: 000360206							
2,519.00	76.2500000	0.00	192,073.75	204,013.81	- 11,940.06	0.00	- 11,940.06
ACUITY INC CUSIP: 00508Y102							
461.00	360.0400000	0.00	165,978.44	152,661.81	13,316.63	0.00	13,316.63
ADOBE INC COM CUSIP: 00724F101 ADBE							
7,600.00	349.9900000	0.00	2,659,924.00	2,633,893.12	26,030.88	0.00	26,030.88
ADVANCED DRAIN SYS INC DEL COM CUSIP: 00790R104							
1,518.00	144.8300000	0.00	219,851.94	224,141.35	- 4,289.41	0.00	- 4,289.41
ADVANCED ENERGY INDS INC COM CUSIP: 007973100							
1,028.00	209.3700000	0.00	215,232.36	149,413.63	65,818.73	0.00	65,818.73
AEROVIRONMENT INC COM CUSIP: 008073108							
17,540.00	241.8900000	0.00	4,242,750.60	4,470,599.72	- 227,849.12	0.00	- 227,849.12
ALBANY INTL CORP NEW CL A CUSIP: 012348108 AIN							
1,225.00	50.7000000	343.00	62,107.50	114,988.48	- 52,880.98	0.00	- 52,880.98

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							
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109							
744.00	48.9400000	535.68	36,411.36	59,929.13	- 23,517.77	0.00	- 23,517.77
AMERICAN EXPRESS CO CUSIP: 025816109 AXP							
8,500.00	369.9500000	0.00	3,144,575.00	2,792,827.91	351,747.09	0.00	351,747.09
AMERICAN TOWER CORP CUSIP: 03027X100 AMT							
29,100.00	175.5700000	49,470.00	5,109,087.00	5,692,841.01	- 583,754.01	0.00	- 583,754.01
APOLLO GLOBAL MANAGEMENT INC COM USD0.00001 CUSIP: 03769M106							
37,600.00	144.7600000	0.00	5,442,976.00	4,922,517.37	520,458.63	0.00	520,458.63
ATKORE INC CUSIP: 047649108							
1,684.00	63.2500000	0.00	106,513.00	108,058.79	- 1,545.79	0.00	- 1,545.79
ATMOS ENERGY CORP COM CUSIP: 049560105							
730.00	167.6300000	0.00	122,369.90	120,830.47	1,539.43	0.00	1,539.43
AVNET INC COM CUSIP: 053807103 AVT							
2,386.00	48.0800000	0.00	114,716.88	124,647.51	- 9,928.63	0.00	- 9,928.63

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							
AXON ENTERPRISE INC COM CUSIP: 05464C101							
379.00	567.9300000	0.00	215,245.47	280,518.86	- 65,273.39	0.00	- 65,273.39
BALCHEM CORP COM CUSIP: 057665200							
1,421.00	153.3600000	1,364.16	217,924.56	226,801.83	- 8,877.27	0.00	- 8,877.27
BATH & BODY WORKS INC COM USD0.5 WI CUSIP: 070830104							
2,024.00	20.0800000	0.00	40,641.92	61,957.47	- 21,315.55	0.00	- 21,315.55
BIO-TECHNE CORP COM CUSIP: 09073M104							
2,168.00	58.8100000	0.00	127,500.08	116,563.39	10,936.69	0.00	10,936.69
BLACKSTONE INC COM USD0.00001 CUSIP: 09260D107							
30,000.00	154.1400000	0.00	4,624,200.00	5,017,409.35	- 393,209.35	0.00	- 393,209.35
BORG WARNER INC COM CUSIP: 099724106 BWA							
1,192.00	45.0600000	0.00	53,711.52	50,124.89	3,586.63	0.00	3,586.63
BURLINGTON STORES INC COM CUSIP: 122017106							
784.00	288.8500000	0.00	226,458.40	227,777.79	- 1,319.39	0.00	- 1,319.39

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							
CABOT CORP COM CUSIP: 127055101 CBT							
1,098.00	66.2800000	0.00	72,775.44	87,564.78	- 14,789.34	0.00	- 14,789.34
CBRE GROUP INC CL A CL A CUSIP: 12504L109							
1,361.00	160.7900000	0.00	218,835.19	119,475.31	99,359.88	0.00	99,359.88
CERTARA INC COM CUSIP: 15687V109							
8,498.00	8.8100000	0.00	74,867.38	89,116.83	- 14,249.45	0.00	- 14,249.45
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107 CRL							
430.00	199.4800000	0.00	85,776.40	90,106.31	- 4,329.91	0.00	- 4,329.91
CHURCH & DWIGHT INC COM CUSIP: 171340102 CHD							
1,866.00	83.8500000	0.00	156,464.10	177,033.76	- 20,569.66	0.00	- 20,569.66
CONMED CORP COM CUSIP: 207410101							
200.00	40.6000000	0.00	8,120.00	17,240.96	- 9,120.96	0.00	- 9,120.96
CONSTRUCTION PARTNERS INC CL A CL A CUSIP: 21044C107							
1,193.00	108.5500000	0.00	129,500.15	131,964.35	- 2,464.20	0.00	- 2,464.20

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							
COPART INC COM CUSIP: 217204106 CPRT							
3,601.00	39.1500000	0.00	140,979.15	174,385.62	- 33,406.47	0.00	- 33,406.47
COSTAR GROUP INC COM CUSIP: 22160N109							
2,553.00	67.2400000	0.00	171,663.72	227,403.88	- 55,740.16	0.00	- 55,740.16
D R HORTON INC COM CUSIP: 23331A109 DHI							
803.00	144.0300000	0.00	115,656.09	75,409.82	40,246.27	0.00	40,246.27
DARDEN RESTAURANTS INC COM CUSIP: 237194105 DRI							
448.00	184.0200000	0.00	82,440.96	67,310.52	15,130.44	0.00	15,130.44
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101							
2,443.00	36.0000000	0.00	87,948.00	78,099.54	9,848.46	0.00	9,848.46
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109 FANG							
943.00	150.3300000	0.00	141,761.19	135,819.54	5,941.65	0.00	5,941.65
DIGI INTL INC COM CUSIP: 253798102							
3,365.00	43.2900000	0.00	145,670.85	113,519.63	32,151.22	0.00	32,151.22

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							
EAGLE MATLS INC COM CUSIP: 26969P108							
420.00	206.6800000	105.00	86,805.60	100,842.38	- 14,036.78	0.00	- 14,036.78
EASTGROUP PPTYS INC REIT CUSIP: 277276101 EGP							
565.00	178.1400000	875.75	100,649.10	93,945.32	6,703.78	0.00	6,703.78
EASTMAN CHEM CO COM CUSIP: 277432100 EMN							
1,174.00	63.8300000	591.36	74,936.42	90,205.60	- 15,269.18	0.00	- 15,269.18
ENTEGRIS INC COM CUSIP: 29362U104							
1,011.00	84.2500000	0.00	85,176.75	79,993.86	5,182.89	0.00	5,182.89
EPAM SYS INC COM STK CUSIP: 29414B104 EPAM							
566.00	204.8800000	0.00	115,962.08	95,085.45	20,876.63	0.00	20,876.63
EXLSERVICE COM INC COM STK CUSIP: 302081104							
7,083.00	42.4400000	0.00	300,602.52	317,168.95	- 16,566.43	0.00	- 16,566.43
EXPONENT INC COM STK CUSIP: 30214U102							
3,016.00	69.4600000	0.00	209,491.36	214,665.01	- 5,173.65	0.00	- 5,173.65

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							
FAIR ISAAC CORPORATION COM CUSIP: 303250104 FICO							
3,870.00	1,690.6200000	0.00	6,542,699.40	5,987,416.46	555,282.94	0.00	555,282.94
FIRSTCASH HLDGS INC COM CUSIP: 33768G107							
804.00	159.3800000	0.00	128,141.52	73,822.38	54,319.14	0.00	54,319.14
FLEX LTD COM USD0.01 CUSIP: Y2573F102							
4,354.00	60.4200000	0.00	263,068.68	235,715.11	27,353.57	0.00	27,353.57
GATX CORP COM CUSIP: 361448103							
869.00	169.6000000	0.00	147,382.40	98,516.94	48,865.46	0.00	48,865.46
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208 GMED							
2,211.00	87.3100000	0.00	193,042.41	132,692.50	60,349.91	0.00	60,349.91
HEALTHEQUITY INC COM CUSIP: 42226A107							
1,298.00	91.6100000	0.00	118,909.78	120,926.61	-2,016.83	0.00	-2,016.83
HUBSPOT INC COM CUSIP: 443573100							
247.00	401.3000000	0.00	99,121.10	121,634.93	-22,513.83	0.00	-22,513.83

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							
378.00	340.0700000	0.00	128,546.46	78,829.70	49,716.76	0.00	49,716.76
KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103 KEYS							
1,503.00	203.1900000	0.00	305,394.57	251,979.00	53,415.57	0.00	53,415.57
KINSALE CAP GROUP INC COM CUSIP: 49714P108							
432.00	391.1200000	0.00	168,963.84	193,653.59	- 24,689.75	0.00	- 24,689.75
LAM RESH CORP COM NEW CUSIP: 512807306							
32,900.00	171.1800000	10,010.00	5,631,822.00	3,513,940.00	2,117,882.00	0.00	2,117,882.00
LKQ CORP COM LKQ CORP CUSIP: 501889208							
1,721.00	30.2000000	0.00	51,974.20	55,012.97	- 3,038.77	0.00	- 3,038.77
MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108							
371.00	181.2500000	0.00	67,243.75	69,180.93	- 1,937.18	0.00	- 1,937.18
MASCO CORP COM CUSIP: 574599106							
1,635.00	63.4600000	0.00	103,757.10	117,658.85	- 13,901.75	0.00	- 13,901.75

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							
MDU RES GROUP INC COM CUSIP: 552690109							
6,740.00	19.5200000	943.60	131,564.80	129,230.85	2,333.95	0.00	2,333.95
MIDDLEBY CORP COM CUSIP: 596278101 MIDD							
800.00	148.6700000	0.00	118,936.00	105,276.87	13,659.13	0.00	13,659.13
MOELIS & CO CL A CL A CUSIP: 60786M105							
24,400.00	68.7400000	0.00	1,677,256.00	1,676,195.57	1,060.43	0.00	1,060.43
MONOLITHIC PWR SYS INC COM CUSIP: 609839105							
268.00	906.3600000	418.08	242,904.48	233,103.21	9,801.27	0.00	9,801.27
MOOG INC CL A CUSIP: 615394202							
821.00	243.5500000	0.00	199,954.55	88,883.90	111,070.65	0.00	111,070.65
MURPHY OIL CORP COM CUSIP: 626717102							
3,928.00	31.2500000	0.00	122,750.00	99,141.55	23,608.45	0.00	23,608.45
NEXTPOWER INC CUSIP: 65290E101							
1,844.00	87.1100000	0.00	160,630.84	124,760.63	35,870.21	0.00	35,870.21

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							
NOV INC COM CUSIP: 62955J103							
5,127.00	15.6300000	0.00	80,135.01	66,834.04	13,300.97	0.00	13,300.97
NOVANTA INC NOVANTA INC CUSIP: 67000B104							
1,063.00	118.9900000	0.00	126,486.37	122,180.26	4,306.11	0.00	4,306.11
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109							
1,576.00	109.6100000	0.00	172,745.36	210,816.32	-38,070.96	0.00	-38,070.96
ONTO INNOVATION INC CUSIP: 683344105							
697.00	157.8600000	0.00	110,028.42	73,049.09	36,979.33	0.00	36,979.33
PALANTIR TECHNOLOGIES INC CL A CL A CUSIP: 69608A108							
22,300.00	177.7500000	0.00	3,963,825.00	3,534,908.76	428,916.24	0.00	428,916.24
PEBBLEBROOK HOTEL TR COM STK CUSIP: 70509V100							
3,835.00	11.3200000	38.35	43,412.20	42,802.82	609.38	0.00	609.38
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103							
1,641.00	89.9200000	0.00	147,558.72	171,743.12	-24,184.40	0.00	-24,184.40

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							
POOL CORP COM STK CUSIP: 73278L105							
542.00	228.7500000	0.00	123,982.50	178,727.10	- 54,744.60	0.00	- 54,744.60
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700							
1,129.00	124.5200000	846.75	140,583.08	141,942.17	- 1,359.09	0.00	- 1,359.09
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109 RJF							
719.00	160.5900000	0.00	115,464.21	78,744.94	36,719.27	0.00	36,719.27
RBC BEARINGS INC COM CUSIP: 75524B104							
813.00	448.4300000	0.00	364,573.59	315,386.68	49,186.91	0.00	49,186.91
REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP: 758750103 RBC							
615.00	140.3200000	215.25	86,296.80	87,481.42	- 1,184.62	0.00	- 1,184.62
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604 RGA							
758.00	203.4600000	0.00	154,222.68	114,050.93	40,171.75	0.00	40,171.75
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103							
418.00	281.1600000	0.00	117,524.88	102,047.81	15,477.07	0.00	15,477.07

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							
REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109							
1,387.00	163.8600000	0.00	227,273.82	168,700.39	58,573.43	0.00	58,573.43
ROLLINS INC COM CUSIP: 775711104							
4,541.00	60.0200000	0.00	272,550.82	257,600.49	14,950.33	0.00	14,950.33
RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A CUSIP: 78351F107							
3,317.00	51.6300000	0.00	171,256.71	177,910.03	- 6,653.32	0.00	- 6,653.32
SANMINA CORP COM CUSIP: 801056102 SANM							
1,567.00	150.0700000	0.00	235,159.69	182,257.78	52,901.91	0.00	52,901.91
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102							
3,515.00	26.5300000	333.92	93,252.95	85,250.01	8,002.94	0.00	8,002.94
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106 SMG							
857.00	58.3500000	0.00	50,005.95	52,384.90	- 2,378.95	0.00	- 2,378.95
SNAP-ON INC COM CUSIP: 833034101 SNA							
347.00	344.6000000	0.00	119,576.20	87,928.00	31,648.20	0.00	31,648.20

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							
SONOCO PROD CO COM CUSIP: 835495102							
1,109.00	43.6400000	0.00	48,396.76	64,987.32	- 16,590.56	0.00	- 16,590.56
STAG INDL INC COM CUSIP: 85254J102							
2,558.00	36.7600000	317.60	94,032.08	92,821.63	1,210.45	0.00	1,210.45
STIFEL FINL CORP COM CUSIP: 860630102							
1,305.00	125.2200000	0.00	163,412.10	147,465.26	15,946.84	0.00	15,946.84
SYNOPSYS INC COM CUSIP: 871607107 SNPS							
242.00	469.7200000	0.00	113,672.24	139,512.39	- 25,840.15	0.00	- 25,840.15
TIMKEN CO COM CUSIP: 887389104 TKR							
871.00	84.1300000	0.00	73,277.23	65,356.62	7,920.61	0.00	7,920.61
TRANSDIGM GROUP INC COM CUSIP: 893641100							
4,330.00	1,329.8500000	0.00	5,758,250.50	5,486,122.45	272,128.05	0.00	272,128.05
TRINET GROUP INC COM USD0.000025 CUSIP: 896288107							
560.00	59.1300000	0.00	33,112.80	39,004.90	- 5,892.10	0.00	- 5,892.10

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							
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105							
516.00	453.9500000	0.00	234,238.20	288,860.82	- 54,622.62	0.00	- 54,622.62
UMB FINL CORP COM STK CUSIP: 902788108							
869.00	115.0400000	373.67	99,969.76	104,993.88	- 5,024.12	0.00	- 5,024.12
UNITED BANKSHARES INC W VA COM CUSIP: 909907107							
3,114.00	38.4000000	1,183.32	119,577.60	118,275.94	1,301.66	0.00	1,301.66
VERTEX INC CL A CL A CUSIP: 92538J106							
5,482.00	19.9700000	0.00	109,475.54	134,823.22	- 25,347.68	0.00	- 25,347.68
VORNADO RLTY TR COM CUSIP: 929042109							
4,190.00	33.2800000	0.00	139,443.20	158,527.39	- 19,084.19	0.00	- 19,084.19
WATSCO INC COM CUSIP: 942622200							
376.00	336.9500000	0.00	126,693.20	152,768.69	- 26,075.49	0.00	- 26,075.49
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109 WBS							
1,275.00	62.9400000	0.00	80,248.50	65,621.41	14,627.09	0.00	14,627.09

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							
WESBANCO INC COM CUSIP: 950810101 WSBC							
2,957.00	33.2400000	1,123.66	98,290.68	95,868.61	2,422.07	0.00	2,422.07
WEX INC COM CUSIP: 96208T104							
544.00	148.9800000	0.00	81,045.12	100,855.96	- 19,810.84	0.00	- 19,810.84
Total USD		69,089.15	60,944,781.12	57,452,073.71	3,492,707.41	0.00	3,492,707.41
Total United States		69,089.15	60,944,781.12	57,452,073.71	3,492,707.41	0.00	3,492,707.41
Total Common Stock							
378,971.00		**72,614.15**	**63,617,448.48**	**59,734,447.50**	**3,883,000.98**	**0.00**	**3,883,000.98**
Funds - common stock							
Global Region - USD							
CF ARROWSTREET GLOBAL EQUITY ACWI TRUST FUND - CLASS R-2023-01 CUSIP: 0PN999A44							
316,122.81	181.2036960	0.00	57,282,621.56	31,612,281.00	25,670,340.56	0.00	25,670,340.56
Total USD		0.00	57,282,621.56	31,612,281.00	25,670,340.56	0.00	25,670,340.56

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							
Funds - common stock							
Total Global Region		0.00	57,282,621.56	31,612,281.00	25,670,340.56	0.00	25,670,340.56
United States - USD							
CF SSGA MSCI ACWI EX USA SL CTF ACWICTF CUSIP: 0NP999Z32							
1,151,912.83	29.0350000	0.00	33,445,789.02	22,307,729.28	11,138,059.74	0.00	11,138,059.74
CF SSGA S&P 500 INDEX SL CTF CM10LEN CUSIP: 0NP999Z08							
274,516.13	382.9240000	0.00	105,118,814.56	60,232,480.99	44,886,333.57	0.00	44,886,333.57
Total USD		0.00	138,564,603.58	82,540,210.27	56,024,393.31	0.00	56,024,393.31
Total United States		0.00	138,564,603.58	82,540,210.27	56,024,393.31	0.00	56,024,393.31
Total Funds - Common Stock							
1,742,551.77		**0.00**	**195,847,225.14**	**114,152,491.27**	**81,694,733.87**	**0.00**	**81,694,733.87**
Total Equities							
2,121,522.77		**72,614.15**	**259,464,673.62**	**173,886,938.77**	**85,577,734.85**	**0.00**	**85,577,734.85**

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							
Bermuda - USD							
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7							
205,000.00	69.2500000	2,517.66	141,962.50	141,960.45	2.05	0.00	2.05
Issue Date: 20 Aug 20 Rate: 3.375% Call Date: 20 Feb 50 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 20 Aug 50							
Total USD		2,517.66	141,962.50	141,960.45	2.05	0.00	2.05
Total Bermuda		2,517.66	141,962.50	141,960.45	2.05	0.00	2.05
Chile - USD							
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6							
200,000.00	79.8850000	214.44	159,770.00	160,100.00	- 330.00	0.00	- 330.00
Issue Date: 21 Jun 17 Rate: 3.86% Yield to Maturity: 5.462% Maturity Date: 21 Jun 47							
Total USD		214.44	159,770.00	160,100.00	- 330.00	0.00	- 330.00
Total Chile		214.44	159,770.00	160,100.00	- 330.00	0.00	- 330.00

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							
Hungary - USD							
PVTPL HUNGARY 6.75% 09-23-2055 CUSIP: 445545AX4							
215,000.00	104.4757650	7,578.75	224,622.89	212,361.48	12,261.41	0.00	12,261.41
Issue Date: 23 Jun 25 Rate: 6.75% Yield to Maturity: 6.41% Maturity Date: 23 Sep 55							
Total USD		7,578.75	224,622.89	212,361.48	12,261.41	0.00	12,261.41
Total Hungary		7,578.75	224,622.89	212,361.48	12,261.41	0.00	12,261.41
Mexico - USD							
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8							
465,000.00	95.2500000	4,666.35	442,912.50	434,412.94	8,499.56	0.00	8,499.56
Issue Date: 28 Apr 23 Rate: 6.338% Call Date: 4 Nov 52 Call Price: 100.00 Yield to Maturity: 6.718% Maturity Date: 4 May 53							
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7							
240,000.00	96.0500000	2,304.00	230,520.00	238,294.45	-7,774.45	0.00	-7,774.45
Issue Date: 8 Jan 24 Rate: 6.4% Call Date: 7 Nov 53 Call Price: 100.00 Yield to Maturity: 6.712% Maturity Date: 7 May 54							
UNITED MEXICAN 7.375% 05-13-2055 CUSIP: 91087BBD1							
1,160,000.00	107.7000000	11,406.67	1,249,320.00	1,173,000.36	76,319.64	0.00	76,319.64
Issue Date: 13 Jan 25 Rate: 7.375% Call Date: 13 Nov 54 Call Price: 100.00 Yield to Maturity: 6.767% Maturity Date: 13 May 55							

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							
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL: B5VXTJ4							
110,000.00	99.5000000	3,142.64	109,450.00	109,934.00	- 484.00	0.00	- 484.00
Issue Date: 11 Jan 08 Rate: 6.05% Yield to Maturity: 6.103% Maturity Date: 11 Jan 40							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
220,000.00	82.4000000	3,280.14	181,280.00	179,740.00	1,540.00	0.00	1,540.00
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 6.4% Maturity Date: 8 Mar 44							
Total USD		24,799.80	2,213,482.50	2,135,381.75	78,100.75	0.00	78,100.75
Total Mexico		24,799.80	2,213,482.50	2,135,381.75	78,100.75	0.00	78,100.75
Peru - PEN							
&&& BONOS DE TESORERIA 144A 5.4% 12/08/2034 SEDOL: BJ5CSV0							
200,000.00	99.6882765	1,239.34	59,292.38	44,829.64	10,109.90	4,352.84	14,462.74
Issue Date: 20 Jun 19 Rate: 5.4% Yield to Maturity: 5.444% Maturity Date: 12 Aug 34							
&&& PERU(REPUBLIC OF) 7.3% 12/08/2033 SEDOL: BQ0MKN0							
100,000.00	114.0866565	837.70	33,928.11	26,174.44	5,212.20	2,541.47	7,753.67
Issue Date: 12 Jun 23 Rate: 7.3% Yield to Maturity: 5.047% Maturity Date: 12 Aug 33							

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							
&&&BONOS DE TESORERIA 5.35% GTD SNR BDS 12/08/40 SEDOL: BL61Y34							
100,000.00	88.8208390	813.93	26,414.33	20,680.51	3,725.79	2,008.03	5,733.82
Issue Date: 3 Dec 19 Rate: 5.35% Yield to Maturity: 6.549% Maturity Date: 12 Aug 40							
&&&PERU(REP OF) 6.15% GTD 12/08/2032 PEN SEDOL: BF8F0J0							
400,000.00	107.9378120	2,822.93	128,398.04	98,254.64	20,603.12	9,540.28	30,143.40
Issue Date: 21 Jul 17 Rate: 6.15% Yield to Maturity: 4.737% Maturity Date: 12 Aug 32							
Total PEN		5,513.90	248,032.86	189,939.23	39,651.01	18,442.62	58,093.63
Peru - USD							
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2							
80,000.00	98.9550000	1,866.94	79,164.00	79,287.20	- 123.20	0.00	- 123.20
Issue Date: 8 Aug 24 Rate: 5.875% Call Date: 8 Feb 54 Call Price: 100.00 Yield to Maturity: 5.951% Maturity Date: 8 Aug 54							
REPUBLIC OF PERU 6.2% 06-30-2055 CUSIP: 715638FD9							
140,000.00	102.8000000	24.11	143,920.00	139,169.80	4,750.20	0.00	4,750.20
Issue Date: 30 Jun 25 Rate: 6.2% Call Date: 30 Dec 54 Call Price: 100.00 Yield to Maturity: 5.996% Maturity Date: 30 Jun 55							
Total USD		1,891.05	223,084.00	218,457.00	4,627.00	0.00	4,627.00

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 Peru		7,404.95	471,116.86	408,396.23	44,278.01	18,442.62	62,720.63
Philippines - USD							
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9							
205,000.00	83.5316070	2,200.33	171,239.79	175,152.00	- 3,912.21	0.00	- 3,912.21
Issue Date: 29 Mar 22 Rate: 4.2% Yield to Maturity: 5.526% Maturity Date: 29 Mar 47							
Total USD		2,200.33	171,239.79	175,152.00	- 3,912.21	0.00	- 3,912.21
Total Philippines		2,200.33	171,239.79	175,152.00	- 3,912.21	0.00	- 3,912.21
Romania - USD							
PVTPL ROMANIA 7.5% 02-10-2037 CUSIP: 77586RAW0							
155,000.00	110.8163160	4,553.13	171,765.29	166,662.50	5,102.79	0.00	5,102.79
Issue Date: 10 Feb 25 Rate: 7.5% Yield to Maturity: 6.141% Maturity Date: 10 Feb 37							
Total USD		4,553.13	171,765.29	166,662.50	5,102.79	0.00	5,102.79
Total Romania		4,553.13	171,765.29	166,662.50	5,102.79	0.00	5,102.79

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							
105,000.00	99.0242620	2,767.19	103,975.48	102,679.62	1,295.86	0.00	1,295.86
Issue Date: 16 Jan 24 Rate: 5.75% Yield to Maturity: 5.82% Maturity Date: 16 Jan 54							
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8							
205,000.00	89.2167870	4,640.97	182,894.41	185,955.50	- 3,061.09	0.00	- 3,061.09
Issue Date: 18 Jan 23 Rate: 5% Yield to Maturity: 5.794% Maturity Date: 18 Jan 53							
Total USD		7,408.16	286,869.89	288,635.12	- 1,765.23	0.00	- 1,765.23
Total Saudi Arabia		7,408.16	286,869.89	288,635.12	- 1,765.23	0.00	- 1,765.23
United Kingdom - GBP							
UK(GOVT OF) 4.375% BDS 31/07/54 GBP0.01 SEDOL: BPSNBB3							
130,000.00	87.7000000	3,201.35	153,349.17	163,754.47	- 19,963.23	9,557.93	- 10,405.30
Issue Date: 24 Jan 24 Rate: 4.375% Yield to Maturity: 5.206% Maturity Date: 31 Jul 54							
Total GBP		3,201.35	153,349.17	163,754.47	- 19,963.23	9,557.93	- 10,405.30

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 United Kingdom		3,201.35	153,349.17	163,754.47	- 19,963.23	9,557.93	- 10,405.30
United States - USD							
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2							
3,959,000.00	98.7500000	71,041.02	3,909,512.50	3,942,893.83	- 33,381.33	0.00	- 33,381.33
Issue Date: 15 Aug 25 Rate: 4.75% Yield to Maturity: 4.829% Maturity Date: 15 Aug 55							
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35							
3,145,000.00	101.3437500	57,911.16	3,187,260.94	3,200,529.88	- 13,268.94	0.00	- 13,268.94
Issue Date: 15 Aug 25 Rate: 4.875% Yield to Maturity: 4.768% Maturity Date: 15 Aug 45							
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045 SEDOL: BZ1NLZ4							
880,000.00	38.8309970	0.00	341,712.77	330,571.92	11,140.85	0.00	11,140.85
Issue Date: 15 May 15 Yield to Maturity: 5.001% Maturity Date: 15 May 45							
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6							
265,000.00	39.7275670	0.00	105,278.05	107,945.10	- 2,667.05	0.00	- 2,667.05
Issue Date: 17 Nov 14 Yield to Maturity: 5.008% Maturity Date: 15 Nov 44							
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG SEDOL: BFCBRB5							
585,000.00	32.5697020	0.00	190,532.76	178,199.30	12,333.46	0.00	12,333.46
Issue Date: 15 Aug 18 Yield to Maturity: 5.08% Maturity Date: 15 Aug 48							

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 OTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5							
1,600,000.00	100.3710940	12,596.69	1,605,937.50	1,611,924.26	- 5,986.76	0.00	- 5,986.76
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.718% Maturity Date: 15 Nov 43							
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2							
1,305,000.00	73.9804690	14,787.64	965,445.12	977,334.46	- 11,889.34	0.00	- 11,889.34
Issue Date: 15 Feb 19 Rate: 3% Yield to Maturity: 4.891% Maturity Date: 15 Feb 49							
UNITED STATES TREAS BDS 3.0% OUE 08-15-2048 SEDOL: BFZLQN7							
420,000.00	74.3593750	4,759.24	312,309.38	304,731.28	7,578.10	0.00	7,578.10
Issue Date: 15 Aug 18 Rate: 3% Yield to Maturity: 4.884% Maturity Date: 15 Aug 48							
UNITED STATES TREAS BDS 4.625% 11-15-2045 SEDOL: BS84F26							
1,075,000.00	98.0781250	6,455.20	1,054,339.84	1,069,434.67	- 15,094.83	0.00	- 15,094.83
Issue Date: 15 Nov 25 Rate: 4.625% Yield to Maturity: 4.775% Maturity Date: 15 Nov 45							
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9							
115,000.00	98.3515620	690.56	113,104.30	110,556.43	2,547.87	0.00	2,547.87
Issue Date: 15 Nov 24 Rate: 4.625% Yield to Maturity: 4.757% Maturity Date: 15 Nov 44							

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							
US TREASURY N/B 4.75% 05-15-2055 SEDOL: BPJK9V9							
1,913,000.00	98.7031250	11,797.72	1,888,190.78	1,902,494.60	- 14,303.82	0.00	- 14,303.82
Issue Date: 15 May 25 Rate: 4.75% Yield to Maturity: 4.832% Maturity Date: 15 May 55							
US TREASURY N/B 5.0% T-BOND 05-15-2045 CUSIP: 912810UL0							
185,000.00	103.0312500	1,200.97	190,607.81	190,764.45	- 156.64	0.00	- 156.64
Issue Date: 15 May 25 Rate: 5% Yield to Maturity: 4.758% Maturity Date: 15 May 45							
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048 SEDOL: BG47HY1							
660,000.00	32.1584600	0.00	212,245.84	201,913.09	10,332.75	0.00	10,332.75
Issue Date: 15 Nov 18 Yield to Maturity: 5.081% Maturity Date: 15 Nov 48							
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851							
1,370,000.00	79.4531250	7,663.67	1,088,507.81	1,095,796.50	- 7,288.69	0.00	- 7,288.69
Issue Date: 15 Nov 18 Rate: 3.375% Yield to Maturity: 4.874% Maturity Date: 15 Nov 48							
WI TREASURY SEC 4.0% 11-15-2035 SEDOL: BMJ0P87							
710,000.00	98.7812500	3,687.29	701,346.88	704,327.42	- 2,980.54	0.00	- 2,980.54
Issue Date: 15 Nov 25 Rate: 4% Yield to Maturity: 4.151% Maturity Date: 15 Nov 35							

