Holdings

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

As of: *December 31, 2019* *View Date:* *January 10, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			7,864.160	1.000000	7,864.16	1.000000	7,864.16	0.00	0.00
		Base		1.000000	7,864.16	1.000000	7,864.16	0.00	0.00
US DOLLAR Total									
			7,864.160		7,864.16		7,864.16	0.00	0.00
		Base			7,864.16		7,864.16	0.00	0.00
CASH Total									
			7,864.160	Base	7,864.16		7,864.16	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.748314	31 Dec 2030		
			3,841,578.020	100.050488	3,843,517.55	100.050000	3,843,498.81	-18.74	0.43
		Base		100.050488	3,843,517.55	100.050000	3,843,498.81	-18.74	0.43
US DOLLAR Total									
			3,841,578.020		3,843,517.55		3,843,498.81	-18.74	0.43
		Base			3,843,517.55		3,843,498.81	-18.74	0.43
CASH EQUIVALENT Total									
			3,841,578.020	Base	3,843,517.55		3,843,498.81	-18.74	0.43
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			29,740.000	39.892949	1,186,416.30	77.250000	2,297,415.00	1,110,998.70	0.26
		Base		39.892949	1,186,416.30	77.250000	2,297,415.00	1,110,998.70	0.26

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK							
	20,919.000	Local	49.164579	1,028,473.82	39.500000	826,300.50	-202,173.32	0.09
		Base	49.164579	1,028,473.82	39.500000	826,300.50	-202,173.32	0.09
00191U102	ASGN INC COMMON STOCK USD.01							
	25,051.000	Local	68.013133	1,703,796.99	70.970000	1,777,869.47	74,072.48	0.20
		Base	68.013133	1,703,796.99	70.970000	1,777,869.47	74,072.48	0.20
002535300	AARON S INC COMMON STOCK USD.5							
	31,864.000	Local	25.242827	804,337.44	57.110000	1,819,753.04	1,015,415.60	0.20
		Base	25.242827	804,337.44	57.110000	1,819,753.04	1,015,415.60	0.20
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	42,027.000	Local	41.388695	1,739,442.69	33.220000	1,396,136.94	-343,305.75	0.16
		Base	41.388695	1,739,442.69	33.220000	1,396,136.94	-343,305.75	0.16
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	54,867.000	Local	11.639546	638,626.96	37.885000	2,078,636.30	1,440,009.34	0.23
		Base	11.639546	638,626.96	37.885000	2,078,636.30	1,440,009.34	0.23
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	18,802.000	Local	120.284889	2,261,596.49	138.000000	2,594,676.00	333,079.51	0.29
		Base	120.284889	2,261,596.49	138.000000	2,594,676.00	333,079.51	0.29
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	25,636.000	Local	26.730408	685,260.75	34.970000	896,490.92	211,230.17	0.10
		Base	26.730408	685,260.75	34.970000	896,490.92	211,230.17	0.10
00766T100	AECOM COMMON STOCK USD.01							
	25,805.000	Local	29.421208	759,214.28	43.130000	1,112,969.65	353,755.37	0.13
		Base	29.421208	759,214.28	43.130000	1,112,969.65	353,755.37	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	23,379.000	Local	85.225248	1,992,481.07	85.225247	1,992,481.05	-0.02	0.22
		Base	85.225248	1,992,481.07	85.225247	1,992,481.05	-0.02	0.22
014491104	ALEXANDER + BALDWIN INC REIT							
	45,282.000	Local	23.999092	1,086,726.89	20.960000	949,110.72	-137,616.17	0.11
		Base	23.999092	1,086,726.89	20.960000	949,110.72	-137,616.17	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,846.000	Local	357.997025	2,450,847.63	799.570000	5,473,856.22	3,023,008.59	0.61
		Base	357.997025	2,450,847.63	799.570000	5,473,856.22	3,023,008.59	0.61
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	59,828.000	Local	27.449230	1,642,232.51	20.660000	1,236,046.48	-406,186.03	0.14
		Base	27.449230	1,642,232.51	20.660000	1,236,046.48	-406,186.03	0.14
018522300	ALLETE INC COMMON STOCK							
	24,523.000	Local	67.887708	1,664,810.27	81.170000	1,990,531.91	325,721.64	0.22
		Base	67.887708	1,664,810.27	81.170000	1,990,531.91	325,721.64	0.22