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							
WI TREASURY SEC 4.625% 11-15-2055 SEDOL: BMJ0P76							
1,491,000.00	96.7656250	8,953.21	1,442,775.47	1,464,456.75	- 21,681.28	0.00	- 21,681.28
Issue Date: 15 Nov 25 Rate: 4.625% Yield to Maturity: 4.83% Maturity Date: 15 Nov 55							
Total USD		201,544.37	17,309,107.75	17,393,873.94	- 84,766.19	0.00	- 84,766.19
Total United States		201,544.37	17,309,107.75	17,393,873.94	- 84,766.19	0.00	- 84,766.19
Uruguay - USD							
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9							
95,000.00	94.2700000	174.96	89,556.50	92,862.50	- 3,306.00	0.00	- 3,306.00
Issue Date: 18 Jun 14 Rate: 5.1% Yield to Maturity: 5.529% Maturity Date: 18 Jun 50							
Total USD		174.96	89,556.50	92,862.50	- 3,306.00	0.00	- 3,306.00
Total Uruguay		174.96	89,556.50	92,862.50	- 3,306.00	0.00	- 3,306.00
Total Government Bonds							
24,408,000.00		**261,597.90**	**21,392,843.14**	**21,339,140.44**	**25,702.15**	**28,000.55**	**53,702.70**

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							
Chile - USD							
CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0							
224,826.14	102.4738140	2,474.21	230,387.92	225,683.43	4,704.49	0.00	4,704.49
Issue Date: 24 Oct 24 Rate: 5.58% Yield to Maturity: 5.252% Maturity Date: 20 Oct 35							
Total USD		2,474.21	230,387.92	225,683.43	4,704.49	0.00	4,704.49
Total Chile		2,474.21	230,387.92	225,683.43	4,704.49	0.00	4,704.49
France - USD							
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5							
100,000.00	116.2954000	405.56	116,295.40	100,000.00	16,295.40	0.00	16,295.40
Issue Date: 15 Jun 23 Rate: 9.125% Yield to Maturity: 7.842% Maturity Date: 31 Dec 49							
Total USD		405.56	116,295.40	100,000.00	16,295.40	0.00	16,295.40
Total France		405.56	116,295.40	100,000.00	16,295.40	0.00	16,295.40

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							
Mexico - USD							
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1							
365,000.00	89.6285830	12,318.95	327,144.33	306,823.45	20,320.88	0.00	20,320.88
Issue Date: 23 Jul 20 Rate: 7.69% Yield to Maturity: 8.727% Maturity Date: 23 Jan 50							
Total USD		12,318.95	327,144.33	306,823.45	20,320.88	0.00	20,320.88
Total Mexico		12,318.95	327,144.33	306,823.45	20,320.88	0.00	20,320.88
Saudi Arabia - USD							
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 SEDOL: BRJBWX9							
15,000.00	97.5535000	392.92	14,633.03	14,474.44	158.59	0.00	158.59
Issue Date: 17 Jul 24 Rate: 5.75% Call Date: 17 Jan 54 Call Price: 100.00 Yield to Maturity: 5.928% Maturity Date: 17 Jul 54							
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7							
135,000.00	97.1286000	3,613.13	131,123.61	121,562.00	9,561.61	0.00	9,561.61
Issue Date: 17 Jul 24 Rate: 5.875% Call Date: 17 Jan 64 Call Price: 100.00 Yield to Maturity: 6.068% Maturity Date: 17 Jul 64							
PVTPL SAUDI ARABIAN OIL CO 6.375% 06-02-2055 SEDOL: BPSMGR1							
560,000.00	104.6323920	2,875.83	585,941.40	563,028.91	22,912.49	0.00	22,912.49
Issue Date: 2 Jun 25 Rate: 6.375% Call Date: 2 Dec 54 Call Price: 100.00 Yield to Maturity: 6.036% Maturity Date: 2 Jun 55							

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							
Total USD		6,881.88	731,698.04	699,065.35	32,632.69	0.00	32,632.69
Total Saudi Arabia		6,881.88	731,698.04	699,065.35	32,632.69	0.00	32,632.69
Total Government Agencies							
1,399,826.14		**22,080.60**	**1,405,525.69**	**1,331,572.23**	**73,953.46**	**0.00**	**73,953.46**
Funds - government agencies							
United States - USD							
CF SSGA INTERMEDIATE US GOVT BOND INDEX NL CTF CM1R CUSIP: 0NP999Z24							
6,923,715.25	15.1070000	0.00	104,596,566.28	92,853,121.11	11,743,445.17	0.00	11,743,445.17
CF SSGA LONG US GOVT BOND INDEX NL CTF CM1Q CUSIP: 0NP999Z16							
1,092,670.07	17.8500000	0.00	19,504,160.75	19,791,869.52	- 287,708.77	0.00	- 287,708.77
Total USD		0.00	124,100,727.03	112,644,990.63	11,455,736.40	0.00	11,455,736.40
Total United States		0.00	124,100,727.03	112,644,990.63	11,455,736.40	0.00	11,455,736.40

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							
Total Funds - Government Agencies							
8,016,385.32		0.00	124,100,727.03	112,644,990.63	11,455,736.40	0.00	11,455,736.40
Municipal/provincial bonds							
United States - USD							
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2							
100,000.00	91.8476300	362.75	91,847.63	91,291.00	556.63	0.00	556.63
Issue Date: 7 Apr 22 Rate: 4.353% Call Date: 1 Jun 32 Call Price: 100.00 Yield to Maturity: 5.201% Maturity Date: 1 Jun 41							
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3							
65,000.00	86.2200800	488.26	56,043.05	61,229.35	- 5,186.30	0.00	- 5,186.30
Issue Date: 21 Apr 22 Rate: 4.507% Call Date: 1 Nov 32 Call Price: 100.00 Yield to Maturity: 5.567% Maturity Date: 1 Nov 51							
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.6% 08-01-2042 BEO TAXABLE SEDOL: B4RDT46							
45,000.00	108.3612100	1,237.50	48,762.54	50,867.10	- 2,104.56	0.00	- 2,104.56
Issue Date: 22 Jul 10 Rate: 6.6% Call Date: 23 Jan 26 Call Price: 100.00 Yield to Maturity: 5.765% Maturity Date: 1 Aug 42							
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0							
100,000.00	104.9026000	1,843.75	104,902.60	100,000.00	4,902.60	0.00	4,902.60
Issue Date: 5 Dec 24 Rate: 7.375% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 5.894% Maturity Date: 1 Oct 29							

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							
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3							
59,000.00	108.1448500	978.96	63,805.46	64,608.54	-803.08	0.00	-803.08
Issue Date: 11 Mar 10 Rate: 6.637% Yield to Maturity: 5.881% Maturity Date: 1 Apr 57							
NEW YORK N Y 5.559% 10-01-2045 BEO TAXABLE CUSIP: 64966SSE7							
110,000.00	99.4313900	1,155.04	109,374.53	110,000.00	-625.47	0.00	-625.47
Issue Date: 23 Oct 25 Rate: 5.559% Call Date: 1 Oct 35 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 1 Oct 45							
SAN ANTONIO TEX ELEC & GAS REV REF-TAXABLE-SYS-SER A 5.469% 02-01-2045 CUSIP: 79625GNB5							
70,000.00	100.4299400	638.05	70,300.96	70,000.00	300.96	0.00	300.96
Issue Date: 1 Nov 25 Rate: 5.469% Call Date: 1 Feb 36 Call Price: 100.00 Yield to Maturity: 5.43% Maturity Date: 1 Feb 45							
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35							
121,850.20	102.4778600	1,027.05	124,869.48	124,358.49	510.99	0.00	510.99
Issue Date: 6 Nov 25 Rate: 5.517% Call Date: 28 Feb 26 Call Price: 100.00 Yield to Maturity: 5.233% Maturity Date: 1 Apr 39							
UNITED NATIONS DEV CORP N Y REV 6.536% 08-01-2055 BEO TAXABLE CUSIP: 911157MF9							
130,000.00	106.7068000	3,540.33	138,718.84	131,319.20	7,399.64	0.00	7,399.64
Issue Date: 30 Apr 25 Rate: 6.536% Call Date: 1 Aug 35 Call Price: 100.00 Yield to Maturity: 6.001% Maturity Date: 1 Aug 55							

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	86.5930300	962.03	142,878.50	154,162.80	- 11,284.30	0.00	- 11,284.30
Issue Date: 11 May 22 Rate: 4.563% Yield to Maturity: 5.55% Maturity Date: 15 May 53							
Total USD		12,233.72	951,503.59	957,836.48	- 6,332.89	0.00	- 6,332.89
Total United States		12,233.72	951,503.59	957,836.48	- 6,332.89	0.00	- 6,332.89
Total Municipal/Provincial Bonds							
965,850.20		**12,233.72**	**951,503.59**	**957,836.48**	**- 6,332.89**	**0.00**	**- 6,332.89**
Corporate bonds							
Australia - USD							
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8							
10,000.00	105.3256250	125.61	10,532.56	10,046.41	486.15	0.00	486.15
Issue Date: 16 Oct 09 Rate: 5.95% Yield to Maturity: 5.396% Maturity Date: 15 Oct 39							
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6							
60,000.00	90.5960330	493.33	54,357.62	54,447.60	- 89.98	0.00	- 89.98
Issue Date: 27 Apr 22 Rate: 4.625% Call Date: 27 Oct 41 Call Price: 100.00 Yield to Maturity: 5.505% Maturity Date: 27 Apr 42							

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 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9							
340,000.00	86.6061760	2,871.11	294,461.00	307,479.00	- 13,018.00	0.00	- 13,018.00
Issue Date: 27 Apr 22 Rate: 4.75% Call Date: 27 Oct 51 Call Price: 100.00 Yield to Maturity: 5.742% Maturity Date: 27 Apr 52							
PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP: 12661PAH2							
25,000.00	95.4091550	331.04	23,852.29	25,000.00	- 1,147.71	0.00	- 1,147.71
Issue Date: 3 Apr 24 Rate: 5.417% Call Date: 3 Oct 53 Call Price: 100.00 Yield to Maturity: 5.746% Maturity Date: 3 Apr 54							
PVTPL GLENCORE FDG LLC 5.673% 04-01-2035 SEDOL: BMHSGB3							
375,000.00	104.6157760	5,318.44	392,309.16	372,880.20	19,428.96	0.00	19,428.96
Issue Date: 1 Apr 25 Rate: 5.673% Call Date: 1 Jan 35 Call Price: 100.00 Yield to Maturity: 5.041% Maturity Date: 1 Apr 35							
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0							
490,000.00	101.4313610	6,766.42	497,013.67	478,173.70	18,839.97	0.00	18,839.97
Issue Date: 24 Sep 20 Rate: 5.125% Call Date: 24 Jun 30 Call Price: 100.00 Yield to Maturity: 9.278% Maturity Date: 24 Sep 80							
RIO TINTO FIN USA PLC 5.75% 03-14-2055 SEDOL: BV6KMB5							
105,000.00	102.2953380	1,794.48	107,410.10	105,682.50	1,727.60	0.00	1,727.60
Issue Date: 14 Mar 25 Rate: 5.75% Call Date: 14 Sep 54 Call Price: 100.00 Yield to Maturity: 5.589% Maturity Date: 14 Mar 55							
Total USD		17,700.43	1,379,936.40	1,353,709.41	26,226.99	0.00	26,226.99

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 Australia		17,700.43	1,379,936.40	1,353,709.41	26,226.99	0.00	26,226.99
Belgium - USD							
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35							
130,000.00	86.2381420	1,365.00	112,109.58	111,124.80	984.78	0.00	984.78
Issue Date: 17 Aug 17 Rate: 4.439% Call Date: 6 Apr 48 Call Price: 100.00 Yield to Maturity: 5.506% Maturity Date: 6 Oct 48							
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8							
125,000.00	127.2903610	1,277.78	159,112.95	165,484.95	-6,372.00	0.00	-6,372.00
Issue Date: 15 Nov 10 Rate: 8% Yield to Maturity: 5.211% Maturity Date: 15 Nov 39							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
1,104,000.00	92.9142180	22,540.00	1,025,772.97	1,003,235.66	22,537.31	0.00	22,537.31
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.486% Maturity Date: 1 Feb 46							
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31							
155,000.00	129.2333880	5,860.72	200,311.75	192,970.35	7,341.40	0.00	7,341.40
Issue Date: 15 Jan 11 Rate: 8.2% Yield to Maturity: 5.102% Maturity Date: 15 Jan 39							
Total USD		31,043.50	1,497,307.25	1,472,815.76	24,491.49	0.00	24,491.49

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 Belgium		31,043.50	1,497,307.25	1,472,815.76	24,491.49	0.00	24,491.49
Brazil - USD							
PVTPL BRASKEM NETH FIN B V 4.5% 01-31-2030 CUSIP: 10554TAD7							
60,000.00	38.9700000	1,132.50	23,382.00	23,805.00	- 423.00	0.00	- 423.00
Issue Date: 1 Nov 19 Rate: 4.5% Yield to Maturity: 32.535% Maturity Date: 31 Jan 30							
PVTPL BRASKEM NETH FIN B V 5.875% 01-31-2050 CUSIP: 10554TAE5							
245,000.00	34.6250000	6,037.38	84,831.25	164,651.78	- 79,820.53	0.00	- 79,820.53
Issue Date: 1 Nov 19 Rate: 5.875% Call Date: 31 Jul 49 Call Price: 100.00 Yield to Maturity: 17.545% Maturity Date: 31 Jan 50							
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4							
335,000.00	38.7500000	5,657.78	129,812.50	322,411.54	- 192,599.04	0.00	- 192,599.04
Issue Date: 15 Oct 24 Rate: 8% Call Date: 15 Jul 34 Call Price: 100.00 Yield to Maturity: 26.022% Maturity Date: 15 Oct 34							
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45							
65,000.00	102.0500000	34.67	66,332.50	65,117.33	1,215.17	0.00	1,215.17
Issue Date: 28 Jun 24 Rate: 6.4% Call Date: 28 Dec 53 Call Price: 100.00 Yield to Maturity: 6.245% Maturity Date: 28 Jun 54							
Total USD		12,862.33	304,358.25	575,985.65	- 271,627.40	0.00	- 271,627.40

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 Brazil		12,862.33	304,358.25	575,985.65	- 271,627.40	0.00	- 271,627.40
Canada - USD							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
650,000.00	102.0126680	6,229.17	663,082.34	651,009.20	12,073.14	0.00	12,073.14
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.566% Maturity Date: 1 May 43							
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5							
104,000.00	110.3925290	897.00	114,808.23	108,068.48	6,739.75	0.00	6,739.75
Issue Date: 15 May 10 Rate: 6.75% Yield to Maturity: 5.657% Maturity Date: 15 Nov 39							
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7							
130,000.00	106.1609660	839.58	138,009.26	138,773.15	- 763.89	0.00	- 763.89
Issue Date: 30 May 24 Rate: 7.5% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 5.494% Maturity Date: 30 May 29							
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7							
80,000.00	90.6029640	99.56	72,482.37	71,940.85	541.52	0.00	541.52
Issue Date: 17 Dec 20 Rate: 3.2% Call Date: 17 Sep 30 Call Price: 100.00 Yield to Maturity: 5.383% Maturity Date: 17 Dec 30							
GREAT-WEST LIFECO 4.15% DUE 06-03-2047 CUSIP: 391382AB4							
55,000.00	81.3224740	177.53	44,727.36	45,436.60	- 709.24	0.00	- 709.24
Issue Date: 26 May 17 Rate: 4.15% Call Date: 3 Dec 46 Call Price: 100.00 Yield to Maturity: 5.666% Maturity Date: 3 Jun 47							

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							
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5							
55,000.00	79.9668100	736.85	43,981.75	44,414.90	-433.15	0.00	-433.15
Issue Date: 15 Mar 23 Rate: 4.55% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.088% Maturity Date: 15 Mar 52							
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2							
10,000.00	111.1735330	57.08	11,117.35	10,777.10	340.25	0.00	340.25
Issue Date: 6 Jun 08 Rate: 6.85% Yield to Maturity: 5.65% Maturity Date: 1 Jun 39							
Total USD		9,036.77	1,088,208.66	1,070,420.28	17,788.38	0.00	17,788.38
Total Canada		9,036.77	1,088,208.66	1,070,420.28	17,788.38	0.00	17,788.38
Finland - USD							
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7							
65,000.00	107.2503000	550.24	69,712.70	68,624.40	1,088.30	0.00	1,088.30
Issue Date: 7 May 09 Rate: 6.625% Yield to Maturity: 5.835% Maturity Date: 15 May 39							
Total USD		550.24	69,712.70	68,624.40	1,088.30	0.00	1,088.30
Total Finland		550.24	69,712.70	68,624.40	1,088.30	0.00	1,088.30

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							
France - USD							
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5							
70,000.00	93.9216690	1,170.90	65,745.17	64,688.65	1,056.52	0.00	1,056.52
Issue Date: 10 Sep 24 Rate: 5.425% Call Date: 10 Mar 64 Call Price: 100.00 Yield to Maturity: 5.821% Maturity Date: 10 Sep 64							
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9							
95,000.00	96.9373130	1,279.51	92,090.45	95,000.00	- 2,909.55	0.00	- 2,909.55
Issue Date: 5 Apr 24 Rate: 5.638% Call Date: 5 Oct 63 Call Price: 100.00 Yield to Maturity: 5.838% Maturity Date: 5 Apr 64							
Total USD		2,450.41	157,835.62	159,688.65	- 1,853.03	0.00	- 1,853.03
Total France		2,450.41	157,835.62	159,688.65	- 1,853.03	0.00	- 1,853.03
Germany - USD							
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3							
120,000.00	80.9575980	2,434.67	97,149.12	89,672.40	7,476.72	0.00	7,476.72
Issue Date: 15 Jul 18 Rate: 4.4% Call Date: 15 Jan 44 Call Price: 100.00 Yield to Maturity: 6.133% Maturity Date: 15 Jul 44							
PVTPL RWE FINANCE US LLC 5.875% 09-18-2055 SEDOL: BVPGL17							
150,000.00	98.0981300	2,521.35	147,147.20	149,037.00	- 1,889.80	0.00	- 1,889.80
Issue Date: 18 Sep 25 Rate: 5.875% Call Date: 18 Mar 55 Call Price: 100.00 Yield to Maturity: 6.012% Maturity Date: 18 Sep 55							

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	76.1027960	2,240.10	194,062.13	189,477.75	4,584.38	0.00	4,584.38
Issue Date: 11 Mar 21 Rate: 2.875% Yield to Maturity: 5.163% Maturity Date: 11 Mar 41							
Total USD		7,196.12	438,358.45	428,187.15	10,171.30	0.00	10,171.30
Total Germany		7,196.12	438,358.45	428,187.15	10,171.30	0.00	10,171.30
India - USD							
PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5							
155,000.00	100.7441550	2,354.88	156,153.44	153,247.50	2,905.94	0.00	2,905.94
Issue Date: 9 Oct 24 Rate: 6.67% Call Date: 9 Oct 26 Call Price: 103.33 Yield to Maturity: 6.44% Maturity Date: 9 Oct 29							
Total USD		2,354.88	156,153.44	153,247.50	2,905.94	0.00	2,905.94
Total India		2,354.88	156,153.44	153,247.50	2,905.94	0.00	2,905.94

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							
SMURFIT KAPPA TREAS UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAF8							
80,000.00	100.7201130	1,129.72	80,576.09	80,000.00	576.09	0.00	576.09
Issue Date: 3 Apr 25 Rate: 5.777% Call Date: 3 Oct 53 Call Price: 100.00 Yield to Maturity: 5.724% Maturity Date: 3 Apr 54							
Total USD		1,129.72	80,576.09	80,000.00	576.09	0.00	576.09
Total Ireland		1,129.72	80,576.09	80,000.00	576.09	0.00	576.09
Japan - USD							
MIZUHO FINL GROUP 5.323% DUE 07-08-2036 CUSIP: 60687YDM8							
200,000.00	102.9663080	5,115.99	205,932.62	200,000.00	5,932.62	0.00	5,932.62
Issue Date: 8 Jul 25 Rate: 5.323% Call Date: 8 Jul 35 Call Price: 100.00 Yield to Maturity: 4.957% Maturity Date: 8 Jul 36							
PVTPL NTT FIN CORP 5.502% 07-16-2035 CUSIP: 62954WAV7							
250,000.00	103.7349000	6,304.38	259,337.25	252,077.25	7,260.00	0.00	7,260.00
Issue Date: 16 Jul 25 Rate: 5.502% Call Date: 16 Apr 35 Call Price: 100.00 Yield to Maturity: 5.004% Maturity Date: 16 Jul 35							
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2							
525,000.00	76.7447640	7,587.71	402,910.01	383,269.95	19,640.06	0.00	19,640.06
Issue Date: 9 Jul 20 Rate: 3.025% Call Date: 9 Jan 40 Call Price: 100.00 Yield to Maturity: 5.348% Maturity Date: 9 Jul 40							

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 3.175% 07-09-2050 CUSIP: 874060AZ9							
290,000.00	67.0224600	4,399.14	194,365.13	196,653.10	- 2,287.97	0.00	- 2,287.97
Issue Date: 9 Jul 20 Rate: 3.175% Call Date: 9 Jan 50 Call Price: 100.00 Yield to Maturity: 5.684% Maturity Date: 9 Jul 50							
Total USD		23,407.22	1,062,545.01	1,032,000.30	30,544.71	0.00	30,544.71
Total Japan		23,407.22	1,062,545.01	1,032,000.30	30,544.71	0.00	30,544.71
Luxembourg - USD							
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2							
90,000.00	78.0065030	933.75	70,205.85	65,842.20	4,363.65	0.00	4,363.65
Issue Date: 8 Apr 22 Rate: 4.5% Call Date: 8 Oct 51 Call Price: 100.00 Yield to Maturity: 6.207% Maturity Date: 8 Apr 52							
Total USD		933.75	70,205.85	65,842.20	4,363.65	0.00	4,363.65
Total Luxembourg		933.75	70,205.85	65,842.20	4,363.65	0.00	4,363.65

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							
Netherlands - USD							
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP: 21685WCJ4							
70,000.00	100.6915750	377.71	70,484.10	66,646.30	3,837.80	0.00	3,837.80
Issue Date: 24 May 11 Rate: 5.25% Yield to Maturity: 5.183% Maturity Date: 24 May 41							
ING GROEP N V 5.525% 03-25-2036 SEDOL: BQT1ZL1							
200,000.00	104.0624510	2,946.67	208,124.90	200,000.00	8,124.90	0.00	8,124.90
Issue Date: 25 Mar 25 Rate: 5.525% Call Date: 25 Mar 35 Call Price: 100.00 Yield to Maturity: 5.011% Maturity Date: 25 Mar 36							
Total USD		3,324.38	278,609.00	266,646.30	11,962.70	0.00	11,962.70
Total Netherlands		3,324.38	278,609.00	266,646.30	11,962.70	0.00	11,962.70
Norway - USD							
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8							
150,000.00	91.2106050	2,175.00	136,815.91	149,535.00	- 12,719.09	0.00	- 12,719.09
Issue Date: 1 Oct 24 Rate: 5.8% Call Date: 1 Apr 54 Call Price: 100.00 Yield to Maturity: 6.476% Maturity Date: 1 Oct 54							
Total USD		2,175.00	136,815.91	149,535.00	- 12,719.09	0.00	- 12,719.09

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	136,815.91	149,535.00	- 12,719.09	0.00	- 12,719.09
Saudi Arabia - USD							
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 SEDOL: BSONSW6							
200,000.00	104.3299810	4,339.70	208,659.96	200,000.00	8,659.96	0.00	8,659.96
Issue Date: 31 Jul 24 Rate: 6.1027% Yield to Maturity: 5.695% Maturity Date: 23 Aug 42							
Total USD		4,339.70	208,659.96	200,000.00	8,659.96	0.00	8,659.96
Total Saudi Arabia		4,339.70	208,659.96	200,000.00	8,659.96	0.00	8,659.96
Switzerland - USD							
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01							
250,000.00	61.3186470	325.88	153,296.62	162,992.50	- 9,695.88	0.00	- 9,695.88
Issue Date: 13 Dec 21 Rate: 2.607% Call Date: 13 Jun 51 Call Price: 100.00 Yield to Maturity: 5.393% Maturity Date: 13 Dec 51							
Total USD		325.88	153,296.62	162,992.50	- 9,695.88	0.00	- 9,695.88
Total Switzerland		325.88	153,296.62	162,992.50	- 9,695.88	0.00	- 9,695.88

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							
United Kingdom - USD							
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFLS0							
200,000.00	114.2885310	3,798.33	228,577.06	222,998.42	5,578.64	0.00	5,578.64
Issue Date: 12 Sep 07 Rate: 6.45% Yield to Maturity: 4.836% Maturity Date: 15 Sep 37							
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1							
215,000.00	81.1340440	2,140.83	174,438.20	169,445.74	4,992.46	0.00	4,992.46
Issue Date: 25 Sep 20 Rate: 3.734% Call Date: 25 Mar 40 Call Price: 100.00 Yield to Maturity: 5.635% Maturity Date: 25 Sep 40							
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4							
1,455,000.00	92.3140530	24,130.37	1,343,169.47	1,133,088.72	210,080.75	0.00	210,080.75
Issue Date: 15 Aug 18 Rate: 4.39% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.282% Maturity Date: 15 Aug 37							
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7							
200,000.00	101.8395840	3,289.92	203,679.17	200,000.00	3,679.17	0.00	3,679.17
Issue Date: 10 Sep 24 Rate: 5.335% Call Date: 10 Sep 34 Call Price: 100.00 Yield to Maturity: 5.091% Maturity Date: 10 Sep 35							
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9							
120,000.00	109.9088500	2,296.67	131,890.62	123,958.80	7,931.82	0.00	7,931.82
Issue Date: 12 Sep 07 Rate: 6.5% Yield to Maturity: 5.349% Maturity Date: 15 Sep 37							

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 BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7							
200,000.00	66.9549470	1,766.67	133,909.89	135,880.00	- 1,970.11	0.00	- 1,970.11
Issue Date: 15 Sep 20 Rate: 3% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.449% Maturity Date: 15 Sep 50							
PVTPL HARBOUR ENERGY PLC 6.327% 04-01-2035 CUSIP: 411618AD3							
165,000.00	101.4316760	2,609.89	167,362.27	165,156.75	2,205.52	0.00	2,205.52
Issue Date: 1 Apr 25 Rate: 6.327% Call Date: 1 Jan 35 Call Price: 100.00 Yield to Maturity: 6.12% Maturity Date: 1 Apr 35							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
65,000.00	98.6819930	1,436.50	64,143.30	64,178.45	- 35.15	0.00	- 35.15
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 5.964% Maturity Date: 15 Aug 45							
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZHZ56							
60,000.00	97.4368500	28.75	58,462.11	57,442.80	1,019.31	0.00	1,019.31
Issue Date: 28 Jun 24 Rate: 5.75% Call Date: 28 Dec 53 Call Price: 100.00 Yield to Maturity: 5.937% Maturity Date: 28 Jun 54							
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZHZ78							
90,000.00	97.1397280	44.06	87,425.76	88,933.80	- 1,508.04	0.00	- 1,508.04
Issue Date: 28 Jun 24 Rate: 5.875% Call Date: 28 Dec 63 Call Price: 100.00 Yield to Maturity: 6.067% Maturity Date: 28 Jun 64							
Total USD		41,541.99	2,593,057.85	2,361,083.48	231,974.37	0.00	231,974.37

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 United Kingdom		41,541.99	2,593,057.85	2,361,083.48	231,974.37	0.00	231,974.37
United States - USD							
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2							
190,000.00	90.7608180	1,165.86	172,445.55	166,907.40	5,538.15	0.00	5,538.15
Issue Date: 14 May 15 Rate: 4.7% Call Date: 14 Nov 44 Call Price: 100.00 Yield to Maturity: 5.479% Maturity Date: 14 May 45							
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2							
45,000.00	89.4980390	202.50	40,274.12	39,605.40	668.72	0.00	668.72
Issue Date: 21 May 20 Rate: 4.05% Call Date: 21 May 39 Call Price: 100.00 Yield to Maturity: 5.115% Maturity Date: 21 Nov 39							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
135,000.00	82.6583490	637.50	111,588.77	112,773.40	- 1,184.63	0.00	- 1,184.63
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.571% Maturity Date: 21 Nov 49							
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6							
255,000.00	87.1445250	1,481.48	222,218.54	219,500.25	2,718.29	0.00	2,718.29
Issue Date: 12 May 16 Rate: 4.45% Call Date: 14 Nov 45 Call Price: 100.00 Yield to Maturity: 5.507% Maturity Date: 14 May 46							
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL: BGQW2K5							
80,000.00	91.3432490	509.17	73,074.60	71,908.40	1,166.20	0.00	1,166.20
Issue Date: 18 Sep 18 Rate: 4.875% Call Date: 14 May 48 Call Price: 100.00 Yield to Maturity: 5.547% Maturity Date: 14 Nov 48							

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							
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3							
50,000.00	97.5609260	795.00	48,780.46	49,828.50	- 1,048.04	0.00	- 1,048.04
Issue Date: 26 Feb 24 Rate: 5.4% Call Date: 15 Sep 53 Call Price: 100.00 Yield to Maturity: 5.571% Maturity Date: 15 Mar 54							
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0							
320,000.00	68.6007860	5,090.67	219,522.52	227,420.80	- 7,898.28	0.00	- 7,898.28
Issue Date: 5 Dec 19 Rate: 3.45% Call Date: 15 Jul 49 Call Price: 100.00 Yield to Maturity: 5.913% Maturity Date: 15 Jan 50							
AEP TEXAS INC 5.85% 10-15-2055 SEDOL: BV8DH73							
55,000.00	98.5561300	866.94	54,205.87	54,727.20	- 521.33	0.00	- 521.33
Issue Date: 24 Sep 25 Rate: 5.85% Call Date: 15 Apr 55 Call Price: 100.00 Yield to Maturity: 5.953% Maturity Date: 15 Oct 55							
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541							
145,000.00	83.8203560	2,273.28	121,539.52	119,533.65	2,005.87	0.00	2,005.87
Issue Date: 26 Aug 14 Rate: 4.15% Call Date: 15 Feb 44 Call Price: 100.00 Yield to Maturity: 5.554% Maturity Date: 15 Aug 44							
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6							
280,000.00	68.2135710	2,926.78	190,998.00	198,727.20	- 7,729.20	0.00	- 7,729.20
Issue Date: 16 Feb 22 Rate: 3.55% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.962% Maturity Date: 15 Mar 52							

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							
ALPHABET INC SR BD 5.7% 11-15-2075 CUSIP: 02079KBB2							
260,000.00	98.8252550	2,264.17	256,945.66	258,078.60	-1,132.94	0.00	-1,132.94
Issue Date: 6 Nov 25 Rate: 5.7% Call Date: 15 May 75 Call Price: 100.00 Yield to Maturity: 5.771% Maturity Date: 15 Nov 75							
ALPHABET INC 5.45% 11-15-2055 CUSIP: 02079KBA4							
485,000.00	98.4128220	4,038.30	477,302.19	484,989.80	-7,687.61	0.00	-7,687.61
Issue Date: 6 Nov 25 Rate: 5.45% Call Date: 15 May 55 Call Price: 100.00 Yield to Maturity: 5.559% Maturity Date: 15 Nov 55							
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3							
1,225,000.00	77.5392310	17,007.09	949,855.58	848,848.25	101,007.33	0.00	101,007.33
Issue Date: 4 Feb 21 Rate: 3.4% Call Date: 4 Aug 40 Call Price: 100.00 Yield to Maturity: 5.628% Maturity Date: 4 Feb 41							
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84							
310,000.00	76.1754720	1,213.09	236,143.96	229,331.80	6,812.16	0.00	6,812.16
Issue Date: 12 May 21 Rate: 2.875% Call Date: 12 Nov 40 Call Price: 100.00 Yield to Maturity: 5.135% Maturity Date: 12 May 41							
AMAZON COM INC 5.45% 11-20-2055 CUSIP: 023135CW4							
90,000.00	97.9531090	558.63	88,157.80	90,853.20	-2,695.40	0.00	-2,695.40
Issue Date: 20 Nov 25 Rate: 5.45% Call Date: 20 May 55 Call Price: 100.00 Yield to Maturity: 5.591% Maturity Date: 20 Nov 55							

Asset Detail - Basc 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							
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152							
70,000.00	115.9236510	1,468.54	81,146.56	79,021.85	2,124.71	0.00	2,124.71
Issue Date: 5 Mar 02 Rate: 7.125% Yield to Maturity: 4.51% Maturity Date: 15 Mar 33							
AMEREN ILLINOIS CO 5.625% 03-01-2055 SEDOL: BQKT8P9							
60,000.00	99.8609360	1,125.00	59,916.56	61,917.60	- 2,001.04	0.00	- 2,001.04
Issue Date: 3 Mar 25 Rate: 5.625% Call Date: 1 Sep 54 Call Price: 100.00 Yield to Maturity: 5.634% Maturity Date: 1 Mar 55							
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05							
165,000.00	71.5038240	948.75	117,981.31	119,946.75	- 1,965.44	0.00	- 1,965.44
Issue Date: 14 Apr 20 Rate: 3.45% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.61% Maturity Date: 1 May 50							
AMERN EXPRESS CO FLTG RT 5.667% DUE 04-25-2036 CUSIP: 025816EH8							
60,000.00	105.8571860	623.37	63,514.31	60,000.00	3,514.31	0.00	3,514.31
Issue Date: 25 Apr 25 Rate: 5.667% Call Date: 25 Apr 35 Call Price: 100.00 Yield to Maturity: 4.934% Maturity Date: 25 Apr 36							
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4							
100,000.00	88.3866730	2,062.50	88,386.67	86,588.80	1,797.87	0.00	1,797.87
Issue Date: 16 Jul 14 Rate: 4.5% Call Date: 16 Jan 44 Call Price: 100.00 Yield to Maturity: 5.507% Maturity Date: 16 Jul 44							

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							
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9							
105,000.00	79.0517960	1,194.38	83,004.39	76,702.50	6,301.89	0.00	6,301.89
Issue Date: 21 Feb 20 Rate: 3.15% Call Date: 21 Aug 39 Call Price: 100.00 Yield to Maturity: 5.269% Maturity Date: 21 Feb 40							
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2							
110,000.00	85.8312920	806.67	94,414.42	93,484.30	930.12	0.00	930.12
Issue Date: 1 May 15 Rate: 4.4% Yield to Maturity: 5.609% Maturity Date: 1 May 45							
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5							
55,000.00	85.8279670	113.98	47,205.38	50,807.90	- 3,602.52	0.00	- 3,602.52
Issue Date: 15 Dec 16 Rate: 4.663% Call Date: 15 Dec 50 Call Price: 100.00 Yield to Maturity: 5.727% Maturity Date: 15 Jun 51							
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2							
70,000.00	100.9133760	1,295.78	70,639.36	64,792.70	5,846.66	0.00	5,846.66
Issue Date: 2 Mar 23 Rate: 5.6% Call Date: 2 Sep 42 Call Price: 100.00 Yield to Maturity: 5.516% Maturity Date: 2 Mar 43							
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4							
535,000.00	98.3406840	9,991.87	526,122.66	534,342.06	- 8,219.40	0.00	- 8,219.40
Issue Date: 2 Mar 23 Rate: 5.65% Call Date: 2 Sep 52 Call Price: 100.00 Yield to Maturity: 5.771% Maturity Date: 2 Mar 53							

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							
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619							
50,000.00	97.9803840	950.35	48,990.19	50,537.00	- 1,546.81	0.00	- 1,546.81
Issue Date: 2 Mar 23 Rate: 5.75% Call Date: 2 Sep 62 Call Price: 100.00 Yield to Maturity: 5.883% Maturity Date: 2 Mar 63							
AMPHENOL CORP 5.3% 11-15-2055 SEDOL: BQ3R6J0							
70,000.00	95.9262650	525.58	67,148.39	69,884.50	- 2,736.11	0.00	- 2,736.11
Issue Date: 10 Nov 25 Rate: 5.3% Call Date: 15 May 55 Call Price: 100.00 Yield to Maturity: 5.581% Maturity Date: 15 Nov 55							
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7							
140,000.00	64.9927530	1,032.50	90,989.85	95,599.00	- 4,609.15	0.00	- 4,609.15
Issue Date: 5 Oct 21 Rate: 2.95% Call Date: 1 Apr 51 Call Price: 100.00 Yield to Maturity: 5.51% Maturity Date: 1 Oct 51							
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8							
355,000.00	89.8312440	7,611.79	318,900.92	319,742.80	- 841.88	0.00	- 841.88
Issue Date: 10 Sep 12 Rate: 4.65% Yield to Maturity: 5.582% Maturity Date: 15 Jan 43							
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0							
70,000.00	113.4356540	1,225.00	79,404.96	78,550.50	854.46	0.00	854.46
Issue Date: 25 Mar 08 Rate: 7% Yield to Maturity: 5.478% Maturity Date: 1 Apr 38							

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							
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4							
505,000.00	84.7261870	3,078.40	427,867.24	431,492.20	- 3,624.96	0.00	- 3,624.96
Issue Date: 3 May 13 Rate: 3.85% Yield to Maturity: 5.196% Maturity Date: 4 May 43							
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5							
85,000.00	74.5285510	8.58	63,349.27	62,654.35	694.92	0.00	694.92
Issue Date: 30 Jun 20 Rate: 3.635% Call Date: 30 Dec 49 Call Price: 100.00 Yield to Maturity: 5.549% Maturity Date: 30 Jun 50							
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0							
100,000.00	95.1319780	857.33	95,131.98	91,702.80	3,429.18	0.00	3,429.18
Issue Date: 13 Dec 13 Rate: 5.144% Yield to Maturity: 5.577% Maturity Date: 1 Nov 43							
ARCONIC INC 5.95% DUE 02-01-2037 SEDOL: BG48MW7							
100,000.00	108.3176860	2,479.17	108,317.69	102,000.00	6,317.69	0.00	6,317.69
Issue Date: 25 Jan 07 Rate: 5.95% Yield to Maturity: 4.964% Maturity Date: 1 Feb 37							
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71							
100,000.00	68.7668780	428.06	68,766.88	67,914.00	852.88	0.00	852.88
Issue Date: 22 May 20 Rate: 3.35% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.747% Maturity Date: 15 May 50							

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							
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57							
210,000.00	63.5435280	1,992.67	133,441.41	135,663.75	-2,222.34	0.00	-2,222.34
Issue Date: 9 Nov 21 Rate: 3.05% Call Date: 9 Sep 51 Call Price: 100.00 Yield to Maturity: 5.763% Maturity Date: 9 Mar 52							
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44							
85,000.00	81.5053350	428.47	69,279.53	72,550.90	-3,271.37	0.00	-3,271.37
Issue Date: 11 May 16 Rate: 3.945% Yield to Maturity: 5.437% Maturity Date: 15 Nov 46							
ASCENSION 3.106% DUE 11-15-2039 SEDOL: BKZ7NP1							
100,000.00	79.7742940	396.88	79,774.29	77,645.00	2,129.29	0.00	2,129.29
Issue Date: 23 Oct 19 Rate: 3.106% Call Date: 15 May 39 Call Price: 100.00 Yield to Maturity: 5.165% Maturity Date: 15 Nov 39							
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6							
365,000.00	78.8827560	1,064.59	287,922.06	277,721.22	10,200.84	0.00	10,200.84
Issue Date: 28 May 20 Rate: 3.5% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.556% Maturity Date: 1 Jun 41							
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0							
1,870,000.00	67.2093730	19,271.39	1,256,815.28	1,277,624.60	-20,809.32	0.00	-20,809.32
Issue Date: 15 Mar 21 Rate: 3.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.922% Maturity Date: 15 Sep 53							

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 3.55% DUE 09-15-2055 SEDOL: BNSLTY2							
200,000.00	66.8582810	2,090.56	133,716.56	132,964.12	752.44	0.00	752.44
Issue Date: 15 Mar 21 Rate: 3.55% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 5.937% Maturity Date: 15 Sep 55							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
140,000.00	82.8118880	270.67	115,936.64	115,877.80	58.84	0.00	58.84
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.839% Maturity Date: 15 Jun 45							
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6							
320,000.00	86.9563280	1,942.22	278,260.25	279,652.60	- 1,392.35	0.00	- 1,392.35
Issue Date: 4 May 15 Rate: 4.75% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.854% Maturity Date: 15 May 46							
AT&T INC 5.7% 11-01-2054 CUSIP: 00206RNE8							
175,000.00	96.2508020	2,687.71	168,438.90	174,097.00	- 5,658.10	0.00	- 5,658.10
Issue Date: 24 Sep 25 Rate: 5.7% Call Date: 1 May 54 Call Price: 100.00 Yield to Maturity: 5.973% Maturity Date: 1 Nov 54							
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8							
45,000.00	63.4466240	198.38	28,550.98	29,763.45	- 1,212.47	0.00	- 1,212.47
Issue Date: 13 Dec 21 Rate: 3.45% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 6.313% Maturity Date: 15 May 52							

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 6.625% 05-19-2055 SEDOL: BRJNH29							
110,000.00	102.1888280	850.21	112,407.71	109,008.90	3,398.81	0.00	3,398.81
Issue Date: 19 May 25 Rate: 6.625% Call Date: 19 Nov 54 Call Price: 100.00 Yield to Maturity: 6.457% Maturity Date: 19 May 55							
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60							
105,000.00	74.2860650	1,388.33	78,000.37	78,449.70	- 449.33	0.00	- 449.33
Issue Date: 18 Aug 16 Rate: 3.5% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.621% Maturity Date: 15 Aug 46							
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28							
100,000.00	96.4844280	450.00	96,484.43	99,951.00	- 3,466.57	0.00	- 3,466.57
Issue Date: 10 May 23 Rate: 5.4% Call Date: 1 Dec 52 Call Price: 100.00 Yield to Maturity: 5.653% Maturity Date: 1 Jun 53							
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0							
50,000.00	79.1992100	317.30	39,599.61	38,095.00	1,504.61	0.00	1,504.61
Issue Date: 22 Apr 21 Rate: 3.311% Call Date: 22 Apr 41 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 22 Apr 42							
BANK OF AMERICA CORP 5.425% 08-15-2035 SEDOL: BMYKZ59							
25,000.00	102.3872370	512.36	25,596.81	25,000.00	596.81	0.00	596.81
Issue Date: 15 Aug 24 Rate: 5.425% Call Date: 17 Aug 29 Call Price: 100.00 Yield to Maturity: 5.107% Maturity Date: 15 Aug 35							

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							
BANK OF AMERICA CORP 5.744% 02-12-2036 SEDOL: BNGH2G5							
185,000.00	104.4137080	4,102.97	193,165.36	184,463.40	8,701.96	0.00	8,701.96
Issue Date: 12 Feb 25 Rate: 5.744% Call Date: 14 Feb 30 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 12 Feb 36							
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8							
845,000.00	74.0094980	753.74	625,380.26	591,413.79	33,966.47	0.00	33,966.47
Issue Date: 19 Jun 20 Rate: 2.676% Call Date: 19 Jun 40 Call Price: 100.00 Yield to Maturity: 5.13% Maturity Date: 19 Jun 41							
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0							
35,000.00	109.3208550	469.19	38,262.30	37,252.60	1,009.70	0.00	1,009.70
Issue Date: 12 Oct 06 Rate: 6.35% Yield to Maturity: 5.208% Maturity Date: 15 Oct 36							
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7							
25,000.00	84.5758500	191.67	21,143.96	19,663.75	1,480.21	0.00	1,480.21
Issue Date: 1 Nov 22 Rate: 4.6% Call Date: 1 Nov 52 Call Price: 100.00 Yield to Maturity: 5.722% Maturity Date: 1 May 53							
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7							
200,000.00	77.3177350	2,267.22	154,635.47	160,076.00	-5,440.53	0.00	-5,440.53
Issue Date: 15 Mar 22 Rate: 3.85% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.492% Maturity Date: 15 Mar 52							

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							
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2							
270,000.00	83.6464760	5,540.25	225,845.49	231,570.90	- 5,725.41	0.00	- 5,725.41
Issue Date: 25 Jul 18 Rate: 4.45% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 5.738% Maturity Date: 15 Jan 49							
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7							
375,000.00	108.7388640	4,750.00	407,770.74	391,992.45	15,778.29	0.00	15,778.29
Issue Date: 26 Oct 06 Rate: 6% Yield to Maturity: 4.944% Maturity Date: 15 Oct 36							
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3							
80,000.00	96.1891340	1,248.33	76,951.31	77,798.60	-847.29	0.00	-847.29
Issue Date: 14 Mar 24 Rate: 5.25% Call Date: 14 Sep 53 Call Price: 100.00 Yield to Maturity: 5.517% Maturity Date: 14 Mar 54							
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5							
30,000.00	102.3432720	285.25	30,702.98	29,181.00	1,521.98	0.00	1,521.98
Issue Date: 4 May 20 Rate: 5.705% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.466% Maturity Date: 1 May 40							
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4							
40,000.00	87.7287520	541.67	35,091.50	32,485.20	2,606.30	0.00	2,606.30
Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 4.942% Maturity Date: 1 Feb 35							

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 3.375% DUE 06-15-2046 SEDOL: BD72429							
30,000.00	70.9467010	45.00	21,284.01	20,813.70	470.31	0.00	470.31
Issue Date: 18 May 16 Rate: 3.375% Call Date: 15 Dec 45 Call Price: 100.00 Yield to Maturity: 5.823% Maturity Date: 15 Jun 46							
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6							
70,000.00	91.0385580	420.00	63,726.99	59,577.70	4,149.29	0.00	4,149.29
Issue Date: 2 May 19 Rate: 3.6% Call Date: 1 Feb 34 Call Price: 100.00 Yield to Maturity: 4.923% Maturity Date: 1 May 34							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
195,000.00	73.1010190	3,046.88	142,546.99	136,985.55	5,561.44	0.00	5,561.44
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 1 Feb 50							
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3							
115,000.00	74.0122800	737.92	85,114.12	81,045.65	4,068.47	0.00	4,068.47
Issue Date: 31 Oct 18 Rate: 3.85% Call Date: 1 May 48 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Nov 48							
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8							
35,000.00	74.7189070	227.50	26,151.62	26,868.45	-716.83	0.00	-716.83
Issue Date: 2 May 19 Rate: 3.9% Call Date: 1 Nov 48 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 1 May 49							

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 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4							
240,000.00	98.4378400	2,372.00	236,250.82	222,448.70	13,802.12	0.00	13,802.12
Issue Date: 4 May 20 Rate: 5.93% Call Date: 1 Nov 59 Call Price: 100.00 Yield to Maturity: 6.037% Maturity Date: 1 May 60							
BOEING CO 6.858% 05-01-2054 SEDOL: BV97X76							
35,000.00	112.8018870	400.05	39,480.66	35,000.00	4,480.66	0.00	4,480.66
Issue Date: 1 Nov 24 Rate: 6.858% Call Date: 1 Nov 53 Call Price: 100.00 Yield to Maturity: 5.919% Maturity Date: 1 May 54							
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609							
90,000.00	112.7196880	1,821.88	101,447.72	98,037.90	3,409.82	0.00	3,409.82
Issue Date: 13 Mar 09 Rate: 6.875% Yield to Maturity: 5.505% Maturity Date: 15 Mar 39							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
144,000.00	65.4781890	1,524.00	94,288.59	93,768.94	519.65	0.00	519.65
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.632% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30							
150,000.00	76.3675160	178.50	114,551.27	111,463.98	3,087.29	0.00	3,087.29
Issue Date: 17 Jun 21 Rate: 3.06% Call Date: 17 Dec 40 Call Price: 100.00 Yield to Maturity: 5.321% Maturity Date: 17 Jun 41							

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							
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0							
445,000.00	61.8673260	1,747.52	275,309.60	283,723.95	-8,414.35	0.00	-8,414.35
Issue Date: 10 Aug 20 Rate: 2.772% Call Date: 10 May 50 Call Price: 100.00 Yield to Maturity: 5.643% Maturity Date: 10 Nov 50							
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05							
140,000.00	63.8997840	308.60	89,459.70	89,373.00	86.70	0.00	86.70
Issue Date: 4 Dec 20 Rate: 2.939% Call Date: 4 Dec 50 Call Price: 100.00 Yield to Maturity: 5.625% Maturity Date: 4 Jun 51							
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4							
35,000.00	86.7765040	579.49	30,371.78	30,030.00	341.78	0.00	341.78
Issue Date: 20 Feb 20 Rate: 4.55% Call Date: 20 Aug 47 Call Price: 100.00 Yield to Maturity: 5.599% Maturity Date: 20 Feb 48							
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2							
70,000.00	98.5419260	1,392.13	68,979.35	69,726.30	-746.95	0.00	-746.95
Issue Date: 22 Feb 24 Rate: 5.55% Call Date: 22 Aug 53 Call Price: 100.00 Yield to Maturity: 5.653% Maturity Date: 22 Feb 54							
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715							
75,000.00	59.3905670	255.00	44,542.93	44,485.50	57.43	0.00	57.43
Issue Date: 13 Nov 20 Rate: 2.55% Call Date: 13 May 50 Call Price: 100.00 Yield to Maturity: 5.593% Maturity Date: 13 Nov 50							

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 SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199							
55,000.00	73.7170010	599.19	40,544.35	43,051.80	-2,507.45	0.00	-2,507.45
Issue Date: 2 Mar 22 Rate: 3.7% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.629% Maturity Date: 15 Mar 52							
BROADCOM INC 4.9% 02-15-2038 CUSIP: 11135FCX7							
85,000.00	98.3344470	1,064.39	83,584.28	84,793.45	-1,209.17	0.00	-1,209.17
Issue Date: 29 Sep 25 Rate: 4.9% Call Date: 15 Nov 37 Call Price: 100.00 Yield to Maturity: 5.085% Maturity Date: 15 Feb 38							
BROWN & BROWN INC SR NT 4.95% 03-17-2052 SEDOL: BMZQHY9							
70,000.00	87.5767360	1,001.00	61,303.72	58,298.10	3,005.62	0.00	3,005.62
Issue Date: 17 Mar 22 Rate: 4.95% Call Date: 17 Sep 51 Call Price: 100.00 Yield to Maturity: 5.885% Maturity Date: 17 Mar 52							
BROWN & BROWN INC 6.25% 06-23-2055 SEDOL: BTQGQ62							
60,000.00	104.3537580	83.33	62,612.25	60,219.40	2,392.85	0.00	2,392.85
Issue Date: 23 Jun 25 Rate: 6.25% Call Date: 12 Dec 54 Call Price: 100.00 Yield to Maturity: 5.935% Maturity Date: 23 Jun 55							
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7							
35,000.00	66.1340460	403.28	23,146.92	23,505.30	-358.38	0.00	-358.38
Issue Date: 13 Apr 20 Rate: 3.05% Call Date: 15 Aug 50 Call Price: 100.00 Yield to Maturity: 5.57% Maturity Date: 15 Feb 51							

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 4.95% DUE 09-15-2041 SEDOL: B61QXW1							
140,000.00	96.8334410	2,040.50	135,566.82	133,085.40	2,481.42	0.00	2,481.42
Issue Date: 22 Aug 11 Rate: 4.95% Call Date: 15 Mar 41 Call Price: 100.00 Yield to Maturity: 5.247% Maturity Date: 15 Sep 41							
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12							
470,000.00	105.9484690	4,504.17	497,957.80	486,943.50	11,014.30	0.00	11,014.30
Issue Date: 17 May 10 Rate: 5.75% Call Date: 1 Nov 39 Call Price: 100.00 Yield to Maturity: 5.157% Maturity Date: 1 May 40							
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0							
120,000.00	98.7848380	1,943.33	118,541.81	119,613.14	- 1,071.33	0.00	- 1,071.33
Issue Date: 7 Jun 24 Rate: 5.5% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.584% Maturity Date: 15 Mar 55							
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD980							
175,000.00	94.4097530	1,921.11	165,217.07	174,905.50	- 9,688.43	0.00	- 9,688.43
Issue Date: 9 Jun 23 Rate: 5.2% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 5.595% Maturity Date: 15 Apr 54							
CAPITAL ONE FINL CORP 6.183% 01-30-2036 SEDOL: BV0XYQ9							
140,000.00	104.6464720	3,630.80	146,505.06	140,243.80	6,261.26	0.00	6,261.26
Issue Date: 30 Jan 25 Rate: 6.183% Call Date: 30 Jan 35 Call Price: 100.00 Yield to Maturity: 5.573% Maturity Date: 30 Jan 36							

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							
CARLISLE COS INC 5.55% 09-15-2040 CUSIP: 142339AM2							
100,000.00	101.6503320	2,019.58	101,650.33	99,840.50	1,809.83	0.00	1,809.83
Issue Date: 20 Aug 25 Rate: 5.55% Call Date: 15 Jun 40 Call Price: 100.00 Yield to Maturity: 5.385% Maturity Date: 15 Sep 40							
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3							
159,000.00	80.9987090	1,282.70	128,787.95	127,910.65	877.30	0.00	877.30
Issue Date: 5 Oct 20 Rate: 3.377% Call Date: 5 Oct 39 Call Price: 100.00 Yield to Maturity: 5.29% Maturity Date: 5 Apr 40							
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2							
22,000.00	73.9227350	187.99	16,263.00	16,177.48	85.52	0.00	85.52
Issue Date: 5 Oct 20 Rate: 3.577% Call Date: 5 Oct 49 Call Price: 100.00 Yield to Maturity: 5.544% Maturity Date: 5 Apr 50							
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2							
185,000.00	71.9922890	3,424.55	133,185.74	126,422.90	6,762.84	0.00	6,762.84
Issue Date: 19 Aug 14 Rate: 4.9% Call Date: 15 Feb 44 Call Price: 100.00 Yield to Maturity: 7.769% Maturity Date: 15 Aug 44							
CBS CORP NEW 5.9% DUE 10-15-2040 SEDOL: B4JS9F0							
115,000.00	86.9455000	1,432.39	99,987.33	105,543.30	- 5,555.97	0.00	- 5,555.97
Issue Date: 8 Oct 10 Rate: 5.9% Call Date: 15 Apr 40 Call Price: 100.00 Yield to Maturity: 7.362% Maturity Date: 15 Oct 40							

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							
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5							
70,000.00	93.6462500	790.81	65,552.38	65,048.20	504.18	0.00	504.18
Issue Date: 1 Jul 21 Rate: 2.45% Call Date: 15 May 28 Call Price: 100.00 Yield to Maturity: 5.151% Maturity Date: 15 Jul 28							
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66							
30,000.00	86.3331540	250.00	25,899.95	25,940.10	- 40.15	0.00	- 40.15
Issue Date: 17 Feb 21 Rate: 2.5% Call Date: 1 Dec 30 Call Price: 100.00 Yield to Maturity: 5.58% Maturity Date: 1 Mar 31							
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4							
275,000.00	89.4537960	1,741.67	245,997.94	246,478.50	- 480.56	0.00	- 480.56
Issue Date: 7 Oct 20 Rate: 3% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 5.536% Maturity Date: 15 Oct 30							
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2							
245,000.00	69.5899310	2,858.33	170,495.33	157,135.65	13,359.68	0.00	13,359.68
Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.584% Maturity Date: 1 Mar 42							
CHARTER COMMUNICATIONS OPER LLC 6.7% 12-01-2055 CUSIP: 161175CT9							
30,000.00	96.1828720	664.42	28,854.86	29,949.60	- 1,094.74	0.00	- 1,094.74
Issue Date: 2 Sep 25 Rate: 6.7% Call Date: 1 Jun 55 Call Price: 100.00 Yield to Maturity: 7.005% Maturity Date: 1 Dec 55							

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							
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5							
360,000.00	92.3322810	4,837.50	332,396.21	314,098.20	18,298.01	0.00	18,298.01
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.28% Maturity Date: 1 Apr 38							
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78							
100,000.00	82.6128930	895.83	82,612.89	81,738.40	874.49	0.00	874.49
Issue Date: 1 Nov 17 Rate: 5.375% Call Date: 1 Nov 46 Call Price: 100.00 Yield to Maturity: 6.949% Maturity Date: 1 May 47							
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23							
820,000.00	94.2026670	10,043.00	772,461.87	737,991.80	34,470.07	0.00	34,470.07
Issue Date: 23 Oct 16 Rate: 6.484% Call Date: 23 Apr 45 Call Price: 100.00 Yield to Maturity: 7.029% Maturity Date: 23 Oct 45							
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REGSEDOL: BD2NLB5							
60,000.00	99.2706720	469.24	59,562.40	55,025.00	4,537.40	0.00	4,537.40
Issue Date: 1 Nov 17 Rate: 4.61544% Yield to Maturity: 5.953% Maturity Date: 1 Feb 27							
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2							
70,000.00	61.6735630	94.89	43,171.49	45,569.30	- 2,397.81	0.00	- 2,397.81
Issue Date: 18 Nov 21 Rate: 3.05% Call Date: 15 Jun 61 Call Price: 100.00 Yield to Maturity: 5.51% Maturity Date: 15 Dec 61							

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							
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34							
60,000.00	89.4832200	130.67	53,689.93	53,580.60	109.33	0.00	109.33
Issue Date: 15 Jun 19 Rate: 4.9% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 15 Dec 48							
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3							
35,000.00	79.1568630	329.78	27,704.90	25,913.30	1,791.60	0.00	1,791.60
Issue Date: 16 Mar 20 Rate: 3.2% Call Date: 15 Sep 39 Call Price: 100.00 Yield to Maturity: 5.307% Maturity Date: 15 Mar 40							
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1							
100,000.00	70.1730240	1,001.11	70,173.02	68,314.00	1,859.02	0.00	1,859.02
Issue Date: 16 Mar 20 Rate: 3.4% Call Date: 15 Sep 49 Call Price: 100.00 Yield to Maturity: 5.682% Maturity Date: 15 Mar 50							
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7							
135,000.00	96.2648410	2,484.38	129,957.54	135,005.75	- 5,048.21	0.00	- 5,048.21
Issue Date: 26 Feb 24 Rate: 5.3% Call Date: 26 Aug 53 Call Price: 100.00 Yield to Maturity: 5.563% Maturity Date: 26 Feb 54							
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2							
30,000.00	105.9370070	283.14	31,781.10	31,264.50	516.60	0.00	516.60
Issue Date: 30 Apr 24 Rate: 5.57% Call Date: 30 Mar 34 Call Price: 100.00 Yield to Maturity: 4.699% Maturity Date: 30 Apr 34							

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							
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0							
100,000.00	74.1162890	467.87	74,116.29	73,645.00	471.29	0.00	471.29
Issue Date: 3 Nov 21 Rate: 2.904% Call Date: 3 Nov 41 Call Price: 100.00 Yield to Maturity: 5.235% Maturity Date: 3 Nov 42							
CITIGROUP INC 5.612% 03-04-2056 SEDOL: BPDHP07							
390,000.00	99.9042830	7,113.21	389,626.70	386,754.64	2,872.06	0.00	2,872.06
Issue Date: 4 Mar 25 Rate: 5.612% Call Date: 4 Mar 55 Call Price: 100.00 Yield to Maturity: 5.618% Maturity Date: 4 Mar 56							
CITIGROUP INC 6.625% 12-31-2049 SEDOL: BQ68B95							
120,000.00	101.4996360	463.75	121,799.56	120,000.00	1,799.56	0.00	1,799.56
Issue Date: 10 Dec 25 Rate: 6.625% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: -0.02% Maturity Date: 31 Dec 49							
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3							
555,000.00	128.4978700	20,793.23	713,163.18	697,600.60	15,562.58	0.00	15,562.58
Issue Date: 23 Jul 09 Rate: 8.125% Yield to Maturity: 5.171% Maturity Date: 15 Jul 39							
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224							
130,000.00	97.5510610	936.00	126,816.38	129,177.10	- 2,360.72	0.00	- 2,360.72
Issue Date: 13 May 24 Rate: 5.4% Call Date: 13 Nov 63 Call Price: 100.00 Yield to Maturity: 5.554% Maturity Date: 13 May 64							