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	77,044.000	Local	15.748655	1,213,339.35	9.815000	756,186.86	-457,152.49	0.08
		Base	15.748655	1,213,339.35	9.815000	756,186.86	-457,152.49	0.08
023436108	AMEDISYS INC COMMON STOCK USD.001							
	15,305.000	Local	126.711262	1,939,315.87	166.920000	2,554,710.60	615,394.73	0.29
		Base	126.711262	1,939,315.87	166.920000	2,554,710.60	615,394.73	0.29
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	65,172.000	Local	41.698096	2,717,548.33	47.030000	3,065,039.16	347,490.83	0.34
		Base	41.698096	2,717,548.33	47.030000	3,065,039.16	347,490.83	0.34
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	75,415.000	Local	17.838221	1,345,269.42	14.700000	1,108,600.50	-236,668.92	0.12
		Base	17.838221	1,345,269.42	14.700000	1,108,600.50	-236,668.92	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	35,535.000	Local	42.869683	1,523,374.17	109.650000	3,896,412.75	2,373,038.58	0.44
		Base	42.869683	1,523,374.17	109.650000	3,896,412.75	2,373,038.58	0.44
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	140,937.000	Local	6.824540	961,830.23	7.590000	1,069,711.83	107,881.60	0.12
		Base	6.824540	961,830.23	7.590000	1,069,711.83	107,881.60	0.12
03755L104	APERGY CORP COMMON STOCK USD.01							
	36,766.000	Local	42.561165	1,564,803.78	33.780000	1,241,955.48	-322,848.30	0.14
		Base	42.561165	1,564,803.78	33.780000	1,241,955.48	-322,848.30	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038336103	APTARGROUP INC COMMON STOCK USD.01							
	30,345.000	Local	47.596085	1,444,303.21	115.620000	3,508,488.90	2,064,185.69	0.39
		Base	47.596085	1,444,303.21	115.620000	3,508,488.90	2,064,185.69	0.39
03836W103	AQUA AMERICA INC COMMON STOCK USD.5							
	102,439.000	Local	21.624769	2,215,219.74	46.940000	4,808,486.66	2,593,266.92	0.54
		Base	21.624769	2,215,219.74	46.940000	4,808,486.66	2,593,266.92	0.54
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	38,648.000	Local	32.954119	1,273,610.79	84.740000	3,275,031.52	2,001,420.73	0.37
		Base	32.954119	1,273,610.79	84.740000	3,275,031.52	2,001,420.73	0.37
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	28,594.000	Local	27.099400	774,880.23	76.530000	2,188,298.82	1,413,418.59	0.25
		Base	27.099400	774,880.23	76.530000	2,188,298.82	1,413,418.59	0.25
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	75,609.000	Local	18.758844	1,418,337.40	22.040000	1,666,422.36	248,084.96	0.19
		Base	18.758844	1,418,337.40	22.040000	1,666,422.36	248,084.96	0.19
05329W102	AUTONATION INC COMMON STOCK USD.01							
	27,945.000	Local	41.676483	1,164,649.32	48.630000	1,358,965.35	194,316.03	0.15
		Base	41.676483	1,164,649.32	48.630000	1,358,965.35	194,316.03	0.15
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	22,757.000	Local	39.434950	897,421.16	33.700000	766,910.90	-130,510.26	0.09
		Base	39.434950	897,421.16	33.700000	766,910.90	-130,510.26	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	26,974.000	Local	36.188379	976,145.33	32.240000	869,641.76	-106,503.57	0.10
		Base	36.188379	976,145.33	32.240000	869,641.76	-106,503.57	0.10
053807103	AVNET INC COMMON STOCK USD1.0							
	47,907.000	Local	29.331888	1,405,202.76	42.440000	2,033,173.08	627,970.32	0.23
		Base	29.331888	1,405,202.76	42.440000	2,033,173.08	627,970.32	0.23
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	28,105.000	Local	64.077226	1,800,890.45	73.280000	2,059,534.40	258,643.95	0.23
		Base	64.077226	1,800,890.45	73.280000	2,059,534.40	258,643.95	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	57,969.000	Local	26.987800	1,564,455.78	22.740000	1,318,215.06	-246,240.72	0.15
		Base	26.987800	1,564,455.78	22.740000	1,318,215.06	-246,240.72	0.15