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							
260,000.00	75.1482120	1,719.90	195,385.35	202,549.25	- 7,163.90	0.00	- 7,163.90
Issue Date: 19 Oct 17 Rate: 3.969% Call Date: 1 May 47 Call Price: 100.00 Yield to Maturity: 6.03% Maturity Date: 1 Nov 47							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
1,277,000.00	58.8455030	6,144.50	751,457.08	818,749.08	- 67,292.00	0.00	- 67,292.00
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 6.058% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2							
188,000.00	56.4182110	920.26	106,066.24	115,734.90	- 9,668.66	0.00	- 9,668.66
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 6.084% Maturity Date: 1 Nov 56							
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4							
130,000.00	69.7977560	2,038.11	90,737.08	96,794.00	- 6,056.92	0.00	- 6,056.92
Issue Date: 19 Jul 16 Rate: 3.4% Call Date: 15 Jan 46 Call Price: 100.00 Yield to Maturity: 5.971% Maturity Date: 15 Jul 46							
COMMONSPIRIT HEALTH 4.975% 09-01-2035 SEDOL: BT04GS4							
65,000.00	99.0515300	610.82	64,383.49	65,025.50	- 642.01	0.00	- 642.01
Issue Date: 23 Oct 25 Rate: 4.975% Call Date: 1 Jun 35 Call Price: 100.00 Yield to Maturity: 5.099% Maturity Date: 1 Sep 35							

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							
COMMONSPIRIT HEALTH 5.662% 09-01-2055 SEDOL: BV5CSY7							
175,000.00	96.9744250	1,871.61	169,705.24	175,428.85	- 5,723.61	0.00	- 5,723.61
Issue Date: 23 Oct 25 Rate: 5.662% Call Date: 1 Mar 55 Call Price: 100.00 Yield to Maturity: 5.878% Maturity Date: 1 Sep 55							
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8							
135,000.00	78.7277680	1,413.11	106,282.49	108,272.95	- 1,990.46	0.00	- 1,990.46
Issue Date: 21 Aug 19 Rate: 4.187% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.856% Maturity Date: 1 Oct 49							
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0							
100,000.00	75.0508170	1,133.61	75,050.82	79,532.00	- 4,481.18	0.00	- 4,481.18
Issue Date: 15 Mar 22 Rate: 3.85% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.693% Maturity Date: 15 Mar 52							
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0							
420,000.00	79.7167490	5,600.00	334,810.34	339,876.80	- 5,066.46	0.00	- 5,066.46
Issue Date: 20 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 1 Mar 48							
COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044 SEDOL: BHZ7X72							
190,000.00	89.8956470	4,117.72	170,801.73	172,597.90	- 1,796.17	0.00	- 1,796.17
Issue Date: 10 Jan 14 Rate: 4.7% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 5.596% Maturity Date: 15 Jan 44							

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							
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5							
35,000.00	78.1745820	466.67	27,361.10	28,267.82	- 906.72	0.00	- 906.72
Issue Date: 19 Feb 19 Rate: 4% Call Date: 1 Sep 48 Call Price: 100.00 Yield to Maturity: 5.709% Maturity Date: 1 Mar 49							
CONOCOPHILLIPS CO 3.8% 03-15-2052 SEDOL: BQJQQ02							
120,000.00	73.7226720	1,342.67	88,467.21	89,292.56	- 825.35	0.00	- 825.35
Issue Date: 8 Mar 22 Rate: 3.8% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.753% Maturity Date: 15 Mar 52							
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4							
200,000.00	87.4337240	2,620.56	174,867.45	169,454.00	5,413.45	0.00	5,413.45
Issue Date: 6 Mar 14 Rate: 4.45% Call Date: 15 Sep 43 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 15 Mar 44							
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5							
65,000.00	102.2537820	490.03	66,464.96	64,405.25	2,059.71	0.00	2,059.71
Issue Date: 22 Nov 23 Rate: 5.9% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 5.736% Maturity Date: 15 Nov 53							
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73							
60,000.00	105.5475240	471.50	63,328.51	63,804.00	- 475.49	0.00	- 475.49
Issue Date: 14 Nov 22 Rate: 6.15% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.741% Maturity Date: 15 Nov 52							

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							
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0							
95,000.00	109.2691600	1,543.75	103,805.70	100,486.80	3,318.90	0.00	3,318.90
Issue Date: 29 Sep 23 Rate: 6.5% Call Date: 1 Apr 53 Call Price: 100.00 Yield to Maturity: 5.821% Maturity Date: 1 Oct 53							
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3							
35,000.00	77.3075830	174.42	27,057.65	27,884.50	- 826.85	0.00	- 826.85
Issue Date: 19 Nov 19 Rate: 3.9% Call Date: 19 May 49 Call Price: 100.00 Yield to Maturity: 5.641% Maturity Date: 15 Nov 49							
CORNING INC 4.375% 11-15-2057 SEDOL: BF8QCP3							
35,000.00	81.0335800	195.66	28,361.75	28,997.15	- 635.40	0.00	- 635.40
Issue Date: 13 Nov 17 Rate: 4.375% Call Date: 19 May 57 Call Price: 100.00 Yield to Maturity: 5.667% Maturity Date: 15 Nov 57							
CORNING INC 4.75% DUE 03-15-2042 SEDOL: B7JPWZ3							
55,000.00	92.1083530	769.24	50,659.59	52,054.20	- 1,394.61	0.00	- 1,394.61
Issue Date: 21 Feb 12 Rate: 4.75% Yield to Maturity: 5.49% Maturity Date: 15 Mar 42							
CRH AMERICA FINANCE INC GTD NT 5.6% 02-09-2056 SEDOL: BVZH9T4							
75,000.00	98.8897910	956.67	74,167.34	74,908.50	- 741.16	0.00	- 741.16
Issue Date: 9 Oct 25 Rate: 5.6% Call Date: 9 Aug 55 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 9 Feb 56							

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							
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393							
50,000.00	85.1220430	287.50	42,561.02	44,621.00	- 2,059.98	0.00	- 2,059.98
Issue Date: 28 Jul 22 Rate: 4.5% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.574% Maturity Date: 15 Nov 52							
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96							
815,000.00	94.6846600	10,388.54	771,679.98	736,663.00	35,016.98	0.00	35,016.98
Issue Date: 9 Mar 18 Rate: 4.78% Call Date: 25 Sep 37 Call Price: 100.00 Yield to Maturity: 5.377% Maturity Date: 25 Mar 38							
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4							
915,000.00	88.5030600	12,322.80	809,803.00	803,513.95	6,289.05	0.00	6,289.05
Issue Date: 9 Mar 18 Rate: 5.05% Call Date: 25 Sep 47 Call Price: 100.00 Yield to Maturity: 5.991% Maturity Date: 25 Mar 48							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
230,000.00	90.5502610	5,271.63	208,265.60	205,452.10	2,813.50	0.00	2,813.50
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 5.948% Maturity Date: 20 Jul 45							
DEERE & COMPANY 5.7% 19/01/2055 SEDOL: BTWVBX3							
70,000.00	103.8981700	1,795.50	72,728.72	73,070.90	- 342.18	0.00	- 342.18
Issue Date: 16 Jan 25 Rate: 5.7% Call Date: 19 Jul 54 Call Price: 100.00 Yield to Maturity: 5.431% Maturity Date: 19 Jan 55							

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							
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70							
110,000.00	76.2484970	165.00	83,873.35	81,223.94	2,649.41	0.00	2,649.41
Issue Date: 15 Jun 23 Rate: 3.375% Call Date: 15 Jun 41 Call Price: 100.00 Yield to Maturity: 5.654% Maturity Date: 15 Dec 41							
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35							
260,000.00	101.3778290	4,784.72	263,582.36	254,816.20	8,766.16	0.00	8,766.16
Issue Date: 13 Dec 22 Rate: 6.25% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 6.144% Maturity Date: 15 Mar 53							
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2							
110,000.00	80.4343390	1,304.11	88,477.77	84,361.20	4,116.57	0.00	4,116.57
Issue Date: 24 Mar 21 Rate: 4.4% Call Date: 24 Sep 50 Call Price: 100.00 Yield to Maturity: 5.899% Maturity Date: 24 Mar 51							
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6							
30,000.00	78.0510160	375.42	23,415.30	23,905.50	- 490.20	0.00	- 490.20
Issue Date: 17 Mar 22 Rate: 4.25% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.906% Maturity Date: 15 Mar 52							
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1							
110,000.00	73.3558100	2,079.61	80,691.39	83,118.80	- 2,427.41	0.00	- 2,427.41
Issue Date: 14 Jan 22 Rate: 4.1% Call Date: 15 Jul 51 Call Price: 100.00 Yield to Maturity: 6.168% Maturity Date: 15 Jan 52							

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							
DISCOVERY COMMUNICATIONS LLC 6.35% 06-01-2040 SEDOL: BQKR637							
20,000.00	82.8256750	105.83	16,565.14	18,008.00	- 1,442.86	0.00	- 1,442.86
Issue Date: 1 Jun 25 Rate: 6.35% Yield to Maturity: 8.429% Maturity Date: 1 Jun 40							
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0							
85,000.00	73.4641010	430.67	62,444.49	65,798.50	- 3,354.01	0.00	- 3,354.01
Issue Date: 13 May 20 Rate: 3.8% Call Date: 13 Nov 59 Call Price: 100.00 Yield to Maturity: 5.533% Maturity Date: 13 May 60							
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6							
50,000.00	86.1911080	916.11	43,095.55	43,203.50	- 107.95	0.00	- 107.95
Issue Date: 19 Aug 22 Rate: 4.85% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.882% Maturity Date: 15 Aug 52							
DTE ELEC CO 3.65% 03-01-2052 SEDOL: BPP37R4							
95,000.00	73.8732660	1,155.83	70,179.60	72,886.85	- 2,707.25	0.00	- 2,707.25
Issue Date: 24 Feb 22 Rate: 3.65% Call Date: 1 Sep 51 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 1 Mar 52							
DTE ELECTRIC COMP 5.85% 05-15-2055 SEDOL: BVBD048							
30,000.00	102.9629600	224.25	30,888.89	29,924.10	964.79	0.00	964.79
Issue Date: 14 May 25 Rate: 5.85% Call Date: 15 Nov 54 Call Price: 100.00 Yield to Maturity: 5.641% Maturity Date: 15 May 55							

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 CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4							
175,000.00	69.5542930	272.22	121,720.01	121,961.00	-240.99	0.00	-240.99
Issue Date: 10 Jun 21 Rate: 3.5% Call Date: 15 Dec 50 Call Price: 100.00 Yield to Maturity: 5.803% Maturity Date: 15 Jun 51							
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9							
15,000.00	79.0237130	28.00	11,853.56	11,003.40	850.16	0.00	850.16
Issue Date: 7 Jun 19 Rate: 4.2% Call Date: 15 Dec 48 Call Price: 100.00 Yield to Maturity: 5.855% Maturity Date: 15 Jun 49							
DUKE ENERGY CORP 4.95% 09-15-2035 SEDOL: BVK9S65							
70,000.00	99.3540200	1,058.75	69,547.81	69,770.40	-222.59	0.00	-222.59
Issue Date: 11 Sep 25 Rate: 4.95% Call Date: 15 Jun 35 Call Price: 100.00 Yield to Maturity: 5.034% Maturity Date: 15 Sep 35							
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4							
130,000.00	88.6271900	2,455.56	115,215.35	114,895.30	320.05	0.00	320.05
Issue Date: 11 Aug 22 Rate: 5% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.847% Maturity Date: 15 Aug 52							
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5							
150,000.00	73.2126130	1,275.00	109,818.92	106,782.00	3,036.92	0.00	3,036.92
Issue Date: 9 Sep 16 Rate: 3.4% Call Date: 1 Apr 46 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 1 Oct 46							

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 FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8							
270,000.00	81.5583250	5,229.00	220,207.48	225,285.30	-5,077.82	0.00	-5,077.82
Issue Date: 21 Jun 18 Rate: 4.2% Call Date: 15 Jan 48 Call Price: 100.00 Yield to Maturity: 5.657% Maturity Date: 15 Jul 48							
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7							
100,000.00	62.6854260	687.50	62,685.43	62,981.50	-296.07	0.00	-296.07
Issue Date: 12 Mar 20 Rate: 2.75% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.574% Maturity Date: 1 Apr 50							
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3							
15,000.00	68.4638250	121.88	10,269.57	10,625.85	-356.28	0.00	-356.28
Issue Date: 27 Sep 19 Rate: 3.25% Call Date: 1 Apr 49 Call Price: 100.00 Yield to Maturity: 5.686% Maturity Date: 1 Oct 49							
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0							
55,000.00	95.6631810	742.50	52,614.75	54,950.50	-2,335.75	0.00	-2,335.75
Issue Date: 23 Mar 23 Rate: 5.4% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.715% Maturity Date: 1 Apr 53							
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6							
100,000.00	58.5278930	944.44	58,527.89	58,476.00	51.89	0.00	51.89
Issue Date: 20 Aug 20 Rate: 2.5% Call Date: 15 Feb 50 Call Price: 100.00 Yield to Maturity: 5.634% Maturity Date: 15 Aug 50							

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	79.4712120	3,258.56	222,519.39	223,084.40	-565.01	0.00	-565.01
Issue Date: 1 Mar 18 Rate: 3.95% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 5.572% Maturity Date: 15 Mar 48							
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4							
95,000.00	83.5486090	328.54	79,371.18	78,191.65	1,179.53	0.00	1,179.53
Issue Date: 20 Nov 14 Rate: 4.15% Call Date: 1 Jun 44 Call Price: 100.00 Yield to Maturity: 5.567% Maturity Date: 1 Dec 44							
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6							
300,000.00	85.8493370	3,317.71	257,548.01	257,076.00	472.01	0.00	472.01
Issue Date: 6 Mar 14 Rate: 4.375% Call Date: 30 Sep 43 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 30 Mar 44							
EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055 SEDOL: BSZBFY2							
65,000.00	103.7534870	1,858.28	67,439.77	64,754.30	2,685.47	0.00	2,685.47
Issue Date: 15 Jan 25 Rate: 6.2% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 5.927% Maturity Date: 15 Jan 55							
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221							
105,000.00	97.0760150	1,252.42	101,929.82	105,009.20	-3,079.38	0.00	-3,079.38
Issue Date: 9 Oct 24 Rate: 5.65% Call Date: 15 Apr 54 Call Price: 100.00 Yield to Maturity: 5.86% Maturity Date: 15 Oct 54							

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: BT25B13							
190,000.00	97.8919380	4,091.33	185,994.68	186,994.20	-999.52	0.00	-999.52
Issue Date: 31 Oct 24 Rate: 5.7% Call Date: 15 Aug 54 Call Price: 100.00 Yield to Maturity: 5.851% Maturity Date: 15 Feb 55							
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35							
110,000.00	98.5177930	1,072.50	108,369.57	109,678.80	-1,309.23	0.00	-1,309.23
Issue Date: 31 Oct 24 Rate: 5.85% Call Date: 1 May 64 Call Price: 100.00 Yield to Maturity: 5.947% Maturity Date: 1 Nov 64							
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20							
55,000.00	90.5823620	937.75	49,820.30	54,189.85	-4,369.55	0.00	-4,369.55
Issue Date: 27 Feb 23 Rate: 4.95% Call Date: 27 Aug 62 Call Price: 100.00 Yield to Maturity: 5.551% Maturity Date: 27 Feb 63							
ELI LILLY & CO 5.65% 10-15-2065 SEDOL: BW0X1D2							
70,000.00	101.1570980	1,439.18	70,809.97	69,746.60	1,063.37	0.00	1,063.37
Issue Date: 20 Aug 25 Rate: 5.65% Call Date: 15 Apr 65 Call Price: 100.00 Yield to Maturity: 5.576% Maturity Date: 15 Oct 65							
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1							
50,000.00	93.5866190	986.11	46,793.31	49,715.50	-2,922.19	0.00	-2,922.19
Issue Date: 9 Feb 24 Rate: 5% Call Date: 9 Aug 53 Call Price: 100.00 Yield to Maturity: 5.448% Maturity Date: 9 Feb 54							

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							
ELI LILLY AND COMPANY 5.2% 08-14-2064 SEDOL: BSLSJZ6							
45,000.00	94.4477430	890.50	42,501.48	44,984.70	-2,483.22	0.00	-2,483.22
Issue Date: 14 Aug 24 Rate: 5.2% Call Date: 14 Feb 64 Call Price: 100.00 Yield to Maturity: 5.55% Maturity Date: 14 Aug 64							
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94							
440,000.00	101.6070250	2,218.33	447,070.91	419,192.40	27,878.51	0.00	27,878.51
Issue Date: 12 May 11 Rate: 6.05% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.889% Maturity Date: 1 Jun 41							
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0							
35,000.00	83.9709250	223.61	29,389.82	30,148.65	-758.83	0.00	-758.83
Issue Date: 22 Jan 20 Rate: 5% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 6.294% Maturity Date: 15 May 50							
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65							
690,000.00	88.6917370	10,463.08	611,972.98	575,411.70	36,561.28	0.00	36,561.28
Issue Date: 12 Mar 15 Rate: 5.15% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 6.161% Maturity Date: 15 Mar 45							
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75							
180,000.00	97.2944040	480.00	175,129.93	164,746.80	10,383.13	0.00	10,383.13
Issue Date: 8 Jun 18 Rate: 6% Call Date: 15 Dec 47 Call Price: 100.00 Yield to Maturity: 6.225% Maturity Date: 15 Jun 48							

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							
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7							
90,000.00	76.1722100	124.00	68,554.99	67,036.50	1,518.49	0.00	1,518.49
Issue Date: 10 Mar 21 Rate: 3.1% Call Date: 15 Dec 40 Call Price: 100.00 Yield to Maturity: 5.391% Maturity Date: 15 Jun 41							
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1							
90,000.00	71.5900700	807.63	64,431.06	65,016.90	- 585.84	0.00	- 585.84
Issue Date: 20 Sep 19 Rate: 3.55% Call Date: 30 Mar 49 Call Price: 100.00 Yield to Maturity: 5.759% Maturity Date: 30 Sep 49							
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5							
20,000.00	66.5301810	241.78	13,306.04	12,930.80	375.24	0.00	375.24
Issue Date: 7 Aug 20 Rate: 3.2% Call Date: 15 Aug 51 Call Price: 100.00 Yield to Maturity: 5.671% Maturity Date: 15 Feb 52							
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66							
65,000.00	90.6843630	406.97	58,944.84	59,471.10	- 526.26	0.00	- 526.26
Issue Date: 7 May 15 Rate: 4.9% Call Date: 15 Nov 45 Call Price: 100.00 Yield to Maturity: 5.676% Maturity Date: 15 May 46							
ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036 SEDOL: BVDD8P3							
150,000.00	101.9720900	4,138.33	152,958.14	149,497.50	3,460.64	0.00	3,460.64
Issue Date: 20 Jun 25 Rate: 5.2% Call Date: 15 Oct 35 Call Price: 100.00 Yield to Maturity: 4.948% Maturity Date: 15 Jan 36							

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							
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5							
89,000.00	105.6830410	2,206.46	94,057.91	89,590.07	4,467.84	0.00	4,467.84
Issue Date: 13 Jan 11 Rate: 5.95% Yield to Maturity: 5.394% Maturity Date: 1 Feb 41							
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36							
40,000.00	67.0678400	498.67	26,827.14	26,118.29	708.85	0.00	708.85
Issue Date: 15 Sep 21 Rate: 3.3% Call Date: 15 Aug 52 Call Price: 100.00 Yield to Maturity: 5.699% Maturity Date: 15 Feb 53							
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9							
100,000.00	70.6460960	728.33	70,646.10	73,092.00	- 2,445.90	0.00	- 2,445.90
Issue Date: 9 Apr 20 Rate: 3.45% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.695% Maturity Date: 15 Apr 50							
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31							
195,000.00	71.9840340	1,421.07	140,368.87	147,439.50	- 7,070.63	0.00	- 7,070.63
Issue Date: 15 Apr 20 Rate: 3.452% Call Date: 15 Oct 50 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 15 Apr 51							
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SEDOL: BRFJY97							
30,000.00	93.8369800	381.78	28,151.09	27,260.40	890.69	0.00	890.69
Issue Date: 7 Oct 14 Rate: 5.454% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.901% Maturity Date: 15 Oct 54							

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							
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3							
320,000.00	85.6339730	1,080.00	274,028.71	270,064.00	3,964.71	0.00	3,964.71
Issue Date: 15 May 12 Rate: 4.05% Call Date: 1 Dec 41 Call Price: 100.00 Yield to Maturity: 5.378% Maturity Date: 1 Jun 42							
FMC CORP 6.375% 05-18-2053 SEDOL: BNDT811							
132,000.00	74.5278850	1,005.13	98,376.81	120,206.12	-21,829.31	0.00	-21,829.31
Issue Date: 18 May 23 Rate: 6.375% Call Date: 18 Nov 52 Call Price: 100.00 Yield to Maturity: 8.863% Maturity Date: 18 May 53							
FMC CORP 8.45% 11-01-2055 CUSIP: 302491AZ8							
290,000.00	79.1505730	4,084.17	229,536.66	288,080.00	-58,543.34	0.00	-58,543.34
Issue Date: 27 May 25 Rate: 8.45% Call Date: 1 Aug 30 Call Price: 100.00 Yield to Maturity: 10.801% Maturity Date: 1 Nov 55							
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0							
120,000.00	100.5338550	2,847.52	120,640.63	103,893.66	16,746.97	0.00	16,746.97
Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 5.418% Maturity Date: 25 Jan 39							
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1							
290,000.00	97.1092790	4,653.69	281,616.91	266,357.22	15,259.69	0.00	15,259.69
Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.715% Maturity Date: 15 Mar 43							

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							
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 SEDOL: BNZFBY1							
135,000.00	101.2126590	1,321.88	136,637.09	134,268.75	2,368.34	0.00	2,368.34
Issue Date: 30 Apr 21 Rate: 5.875% Call Date: 1 Nov 26 Call Price: 100.00 Yield to Maturity: 5.517% Maturity Date: 1 Nov 29							
GEN DYNAMICS CORP 3.6% DUE 11-15-2042 SEDOL: B8ZQTV2							
90,000.00	81.2693990	414.00	73,142.46	71,501.10	1,641.36	0.00	1,641.36
Issue Date: 6 Nov 12 Rate: 3.6% Call Date: 15 May 42 Call Price: 100.00 Yield to Maturity: 5.291% Maturity Date: 15 Nov 42							
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843							
25,000.00	75.6077780	59.38	18,901.94	18,215.25	686.69	0.00	686.69
Issue Date: 10 May 21 Rate: 2.85% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.163% Maturity Date: 1 Jun 41							
GENERAL MTRS FINL CO INC 6.15% 07-15-2035 SEDOL: BTZQ0P0							
150,000.00	105.5645730	5,406.88	158,346.86	155,961.00	2,385.86	0.00	2,385.86
Issue Date: 30 May 25 Rate: 6.15% Call Date: 15 Apr 35 Call Price: 100.00 Yield to Maturity: 5.395% Maturity Date: 15 Jul 35							
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6							
45,000.00	74.9986430	698.38	33,749.39	32,677.19	1,072.20	0.00	1,072.20
Issue Date: 10 Jan 20 Rate: 3.7% Call Date: 30 Jul 49 Call Price: 100.00 Yield to Maturity: 5.604% Maturity Date: 30 Jan 50							

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							
GILEAD SCIENCES 5.6% DUE 11-15-2064 SEDOL: BTPH0H5							
200,000.00	99.8386770	1,431.11	199,677.35	198,580.00	1,097.35	0.00	1,097.35
Issue Date: 20 Nov 24 Rate: 5.6% Call Date: 15 May 64 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 15 Nov 64							
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7							
110,000.00	95.8665310	2,472.56	105,453.18	103,495.70	1,957.48	0.00	1,957.48
Issue Date: 22 Aug 22 Rate: 5.95% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 6.27% Maturity Date: 15 Aug 52							
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61							
575,000.00	106.2878880	13,782.75	611,155.36	591,756.99	19,398.37	0.00	19,398.37
Issue Date: 20 Feb 04 Rate: 6.345% Yield to Maturity: 5.378% Maturity Date: 15 Feb 34							
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1							
200,000.00	78.5582960	2,424.29	157,116.60	150,341.80	6,774.80	0.00	6,774.80
Issue Date: 24 Jan 22 Rate: 3.436% Call Date: 24 Feb 42 Call Price: 100.00 Yield to Maturity: 5.363% Maturity Date: 24 Feb 43							
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019							
120,000.00	73.5397100	1,550.93	88,247.65	85,296.00	2,951.65	0.00	2,951.65
Issue Date: 21 Jul 21 Rate: 2.908% Call Date: 21 Jul 41 Call Price: 100.00 Yield to Maturity: 5.334% Maturity Date: 21 Jul 42							

Asset Detail - Basc 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 4.017% 10-31-2038 CUSIP: 38148YAA6							
65,000.00	90.1020250	442.43	58,566.32	56,642.95	1,923.37	0.00	1,923.37
Issue Date: 31 Oct 17 Rate: 4.017% Call Date: 31 Oct 37 Call Price: 100.00 Yield to Maturity: 5.075% Maturity Date: 31 Oct 38							
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7							
420,000.00	92.5696480	3,499.39	388,792.52	361,909.80	26,882.72	0.00	26,882.72
Issue Date: 23 Apr 18 Rate: 4.411% Call Date: 23 Apr 38 Call Price: 100.00 Yield to Maturity: 5.19% Maturity Date: 23 Apr 39							
GOLDMAN SACHS GROUP INC 4.939% 10-21-2036 CUSIP: 38141GD43							
235,000.00	99.4911050	2,256.85	233,804.09	235,000.00	-1,195.91	0.00	-1,195.91
Issue Date: 21 Oct 25 Rate: 4.939% Call Date: 21 Apr 26 Call Price: 100.00 Yield to Maturity: 4.999% Maturity Date: 21 Oct 36							
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2							
195,000.00	100.3880540	1,265.13	195,756.71	195,000.00	756.71	0.00	756.71
Issue Date: 19 Nov 24 Rate: 5.561% Call Date: 19 Nov 44 Call Price: 100.00 Yield to Maturity: 5.528% Maturity Date: 19 Nov 45							
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056 SEDOL: BS893Z0							
315,000.00	101.5596290	7,676.40	319,912.83	315,420.95	4,491.88	0.00	4,491.88
Issue Date: 28 Jan 25 Rate: 5.734% Call Date: 28 Jan 55 Call Price: 100.00 Yield to Maturity: 5.625% Maturity Date: 28 Jan 56							

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							
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6							
250,000.00	78.8800270	2,694.44	197,200.07	199,300.00	- 2,099.93	0.00	- 2,099.93
Issue Date: 24 Sep 22 Rate: 4% Call Date: 24 Sep 51 Call Price: 100.00 Yield to Maturity: 5.535% Maturity Date: 24 Mar 52							
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21							
630,000.00	81.9039260	8,579.38	515,994.74	498,855.75	17,138.99	0.00	17,138.99
Issue Date: 15 Mar 23 Rate: 4.625% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 6.003% Maturity Date: 15 Mar 52							
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6							
285,000.00	99.4725620	4,346.25	283,496.80	283,233.00	263.80	0.00	263.80
Issue Date: 23 Feb 24 Rate: 6.1% Call Date: 1 Oct 63 Call Price: 100.00 Yield to Maturity: 6.135% Maturity Date: 1 Apr 64							
HCA INC. 5.7% 11-15-2055 SEDOL: BRCDKL6							
10,000.00	95.6691530	96.58	9,566.92	9,705.40	- 138.48	0.00	- 138.48
Issue Date: 31 Oct 25 Rate: 5.7% Call Date: 15 May 55 Call Price: 100.00 Yield to Maturity: 6.013% Maturity Date: 15 Nov 55							
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238							
200,000.00	103.6262120	4,231.11	207,252.43	200,647.00	6,605.43	0.00	6,605.43
Issue Date: 10 Aug 10 Rate: 5.6% Yield to Maturity: 5.249% Maturity Date: 15 Feb 41							

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							
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4							
10,000.00	102.7916480	145.00	10,279.16	10,351.80	- 72.64	0.00	- 72.64
Issue Date: 28 Sep 16 Rate: 5.8% Call Date: 1 Oct 46 Call Price: 100.00 Yield to Maturity: 5.573% Maturity Date: 1 Apr 47							
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6							
740,000.00	108.1552110	20,473.33	800,348.56	726,297.20	74,051.36	0.00	74,051.36
Issue Date: 14 Dec 09 Rate: 6% Yield to Maturity: 5.175% Maturity Date: 15 Jan 40							
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 SEDOL: BM9STG7							
155,000.00	97.8283900	2,488.61	151,634.00	135,237.50	16,396.50	0.00	16,396.50
Issue Date: 5 Aug 21 Rate: 4.25% Call Date: 15 Feb 26 Call Price: 101.06 Yield to Maturity: 4.836% Maturity Date: 15 Feb 30							
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76							
310,000.00	63.9127900	826.67	198,129.65	198,241.90	- 112.25	0.00	- 112.25
Issue Date: 1 Jun 20 Rate: 3.2% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 6.046% Maturity Date: 1 Jun 50							
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46							
105,000.00	57.5634530	734.27	60,441.63	59,890.95	550.68	0.00	550.68
Issue Date: 7 Jan 21 Rate: 2.375% Call Date: 15 Sep 50 Call Price: 100.00 Yield to Maturity: 5.509% Maturity Date: 15 Mar 51							

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							
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8							
135,000.00	68.4029130	187.50	92,343.93	90,214.65	2,129.28	0.00	2,129.28
Issue Date: 13 Jan 20 Rate: 3.125% Call Date: 15 Jun 49 Call Price: 100.00 Yield to Maturity: 5.518% Maturity Date: 15 Dec 49							
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9							
20,000.00	70.7808660	141.44	14,156.17	14,514.40	-358.23	0.00	-358.23
Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 15 Apr 50							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
45,000.00	79.8064310	78.00	35,912.89	36,034.90	- 122.01	0.00	- 122.01
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.517% Maturity Date: 15 Jun 47							
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318							
60,000.00	84.9034290	637.50	50,942.06	51,422.10	-480.04	0.00	-480.04
Issue Date: 2 Jun 15 Rate: 4.25% Call Date: 1 Oct 45 Call Price: 100.00 Yield to Maturity: 5.494% Maturity Date: 1 Apr 46							
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4							
155,000.00	87.1219420	2,008.11	135,039.01	136,174.90	- 1,135.89	0.00	- 1,135.89
Issue Date: 12 Jun 14 Rate: 4.4% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 5.493% Maturity Date: 15 Mar 45							

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							
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0							
45,000.00	96.0270240	39.75	43,212.16	44,295.75	- 1,083.59	0.00	- 1,083.59
Issue Date: 25 Jun 24 Rate: 5.3% Call Date: 25 Dec 53 Call Price: 100.00 Yield to Maturity: 5.58% Maturity Date: 25 Jun 54							
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8							
70,000.00	94.9348270	1,225.00	66,454.38	69,842.50	- 3,388.12	0.00	- 3,388.12
Issue Date: 1 Mar 24 Rate: 5.25% Call Date: 1 Sep 53 Call Price: 100.00 Yield to Maturity: 5.609% Maturity Date: 1 Mar 54							
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1							
400,000.00	116.9274860	12,911.11	467,709.94	451,980.70	15,729.24	0.00	15,729.24
Issue Date: 18 Jun 08 Rate: 7% Yield to Maturity: 5.196% Maturity Date: 15 Jan 39							
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4							
122,000.00	94.4199790	1,480.94	115,192.37	119,612.12	- 4,419.75	0.00	- 4,419.75
Issue Date: 13 Mar 24 Rate: 5.75% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 6.168% Maturity Date: 15 Apr 54							
HUMANA INC 6% DUE 05-01-2055 SEDOL: BV0V1K6							
100,000.00	97.4133240	1,000.00	97,413.32	98,951.00	- 1,537.68	0.00	- 1,537.68
Issue Date: 5 Mar 25 Rate: 6% Call Date: 1 Nov 54 Call Price: 100.00 Yield to Maturity: 6.191% Maturity Date: 1 May 55							

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							
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6							
190,000.00	105.9413310	5,036.76	201,288.53	189,385.88	11,902.65	0.00	11,902.65
Issue Date: 18 Nov 24 Rate: 5.749% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 4.926% Maturity Date: 15 Jan 35							
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1							
100,000.00	93.5490680	2,149.44	93,549.07	99,435.00	- 5,885.93	0.00	- 5,885.93
Issue Date: 5 Feb 24 Rate: 5.3% Call Date: 5 Aug 53 Call Price: 100.00 Yield to Maturity: 5.766% Maturity Date: 5 Feb 54							
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4							
65,000.00	99.4974180	926.25	64,673.32	64,891.20	- 217.88	0.00	- 217.88
Issue Date: 18 Mar 24 Rate: 5.7% Call Date: 1 Oct 53 Call Price: 100.00 Yield to Maturity: 5.735% Maturity Date: 1 Apr 54							
INDIANAPOLIS PWR & LT CO 1ST MTG BD 144A5.05% 08-15-2035 SEDOL: BVMWZF0							
165,000.00	100.8097650	3,194.13	166,336.11	164,219.28	2,116.83	0.00	2,116.83
Issue Date: 13 Aug 25 Rate: 5.05% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 4.942% Maturity Date: 15 Aug 35							
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8							
30,000.00	100.6431700	76.00	30,192.95	29,859.15	333.80	0.00	333.80
Issue Date: 10 May 24 Rate: 5.7% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.654% Maturity Date: 15 Jun 54							

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 SR NT 3.05% 08-12-2051 CUSIP: 458140BW9							
85,000.00	61.6951210	1,000.99	52,440.85	53,499.05	- 1,058.20	0.00	- 1,058.20
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 5.994% Maturity Date: 12 Aug 51							
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8							
40,000.00	63.9901190	166.11	25,596.05	25,014.80	581.25	0.00	581.25
Issue Date: 21 Nov 19 Rate: 3.25% Call Date: 15 May 49 Call Price: 100.00 Yield to Maturity: 6.145% Maturity Date: 15 Nov 49							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
328,000.00	71.4271550	782.48	234,281.07	233,078.97	1,202.10	0.00	1,202.10
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 6.117% Maturity Date: 8 Dec 47							
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7							
120,000.00	82.9911640	2,384.67	99,589.40	99,400.80	188.60	0.00	188.60
Issue Date: 5 Aug 22 Rate: 4.9% Call Date: 5 Feb 52 Call Price: 100.00 Yield to Maturity: 6.215% Maturity Date: 5 Aug 52							
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6							
45,000.00	92.6426260	910.00	41,689.18	41,403.15	286.03	0.00	286.03
Issue Date: 21 Feb 24 Rate: 5.6% Call Date: 21 Aug 53 Call Price: 100.00 Yield to Maturity: 6.152% Maturity Date: 21 Feb 54							

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							
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25							
150,000.00	89.4981770	795.42	134,247.27	132,559.10	1,688.17	0.00	1,688.17
Issue Date: 15 May 19 Rate: 4.15% Yield to Maturity: 5.252% Maturity Date: 15 May 39							
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7							
80,000.00	98.7523240	1,295.56	79,001.86	81,588.80	-2,586.94	0.00	-2,586.94
Issue Date: 15 Sep 23 Rate: 5.5% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.588% Maturity Date: 15 Sep 53							
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0							
25,000.00	103.0930000	135.42	25,773.25	23,709.00	2,064.25	0.00	2,064.25
Issue Date: 1 Jun 23 Rate: 6.5% Call Date: 1 Jun 52 Call Price: 100.00 Yield to Maturity: 6.26% Maturity Date: 1 Dec 52							
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9							
175,000.00	77.7326510	3,168.84	136,032.14	123,200.00	12,832.14	0.00	12,832.14
Issue Date: 2 Aug 23 Rate: 4.375% Call Date: 2 Aug 51 Call Price: 100.00 Yield to Maturity: 6.089% Maturity Date: 2 Feb 52							
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4							
150,000.00	78.8011040	893.84	118,201.66	114,171.00	4,030.66	0.00	4,030.66
Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 40 Call Price: 100.00 Yield to Maturity: 5.123% Maturity Date: 22 Apr 41							

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 5.534% 11-29-2045 SEDOL: BR4Y0J5							
70,000.00	101.9128450	355.10	71,338.99	70,000.00	1,338.99	0.00	1,338.99
Issue Date: 29 Nov 24 Rate: 5.534% Call Date: 29 Nov 44 Call Price: 100.00 Yield to Maturity: 5.376% Maturity Date: 29 Nov 45							
JPMORGAN CHASE & CO 5.572% 04-22-2036 SEDOL: BTPF0W4							
100,000.00	105.1913330	1,067.97	105,191.33	100,000.00	5,191.33	0.00	5,191.33
Issue Date: 22 Apr 25 Rate: 5.572% Call Date: 22 Apr 35 Call Price: 100.00 Yield to Maturity: 4.922% Maturity Date: 22 Apr 36							
JPMORGAN CHASE & CO 5.576% 07-23-2036 CUSIP: 46647PFC5							
75,000.00	103.6515880	1,835.43	77,738.69	75,000.00	2,738.69	0.00	2,738.69
Issue Date: 23 Jul 25 Rate: 5.576% Call Date: 23 Jul 30 Call Price: 100.00 Yield to Maturity: 5.123% Maturity Date: 23 Jul 36							
JPMORGAN CHASE & CO 5.834% 01-24-2036 SEDOL: BP09ZL7							
50,000.00	104.7313920	1,199.74	52,365.70	50,000.00	2,365.70	0.00	2,365.70
Issue Date: 24 Jan 25 Rate: 5.502% Call Date: 24 Jan 35 Call Price: 100.00 Yield to Maturity: 4.9% Maturity Date: 24 Jan 36							
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298							
665,000.00	72.2068180	1,958.98	480,175.34	462,900.80	17,274.54	0.00	17,274.54
Issue Date: 19 Nov 20 Rate: 2.525% Call Date: 19 Nov 40 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 19 Nov 41							

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							
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1							
120,000.00	65.6675530	300.20	78,801.06	83,046.00	- 4,244.94	0.00	- 4,244.94
Issue Date: 15 Jun 21 Rate: 3.002% Call Date: 1 Dec 50 Call Price: 100.00 Yield to Maturity: 5.534% Maturity Date: 1 Jun 51							
KELLANOVA 4.5% DUE 04-01-2046 SEDOL: BD31B86							
25,000.00	88.4173830	281.25	22,104.35	20,807.25	1,297.10	0.00	1,297.10
Issue Date: 7 Mar 16 Rate: 4.5% Yield to Maturity: 5.451% Maturity Date: 1 Apr 46							
KENTUCKY UTILITIES CO 5.85% 08-15-2055 SEDOL: BV6N872							
95,000.00	101.2416770	2,130.38	96,179.59	94,972.45	1,207.14	0.00	1,207.14
Issue Date: 13 Aug 25 Rate: 5.85% Call Date: 15 Feb 55 Call Price: 100.00 Yield to Maturity: 5.761% Maturity Date: 15 Aug 55							
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32							
110,000.00	91.4796770	1,527.63	100,627.64	112,525.60	- 11,897.96	0.00	- 11,897.96
Issue Date: 22 Sep 23 Rate: 5.05% Call Date: 22 Sep 52 Call Price: 100.00 Yield to Maturity: 5.667% Maturity Date: 22 Mar 53							
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73							
385,000.00	97.0082310	1,780.63	373,481.69	350,159.50	23,322.19	0.00	23,322.19
Issue Date: 26 Nov 14 Rate: 5.55% Call Date: 1 Dec 44 Call Price: 100.00 Yield to Maturity: 5.808% Maturity Date: 1 Jun 45							

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							
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7							
60,000.00	111.9589780	1,776.04	67,175.39	65,015.40	2,159.99	0.00	2,159.99
Issue Date: 26 Jul 12 Rate: 6.875% Yield to Maturity: 5.573% Maturity Date: 26 Jan 39							
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16							
200,000.00	91.5573450	2,312.51	183,114.69	178,503.70	4,610.99	0.00	4,610.99
Issue Date: 1 Oct 20 Rate: 4.625% Call Date: 1 Apr 39 Call Price: 100.00 Yield to Maturity: 5.507% Maturity Date: 1 Oct 39							
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0							
60,000.00	93.7980950	275.00	56,278.86	56,710.20	- 431.34	0.00	- 431.34
Issue Date: 1 Dec 20 Rate: 5.5% Call Date: 1 Dec 49 Call Price: 100.00 Yield to Maturity: 5.986% Maturity Date: 1 Jun 50							
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2							
75,000.00	82.8898170	273.44	62,167.36	62,160.80	6.56	0.00	6.56
Issue Date: 24 May 16 Rate: 4.375% Call Date: 1 Dec 45 Call Price: 100.00 Yield to Maturity: 5.817% Maturity Date: 1 Jun 46							
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3							
160,000.00	95.7015340	2,661.78	153,122.45	147,535.40	5,587.05	0.00	5,587.05
Issue Date: 27 Aug 24 Rate: 5.65% Call Date: 15 Mar 64 Call Price: 100.00 Yield to Maturity: 5.934% Maturity Date: 15 Sep 64							

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							
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92							
130,000.00	85.6659990	235.16	111,365.80	112,495.50	- 1,129.70	0.00	- 1,129.70
Issue Date: 14 Dec 12 Rate: 4.07% Yield to Maturity: 5.368% Maturity Date: 15 Dec 42							
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1							
45,000.00	75.9128070	351.50	34,160.76	34,065.90	94.86	0.00	94.86
Issue Date: 20 Apr 16 Rate: 3.7% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 5.721% Maturity Date: 15 Apr 46							
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6							
35,000.00	63.6456110	221.67	22,275.96	22,569.05	- 293.09	0.00	- 293.09
Issue Date: 22 Oct 20 Rate: 3% Call Date: 15 Apr 50 Call Price: 100.00 Yield to Maturity: 5.776% Maturity Date: 15 Oct 50							
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120							
210,000.00	79.3124500	1,370.25	166,556.15	164,009.30	2,546.85	0.00	2,546.85
Issue Date: 3 May 17 Rate: 4.05% Call Date: 3 Nov 46 Call Price: 100.00 Yield to Maturity: 5.743% Maturity Date: 3 May 47							
LPL HLDGS INC 5.75% 06-15-2035 SEDOL: BQT23B0							
90,000.00	103.0796800	230.00	92,771.71	91,845.80	925.91	0.00	925.91
Issue Date: 3 Apr 25 Rate: 5.75% Call Date: 15 Mar 35 Call Price: 100.00 Yield to Maturity: 5.33% Maturity Date: 15 Jun 35							

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							
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1							
150,000.00	57.1688920	1,720.50	85,753.34	95,376.00	- 9,622.66	0.00	- 9,622.66
Issue Date: 7 May 20 Rate: 2.294% Call Date: 1 Jan 51 Call Price: 100.00 Yield to Maturity: 5.41% Maturity Date: 1 Jul 51							
MARRIOTT INTL INC NEW 5.5% 04-15-2037 SEDOL: BMTYVB4							
70,000.00	102.5846600	812.78	71,809.26	69,090.00	2,719.26	0.00	2,719.26
Issue Date: 26 Feb 25 Rate: 5.5% Call Date: 15 Jan 37 Call Price: 100.00 Yield to Maturity: 5.193% Maturity Date: 15 Apr 37							
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7							
70,000.00	71.9417140	761.98	50,359.20	46,852.40	3,506.80	0.00	3,506.80
Issue Date: 16 Jul 20 Rate: 2.375% Call Date: 16 Jan 40 Call Price: 100.00 Yield to Maturity: 5.137% Maturity Date: 16 Jul 40							
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6							
30,000.00	97.3128020	481.42	29,193.84	30,490.80	- 1,296.96	0.00	- 1,296.96
Issue Date: 9 Mar 23 Rate: 5.45% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.643% Maturity Date: 15 Mar 53							
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4							
120,000.00	96.6995880	1,908.00	116,039.51	119,422.80	- 3,383.29	0.00	- 3,383.29
Issue Date: 6 Nov 24 Rate: 5.4% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 15 Mar 55							

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							
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2							
20,000.00	90.7223930	288.56	18,144.48	18,895.00	- 750.52	0.00	- 750.52
Issue Date: 15 Jan 19 Rate: 4.9% Call Date: 15 Sep 48 Call Price: 100.00 Yield to Maturity: 5.619% Maturity Date: 15 Mar 49							
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7							
30,000.00	97.6615680	137.50	29,298.47	29,401.80	- 103.33	0.00	- 103.33
Issue Date: 4 Nov 24 Rate: 5.5% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 5.665% Maturity Date: 1 Dec 54							
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19							
80,000.00	76.4203210	243.33	61,136.26	65,000.00	- 3,863.74	0.00	- 3,863.74
Issue Date: 31 May 19 Rate: 3.65% Call Date: 1 Dec 48 Call Price: 100.00 Yield to Maturity: 5.443% Maturity Date: 1 Jun 49							
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21							
125,000.00	63.2847060	510.47	79,105.88	84,999.15	- 5,893.27	0.00	- 5,893.27
Issue Date: 1 Apr 21 Rate: 3.196% Call Date: 15 May 61 Call Price: 100.00 Yield to Maturity: 5.608% Maturity Date: 15 Nov 61							
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2							
110,000.00	85.8543150	1,631.67	94,439.75	96,131.50	- 1,691.75	0.00	- 1,691.75
Issue Date: 9 Mar 17 Rate: 4.45% Call Date: 1 Sep 46 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 1 Mar 47							

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							
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0							
50,000.00	91.8370970	680.90	45,918.55	46,378.00	- 459.45	0.00	- 459.45
Issue Date: 15 Mar 15 Rate: 4.625% Yield to Maturity: 5.307% Maturity Date: 15 Mar 45							
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7							
260,000.00	72.3517700	118.81	188,114.60	179,095.80	9,018.80	0.00	9,018.80
Issue Date: 24 Jun 20 Rate: 2.35% Call Date: 24 Dec 39 Call Price: 100.00 Yield to Maturity: 5.067% Maturity Date: 24 Jun 40							
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9							
170,000.00	79.7725850	2,463.58	135,613.39	127,759.85	7,853.54	0.00	7,853.54
Issue Date: 10 Feb 15 Rate: 3.7% Call Date: 10 Aug 44 Call Price: 100.00 Yield to Maturity: 5.411% Maturity Date: 10 Feb 45							
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0							
245,000.00	62.1619450	393.02	152,296.77	157,354.15	- 5,057.38	0.00	- 5,057.38
Issue Date: 10 Dec 21 Rate: 2.75% Call Date: 10 Jun 51 Call Price: 100.00 Yield to Maturity: 5.507% Maturity Date: 10 Dec 51							
MERCK & CO INC 5.55% 12-04-2055 SEDOL: BTFHTS9							
140,000.00	99.0358660	582.75	138,650.21	139,049.40	- 399.19	0.00	- 399.19
Issue Date: 4 Dec 25 Rate: 5.55% Call Date: 4 Jun 55 Call Price: 100.00 Yield to Maturity: 5.616% Maturity Date: 4 Dec 55							

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							
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096							
200,000.00	81.6294460	3,362.22	163,258.89	166,110.50	- 2,851.61	0.00	- 2,851.61
Issue Date: 9 Aug 22 Rate: 4.45% Call Date: 15 Feb 52 Call Price: 100.00 Yield to Maturity: 5.814% Maturity Date: 15 Aug 52							
META PLATFORMS INC SR NT 5.75% 11-15-2065 CUSIP: 30303M8Y1							
690,000.00	95.7570250	6,392.08	660,723.48	689,871.58	- 29,148.10	0.00	- 29,148.10
Issue Date: 3 Nov 25 Rate: 5.75% Call Date: 15 May 65 Call Price: 100.00 Yield to Maturity: 6.031% Maturity Date: 15 Nov 65							
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4							
190,000.00	93.3279780	3,876.00	177,323.16	189,352.30	- 12,029.14	0.00	- 12,029.14
Issue Date: 9 Aug 24 Rate: 5.4% Call Date: 15 Feb 54 Call Price: 100.00 Yield to Maturity: 5.884% Maturity Date: 15 Aug 54							
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5							
170,000.00	93.0820530	3,564.33	158,239.49	169,265.60	- 11,026.11	0.00	- 11,026.11
Issue Date: 9 Aug 24 Rate: 5.55% Call Date: 15 Feb 64 Call Price: 100.00 Yield to Maturity: 6.012% Maturity Date: 15 Aug 64							
META PLATFORMS INC 5.625% 11-15-2055 CUSIP: 30303MAE2							
485,000.00	96.1687120	4,395.31	466,418.25	485,081.23	- 18,662.98	0.00	- 18,662.98
Issue Date: 3 Nov 25 Rate: 5.625% Call Date: 15 May 55 Call Price: 100.00 Yield to Maturity: 5.898% Maturity Date: 15 Nov 55							

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							
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885							
55,000.00	96.3717370	404.10	53,004.46	50,001.05	3,003.41	0.00	3,003.41
Issue Date: 3 May 23 Rate: 5.75% Call Date: 15 Nov 62 Call Price: 100.00 Yield to Maturity: 5.993% Maturity Date: 15 May 63							
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2							
350,000.00	65.8009700	2,953.46	230,303.40	249,620.00	- 19,316.60	0.00	- 19,316.60
Issue Date: 17 Mar 21 Rate: 2.921% Call Date: 17 Sep 51 Call Price: 100.00 Yield to Maturity: 5.366% Maturity Date: 17 Mar 52							
MIDAMERICAN ENERGY CO 1ST MTG BD 5.5% 11-15-2056 SEDOL: BVSWFS7							
75,000.00	98.1764440	641.67	73,632.33	74,424.00	- 791.67	0.00	- 791.67
Issue Date: 5 Nov 25 Rate: 5.5% Call Date: 15 May 56 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 15 Nov 56							
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0							
320,000.00	67.9241700	2,128.00	217,357.34	226,358.40	- 9,001.06	0.00	- 9,001.06
Issue Date: 15 Oct 19 Rate: 3.15% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.576% Maturity Date: 15 Apr 50							
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4							
40,000.00	75.0371960	608.33	30,014.88	29,565.60	449.28	0.00	449.28
Issue Date: 1 Feb 18 Rate: 3.65% Call Date: 1 Feb 48 Call Price: 100.00 Yield to Maturity: 5.613% Maturity Date: 1 Aug 48							

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							
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2							
50,000.00	79.3926120	822.92	39,696.31	39,780.50	- 84.19	0.00	- 84.19
Issue Date: 1 Feb 17 Rate: 3.95% Call Date: 1 Feb 47 Call Price: 100.00 Yield to Maturity: 5.608% Maturity Date: 1 Aug 47							
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0							
240,000.00	83.8037410	1,700.00	201,128.98	202,574.40	- 1,445.42	0.00	- 1,445.42
Issue Date: 15 Oct 15 Rate: 4.25% Call Date: 1 Nov 45 Call Price: 100.00 Yield to Maturity: 5.593% Maturity Date: 1 May 46							
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXK7							
270,000.00	91.1427390	3,816.00	246,085.40	250,514.10	- 4,428.70	0.00	- 4,428.70
Issue Date: 19 Sep 13 Rate: 4.8% Call Date: 15 Mar 43 Call Price: 100.00 Yield to Maturity: 5.594% Maturity Date: 15 Sep 43							
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8							
85,000.00	103.1425840	1,464.13	87,671.20	84,901.40	2,769.80	0.00	2,769.80
Issue Date: 7 Sep 23 Rate: 5.85% Call Date: 15 Mar 54 Call Price: 100.00 Yield to Maturity: 5.627% Maturity Date: 15 Sep 54							
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5							
40,000.00	71.9033690	403.33	28,761.35	27,359.60	1,401.75	0.00	1,401.75
Issue Date: 19 Aug 21 Rate: 2.75% Call Date: 19 Feb 41 Call Price: 100.00 Yield to Maturity: 5.441% Maturity Date: 19 Aug 41							

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							
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8							
275,000.00	99.1711030	1,769.71	272,720.53	273,719.35	-998.82	0.00	-998.82
Issue Date: 20 Nov 24 Rate: 5.516% Call Date: 19 Nov 54 Call Price: 100.00 Yield to Maturity: 5.572% Maturity Date: 19 Nov 55							
MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036 CUSIP: 61747YGA7							
365,000.00	105.1752030	4,249.57	383,889.49	375,430.10	8,459.39	0.00	8,459.39
Issue Date: 17 Apr 25 Rate: 5.664% Call Date: 17 Apr 35 Call Price: 100.00 Yield to Maturity: 5.013% Maturity Date: 17 Apr 36							
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947							
280,000.00	90.1406510	4,910.80	252,393.82	233,791.60	18,602.22	0.00	18,602.22
Issue Date: 24 Jul 17 Rate: 3.971% Call Date: 22 Jul 37 Call Price: 100.00 Yield to Maturity: 5.039% Maturity Date: 22 Jul 38							
MORGAN STANLEY 4.892% 10-22-2036 CUSIP: 61748UAN2							
160,000.00	99.3367190	1,489.34	158,938.75	160,000.00	-1,061.25	0.00	-1,061.25
Issue Date: 22 Oct 25 Rate: 4.892% Call Date: 27 Apr 26 Call Price: 100.00 Yield to Maturity: 4.971% Maturity Date: 22 Oct 36							
MORGAN STANLEY 5.587% 01-18-2036 SEDOL: BP48XM7							
45,000.00	104.6978520	1,138.35	47,114.03	45,000.00	2,114.03	0.00	2,114.03
Issue Date: 21 Jan 25 Rate: 5.587% Call Date: 18 Jan 35 Call Price: 100.00 Yield to Maturity: 4.986% Maturity Date: 18 Jan 36							

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							
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FX85							
60,000.00	97.8009190	1,100.00	58,680.55	55,549.90	3,130.65	0.00	3,130.65
Issue Date: 19 Aug 14 Rate: 5.5% Yield to Maturity: 5.692% Maturity Date: 1 Sep 44							
MPLX LP SR NT 5.4% 09-15-2035 SEDOL: BVWSG33							
80,000.00	100.9097560	1,680.00	80,727.80	79,154.40	1,573.40	0.00	1,573.40
Issue Date: 11 Aug 25 Rate: 5.4% Call Date: 15 Jun 35 Call Price: 100.00 Yield to Maturity: 5.278% Maturity Date: 15 Sep 35							
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6							
266,000.00	91.4186790	2,527.00	243,173.69	226,305.90	16,867.79	0.00	16,867.79
Issue Date: 8 Feb 18 Rate: 4.5% Call Date: 15 Oct 37 Call Price: 100.00 Yield to Maturity: 5.467% Maturity Date: 15 Apr 38							
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7							
80,000.00	83.4133760	793.78	66,730.70	63,568.00	3,162.70	0.00	3,162.70
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 6.066% Maturity Date: 15 Apr 48							
MPLX LP 5.95% 04-01-2055 SEDOL: BV0TX48							
200,000.00	96.7575030	2,975.00	193,515.01	196,662.00	-3,146.99	0.00	-3,146.99
Issue Date: 10 Mar 25 Rate: 5.95% Call Date: 1 Oct 54 Call Price: 100.00 Yield to Maturity: 6.19% Maturity Date: 1 Apr 55							

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							
MPLX LP 6.2% 09-15-2055 SEDOL: BVWSG00							
180,000.00	99.7592810	4,340.00	179,566.71	176,929.85	2,636.86	0.00	2,636.86
Issue Date: 11 Aug 25 Rate: 6.2% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 6.217% Maturity Date: 15 Sep 55							
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2							
43,000.00	76.5930380	537.86	32,935.01	32,609.91	325.10	0.00	325.10
Issue Date: 7 Mar 22 Rate: 3.95% Call Date: 7 Sep 51 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 7 Mar 52							
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5							
55,000.00	105.3458730	27.96	57,940.23	55,295.50	2,644.73	0.00	2,644.73
Issue Date: 28 Jun 23 Rate: 6.1% Call Date: 28 Dec 62 Call Price: 100.00 Yield to Maturity: 5.75% Maturity Date: 28 Jun 63							
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0							
35,000.00	97.2270960	714.00	34,029.48	34,960.29	-930.81	0.00	-930.81
Issue Date: 1 Aug 24 Rate: 5.4% Call Date: 15 Feb 54 Call Price: 100.00 Yield to Maturity: 5.594% Maturity Date: 15 Aug 54							
NEVADA PWR CO 6.25% 05-15-2055 SEDOL: BT9N5L8							
200,000.00	101.1245000	1,597.22	202,249.00	200,000.00	2,249.00	0.00	2,249.00
Issue Date: 3 Feb 25 Rate: 6.25% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 6.166% Maturity Date: 15 May 55							

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							
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827							
115,000.00	73.2460100	880.07	84,232.91	88,777.65	- 4,544.74	0.00	- 4,544.74
Issue Date: 28 Mar 22 Rate: 3.625% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 5.576% Maturity Date: 15 Apr 52							
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8							
100,000.00	81.5875270	560.00	81,587.53	83,452.05	- 1,864.52	0.00	- 1,864.52
Issue Date: 13 May 24 Rate: 4.2% Call Date: 13 Nov 49 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 13 May 50							
NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055 SEDOL: BTCCJ76							
190,000.00	101.4793310	3,300.72	192,810.73	187,870.70	4,940.03	0.00	4,940.03
Issue Date: 4 Feb 25 Rate: 5.9% Call Date: 15 Sep 54 Call Price: 100.00 Yield to Maturity: 5.793% Maturity Date: 15 Mar 55							
NISOURCE INC 5.85% 04-01-2055 SEDOL: BTWS9Z2							
140,000.00	100.0674010	2,047.50	140,094.36	137,725.45	2,368.91	0.00	2,368.91
Issue Date: 27 Mar 25 Rate: 5.85% Call Date: 1 Oct 54 Call Price: 100.00 Yield to Maturity: 5.844% Maturity Date: 1 Apr 55							
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3							
50,000.00	81.7180580	708.96	40,859.03	39,887.00	972.03	0.00	972.03
Issue Date: 28 Feb 18 Rate: 4.15% Call Date: 28 Aug 47 Call Price: 100.00 Yield to Maturity: 5.599% Maturity Date: 28 Feb 48							

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							
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDLQK3							
35,000.00	79.1690670	229.95	27,709.17	27,026.65	682.52	0.00	682.52
Issue Date: 1 May 18 Rate: 3.942% Call Date: 1 May 47 Call Price: 100.00 Yield to Maturity: 5.607% Maturity Date: 1 Nov 47							
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7							
125,000.00	61.3098220	270.83	76,637.28	79,342.50	- 2,705.22	0.00	- 2,705.22
Issue Date: 15 Jun 20 Rate: 2.6% Call Date: 1 Dec 50 Call Price: 100.00 Yield to Maturity: 5.422% Maturity Date: 1 Jun 51							
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8							
70,000.00	90.4820390	1,020.25	63,337.43	68,276.60	- 4,939.17	0.00	- 4,939.17
Issue Date: 8 Feb 23 Rate: 4.95% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.637% Maturity Date: 15 Mar 53							
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3							
104,000.00	93.8006230	450.67	97,552.65	101,922.90	- 4,370.25	0.00	- 4,370.25
Issue Date: 31 Jan 24 Rate: 5.2% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.64% Maturity Date: 1 Jun 54							
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1							
155,000.00	80.6338580	1,318.71	124,982.48	127,489.85	- 2,507.37	0.00	- 2,507.37
Issue Date: 13 Oct 17 Rate: 4.03% Call Date: 15 Apr 47 Call Price: 100.00 Yield to Maturity: 5.575% Maturity Date: 15 Oct 47							

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							
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0							
95,000.00	64.2405850	994.20	61,028.56	65,574.70	-4,546.14	0.00	-4,546.14
Issue Date: 14 Feb 20 Rate: 2.75% Call Date: 14 Feb 50 Call Price: 100.00 Yield to Maturity: 5.39% Maturity Date: 14 Aug 50							
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL: B8DX0S9							
60,000.00	83.2464560	616.67	49,947.87	48,013.20	1,934.67	0.00	1,934.67
Issue Date: 21 Sep 12 Rate: 3.7% Yield to Maturity: 5.212% Maturity Date: 21 Sep 42							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
249,000.00	106.5963000	4,728.93	265,424.79	250,669.63	14,755.16	0.00	14,755.16
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 5.62% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
145,000.00	103.5775000	2,817.83	150,187.38	148,893.58	1,293.80	0.00	1,293.80
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.283% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BD8FN16							
45,000.00	78.9808000	418.00	35,541.36	33,502.20	2,039.16	0.00	2,039.16
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 6.24% Maturity Date: 15 Apr 46							