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	45,530.000	Local	19.602933	892,521.52	31.410000	1,430,097.30	537,575.78	0.16
		Base	19.602933	892,521.52	31.410000	1,430,097.30	537,575.78	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	19,111.000	Local	53.648246	1,025,271.63	95.160000	1,818,602.76	793,331.13	0.20
		Base	53.648246	1,025,271.63	95.160000	1,818,602.76	793,331.13	0.20
06417N103	BANK OZK COMMON STOCK							
	57,399.000	Local	44.234795	2,539,033.01	30.505000	1,750,956.50	-788,076.51	0.20
		Base	44.234795	2,539,033.01	30.505000	1,750,956.50	-788,076.51	0.20
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	60,057.000	Local	29.392060	1,765,198.94	17.300000	1,038,986.10	-726,212.84	0.12
		Base	29.392060	1,765,198.94	17.300000	1,038,986.10	-726,212.84	0.12
077454106	BELDEN INC COMMON STOCK USD.01							
	18,338.000	Local	77.849184	1,427,598.33	55.000000	1,008,590.00	-419,008.33	0.11
		Base	77.849184	1,427,598.33	55.000000	1,008,590.00	-419,008.33	0.11
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	10,253.000	Local	118.277690	1,212,701.16	370.030000	3,793,917.59	2,581,216.43	0.43
		Base	118.277690	1,212,701.16	370.030000	3,793,917.59	2,581,216.43	0.43
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	18,096.000	Local	78.249867	1,416,009.60	219.510000	3,972,252.96	2,556,243.36	0.45
		Base	78.249867	1,416,009.60	219.510000	3,972,252.96	2,556,243.36	0.45
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	29,176.000	Local	40.728563	1,188,296.56	78.540000	2,291,483.04	1,103,186.48	0.26
		Base	40.728563	1,188,296.56	78.540000	2,291,483.04	1,103,186.48	0.26
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	23,342.000	Local	89.278340	2,083,935.02	79.600000	1,858,023.20	-225,911.82	0.21
		Base	89.278340	2,083,935.02	79.600000	1,858,023.20	-225,911.82	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,372.000	Local	305.238772	1,334,503.91	377.850000	1,651,960.20	317,456.29	0.19
		Base	305.238772	1,334,503.91	377.850000	1,651,960.20	317,456.29	0.19
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	38,005.000	Local	34.936314	1,327,754.62	29.940000	1,137,869.70	-189,884.92	0.13
		Base	34.936314	1,327,754.62	29.940000	1,137,869.70	-189,884.92	0.13
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	51,860.000	Local	39.144680	2,030,043.10	39.230000	2,034,467.80	4,424.70	0.23
		Base	39.144680	2,030,043.10	39.230000	2,034,467.80	4,424.70	0.23
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	17,729.000	Local	21.417469	379,710.30	42.000000	744,618.00	364,907.70	0.08
		Base	21.417469	379,710.30	42.000000	744,618.00	364,907.70	0.08
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	23,738.000	Local	80.606121	1,913,428.10	90.680000	2,152,561.84	239,133.74	0.24
		Base	80.606121	1,913,428.10	90.680000	2,152,561.84	239,133.74	0.24
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	141,330.000	Local	17.540171	2,478,952.39	21.610000	3,054,141.30	575,188.91	0.34
		Base	17.540171	2,478,952.39	21.610000	3,054,141.30	575,188.91	0.34
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	111,019.000	Local	12.488772	1,386,490.94	39.480000	4,383,030.12	2,996,539.18	0.49
		Base	12.488772	1,386,490.94	39.480000	4,383,030.12	2,996,539.18	0.49
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	38,708.000	Local	25.697579	994,701.90	59.980000	2,321,705.84	1,327,003.94	0.26
		Base	25.697579	994,701.90	59.980000	2,321,705.84	1,327,003.94	0.26
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	57,594.000	Local	33.238203	1,914,321.06	54.680000	3,149,239.92	1,234,918.86	0.35
		Base	33.238203	1,914,321.06	54.680000	3,149,239.92	1,234,918.86	0.35