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							
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4							
200,000.00	101.6137000	3,651.11	203,227.40	196,242.00	6,985.40	0.00	6,985.40
Issue Date: 15 Sep 19 Rate: 6.2% Yield to Maturity: 6.028% Maturity Date: 15 Mar 40							
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66							
350,000.00	90.4911110	6,125.00	316,718.89	317,516.50	- 797.61	0.00	- 797.61
Issue Date: 19 Aug 11 Rate: 5.25% Yield to Maturity: 5.992% Maturity Date: 1 Sep 50							
OGLETHORPE PWR 5.95% DUE 11-01-2039 SEDOL: B3LMZJ9							
70,000.00	104.8608390	694.17	73,402.59	73,914.40	- 511.81	0.00	- 511.81
Issue Date: 3 Nov 09 Rate: 5.95% Yield to Maturity: 5.444% Maturity Date: 1 Nov 39							
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4							
90,000.00	73.6683970	425.50	66,301.56	70,689.60	- 4,388.04	0.00	- 4,388.04
Issue Date: 20 Mar 20 Rate: 3.7% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.714% Maturity Date: 15 May 50							
ONCOR ELEC DELIVERY CO LLC 5.55% 06-15-2054 SEDOL: BSRJHL5							
75,000.00	97.4861240	185.00	73,114.59	74,968.50	- 1,853.91	0.00	- 1,853.91
Issue Date: 15 Dec 24 Rate: 5.55% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.729% Maturity Date: 15 Jun 54							

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							
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2							
100,000.00	93.6028740	950.00	93,602.87	96,305.10	- 2,702.23	0.00	- 2,702.23
Issue Date: 24 Sep 24 Rate: 5.7% Call Date: 1 May 54 Call Price: 100.00 Yield to Maturity: 6.177% Maturity Date: 1 Nov 54							
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628							
770,000.00	74.3992440	6,930.00	572,874.18	574,129.94	- 1,255.76	0.00	- 1,255.76
Issue Date: 1 Apr 20 Rate: 3.6% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 6.357% Maturity Date: 1 Apr 40							
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02							
165,000.00	62.5410080	1,485.00	103,192.66	112,508.44	- 9,315.78	0.00	- 9,315.78
Issue Date: 1 Apr 20 Rate: 3.6% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 6.763% Maturity Date: 1 Apr 50							
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5							
161,000.00	80.9032650	781.74	130,254.26	130,027.96	226.30	0.00	226.30
Issue Date: 9 Nov 17 Rate: 3.8% Call Date: 15 May 37 Call Price: 100.00 Yield to Maturity: 6.081% Maturity Date: 15 Nov 37							
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5							
100,000.00	66.0872840	1,053.33	66,087.28	74,004.00	- 7,916.72	0.00	- 7,916.72
Issue Date: 24 Mar 21 Rate: 3.95% Call Date: 25 Sep 50 Call Price: 100.00 Yield to Maturity: 6.771% Maturity Date: 25 Mar 51							

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							
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334							
340,000.00	72.1594660	1,792.08	245,342.19	253,793.00	- 8,450.81	0.00	- 8,450.81
Issue Date: 5 May 15 Rate: 4.125% Call Date: 15 Nov 44 Call Price: 100.00 Yield to Maturity: 6.714% Maturity Date: 15 May 45							
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356							
70,000.00	69.2835050	391.32	48,498.45	53,083.10	- 4,584.65	0.00	- 4,584.65
Issue Date: 5 May 15 Rate: 4.375% Call Date: 15 Nov 54 Call Price: 100.00 Yield to Maturity: 6.805% Maturity Date: 15 May 55							
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02							
349,000.00	69.6368570	6,437.11	243,032.63	269,529.61	- 26,496.98	0.00	- 26,496.98
Issue Date: 7 Jul 16 Rate: 4% Call Date: 15 Jan 46 Call Price: 100.00 Yield to Maturity: 6.754% Maturity Date: 15 Jul 46							
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1							
396,000.00	68.8759170	2,024.00	272,748.64	310,414.11	- 37,665.47	0.00	- 37,665.47
Issue Date: 9 Nov 17 Rate: 4% Call Date: 15 May 47 Call Price: 100.00 Yield to Maturity: 6.74% Maturity Date: 15 Nov 47							
ORACLE CORP 5.95% 09-26-2055 SEDOL: BVBFJS1							
146,000.00	88.9761830	2,292.40	129,905.23	141,987.40	- 12,082.17	0.00	- 12,082.17
Issue Date: 26 Sep 25 Rate: 5.95% Call Date: 26 Mar 55 Call Price: 100.00 Yield to Maturity: 6.819% Maturity Date: 26 Sep 55							

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							
ORACLE CORP 6.1% 09-26-2065 SEDOL: BVBG0Z8							
300,000.00	88.5397070	4,829.17	265,619.12	297,933.80	- 32,314.68	0.00	- 32,314.68
Issue Date: 26 Sep 25 Rate: 6.1% Call Date: 26 Mar 65 Call Price: 100.00 Yield to Maturity: 6.952% Maturity Date: 26 Sep 65							
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8							
30,000.00	81.6264540	594.83	24,487.94	23,333.40	1,154.54	0.00	1,154.54
Issue Date: 26 Jun 17 Rate: 4.3% Call Date: 15 Jan 47 Call Price: 100.00 Yield to Maturity: 5.805% Maturity Date: 15 Jul 47							
OWENS CORNING 5.95% 06-15-2054 SEDOL: BNNRNW1							
100,000.00	101.7544170	264.44	101,754.42	98,674.00	3,080.42	0.00	3,080.42
Issue Date: 31 May 24 Rate: 5.95% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 15 Jun 54							
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9							
570,000.00	87.4059930	12,825.00	498,214.16	444,841.50	53,372.66	0.00	53,372.66
Issue Date: 2 Jul 20 Rate: 4.5% Call Date: 1 Jan 40 Call Price: 100.00 Yield to Maturity: 5.796% Maturity Date: 1 Jul 40							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
130,000.00	75.9023780	1,787.50	98,673.09	93,811.70	4,861.39	0.00	4,861.39
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 5.765% Maturity Date: 1 Aug 40							

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							
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099							
40,000.00	83.5279660	140.00	33,411.19	32,231.40	1,179.79	0.00	1,179.79
Issue Date: 11 Mar 21 Rate: 4.2% Call Date: 1 Dec 40 Call Price: 100.00 Yield to Maturity: 5.834% Maturity Date: 1 Jun 41							
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2							
110,000.00	80.3193100	880.31	88,351.24	87,304.80	1,046.44	0.00	1,046.44
Issue Date: 24 Oct 17 Rate: 4.3% Call Date: 24 Oct 47 Call Price: 100.00 Yield to Maturity: 5.508% Maturity Date: 24 Oct 67							
PACIFIC GAS & ELEC CO 1ST MTG BD 6% 08-15-2035 SEDOL: BQNKF47							
155,000.00	105.1470380	3,513.33	162,977.91	154,246.70	8,731.21	0.00	8,731.21
Issue Date: 4 Jun 25 Rate: 6% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 5.309% Maturity Date: 15 Aug 35							
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6							
50,000.00	75.2093150	166.67	37,604.66	37,036.50	568.16	0.00	568.16
Issue Date: 1 Dec 16 Rate: 4% Call Date: 1 Jun 46 Call Price: 100.00 Yield to Maturity: 6.116% Maturity Date: 1 Dec 46							
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR8							
50,000.00	84.7360180	897.22	42,368.01	42,493.50	- 125.49	0.00	- 125.49
Issue Date: 21 Feb 14 Rate: 4.75% Call Date: 15 Aug 43 Call Price: 100.00 Yield to Maturity: 6.159% Maturity Date: 15 Feb 44							

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							
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9							
45,000.00	87.5176640	787.50	39,382.95	36,399.68	2,983.27	0.00	2,983.27
Issue Date: 18 Feb 22 Rate: 5.25% Call Date: 1 Sep 51 Call Price: 100.00 Yield to Maturity: 6.221% Maturity Date: 1 Mar 52							
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL: BPJKZZ5							
138,000.00	99.3261590	2,829.00	137,070.10	135,646.47	1,423.63	0.00	1,423.63
Issue Date: 26 Feb 25 Rate: 6.15% Call Date: 1 Sep 54 Call Price: 100.00 Yield to Maturity: 6.199% Maturity Date: 1 Mar 55							
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85							
200,000.00	89.6865600	1,405.56	179,373.12	199,912.00	- 20,538.88	0.00	- 20,538.88
Issue Date: 17 May 23 Rate: 5.5% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 6.282% Maturity Date: 15 May 54							
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4							
100,000.00	93.5954650	2,674.44	93,595.47	99,399.00	- 5,803.53	0.00	- 5,803.53
Issue Date: 5 Jan 24 Rate: 5.8% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 6.282% Maturity Date: 15 Jan 55							
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825							
5,000.00	89.6910000	106.77	4,484.55	3,862.50	622.05	0.00	622.05
Issue Date: 28 Feb 17 Rate: 6.25% Call Date: 28 Feb 27 Call Price: 100.00 Yield to Maturity: 7.072% Maturity Date: 28 Feb 57							

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							
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1							
590,000.00	92.8384530	9,507.60	547,746.87	515,915.50	31,831.37	0.00	31,831.37
Issue Date: 29 Mar 22 Rate: 6.375% Call Date: 30 Mar 27 Call Price: 100.00 Yield to Maturity: 9.725% Maturity Date: 30 Mar 62							
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0							
85,000.00	90.4213830	861.33	76,858.18	77,272.65	- 414.47	0.00	- 414.47
Issue Date: 23 Sep 13 Rate: 4.8% Call Date: 15 Apr 43 Call Price: 100.00 Yield to Maturity: 5.66% Maturity Date: 15 Oct 43							
PEPSICO INC 4.2% DUE 07-18-2052 SEDOL: BP5JXK7							
60,000.00	82.4229280	1,141.00	49,453.76	54,019.20	- 4,565.44	0.00	- 4,565.44
Issue Date: 18 Jul 22 Rate: 4.2% Call Date: 18 Jan 52 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 18 Jul 52							
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84							
250,000.00	95.0087540	1,545.83	237,521.89	249,803.57	- 12,281.68	0.00	- 12,281.68
Issue Date: 19 May 23 Rate: 5.3% Call Date: 19 Nov 52 Call Price: 100.00 Yield to Maturity: 5.66% 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	93.4434920	1,062.29	233,608.73	249,665.00	- 16,056.27	0.00	- 16,056.27
Issue Date: 20 Jul 22 Rate: 5.099% Yield to Maturity: 5.528% Maturity Date: 1 Jun 54							

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							
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0							
210,000.00	82.6453230	2,938.54	173,555.18	162,893.70	10,661.48	0.00	10,661.48
Issue Date: 21 Aug 12 Rate: 3.875% Yield to Maturity: 5.477% Maturity Date: 21 Aug 42							
PHILIP MORRIS INTL INC 4.625% 10-29-2035 SEDOL: BRCDK27							
75,000.00	98.0456990	597.40	73,534.27	74,137.50	-603.23	0.00	-603.23
Issue Date: 29 Oct 25 Rate: 4.625% Call Date: 29 Jul 35 Call Price: 100.00 Yield to Maturity: 4.877% Maturity Date: 29 Oct 35							
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58							
55,000.00	101.6895240	1,059.67	55,929.24	54,968.65	960.59	0.00	960.59
Issue Date: 14 Aug 24 Rate: 5.1% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 4.867% Maturity Date: 15 Feb 35							
PNC FINANCIAL SERVICES 5.373% 07-21-2036 CUSIP: 693475CE3							
45,000.00	103.0636430	1,074.60	46,378.64	45,000.00	1,378.64	0.00	1,378.64
Issue Date: 21 Jul 25 Rate: 5.373% Call Date: 21 Jul 35 Call Price: 100.00 Yield to Maturity: 4.995% Maturity Date: 21 Jul 36							
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4							
80,000.00	105.6136990	2,005.52	84,490.96	80,151.50	4,339.46	0.00	4,339.46
Issue Date: 22 Jan 24 Rate: 5.676% Call Date: 22 Jan 34 Call Price: 100.00 Yield to Maturity: 4.9% Maturity Date: 22 Jan 35							

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							
PPL ELEC UTILS CORP 3.95% 06-01-2047 SEDOL: BZ1JSM8							
150,000.00	81.4772540	493.75	122,215.88	122,059.25	156.63	0.00	156.63
Issue Date: 11 May 17 Rate: 3.95% Call Date: 1 Dec 46 Call Price: 100.00 Yield to Maturity: 5.422% Maturity Date: 1 Jun 47							
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 SEDOL: BMCN3J0							
175,000.00	76.5471410	837.42	133,957.50	149,052.75	- 15,095.25	0.00	- 15,095.25
Issue Date: 19 Apr 22 Rate: 3.745% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.41% Maturity Date: 15 Nov 52							
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683							
70,000.00	82.9250090	609.58	58,047.51	58,669.80	- 622.29	0.00	- 622.29
Issue Date: 6 Apr 17 Rate: 4.125% Call Date: 15 Oct 46 Call Price: 100.00 Yield to Maturity: 5.494% Maturity Date: 15 Apr 47							
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9							
65,000.00	78.7499640	677.54	51,187.48	53,267.50	- 2,080.02	0.00	- 2,080.02
Issue Date: 26 Mar 20 Rate: 3.95% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 5.555% Maturity Date: 26 Mar 50							
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BM8Z706							
120,000.00	65.7501670	1,200.00	78,900.20	82,984.80	- 4,084.60	0.00	- 4,084.60
Issue Date: 4 Mar 21 Rate: 3% Call Date: 1 Mar 26 Call Price: 100.00 Yield to Maturity: 5.538% Maturity Date: 1 Mar 51							

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							
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18							
115,000.00	100.4692040	844.93	115,539.58	114,709.05	830.53	0.00	830.53
Issue Date: 4 Apr 24 Rate: 5.75% Call Date: 15 Nov 53 Call Price: 100.00 Yield to Maturity: 5.715% Maturity Date: 15 May 54							
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71							
120,000.00	76.7030060	202.67	92,043.61	95,454.00	-3,410.39	0.00	-3,410.39
Issue Date: 19 Jun 17 Rate: 3.8% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.694% Maturity Date: 15 Jun 47							
PUBLIC SVC CO OKLA 5.45% 01-15-2036 SEDOL: BT212Q3							
110,000.00	102.7617640	3,097.42	113,037.94	109,907.60	3,130.34	0.00	3,130.34
Issue Date: 25 Jun 25 Rate: 5.45% Call Date: 15 Oct 35 Call Price: 100.00 Yield to Maturity: 5.094% Maturity Date: 15 Jan 36							
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9							
75,000.00	98.0879680	1,703.13	73,565.98	74,814.00	-1,248.02	0.00	-1,248.02
Issue Date: 7 Aug 23 Rate: 5.45% Call Date: 1 Feb 53 Call Price: 100.00 Yield to Maturity: 5.586% Maturity Date: 1 Aug 53							
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9							
90,000.00	85.3463400	712.05	76,811.71	73,289.90	3,521.81	0.00	3,521.81
Issue Date: 16 Oct 17 Rate: 4.747% Call Date: 1 Nov 37 Call Price: 100.00 Yield to Maturity: 5.755% Maturity Date: 1 Nov 57							

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 ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEO SEDOL: BNDYF04							
60,000.00	101.3844000	1,075.00	60,830.64	58,189.25	2,641.39	0.00	2,641.39
Issue Date: 1 Jun 21 Rate: 5.375% Call Date: 1 Mar 26 Call Price: 101.79 Yield to Maturity: 5% Maturity Date: 1 Mar 30							
PVTPL BASIN ELEC PWR COOP 5.85% 10-15-2055 SEDOL: BVZH9Q1							
90,000.00	98.3961970	1,126.13	88,556.58	90,476.10	- 1,919.52	0.00	- 1,919.52
Issue Date: 14 Oct 25 Rate: 5.85% Call Date: 15 Apr 55 Call Price: 100.00 Yield to Maturity: 5.965% Maturity Date: 15 Oct 55							
PVTPL BEIGNET INV LLC 6.581% 05-30-2049 SEDOL: BT051H1							
75,000.00	105.9539480	13.71	79,465.46	80,511.00	- 1,045.54	0.00	- 1,045.54
Issue Date: 21 Oct 25 Rate: 6.581% Call Date: 30 Nov 48 Call Price: 100.00 Yield to Maturity: 6.101% Maturity Date: 30 May 49							
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4							
255,000.00	113.9958380	2,978.40	290,689.39	259,456.07	31,233.32	0.00	31,233.32
Issue Date: 1 Nov 24 Rate: 7.008% Call Date: 1 Nov 63 Call Price: 100.00 Yield to Maturity: 6.063% Maturity Date: 1 May 64							
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6							
110,000.00	84.9914740	447.95	93,490.62	94,134.45	-643.83	0.00	- 643.83
Issue Date: 30 Sep 21 Rate: 3.187% Call Date: 15 Aug 36 Call Price: 100.00 Yield to Maturity: 4.992% Maturity Date: 15 Nov 36							

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 BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84							
735,000.00	98.9257100	4,626.34	727,103.97	650,479.05	76,624.92	0.00	76,624.92
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.05% Maturity Date: 15 May 37							
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75							
25,000.00	83.2594540	209.64	20,814.86	22,006.00	- 1,191.14	0.00	- 1,191.14
Issue Date: 22 Apr 22 Rate: 4.375% Call Date: 22 Oct 51 Call Price: 100.00 Yield to Maturity: 5.597% Maturity Date: 22 Apr 52							
PVTPL CARGILL INC 5.375% 10-23-2055 SEDOL: BMGDMH7							
65,000.00	96.5569050	659.93	62,761.99	65,081.90	- 2,319.91	0.00	- 2,319.91
Issue Date: 23 Oct 25 Rate: 5.375% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 5.613% Maturity Date: 23 Oct 55							
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527							
177,000.00	103.0343000	7,411.88	182,370.71	183,397.50	- 1,026.79	0.00	- 1,026.79
Issue Date: 29 Jun 23 Rate: 8.375% Call Date: 1 Jul 26 Call Price: 102.09 Yield to Maturity: 7.03% Maturity Date: 1 Jul 28							
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SEDOL: BKDS163							
155,000.00	100.7775380	4,596.61	156,205.18	156,832.70	- 627.52	0.00	- 627.52
Issue Date: 24 Jan 20 Rate: 6.8% Call Date: 24 Oct 29 Call Price: 100.00 Yield to Maturity: 6.577% Maturity Date: 24 Jan 30							

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 COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050 SEDOL: BM8TGT3							
150,000.00	55.8694640	1,106.25	83,804.20	84,082.80	- 278.60	0.00	- 278.60
Issue Date: 17 Sep 20 Rate: 2.95% Call Date: 1 Apr 50 Call Price: 100.00 Yield to Maturity: 6.588% Maturity Date: 1 Oct 50							
PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053 SEDOL: BQXH7X1							
20,000.00	85.5845670	51.56	17,116.91	17,720.00	- 603.09	0.00	- 603.09
Issue Date: 19 Jan 24 Rate: 5.8% Call Date: 15 Jun 53 Call Price: 100.00 Yield to Maturity: 6.979% Maturity Date: 15 Dec 53							
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1							
415,000.00	87.5359950	8,230.84	363,274.38	394,820.08	- 31,545.70	0.00	- 31,545.70
Issue Date: 20 Aug 24 Rate: 5.95% Call Date: 1 Mar 54 Call Price: 100.00 Yield to Maturity: 6.958% Maturity Date: 1 Sep 54							
PVTPL CRESCENT ENERGY FINANCE LLC 7.75% 07-31-2029 SEDOL: BTGRGG5							
75,000.00	0.0000000	2,438.02	0.00	74,718.75	- 74,718.75	0.00	- 74,718.75
Issue Date: 31 Jul 25 Rate: 7.75% Call Date: 31 Jul 26 Call Price: 100.00 Maturity Date: 31 Jul 29							
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86							
70,000.00	98.2422900	717.62	68,769.60	64,082.90	4,686.70	0.00	4,686.70
Issue Date: 5 Nov 13 Rate: 6.151% Call Date: 1 Nov 33 Call Price: 100.00 Yield to Maturity: 6.284% Maturity Date: 1 Nov 53							

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 FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48							
300,000.00	102.6020000	4,433.33	307,806.00	300,000.00	7,806.00	0.00	7,806.00
Issue Date: 9 Oct 24 Rate: 7% Call Date: 15 Jul 54 Call Price: 100.00 Yield to Maturity: 6.807% Maturity Date: 15 Oct 64							
PVTPL FOUNDRY JV HOLDCO LLC 6.2% 01-25-2037 SEDOL: BRXZ583							
200,000.00	105.3572620	5,373.33	210,714.52	199,888.00	10,826.52	0.00	10,826.52
Issue Date: 7 Feb 25 Rate: 6.2% Call Date: 25 Oct 36 Call Price: 100.00 Yield to Maturity: 5.545% Maturity Date: 25 Jan 37							
PVTPL FOUNDRY JV HOLDCO LLC 6.3% 01-25-2039 SEDOL: BRYPV73							
370,000.00	105.8054540	10,101.00	391,480.18	385,735.20	5,744.98	0.00	5,744.98
Issue Date: 7 Feb 25 Rate: 6.3% Call Date: 25 Oct 38 Call Price: 100.00 Yield to Maturity: 5.664% Maturity Date: 25 Jan 39							
PVTPL FRONTIER COMMUNICATIONS CORP 6.75%DUE 05-01-2029 BEO SEDOL: BMF4PV6							
64,000.00	100.7572630	720.00	64,484.65	64,545.00	- 60.35	0.00	- 60.35
Issue Date: 25 Nov 20 Rate: 6.75% Call Date: 1 May 26 Call Price: 100.00 Yield to Maturity: 6.489% Maturity Date: 1 May 29							
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 SEDOL: BMTVRK6							
116,000.00	101.6922000	3,209.33	117,962.95	115,532.50	2,430.45	0.00	2,430.45
Issue Date: 13 Oct 21 Rate: 6% Call Date: 15 Oct 26 Call Price: 100.00 Yield to Maturity: 5.526% Maturity Date: 15 Jan 30							

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 HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78							
135,000.00	96.5735310	352.50	130,374.27	134,582.85	- 4,208.58	0.00	- 4,208.58
Issue Date: 10 Jun 24 Rate: 5.875% Call Date: 15 Dec 53 Call Price: 100.00 Yield to Maturity: 6.13% Maturity Date: 15 Jun 54							
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SEDOL: BMWGGS9							
160,000.00	96.9301390	1,267.56	155,088.22	158,308.90	- 3,220.68	0.00	- 3,220.68
Issue Date: 12 Nov 24 Rate: 6.2% Call Date: 15 Aug 34 Call Price: 100.00 Yield to Maturity: 6.662% Maturity Date: 15 Nov 34							
PVTPL HYUNDAI CAPITAL AMERICA 5.4% 03-29-2032 SEDOL: BMTYKN9							
70,000.00	103.2539170	966.00	72,277.74	68,837.30	3,440.44	0.00	3,440.44
Issue Date: 27 Mar 25 Rate: 5.4% Call Date: 29 Jan 32 Call Price: 100.00 Yield to Maturity: 4.789% Maturity Date: 29 Mar 32							
PVTPL JANE STREET GRP/JSG FIN 6.75% 05-01-2033 SEDOL: BT7HWD3							
80,000.00	104.3796350	900.00	83,503.71	80,787.50	2,716.21	0.00	2,716.21
Issue Date: 25 Apr 25 Rate: 6.75% Call Date: 1 May 28 Call Price: 103.37 Yield to Maturity: 6.001% Maturity Date: 1 May 33							
PVTPL JBS USA SARL/FOOD/GRP 6.375% 02-25-2055 CUSIP: 472140AC6							
25,000.00	101.9868510	557.81	25,496.71	25,133.50	363.21	0.00	363.21
Issue Date: 21 Jan 25 Rate: 6.375% Call Date: 25 Aug 54 Call Price: 100.00 Yield to Maturity: 6.225% Maturity Date: 25 Feb 55							

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 MARS INC 5.7% 05-01-2055 SEDOL: BR4XVL1							
285,000.00	100.0280500	2,707.50	285,079.94	283,783.35	1,296.59	0.00	1,296.59
Issue Date: 12 Mar 25 Rate: 5.7% Call Date: 1 Nov 54 Call Price: 100.00 Yield to Maturity: 5.697% Maturity Date: 1 May 55							
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5							
45,000.00	80.7855210	551.25	36,353.48	37,747.45	- 1,393.97	0.00	- 1,393.97
Issue Date: 23 Mar 17 Rate: 4.9% Yield to Maturity: 6.133% Maturity Date: 1 Apr 77							
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1							
50,000.00	134.0124670	1,770.83	67,006.23	66,895.00	111.23	0.00	111.23
Issue Date: 10 Aug 09 Rate: 9.375% Yield to Maturity: 5.74% Maturity Date: 15 Aug 39							
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL: BMF6KC8							
170,000.00	78.6061600	1,253.04	133,630.47	129,256.10	4,374.37	0.00	4,374.37
Issue Date: 30 Apr 20 Rate: 4.35% Call Date: 30 Oct 49 Call Price: 100.00 Yield to Maturity: 6.038% Maturity Date: 30 Apr 50							
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055 SEDOL: BVFDKV1							
125,000.00	106.4873950	21.42	133,109.24	129,834.00	3,275.24	0.00	3,275.24
Issue Date: 29 May 25 Rate: 6.17% Call Date: 29 Nov 54 Call Price: 100.00 Yield to Maturity: 5.712% Maturity Date: 29 May 55							

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 NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3							
84,000.00	69.9171770	8.05	58,730.43	60,526.20	- 1,795.77	0.00	- 1,795.77
Issue Date: 22 Mar 21 Rate: 3.45% Call Date: 30 Sep 50 Call Price: 100.00 Yield to Maturity: 5.714% Maturity Date: 30 Mar 51							
PVTPL NRG ENERGY INC 5.407% 10-15-2035 SEDOL: BVBFJP8							
55,000.00	99.9236700	685.64	54,958.02	54,999.45	- 41.43	0.00	- 41.43
Issue Date: 8 Oct 25 Rate: 5.407% Call Date: 15 Jul 35 Call Price: 100.00 Yield to Maturity: 5.416% Maturity Date: 15 Oct 35							
PVTPL PROLOGIS TARGETED U S LOG FD LP 4.75% 01-15-2036 SEDOL: BRCDKD8							
165,000.00	97.9257290	1,328.02	161,577.45	162,356.20	- 778.75	0.00	- 778.75
Issue Date: 30 Oct 25 Rate: 4.75% Call Date: 15 Oct 35 Call Price: 100.00 Yield to Maturity: 5.015% Maturity Date: 15 Jan 36							
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6							
90,000.00	91.0537910	1,298.50	81,948.41	82,404.00	- 455.59	0.00	- 455.59
Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.682% Maturity Date: 15 Sep 44							
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69							
140,000.00	103.3072430	5,760.42	144,630.14	152,292.77	- 7,662.63	0.00	- 7,662.63
Issue Date: 24 Oct 23 Rate: 9.875% Call Date: 1 Feb 27 Call Price: 104.93 Yield to Maturity: 9.15% Maturity Date: 1 Feb 32							

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 VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833							
85,000.00	103.2441000	13.46	87,757.49	84,917.55	2,839.94	0.00	2,839.94
Issue Date: 4 Dec 24 Rate: 5.7% Call Date: 30 Sep 34 Call Price: 100.00 Yield to Maturity: 5.243% Maturity Date: 30 Dec 34							
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0							
260,000.00	69.1818620	2,545.83	179,872.84	170,413.40	9,459.44	0.00	9,459.44
Issue Date: 10 Feb 21 Rate: 2.5% Call Date: 10 Aug 40 Call Price: 100.00 Yield to Maturity: 5.536% Maturity Date: 10 Feb 41							
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4							
175,000.00	61.2423400	1,442.78	107,174.10	108,909.50	- 1,735.40	0.00	- 1,735.40
Issue Date: 12 Aug 20 Rate: 2.8% Call Date: 15 Mar 50 Call Price: 100.00 Yield to Maturity: 5.759% Maturity Date: 15 Sep 50							
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8							
210,000.00	66.5390050	2,325.46	139,731.91	129,271.80	10,460.11	0.00	10,460.11
Issue Date: 26 Jul 21 Rate: 3.35% Call Date: 2 Mar 51 Call Price: 100.00 Yield to Maturity: 5.895% Maturity Date: 2 Sep 51							
ROYALTY PHARMA PLC 5.2% 09-25-2035 CUSIP: 78081BAU7							
140,000.00	100.7109900	2,123.33	140,995.39	137,184.60	3,810.79	0.00	3,810.79
Issue Date: 16 Sep 25 Rate: 5.2% Call Date: 25 Jun 35 Call Price: 100.00 Yield to Maturity: 5.105% Maturity Date: 25 Sep 35							

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							
175,000.00	62.5918730	1,645.00	109,535.78	112,405.96	- 2,870.18	0.00	- 2,870.18
Issue Date: 10 Aug 21 Rate: 2.82% Call Date: 1 Mar 51 Call Price: 100.00 Yield to Maturity: 5.578% Maturity Date: 1 Sep 51							
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813							
70,000.00	65.4699350	624.52	45,828.95	48,519.50	- 2,690.55	0.00	- 2,690.55
Issue Date: 16 Nov 21 Rate: 3.03% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 5.543% Maturity Date: 15 Mar 52							
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6							
70,000.00	77.7370770	437.50	54,415.95	51,504.59	2,911.36	0.00	2,911.36
Issue Date: 1 Nov 16 Rate: 3.75% Call Date: 1 May 46 Call Price: 100.00 Yield to Maturity: 5.568% Maturity Date: 1 Nov 46							
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7							
65,000.00	80.9733630	416.81	52,632.69	54,790.25	- 2,157.56	0.00	- 2,157.56
Issue Date: 4 May 17 Rate: 4.05% Call Date: 4 Nov 46 Call Price: 100.00 Yield to Maturity: 5.586% Maturity Date: 4 May 47							
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3							
85,000.00	83.7511390	450.74	71,188.47	68,693.40	2,495.07	0.00	2,495.07
Issue Date: 4 May 15 Rate: 4.15% Call Date: 16 Nov 44 Call Price: 100.00 Yield to Maturity: 5.526% Maturity Date: 15 May 45							

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 4.5%	06-01-2042 SEDOL: B8J6DZ0						
490,000.00	90.6244430	1,837.50	444,059.77	435,823.54	8,236.23	0.00	8,236.23
Issue Date: 1 Jun 12 Rate: 4.5% Yield to Maturity: 5.365% Maturity Date: 1 Jun 42							
RTX CORPORATION 4.625%	11-16-2048 SEDOL: BYVN9P3						
285,000.00	87.4892880	1,647.66	249,344.47	257,063.55	- 7,719.08	0.00	- 7,719.08
Issue Date: 16 Aug 18 Rate: 4.625% Call Date: 16 May 48 Call Price: 100.00 Yield to Maturity: 5.601% Maturity Date: 16 Nov 48							
RTX CORPORATION 6.125%	DUE 07-15-2038 SEDOL: B2RJSL0						
30,000.00	109.6080700	847.29	32,882.42	31,291.50	1,590.92	0.00	1,590.92
Issue Date: 16 May 08 Rate: 6.125% Yield to Maturity: 5.079% Maturity Date: 15 Jul 38							
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4							
50,000.00	88.9346700	212.50	44,467.34	48,308.00	- 3,840.66	0.00	- 3,840.66
Issue Date: 22 May 15 Rate: 5.1% Call Date: 1 Dec 64 Call Price: 100.00 Yield to Maturity: 5.818% Maturity Date: 1 Jun 65							
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8							
80,000.00	63.5553800	1,069.78	50,844.30	53,316.00	- 2,471.70	0.00	- 2,471.70
Issue Date: 12 Jul 21 Rate: 2.9% Call Date: 15 Jan 51 Call Price: 100.00 Yield to Maturity: 5.599% Maturity Date: 15 Jul 51							

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							
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110							
200,000.00	94.8895360	2,675.00	189,779.07	197,896.00	-8,116.93	0.00	-8,116.93
Issue Date: 10 Mar 23 Rate: 5.35% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.721% Maturity Date: 1 Apr 53							
SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035 SEDOL: BMHSGR9							
100,000.00	103.6803580	1,140.00	103,680.36	99,752.10	3,928.26	0.00	3,928.26
Issue Date: 28 Mar 25 Rate: 5.4% Call Date: 15 Jan 35 Call Price: 100.00 Yield to Maturity: 4.901% Maturity Date: 15 Apr 35							
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75							
140,000.00	79.4316340	255.11	111,204.29	113,164.80	-1,960.51	0.00	-1,960.51
Issue Date: 31 May 19 Rate: 4.1% Call Date: 15 Dec 48 Call Price: 100.00 Yield to Maturity: 5.7% Maturity Date: 15 Jun 49							
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6							
180,000.00	86.1251780	2,850.00	155,025.32	146,529.00	8,496.32	0.00	8,496.32
Issue Date: 12 Jan 18 Rate: 3.8% Call Date: 1 Aug 37 Call Price: 100.00 Yield to Maturity: 5.375% Maturity Date: 1 Feb 38							
SHELL FIN US INC GTD SR NT 144A 3% 11-26-2051 SEDOL: BVVDVQ7							
120,000.00	64.4430490	350.00	77,331.66	82,214.40	-4,882.74	0.00	-4,882.74
Issue Date: 26 Nov 25 Rate: 3% Call Date: 26 May 51 Call Price: 100.00 Yield to Maturity: 5.622% Maturity Date: 26 Nov 51							

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							
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL: BDBGH95							
80,000.00	83.7305710	292.78	66,984.46	63,757.60	3,226.86	0.00	3,226.86
Issue Date: 23 Nov 16 Rate: 4.25% Call Date: 30 May 46 Call Price: 100.00 Yield to Maturity: 5.577% Maturity Date: 30 Nov 46							
SIMON PPTY GROUP L 4.75% DUE 03-15-2042 SEDOL: B7RRL54							
50,000.00	92.4388640	699.31	46,219.43	43,651.00	2,568.43	0.00	2,568.43
Issue Date: 13 Mar 12 Rate: 4.75% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 5.458% Maturity Date: 15 Mar 42							
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2							
125,000.00	99.7363550	598.96	124,670.44	124,395.00	275.44	0.00	275.44
Issue Date: 23 May 23 Rate: 5.75% Call Date: 1 Dec 52 Call Price: 100.00 Yield to Maturity: 5.768% Maturity Date: 1 Jun 53							
SOUTHERN CALIF GAS CO 6.0% 06-15-2055 SEDOL: BP6WPL0							
65,000.00	102.9335760	173.33	66,906.82	64,121.85	2,784.97	0.00	2,784.97
Issue Date: 16 May 25 Rate: 6% Call Date: 15 Dec 54 Call Price: 100.00 Yield to Maturity: 5.791% Maturity Date: 15 Jun 55							
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6							
40,000.00	75.2681410	400.00	30,107.26	31,064.00	- 956.74	0.00	- 956.74
Issue Date: 24 Mar 17 Rate: 4% Call Date: 1 Oct 46 Call Price: 100.00 Yield to Maturity: 6.089% Maturity Date: 1 Apr 47							

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							
SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052 SEDOL: BQ3QPB2							
135,000.00	108.5086670	1,095.38	146,486.70	149,938.15	- 3,451.45	0.00	- 3,451.45
Issue Date: 14 Nov 22 Rate: 6.35% Call Date: 15 May 52 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Nov 52							
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007							
80,000.00	78.5350540	790.00	62,828.04	59,772.80	3,055.24	0.00	3,055.24
Issue Date: 13 Sep 16 Rate: 3.95% Call Date: 1 Apr 46 Call Price: 100.00 Yield to Maturity: 5.731% Maturity Date: 1 Oct 46							
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4							
65,000.00	102.5501960	325.00	66,657.63	64,517.70	2,139.93	0.00	2,139.93
Issue Date: 6 Jun 24 Rate: 6% Call Date: 1 Dec 53 Call Price: 100.00 Yield to Maturity: 5.815% Maturity Date: 1 Jun 54							
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3							
80,000.00	75.2094700	1,118.22	60,167.58	60,667.20	- 499.62	0.00	- 499.62
Issue Date: 9 Aug 17 Rate: 3.7% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.71% Maturity Date: 15 Aug 47							
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327							
166,000.00	121.0879430	4,276.81	201,005.99	199,361.72	1,644.27	0.00	1,644.27
Issue Date: 14 Mar 02 Rate: 8.75% Yield to Maturity: 4.78% Maturity Date: 15 Mar 32							

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							
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL: BDRXFL8							
345,000.00	79.0284460	2,097.03	272,648.14	292,249.50	- 19,601.36	0.00	- 19,601.36
Issue Date: 11 Apr 17 Rate: 3.647% Call Date: 1 Nov 47 Call Price: 100.00 Yield to Maturity: 5.252% Maturity Date: 1 May 48							
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL: BQB9ZT1							
50,000.00	99.4259800	1,047.77	49,712.99	50,000.00	- 287.01	0.00	- 287.01
Issue Date: 8 Jun 23 Rate: 5.547% Call Date: 15 Feb 53 Call Price: 100.00 Yield to Maturity: 5.587% Maturity Date: 15 Aug 53							
SYNOPSYS INC 5.7% 04-01-2055 SEDOL: BTXWBT1							
90,000.00	99.5101360	1,282.50	89,559.12	89,983.00	- 423.88	0.00	- 423.88
Issue Date: 17 Mar 25 Rate: 5.7% Call Date: 1 Oct 54 Call Price: 100.00 Yield to Maturity: 5.734% Maturity Date: 1 Apr 55							
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5							
75,000.00	69.8730950	935.00	52,404.82	51,036.75	1,368.07	0.00	1,368.07
Issue Date: 13 Feb 20 Rate: 3.3% Call Date: 15 Aug 49 Call Price: 100.00 Yield to Maturity: 5.589% Maturity Date: 15 Feb 50							
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0							
135,000.00	74.7221110	1,530.00	100,874.85	93,509.10	7,365.75	0.00	7,365.75
Issue Date: 15 Feb 21 Rate: 3% Call Date: 15 Aug 40 Call Price: 100.00 Yield to Maturity: 5.48% Maturity Date: 15 Feb 41							

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							
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0							
310,000.00	67.5030570	2,225.11	209,259.48	208,369.45	890.03	0.00	890.03
Issue Date: 15 Apr 22 Rate: 3.4% Call Date: 15 Apr 52 Call Price: 100.00 Yield to Maturity: 5.805% Maturity Date: 15 Oct 52							
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2							
55,000.00	102.4316810	924.31	56,337.42	54,925.20	1,412.22	0.00	1,412.22
Issue Date: 11 Dec 24 Rate: 5.5% Call Date: 11 Dec 34 Call Price: 100.00 Yield to Maturity: 5.163% Maturity Date: 11 Mar 35							
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349							
65,000.00	85.8416910	679.25	55,797.10	53,823.35	1,973.75	0.00	1,973.75
Issue Date: 6 Apr 22 Rate: 4.95% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 6.029% Maturity Date: 15 Apr 52							
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2							
50,000.00	68.8202640	210.83	34,410.13	35,508.00	- 1,097.87	0.00	- 1,097.87
Issue Date: 7 May 20 Rate: 3.3% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 15 May 50							
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043 SEDOL: BQH6217							
60,000.00	100.9078890	1,269.94	60,544.73	60,000.00	544.73	0.00	544.73
Issue Date: 10 Aug 23 Rate: 5.404% Call Date: 10 Feb 43 Call Price: 100.00 Yield to Maturity: 5.323% Maturity Date: 10 Aug 43							

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							
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417							
40,000.00	77.1498990	530.00	30,859.96	31,333.20	- 473.24	0.00	- 473.24
Issue Date: 10 Aug 12 Rate: 4.5% Call Date: 15 Mar 42 Call Price: 100.00 Yield to Maturity: 6.81% Maturity Date: 15 Sep 42							
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1							
38,000.00	87.9821400	696.67	33,433.21	34,153.02	- 719.81	0.00	- 719.81
Issue Date: 12 Sep 11 Rate: 5.5% Call Date: 1 Mar 41 Call Price: 100.00 Yield to Maturity: 6.753% Maturity Date: 1 Sep 41							
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80							
61,000.00	92.8318050	457.92	56,627.40	57,883.28	- 1,255.88	0.00	- 1,255.88
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.64% Maturity Date: 15 Nov 40							
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7							
855,000.00	107.3098380	31,207.50	917,499.11	852,899.80	64,599.31	0.00	64,599.31
Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 6.439% Maturity Date: 1 Jul 38							
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1							
85,000.00	81.5038600	292.78	69,278.28	70,651.15	- 1,372.87	0.00	- 1,372.87
Issue Date: 22 May 17 Rate: 4% Yield to Maturity: 5.477% Maturity Date: 30 May 47							

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							
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 SEDOL: BPCMM13							
120,000.00	99.3004170	785.83	119,160.50	119,295.60	- 135.10	0.00	- 135.10
Issue Date: 20 Nov 25 Rate: 5.75% Call Date: 15 Sep 55 Call Price: 100.00 Yield to Maturity: 5.798% Maturity Date: 15 Mar 56							
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85							
40,000.00	85.6267940	536.44	34,250.72	33,024.00	1,226.72	0.00	1,226.72
Issue Date: 5 Aug 19 Rate: 3.55% Call Date: 15 Feb 39 Call Price: 100.00 Yield to Maturity: 5.019% Maturity Date: 15 Aug 39							
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3							
190,000.00	81.7259370	2,565.00	155,279.28	156,043.20	- 763.92	0.00	- 763.92
Issue Date: 1 Mar 16 Rate: 4.05% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.569% Maturity Date: 1 Mar 46							
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3							
270,000.00	82.1468780	510.00	221,796.57	231,449.40	- 9,652.83	0.00	- 9,652.83
Issue Date: 19 Jun 18 Rate: 4.25% Call Date: 15 Dec 47 Call Price: 100.00 Yield to Maturity: 5.664% Maturity Date: 15 Jun 48							
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9							
55,000.00	64.1245060	203.81	35,268.48	33,975.70	1,292.78	0.00	1,292.78
Issue Date: 18 May 20 Rate: 2.9% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.621% Maturity Date: 15 May 50							

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 INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1							
105,000.00	67.7803140	436.04	71,169.33	68,763.85	2,405.48	0.00	2,405.48
Issue Date: 19 May 21 Rate: 3.25% Call Date: 15 Nov 50 Call Price: 100.00 Yield to Maturity: 5.656% Maturity Date: 15 May 51							
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40							
100,000.00	84.3598410	197.78	84,359.84	80,838.00	3,521.84	0.00	3,521.84
Issue Date: 17 Dec 18 Rate: 4.45% Call Date: 15 Jun 48 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 15 Dec 48							
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1							
100,000.00	89.9495080	1,097.78	89,949.51	87,454.60	2,494.91	0.00	2,494.91
Issue Date: 28 Mar 23 Rate: 5.2% Call Date: 15 Oct 62 Call Price: 100.00 Yield to Maturity: 5.866% Maturity Date: 15 Apr 63							
UNITEDHEALTH GROUP INC 5.95% 06-15-2055 SEDOL: BVDCZW6							
30,000.00	103.0804790	79.33	30,924.14	29,698.20	1,225.94	0.00	1,225.94
Issue Date: 20 Jun 25 Rate: 5.95% Call Date: 15 Dec 54 Call Price: 100.00 Yield to Maturity: 5.732% Maturity Date: 15 Jun 55							
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4							
50,000.00	83.0357650	416.94	41,517.88	41,750.50	-232.62	0.00	-232.62
Issue Date: 22 Oct 12 Rate: 3.95% Call Date: 15 Apr 42 Call Price: 100.00 Yield to Maturity: 5.511% Maturity Date: 15 Oct 42							

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 5.75% DUE 07-15-2064 SEDOL: BPDY809							
120,000.00	98.0571640	3,181.67	117,668.60	122,106.15	- 4,437.55	0.00	- 4,437.55
Issue Date: 25 Jul 24 Rate: 5.75% Call Date: 15 Jan 64 Call Price: 100.00 Yield to Maturity: 5.877% Maturity Date: 15 Jul 64							
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9							
155,000.00	102.5671510	3,542.61	158,979.08	168,340.85	- 9,361.77	0.00	- 9,361.77
Issue Date: 28 Oct 22 Rate: 6.05% Call Date: 15 Aug 62 Call Price: 100.00 Yield to Maturity: 5.878% Maturity Date: 15 Feb 63							
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3							
40,000.00	83.4889310	302.80	33,395.57	31,937.60	1,457.97	0.00	1,457.97
Issue Date: 22 Aug 16 Rate: 3.028% Call Date: 1 Oct 35 Call Price: 0.00 Yield to Maturity: 4.89% Maturity Date: 1 Oct 39							
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1							
95,000.00	80.3646730	964.96	76,346.44	80,157.20	- 3,810.76	0.00	- 3,810.76
Issue Date: 7 Apr 22 Rate: 4.063% Yield to Maturity: 5.482% Maturity Date: 1 Apr 52							
UPMC 5.377% 05-15-2043 SEDOL: BPK2F16							
115,000.00	97.6395810	790.12	112,285.52	115,747.75	- 3,462.23	0.00	- 3,462.23
Issue Date: 12 Apr 23 Rate: 5.377% Call Date: 15 Nov 42 Call Price: 100.00 Yield to Maturity: 5.59% Maturity Date: 15 May 43							

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							
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2							
30,000.00	105.7900910	747.60	31,737.03	30,023.10	1,713.93	0.00	1,713.93
Issue Date: 23 Jan 24 Rate: 5.678% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 4.879% Maturity Date: 23 Jan 35							
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3							
200,000.00	86.6802250	3,362.22	173,360.45	171,462.00	1,898.45	0.00	1,898.45
Issue Date: 7 Feb 14 Rate: 4.45% Call Date: 15 Aug 43 Call Price: 100.00 Yield to Maturity: 5.631% Maturity Date: 15 Feb 44							
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6							
50,000.00	57.6671820	54.44	28,833.59	29,518.50	-684.91	0.00	-684.91
Issue Date: 15 Dec 20 Rate: 2.45% Call Date: 15 Jun 50 Call Price: 100.00 Yield to Maturity: 5.627% Maturity Date: 15 Dec 50							
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964							
80,000.00	110.0115170	437.44	88,009.21	85,163.20	2,846.01	0.00	2,846.01
Issue Date: 4 Dec 07 Rate: 6.35% Yield to Maturity: 5.21% Maturity Date: 30 Nov 37							
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKYSH21							
1,410,000.00	78.5716870	13,183.50	1,107,860.79	974,915.10	132,945.69	0.00	132,945.69
Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 22 Mar 41							

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							
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1							
460,000.00	71.5709730	1,388.31	329,226.48	309,235.00	19,991.48	0.00	19,991.48
Issue Date: 20 Nov 20 Rate: 2.65% Call Date: 20 May 40 Call Price: 100.00 Yield to Maturity: 5.465% Maturity Date: 20 Nov 40							
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99							
70,000.00	80.4459450	1,090.83	56,312.16	58,114.70	- 1,802.54	0.00	- 1,802.54
Issue Date: 1 Aug 16 Rate: 4.125% Call Date: 15 Feb 46 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 15 Aug 46							
VERIZON 5.875% DUE 11-30-2055 SEDOL: BWJDYJ0							
110,000.00	99.0867780	664.20	108,995.46	109,567.70	- 572.24	0.00	- 572.24
Issue Date: 24 Nov 25 Rate: 5.875% Call Date: 30 May 55 Call Price: 100.00 Yield to Maturity: 5.94% Maturity Date: 30 Nov 55							
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1							
595,000.00	69.7698290	7,664.76	415,130.48	422,211.61	- 7,081.13	0.00	- 7,081.13
Issue Date: 15 Mar 13 Rate: 4.375% Yield to Maturity: 7.539% Maturity Date: 15 Mar 43							
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8							
60,000.00	98.5532570	698.96	59,131.96	59,574.22	- 442.26	0.00	- 442.26
Issue Date: 18 Oct 06 Rate: 6.875% Yield to Maturity: 7.072% Maturity Date: 30 Apr 36							

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							
VICI PROPERTIES LP 5.75% 04-01-2034 SEDOL: BQKW0S5							
75,000.00	103.4234410	1,078.13	77,567.58	74,753.85	2,813.73	0.00	2,813.73
Issue Date: 18 Mar 24 Rate: 5.75% Call Date: 1 Jan 34 Call Price: 100.00 Yield to Maturity: 5.232% Maturity Date: 1 Apr 34							
VIPER ENERGY PARTNETS LL 5.7% 08-01-2035 SEDOL: BV5PK39							
158,000.00	102.0530000	3,952.63	161,243.74	157,599.18	3,644.56	0.00	3,644.56
Issue Date: 23 Jul 25 Rate: 5.7% Call Date: 1 May 35 Call Price: 100.00 Yield to Maturity: 5.421% Maturity Date: 1 Aug 35							
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7							
105,000.00	95.5958690	1,430.63	100,375.66	104,293.35	- 3,917.69	0.00	- 3,917.69
Issue Date: 30 Mar 23 Rate: 5.45% Call Date: 1 Oct 52 Call Price: 100.00 Yield to Maturity: 5.772% Maturity Date: 1 Apr 53							
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055 SEDOL: BVMN3C6							
145,000.00	97.4447520	2,503.67	141,294.89	144,663.60	- 3,368.71	0.00	- 3,368.71
Issue Date: 10 Sep 25 Rate: 5.6% Call Date: 15 Mar 55 Call Price: 100.00 Yield to Maturity: 5.78% Maturity Date: 15 Sep 55							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
125,000.00	87.5427090	253.82	109,428.39	117,053.75	- 7,625.36	0.00	- 7,625.36
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 5.32% Maturity Date: 14 Dec 45							

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							
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34							
60,000.00	99.9595410	285.00	59,975.72	59,665.20	310.52	0.00	310.52
Issue Date: 20 Nov 24 Rate: 5.7% Call Date: 1 Jun 54 Call Price: 100.00 Yield to Maturity: 5.702% Maturity Date: 1 Dec 54							
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8							
310,000.00	111.8603290	9,434.33	346,767.02	337,573.90	9,193.12	0.00	9,193.12
Issue Date: 7 Dec 07 Rate: 6.6% Yield to Maturity: 5.257% Maturity Date: 15 Jan 38							
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082							
410,000.00	105.9737290	9,993.75	434,492.29	415,239.80	19,252.49	0.00	19,252.49
Issue Date: 29 Jan 07 Rate: 5.85% Yield to Maturity: 5.135% Maturity Date: 1 Feb 37							
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812							
120,000.00	63.2812540	874.50	75,937.50	80,817.60	- 4,880.10	0.00	- 4,880.10
Issue Date: 22 Sep 21 Rate: 2.65% Call Date: 22 Mar 51 Call Price: 100.00 Yield to Maturity: 5.274% Maturity Date: 22 Sep 51							
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52							
45,000.00	83.7230350	10.13	37,675.37	37,556.10	119.27	0.00	119.27
Issue Date: 27 Jun 18 Rate: 4.05% Call Date: 29 Dec 47 Call Price: 100.00 Yield to Maturity: 5.296% Maturity Date: 29 Jun 48							

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							
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24							
35,000.00	88.7843580	332.50	31,074.53	34,177.15	- 3,102.62	0.00	- 3,102.62
Issue Date: 18 Apr 23 Rate: 4.5% Call Date: 15 Oct 52 Call Price: 100.00 Yield to Maturity: 5.279% Maturity Date: 15 Apr 53							
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBU6							
125,000.00	65.8850000	1,892.17	82,356.25	77,199.52	5,156.73	0.00	5,156.73
Issue Date: 15 Mar 25 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 8.373% Maturity Date: 15 Mar 52							
WARNERMEDIA HLDGS 5.05% 03-15-2042 SEDOL: BTPF2W8							
180,000.00	70.6000000	2,676.50	127,080.00	142,621.07	- 15,541.07	0.00	- 15,541.07
Issue Date: 15 Mar 25 Rate: 5.05% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 8.402% Maturity Date: 15 Mar 42							
WELLS FARGO & CO NEW 5.95% 12-01-2086 SEDOL: BL96P55							
120,000.00	104.6378100	317.33	125,565.37	120,385.20	5,180.17	0.00	5,180.17
Issue Date: 15 Dec 19 Rate: 5.95% Call Date: 15 Dec 36 Call Price: 100.00 Yield to Maturity: 5.677% Maturity Date: 1 Dec 86							
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18							
50,000.00	77.7720790	259.93	38,886.04	36,863.50	2,022.54	0.00	2,022.54
Issue Date: 30 Apr 20 Rate: 3.068% Call Date: 30 Apr 40 Call Price: 100.00 Yield to Maturity: 5.187% Maturity Date: 30 Apr 41							

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							
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0							
95,000.00	81.3999270	617.50	77,329.93	76,498.75	831.18	0.00	831.18
Issue Date: 30 Apr 15 Rate: 3.9% Yield to Maturity: 5.47% Maturity Date: 1 May 45							
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665							
45,000.00	106.9054390	929.69	48,107.45	46,669.65	1,437.80	0.00	1,437.80
Issue Date: 29 Aug 06 Rate: 5.95% Yield to Maturity: 5.1% Maturity Date: 26 Aug 36							
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4							
50,000.00	72.8868050	456.25	36,443.40	36,931.50	-488.10	0.00	-488.10
Issue Date: 2 Apr 20 Rate: 3.65% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.733% Maturity Date: 1 Apr 50							
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0							
100,000.00	92.0483320	1,501.67	92,048.33	87,087.00	4,961.33	0.00	4,961.33
Issue Date: 3 Mar 15 Rate: 5.1% Call Date: 15 Mar 45 Call Price: 100.00 Yield to Maturity: 5.78% Maturity Date: 15 Sep 45							
Total USD		973,963.81	69,353,715.32	68,764,561.79	589,153.53	0.00	589,153.53
Total United States		973,963.81	69,353,715.32	68,764,561.79	589,153.53	0.00	589,153.53

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							
Zambia - USD							
PVTPL FIRST QUANTUM MINERALS LTD 7.25% 02-15-2034 CUSIP: 335934AX3							
225,000.00	105.1304790	5,935.94	236,543.58	227,343.75	9,199.83	0.00	9,199.83
Issue Date: 20 Aug 25 Rate: 7.25% Call Date: 15 Feb 29 Call Price: 103.62 Yield to Maturity: 6.427% Maturity Date: 15 Feb 34							
PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9							
55,000.00	105.2499000	395.31	57,887.45	57,462.50	424.95	0.00	424.95
Issue Date: 30 May 23 Rate: 8.625% Call Date: 1 Jun 26 Call Price: 104.31 Yield to Maturity: 7.427% Maturity Date: 1 Jun 31							
Total USD		6,331.25	294,431.03	284,806.25	9,624.78	0.00	9,624.78
Total Zambia		6,331.25	294,431.03	284,806.25	9,624.78	0.00	9,624.78
Total Corporate Bonds							
90,590,000.00		**1,140,667.38**	**79,323,783.41**	**78,650,146.62**	**673,636.79**	**0.00**	**673,636.79**
Funds - corporate bond							
United States - USD							
CF EATON VANCE TRUST COMPANY MULTI-ASSET CREDIT LLC II CL A CUSIP: 0PN999A28							
4,713,222.06	8.8192000	256,783.88	41,566,847.99	39,718,409.52	1,848,438.47	0.00	1,848,438.47

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							
8,928,008.11	9.5100000	0.00	84,905,357.13	83,264,443.23	1,640,913.90	0.00	1,640,913.90
Total USD		256,783.88	126,472,205.12	122,982,852.75	3,489,352.37	0.00	3,489,352.37
Total United States		256,783.88	126,472,205.12	122,982,852.75	3,489,352.37	0.00	3,489,352.37
Total Funds - Corporate Bond							
13,641,230.17		**256,783.88**	**126,472,205.12**	**122,982,852.75**	**3,489,352.37**	**0.00**	**3,489,352.37**
Corporate convertible bonds							
Mexico - USD							
PVTPL BBVA MEXICO SA 8.125% 01-08-2039 CUSIP: 07336UAB9							
100,000.00	108.1838000	3,904.51	108,183.80	100,000.00	8,183.80	0.00	8,183.80
Issue Date: 8 Jan 24 Rate: 8.125% Call Date: 8 Jan 34 Call Price: 100.00 Yield to Maturity: 7.148% Maturity Date: 8 Jan 39							
Total USD		3,904.51	108,183.80	100,000.00	8,183.80	0.00	8,183.80
Total Mexico		3,904.51	108,183.80	100,000.00	8,183.80	0.00	8,183.80

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 convertible bonds							
Total Corporate Convertible Bonds							
100,000.00		3,904.51	108,183.80	100,000.00	8,183.80	0.00	8,183.80
Government mortgage backed securities							
United States - USD							
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5							
105,323.13	103.8857020	570.50	109,415.67	107,598.27	1,817.40	0.00	1,817.40
Issue Date: 1 Jan 24 Rate: 6.5% Yield to Maturity: 4.817% Maturity Date: 1 Feb 54							
FNMA POOL #MA4942 6% 03-01-2053 BEO CUSIP: 31418EP46							
63,507.70	103.0891940	317.54	65,469.58	64,877.09	592.49	0.00	592.49
Issue Date: 1 Feb 23 Rate: 6% Yield to Maturity: 4.622% Maturity Date: 1 Mar 53							
Total USD		888.04	174,885.25	172,475.36	2,409.89	0.00	2,409.89
Total United States		888.04	174,885.25	172,475.36	2,409.89	0.00	2,409.89
Total Government Mortgage Backed Securities							
168,830.83		888.04	174,885.25	172,475.36	2,409.89	0.00	2,409.89

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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6							
425,000.00	117.1545180	3,083.53	497,906.70	498,879.11	- 972.41	0.00	- 972.41
Issue Date: 15 Feb 14 Rate: 1.9208475% Yield to Maturity: 4.618% Maturity Date: 15 Feb 44							
Total USD		3,083.53	497,906.70	498,879.11	- 972.41	0.00	- 972.41
Total United States		3,083.53	497,906.70	498,879.11	- 972.41	0.00	- 972.41
Total Index Linked Government Bonds							
425,000.00		**3,083.53**	**497,906.70**	**498,879.11**	**- 972.41**	**0.00**	**- 972.41**
Fixed income derivatives - futures							
United States - USD							
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0							
56.00	118.0000000	0.00	6,608,000.00	6,742,641.36	- 134,641.36	0.00	- 134,641.36
Yield to Maturity: 4.867% Maturity Date: 20 Mar 26							

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							
Fixed income derivatives - futures							
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0							
382.00	115.0156250	0.00	43,935,968.75	44,105,291.48	- 169,322.73	0.00	- 169,322.73
Yield to Maturity: 4.138% Maturity Date: 20 Mar 26							
FUT MAR 26 US 2YR T-NOTE CUSIP: 999599GH0							
4.00	104.3945312	0.00	835,156.25	834,593.75	562.50	0.00	562.50
Yield to Maturity: 3.374% Maturity Date: 31 Mar 26							
FUT MAR 26 10 YR T-NOTES CUSIP: 999599GH0							
- 20.00	112.4375000	0.00	- 2,248,750.00	- 2,252,656.20	3,906.20	0.00	3,906.20
Yield to Maturity: 3.852% Maturity Date: 20 Mar 26							
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0							
27.00	109.3046875	0.00	2,951,226.56	2,963,272.70	- 12,046.14	0.00	- 12,046.14
Yield to Maturity: 3.623% Maturity Date: 31 Mar 26							
Total USD		0.00	52,081,601.56	52,393,143.09	- 311,541.53	0.00	- 311,541.53
Total United States		0.00	52,081,601.56	52,393,143.09	- 311,541.53	0.00	- 311,541.53

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							
Fixed income derivatives - futures							
Total Fixed Income Derivatives - Futures							
449.00		**0.00**	**52,081,601.56**	**52,393,143.09**	**- 311,541.53**	**0.00**	**- 311,541.53**
Fixed income deriv - margined options							
Germany - EUR							
FUT C 23JAN26 EURX EUR-BU 13050 CUSIP: 999599GH0							
- 1.00	0.0400000	0.00	- 46.98	- 544.35	505.01	- 7.64	497.37
Maturity Date: 23 Jan 26							
FUT P 23JAN26 EURX EUR-BU 12750 CUSIP: 999599GH0							
- 1.00	0.6000000	0.00	- 704.67	- 509.61	- 187.91	- 7.15	- 195.06
Yield to Maturity: 0.158% Maturity Date: 23 Jan 26							
Total EUR		0.00	- 751.65	- 1,053.96	317.10	- 14.79	302.31
Total Germany		0.00	- 751.65	- 1,053.96	317.10	- 14.79	302.31
Total Fixed Income Deriv - Margined Options							
-2.00		**0.00**	**- 751.65**	**- 1,053.96**	**317.10**	**- 14.79**	**302.31**

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							
Fixed income derivatives - options							
United States - USD							
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTH0 SEDOL: 9N5HQRU 31750RTH0							
- 200,000.00	0.0000000	0.00	0.00	- 546.88	546.88	0.00	546.88
Maturity Date: 7 Jan 26							
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTQ0 SEDOL: 9N5HQQU 31750RTQ0							
- 200,000.00	0.0000000	0.00	0.00	- 554.69	554.69	0.00	554.69
Maturity Date: 7 Jan 26							
FUT CALL FEB 26 T-NOTE OPTION 1135 CUSIP: 999999OA8							
- 7.00	0.1093800	0.00	- 765.66	- 1,323.07	557.41	0.00	557.41
Yield to Maturity: 3.688% Maturity Date: 23 Jan 26							
FUT PUT FEB 26 T-NOTE OPTION 1115 CUSIP: 999999OA8							
- 5.00	0.1250000	0.00	- 625.00	- 799.99	174.99	0.00	174.99
Yield to Maturity: 3.997% Maturity Date: 23 Jan 26							
FUT PUT FEB 26 T-NOTE OPTION 1120 CUSIP: 999999OA8							
- 2.00	0.2656300	0.00	- 531.25	- 341.37	- 189.89	0.00	- 189.89
Yield to Maturity: 3.919% Maturity Date: 23 Jan 26							
Total USD		0.00	- 1,921.92	- 3,566.00	1,644.08	0.00	1,644.08

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							
Fixed income derivatives - options							
Total United States		0.00	- 1,921.92	- 3,566.00	1,644.08	0.00	1,644.08
Total Fixed Income Derivatives - Options							
-400,014.00		**0.00**	**- 1,921.92**	**- 3,566.00**	**1,644.08**	**0.00**	**1,644.08**
Total Fixed Income							
139,315,555.66		**1,701,239.56**	**406,506,491.72**	**391,066,416.75**	**15,412,089.21**	**27,985.76**	**15,440,074.97**
Real Estate							
Real estate							
United States - USD							
CF CLARION LION PROPERTIES FUND LP CUSIP: 47999NHV8							
23,979.98	1,495.9493000	281,235.00	35,872,834.30	38,459,947.50	- 2,587,113.20	0.00	- 2,587,113.20
Total USD		281,235.00	35,872,834.30	38,459,947.50	- 2,587,113.20	0.00	- 2,587,113.20
Total United States		281,235.00	35,872,834.30	38,459,947.50	- 2,587,113.20	0.00	- 2,587,113.20

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
Real Estate							
Real estate							
Total Real Estate							
23,979.98		281,235.00	35,872,834.30	38,459,947.50	- 2,587,113.20	0.00	- 2,587,113.20
Total Real Estate							
23,979.98		281,235.00	35,872,834.30	38,459,947.50	- 2,587,113.20	0.00	- 2,587,113.20
Venture Capital and Partnerships							
Partnerships							
United States - USD							
AON PRIVATE CREDIT OPPORTUNITIES FUND II, L.P CUSIP: 994TTN996							
20,729,073.00	23,555,385.0000000	0.00	23,555,385.00	20,729,073.00	2,826,312.00	0.00	2,826,312.00
AON PRIVATE INVESTMENTS FUND LP GLOBAL INFRASTRUCTURE SERIES CUSIP: 9962EC993							
2,426,580.00	2,426,580.0000000	0.00	2,426,580.00 *	2,426,580.00	0.00	0.00	0.00
	* *Market Value based on prices received from an external manager or other client-directed pricing source*						
AON PRIVATE INVESTMENTS FUND, LP - PRIVATE CREDIT SERIES - S/R CUSIP: 991599382							
2,810,000.00	2,810,000.0000000	0.00	2,810,000.00	2,810,000.00	0.00	0.00	0.00
FPA CONTRARIAN VALUE EQUITY FUND, L.P. CUSIP: 994RS5990							
13,600,000.00	34,351,401.0000000	0.00	34,351,401.00	13,600,000.00	20,751,401.00	0.00	20,751,401.00

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							
15,700,000.00	31,520,361.0000000	0.00	31,520,361.00	15,700,000.00	15,820,361.00	0.00	15,820,361.00
LGIMA LONG DURATION US CREDIT FUND LLC CUSIP: 994RZS992							
28,800,000.00	33,435,933.0000000	0.00	33,435,933.00	28,800,000.00	4,635,933.00	0.00	4,635,933.00
PRISA PF, LP-S/R CUSIP: 994SMN995							
52,386,201.72	51,273,148.0000000	0.00	51,273,148.00	52,386,201.72	- 1,113,053.72	0.00	- 1,113,053.72
STONEPINE INTERNATIONAL EQUITY FUND LLC CUSIP: 994RV8990							
23,500,000.00	33,493,675.0000000	0.00	33,493,675.00	23,500,000.00	9,993,675.00	0.00	9,993,675.00
Total USD		0.00	212,866,483.00	159,951,854.72	52,914,628.28	0.00	52,914,628.28
Total United States		0.00	212,866,483.00	159,951,854.72	52,914,628.28	0.00	52,914,628.28
Total Partnerships							
159,951,854.72		**0.00**	**212,866,483.00**	**159,951,854.72**	**52,914,628.28**	**0.00**	**52,914,628.28**

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							
Total Venture Capital and Partnerships							
159,951,854.72		0.00	212,866,483.00	159,951,854.72	52,914,628.28	0.00	52,914,628.28
Other Assets							
Other options							
United States - USD							
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.551% 317UB9JA9 01/05/2026 SEDOL: 9N5XHHU 317UB9JA9							
- 100,000.00	0.0000012	0.00	- 0.12	- 233.75	233.63	0.00	233.63
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.622% 317UBEXA2 01/29/2026 SEDOL: 9N6AMPU 317UBEXA2							
- 100,000.00	0.0013157	0.00	- 131.57	- 213.75	82.18	0.00	82.18
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.625% 317UBA6A0 01/08/2026 SEDOL: 9N61J4U 317UBA6A0							
- 100,000.00	0.0001033	0.00	- 10.33	- 255.00	244.67	0.00	244.67
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.547% 317UB7ZA5 01/02/2026 SEDOL: 9N5V41U 317UB7ZA5							
- 100,000.00	0.0000000	0.00	0.00	- 244.00	244.00	0.00	244.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.578% 317UBBLA1 01/12/2026 SEDOL: 9N64BUU 317UBBLA1							
- 100,000.00	0.0001227	0.00	- 12.27	- 220.00	207.73	0.00	207.73

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 3.648% 317UBCLA9 01/15/2026 SEDOL: 9N65K8U 317UBCLA9 - 100,000.00	0.0006258	0.00	- 62.58	- 270.25	207.67	0.00	207.67
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317UB9VA5 01/05/2026 SEDOL: 9N5XK0U 317UB9VA5 - 100,000.00	0.0000041	0.00	- 0.41	- 231.25	230.84	0.00	230.84
PUT SWO USD BNPAFRPP P 3.831% / R 1DSOFR 317UB9IA0 01/05/2026 SEDOL: 9N5XHGU 317UB9IA0 - 100,000.00	0.0013918	0.00	- 139.18	- 233.75	94.57	0.00	94.57
PUT SWO USD BNPAFRPP P 3.882% / R 1DSOFR 317UBEWA3 01/29/2026 SEDOL: 9N6AMNU 317UBEWA3 - 100,000.00	0.0032617	0.00	- 326.17	- 213.75	- 112.42	0.00	- 112.42
PUT SWO USD BNPAFRPP P 3.925% / R 1DSOFR 317UBA5A1 01/08/2026 SEDOL: 9N61J3U 317UBA5A1 - 100,000.00	0.0003300	0.00	- 33.00	- 255.00	222.00	0.00	222.00
PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317UB7YA6 01/02/2026 SEDOL: 9N5V40U 317UB7YA6 - 100,000.00	0.0003198	0.00	- 31.98	- 244.00	212.02	0.00	212.02
PUT SWO USD GSCMUS33 P 3.877% / R 1DSOFR 317UBBKA2 01/12/2026 SEDOL: 9N64BTU 317UBBKA2 - 100,000.00	0.0014316	0.00	- 143.16	- 220.00	76.84	0.00	76.84

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 3.927% / R 1DSOFR 317UBCKA0 01/15/2026 SEDOL: 9N65K7U 317UBCKA0 - 100,000.00	0.0009235	0.00	- 92.35	- 270.25	177.90	0.00	177.90
PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317UB9UA6 01/05/2026 SEDOL: 9N5XJ9U 317UB9UA6 - 100,000.00	0.0007221	0.00	- 72.21	- 231.25	159.04	0.00	159.04
Total USD		0.00	- 1,055.33	- 3,336.00	2,280.67	0.00	2,280.67
Total United States		0.00	- 1,055.33	- 3,336.00	2,280.67	0.00	2,280.67
Total Other Options **-1,400,000.00**		**0.00**	**- 1,055.33**	**- 3,336.00**	**2,280.67**	**0.00**	**2,280.67**
Cash collateral held elsewhere							
United States - USD							
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U 278,000.00	1.0000000	0.00	278,000.00	278,000.00	0.00	0.00	0.00
CCPC RECEIVABLE FROM MERRIL LYNCH, P, F SMITH INC NEW YORK SEDOL: 9E9NAZU CCBOSCUS7 79,000.00	1.0000000	0.00	79,000.00	79,000.00	0.00	0.00	0.00

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 RECEVIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6 SEDOL: 9E8XP4U CCBOSHUS6 70,000.00	1.0000000	0.00	70,000.00	70,000.00	0.00	0.00	0.00
Total USD		0.00	427,000.00	427,000.00	0.00	0.00	0.00
Total United States		0.00	427,000.00	427,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere **427,000.00**		**0.00**	**427,000.00**	**427,000.00**	**0.00**	**0.00**	**0.00**
Exchange cleared swaps - other assets							
Brazil - BRL							
CME_OIS BOFAGB2U 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E10U SWU02HXM4 1,271,286.61	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS BOFAGB2U 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E08U SWU02HWT0 127,012.20	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
CME_OIS BOFAGB2U 04/01/2027 BRL P 1DBZDIO / R 13.925% SWU02HXE2 SEDOL: 9N2E22U SWU02HXE2 322,545.14	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00

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							
CME_OIS BOFAGB2U 04/01/2027 BRL P 1D8ZDIO / R 13.927% SWU02HXN2 SEDOL: 9N2E12U SWU02HXN2 2,499,666.85	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total BRL		0.00	0.00	0.00	0.00	0.00	0.00
Total Brazil		0.00	0.00	0.00	0.00	0.00	0.00
European Union - EUR							
LCH_IRS BOFAGB2U 18/03/2031 EUR P 6MEURIB / R 2.5% SWU02JZQ9 SEDOL: 9N43UQU SWU02JZQ9 800,000.00	0.0000000	0.00	0.00	3,474.58	- 3,496.01	21.43	- 3,474.58
Total EUR		0.00	0.00	3,474.58	- 3,496.01	21.43	- 3,474.58
Total European Union		0.00	0.00	3,474.58	- 3,496.01	21.43	- 3,474.58
United States - USD							
ICE_CDS BOFAGB2U 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL: 9N33WYU SWPC0NOQ4 100,000.00	0.0039043	0.00	390.43	554.44	- 164.01	0.00	- 164.01

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							
ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EL0U SWPC0LX54 100,000.00	0.0141994	0.00	1,419.94	0.00	1,419.94	0.00	1,419.94
ICE_CDX BOFAGB2U 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QEJU SWPC0NUQ7 6,200,000.00	0.0229215	0.00	142,113.30	138,947.57	3,165.73	0.00	3,165.73
LCH_OIS BOFAGB2U 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL: 9N13E6U SWU02FNO5 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7 SEDOL: 9N13J4U SWU02FNN7 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9 SEDOL: 9N1F13U SWU02GCM9 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8 SEDOL: 9N1HCMU SWU02GCR8 100,000.00	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: 9M53YRU SWU0206W9 200,000.00	0.1176108	0.00	23,522.16	5,847.15	17,675.01	0.00	17,675.01

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							
LCH_OIS BOFAGB2U 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LLPU SWU02K4O5							
100,000.00	0.0205182	0.00	2,051.82	0.00	2,051.82	0.00	2,051.82
Total USD		0.00	169,497.65	145,349.16	24,148.49	0.00	24,148.49
Total United States		0.00	169,497.65	145,349.16	24,148.49	0.00	24,148.49
Total Exchange Cleared Swaps - Other Assets							
12,120,510.80		**0.00**	**169,497.65**	**148,823.74**	**20,652.48**	**21.43**	**20,673.91**
Total Other Assets							
11,147,510.80		**0.00**	**595,442.32**	**572,487.74**	**22,933.15**	**21.43**	**22,954.58**
Derivative Offsets							
Fixed income futures							
United States - USD							
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0							
- 56.00	118.0000000	0.00	- 6,608,000.00	- 6,742,641.36	134,641.36	0.00	134,641.36

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
Derivative Offsets							
Fixed income futures							
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0							
- 382.00	115.0156250	0.00	- 43,935,968.75	- 44,105,291.48	169,322.73	0.00	169,322.73
FUT MAR 26 US 2YR T-NOTE CUSIP: 999599GH0							
- 4.00	104.3945312	0.00	- 835,156.25	- 834,593.75	- 562.50	0.00	- 562.50
FUT MAR 26 10 YR T-NOTES CUSIP: 999599GH0							
20.00	112.4375000	0.00	2,248,750.00	2,252,656.20	- 3,906.20	0.00	- 3,906.20
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0							
- 27.00	109.3046875	0.00	- 2,951,226.56	- 2,963,272.70	12,046.14	0.00	12,046.14
Total USD		0.00	- 52,081,601.56	- 52,393,143.09	311,541.53	0.00	311,541.53
Total United States		0.00	- 52,081,601.56	- 52,393,143.09	311,541.53	0.00	311,541.53
Total Fixed Income Futures							
-449.00		**0.00**	**- 52,081,601.56**	**- 52,393,143.09**	**311,541.53**	**0.00**	**311,541.53**

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
Derivative Offsets							
Fixed income - margined options							
Germany - EUR							
FUT C 23JAN26 EURX EUR-BU 1 3050 CUSIP: 999599GH0							
1.00	0.0400000	0.00	46.98	544.35	- 505.01	7.64	- 497.37
FUT P 23JAN26 EURX EUR-BU 1 2750 CUSIP: 999599GH0							
1.00	0.6000000	0.00	704.67	509.61	187.91	7.15	195.06
Total EUR		0.00	751.65	1,053.96	- 317.10	14.79	- 302.31
Total Germany		0.00	751.65	1,053.96	- 317.10	14.79	- 302.31
Total Fixed Income - Margined Options							
2.00		**0.00**	**751.65**	**1,053.96**	**- 317.10**	**14.79**	**- 302.31**
Total Derivative Offsets							
-447.00		**0.00**	**- 52,080,849.91**	**- 52,392,089.13**	**311,224.43**	**14.79**	**311,239.22**

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
Hedge Fund							
Hedge fund of funds							
United States - USD							
CF AON RETURN ENHANCING ALTERNATIVES PORTFOLIO SP CUSIP: 3Z5999S40							
39,000.00	1,207.4702000	0.00	47,091,337.80	39,000,000.00	8,091,337.80	0.00	8,091,337.80
Total USD		0.00	47,091,337.80	39,000,000.00	8,091,337.80	0.00	8,091,337.80
Total United States		0.00	47,091,337.80	39,000,000.00	8,091,337.80	0.00	8,091,337.80
Total Hedge Fund of Funds							
39,000.00		**0.00**	**47,091,337.80**	**39,000,000.00**	**8,091,337.80**	**0.00**	**8,091,337.80**
Total Hedge Fund							
39,000.00		**0.00**	**47,091,337.80**	**39,000,000.00**	**8,091,337.80**	**0.00**	**8,091,337.80**
Liabilities							
Exchange cleared swap liabilities							
Brazil - BRL							
CME_OIS BOFAGB2U 02/01/2029 BRL P 1D8ZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E10L SWU02HXM4							
- 1,271,286.61	0.0045425	0.00	- 1,053.85	0.00	- 1,053.85	0.00	- 1,053.85

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							
CME_OIS BOFAGB2U 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E08L SWU02HWT0 - 127,012.20	0.0035081	0.00	- 81.31	0.00	- 81.31	0.00	- 81.31
CME_OIS BOFAGB2U 04/01/2027 BRL P 1DBZDIO / R 13.925% SWU02HXE2 SEDOL: 9N2E22L SWU02HXE2 - 322,545.14	0.0045682	0.00	- 268.89	0.00	- 268.89	0.00	- 268.89
CME_OIS BOFAGB2U 04/01/2027 BRL P 1DBZDIO / R 13.927% SWU02HXN2 SEDOL: 9N2E12L SWU02HXN2 - 2,499,666.85	0.0045426	0.00	- 2,072.17	0.00	- 2,072.17	0.00	- 2,072.17
Total BRL		0.00	- 3,476.22	0.00	- 3,476.22	0.00	- 3,476.22
Total Brazil		0.00	- 3,476.22	0.00	- 3,476.22	0.00	- 3,476.22
European Union - EUR							
LCH_IRS BOFAGB2U 18/03/2031 EUR P 6MEURIB / R 2.5% SWU02JZQ9 SEDOL: 9N43UQL SWU02JZQ9 - 800,000.00	0.0050534	0.00	- 4,747.97	0.00	- 4,747.97	0.00	- 4,747.97
Total EUR		0.00	- 4,747.97	0.00	- 4,747.97	0.00	- 4,747.97
Total European Union		0.00	- 4,747.97	0.00	- 4,747.97	0.00	- 4,747.97

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							
United States - USD							
ICE_CDS BOFAGB2U 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL: 9N33WYL SWPC0NOQ4							
- 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
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_CDX BOFAGB2U 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QEJL SWPC0NUQ7							
- 6,200,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BOFAGB2U 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL: 9N13E6L SWU02FNO5							
- 100,000.00	0.0128553	0.00	- 1,285.53	0.00	- 1,285.53	0.00	- 1,285.53
LCH_OIS BOFAGB2U 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7 SEDOL: 9N13J4L SWU02FNN7							
- 100,000.00	0.0089367	0.00	- 893.67	0.00	- 893.67	0.00	- 893.67
LCH_OIS BOFAGB2U 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9 SEDOL: 9N1F13L SWU02GCM9							
- 100,000.00	0.0148271	0.00	- 1,482.71	0.00	- 1,482.71	0.00	- 1,482.71
LCH_OIS BOFAGB2U 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8 SEDOL: 9N1HCML SWU02GCR8							
- 100,000.00	0.0109371	0.00	- 1,093.71	0.00	- 1,093.71	0.00	- 1,093.71

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							
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 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LLPL SWU02K4O5 - 100,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
Total USD		0.00	- 4,755.62	- 239.31	- 4,516.31	0.00	- 4,516.31
Total United States		0.00	- 4,755.62	- 239.31	- 4,516.31	0.00	- 4,516.31
Total Exchange Cleared Swap Liabilities **-12,120,510.80**		**0.00**	**- 12,979.81**	**- 239.31**	**- 12,740.50**	**0.00**	**- 12,740.50**
Total Liabilities **-12,120,510.80**		**0.00**	**- 12,979.81**	**- 239.31**	**- 12,740.50**	**0.00**	**- 12,740.50**

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							
Cash & cash equivalent deriv. - options							
United States - USD							
PUT FXO BARCGB33 02/24/2026 USD/KRW 1372 European 31750S196 SEDOL: 9N5PX4U 31750S196 - 104,000.00	0.0015858	0.00	- 164.92	- 231.92	67.00	0.00	67.00
PUT FXO BARCGB33 02/24/2026 USD/KRW 1412 European 31750S188 SEDOL: 9N5PW3U 31750S188 104,000.00	0.0057871	0.00	601.86	704.08	- 102.22	0.00	- 102.22
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1372 European 31750S1B1 SEDOL: 9N5PK0U 31750S1B1 - 10,000.00	0.0015858	0.00	- 15.86	- 21.93	6.07	0.00	6.07
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1412 European 31750S1A3 SEDOL: 9N5PJ9U 31750S1A3 10,000.00	0.0057871	0.00	57.87	66.23	- 8.36	0.00	- 8.36
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1375 European 31750S170 SEDOL: 9N5PU3U 31750S170 - 158,000.00	0.0015709	0.00	- 248.20	- 362.45	114.25	0.00	114.25
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1415 European 31750S162 SEDOL: 9N5PU2U 31750S162 158,000.00	0.0059354	0.00	937.79	1,069.50	- 131.71	0.00	- 131.71
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S0H9 SEDOL: 9N5MVYU 31750S0H9 - 289,000.00	0.0019407	0.00	- 560.86	- 669.04	108.18	0.00	108.18

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							
Cash & cash equivalent deriv. - options							
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S121 SEDOL: 9N5NT8U 31750S121 - 621,000.00	0.0019407	0.00	- 1,205.17	- 1,748.12	542.95	0.00	542.95
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1410 European 31750S113 SEDOL: 9N5NT7U 31750S113 621,000.00	0.0058202	0.00	3,614.34	4,427.11	- 812.77	0.00	- 812.77
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1413 European 31750S0G1 SEDOL: 9N5MVXU 31750S0G1 289,000.00	0.0063490	0.00	1,834.86	1,949.31	- 114.45	0.00	- 114.45
Total USD		0.00	4,851.71	5,182.77	- 331.06	0.00	- 331.06
Total United States		0.00	4,851.71	5,182.77	- 331.06	0.00	- 331.06
Total Cash & Cash Equivalent Deriv. - Options **0.00**		**0.00**	**4,851.71**	**5,182.77**	**- 331.06**	**0.00**	**- 331.06**
Cash							
CAD - Canadian dollar	1.3707500	0.00	51,202.09	51,202.09	0.00	0.00	0.00

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							
Cash							
CHF - Swiss franc	0.7922500	0.00	0.08	0.08	0.00	0.00	0.00
EUR - Euro	0.8514623	0.00	27,091.95	27,091.95	0.00	0.00	0.00
GBP - British pound sterling	0.7434667	4.59	42,855.62	42,855.62	0.00	0.00	0.00
JPY - Japanese yen	156.7450000	- 2.81	17,699.68	17,699.68	0.00	0.00	0.00
MXN - Mexican peso	17.9795000	15.44	66,865.63	66,865.63	0.00	0.00	0.00
PEN - Peruvian nuevo sol	3.3626000	0.00	21,433.59	21,433.59	0.00	0.00	0.00
SEK - Swedish krona	9.2188000	0.00	464.32	464.32	0.00	0.00	0.00

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							
Cash							
USD - United States dollar	1.0000000	0.00	- 6,762.46	6,762.46	0.00	0.00	0.00
Total cash - all currencies		17.22	220,850.50	220,850.50	0.00	0.00	0.00
Total cash - all countries		17.22	220,850.50	220,850.50	0.00	0.00	0.00
Total Cash							
220,850.50		**17.22**	**220,850.50**	**220,850.50**	**0.00**	**0.00**	**0.00**
Funds - short term investment							
United States - USD							
* MFB NORTHERN INSTL FDS GOVT PORTFOLIO CL A SEDOL: B0C9TG3							
35,925,627.98	1.0000000	97,047.07	35,925,627.98	35,925,627.98	0.00	0.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613 PSTFII							
10,601.59	10.0170000	0.00	106,196.13	106,196.11	0.02	0.00	0.02
Total USD		97,047.07	36,031,824.11	36,031,824.09	0.02	0.00	0.02

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		97,047.07	36,031,824.11	36,031,824.09	0.02	0.00	0.02
Total Funds - Short Term Investment							
35,936,229.57		**97,047.07**	**36,031,824.11**	**36,031,824.09**	**0.02**	**0.00**	**0.02**
Futures initial margin							
USD - United States dollar	1.0000000	0.00	94,000.00	94,000.00	0.00	0.00	0.00
Total futures initial margin - all currencies		0.00	94,000.00	94,000.00	0.00	0.00	0.00
Total futures initial margin - all countries		0.00	94,000.00	94,000.00	0.00	0.00	0.00
Total Futures initial margin							
94,000.00		**0.00**	**94,000.00**	**94,000.00**	**0.00**	**0.00**	**0.00**
Variation margin							
EUR - Euro	0.8514623	0.00	11,485.15	11,485.15	0.00	0.00	0.00

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							
Variation margin							
GBP - British pound sterling	0.7434667	0.00	- 3.03	- 3.03	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	1,044,791.70	1,044,791.70	0.00	0.00	0.00
Total variation margin - all currencies		0.00	1,056,273.82	1,056,273.82	0.00	0.00	0.00
Total variation margin - all countries		0.00	1,056,273.82	1,056,273.82	0.00	0.00	0.00
Total Variation Margin 1,056,273.82		**0.00**	**1,056,273.82**	**1,056,273.82**	**0.00**	**0.00**	**0.00**
Cash collateral due to/from ccp broker							
EUR - Euro	0.8514623	0.00	8,845.74	8,845.74	0.00	0.00	0.00
USD - United States dollar	1.0000000	0.00	- 95,314.54	- 95,314.54	0.00	0.00	0.00

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							
Cash collateral due to/from ccp broker							
Total cash collateral due to/from ccp broker - all currencies	0.00	- 86,468.80	- 86,468.80	0.00	0.00	0.00	
Total cash collateral due to/from ccp broker - all countries	0.00	- 86,468.80	- 86,468.80	0.00	0.00	0.00	
Total Cash Collateral Due to/from CCP Broker **-86,468.80**	**0.00**	**- 86,468.80**	**- 86,468.80**	**0.00**	**0.00**	**0.00**	
Total Cash and Cash Equivalents **37,220,885.09**	**97,064.29**	**37,321,331.34**	**37,321,662.38**	**- 331.04**	**0.00**	**- 331.04**	
Adjustments To Cash							
Pending foreign exchange purchases							
BRL - Brazilian real	5.4797500	0.00	276,732.61	277,468.96	0.00	- 736.35	- 736.35
EUR - Euro	0.8514623	0.00	64,631.45	64,523.42	0.00	108.03	108.03

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
Adjustments To Cash							
Pending foreign exchange purchases							
INR - Indian rupee	89.8794000	0.00	599,504.28	606,737.73	0.00	- 7,233.45	- 7,233.45
MXN - Mexican peso	17.9795000	0.00	181,459.57	176,359.87	0.00	5,099.70	5,099.70
USD - United States dollar	1.0000000	0.00	1,370,772.72	1,370,772.72	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	2,493,100.63	2,495,862.70	0.00	- 2,762.07	- 2,762.07
Total pending foreign exchange purchases - all countries		0.00	2,493,100.63	2,495,862.70	0.00	- 2,762.07	- 2,762.07
Total Pending foreign exchange purchases							
0.00		**0.00**	**2,493,100.63**	**2,495,862.70**	**0.00**	**- 2,762.07**	**- 2,762.07**
Pending foreign exchange sales							
AUD - Australian dollar	1.4995876	0.00	- 32,677.97	- 32,097.74	0.00	- 580.23	- 580.23

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
Adjustments To Cash							
Pending foreign exchange sales							
BRL - Brazilian real	5.4797500	0.00	- 1,508.64	- 1,523.51	0.00	14.87	14.87
CAD - Canadian dollar	1.3707500	0.00	- 231,263.74	- 225,114.88	0.00	- 6,148.86	- 6,148.86
CNH - HK offshore Chinese Yuan Renminbi	6.9799500	0.00	- 209,913.66	- 207,763.81	0.00	- 2,149.85	- 2,149.85
EUR - Euro	0.8514623	0.00	- 143,623.73	- 141,502.31	0.00	- 2,121.42	- 2,121.42
GBP - British pound sterling	0.7434667	0.00	- 260,935.66	- 254,761.77	0.00	- 6,173.89	- 6,173.89
MXN - Mexican peso	17.9795000	0.00	- 622.71	- 601.91	0.00	- 20.80	- 20.80
PEN - Peruvian nuevo sol	3.3626000	0.00	- 316,170.47	- 316,203.38	0.00	32.91	32.91

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
Adjustments To Cash							
Pending foreign exchange sales							
TWD - New Taiwan dollar	31.4205000	0.00	- 185,111.02	- 191,203.41	0.00	6,092.39	6,092.39
USD - United States dollar	1.0000000	0.00	- 1,125,089.98	- 1,125,089.98	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	- 2,506,917.58	- 2,495,862.70	0.00	- 11,054.88	- 11,054.88
Total pending foreign exchange sales - all countries		0.00	- 2,506,917.58	- 2,495,862.70	0.00	- 11,054.88	- 11,054.88
Total Pending foreign exchange sales							
0.00		**0.00**	**- 2,506,917.58**	**- 2,495,862.70**	**0.00**	**- 11,054.88**	**- 11,054.88**
Pending trade purchases							
USD - United States dollar	1.0000000	0.00	- 3,284,248.58	- 3,284,248.58	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	- 3,284,248.58	- 3,284,248.58	0.00	0.00	0.00

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
Adjustments To Cash							
Pending trade purchases							
Total pending trade purchases - all countries		0.00	- 3,284,248.58	- 3,284,248.58	0.00	0.00	0.00
Total Pending trade purchases							
0.00		**0.00**	**- 3,284,248.58**	**- 3,284,248.58**	**0.00**	**0.00**	**0.00**
Pending trade sales							
USD - United States dollar	1.0000000	0.00	6,038,541.94	6,038,541.94	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	6,038,541.94	6,038,541.94	0.00	0.00	0.00
Total pending trade sales - all countries		0.00	6,038,541.94	6,038,541.94	0.00	0.00	0.00
Total Pending trade sales							
0.00		**0.00**	**6,038,541.94**	**6,038,541.94**	**0.00**	**0.00**	**0.00**
Other payables							
USD - United States dollar	1.0000000	0.00	- 5,616,336.58	- 5,616,336.58	0.00	0.00	0.00

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
Adjustments To Cash							
Other payables							
Total other payables - all currencies		0.00	- 5,616,336.58	- 5,616,336.58	0.00	0.00	0.00
Total other payables - all countries		0.00	- 5,616,336.58	- 5,616,336.58	0.00	0.00	0.00
Total Other Payables							
0.00		0.00	- 5,616,336.58	- 5,616,336.58	0.00	0.00	0.00
Total Adjustments To Cash							
0.00		0.00	- 2,875,860.17	- 2,862,043.22	0.00	- 13,816.95	- 13,816.95
Total							
337,699,351.22		2,152,153.00	(A) 944,748,904.21	785,004,936.20	159,729,762.98	14,205.03	159,743,968.01

++ 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.

Sum of (A) 1,256,030,026.24

* - indicates party in interest