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	71,757.000	Local	17.655597	1,266,912.67	18.130000	1,300,954.41	34,041.74	0.15
		Base	17.655597	1,266,912.67	18.130000	1,300,954.41	34,041.74	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	88,537.000	Local	10.558867	934,850.43	8.850000	783,552.45	-151,297.98	0.09
		Base	10.558867	934,850.43	8.850000	783,552.45	-151,297.98	0.09
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,390.000	Local	427.296389	1,021,238.37	1,488.470000	3,557,443.30	2,536,204.93	0.40
		Base	427.296389	1,021,238.37	1,488.470000	3,557,443.30	2,536,204.93	0.40
127055101	CABOT CORP COMMON STOCK USD1.0							
	27,048.000	Local	31.328130	847,363.25	47.520000	1,285,320.96	437,957.71	0.14
		Base	31.328130	847,363.25	47.520000	1,285,320.96	437,957.71	0.14
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
	13,810.000	Local	129.020000	1,781,766.20	144.320000	1,993,059.20	211,293.00	0.22
		Base	129.020000	1,781,766.20	144.320000	1,993,059.20	211,293.00	0.22
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	11,896.000	Local	161.055324	1,915,914.14	249.990000	2,973,881.04	1,057,966.90	0.33
		Base	161.055324	1,915,914.14	249.990000	2,973,881.04	1,057,966.90	0.33
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01							
	264,643.000	Local	9.273019	2,454,039.56	13.600000	3,599,144.80	1,145,105.24	0.40
		Base	9.273019	2,454,039.56	13.600000	3,599,144.80	1,145,105.24	0.40
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	45,956.000	Local	53.074660	2,439,099.07	106.100000	4,875,931.60	2,436,832.53	0.55
		Base	53.074660	2,439,099.07	106.100000	4,875,931.60	2,436,832.53	0.55
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	17,778.000	Local	111.536263	1,982,891.69	70.900000	1,260,460.20	-722,431.49	0.14
		Base	111.536263	1,982,891.69	70.900000	1,260,460.20	-722,431.49	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	26,892.000	Local	48.612935	1,307,299.05	161.840000	4,352,201.28	3,044,902.23	0.49
		Base	48.612935	1,307,299.05	161.840000	4,352,201.28	3,044,902.23	0.49
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	22,626.000	Local	41.104398	930,028.10	49.780000	1,126,322.28	196,294.18	0.13
		Base	41.104398	930,028.10	49.780000	1,126,322.28	196,294.18	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
146229109	CARTER S INC COMMON STOCK USD.01							
	20,964.000	Local	52.448181	1,099,523.66	109.340000	2,292,203.76	1,192,680.10	0.26
		Base	52.448181	1,099,523.66	109.340000	2,292,203.76	1,192,680.10	0.26
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	17,457.000	Local	99.096239	1,729,923.05	158.990000	2,775,488.43	1,045,565.38	0.31
		Base	99.096239	1,729,923.05	158.990000	2,775,488.43	1,045,565.38	0.31
148806102	CATALENT INC COMMON STOCK USD.01							
	69,425.000	Local	33.648075	2,336,017.64	56.300000	3,908,627.50	1,572,609.86	0.44
		Base	33.648075	2,336,017.64	56.300000	3,908,627.50	1,572,609.86	0.44
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	35,931.000	Local	15.847910	569,431.25	38.050000	1,367,174.55	797,743.30	0.15
		Base	15.847910	569,431.25	38.050000	1,367,174.55	797,743.30	0.15
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	47,829.000	Local	63.739613	3,048,601.95	67.880000	3,246,632.52	198,030.57	0.36
		Base	63.739613	3,048,601.95	67.880000	3,246,632.52	198,030.57	0.36
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	23,195.000	Local	45.670107	1,059,318.13	152.760000	3,543,268.20	2,483,950.07	0.40
		Base	45.670107	1,059,318.13	152.760000	3,543,268.20	2,483,950.07	0.40
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	19,490.000	Local	27.725756	540,374.98	38.860000	757,381.40	217,006.42	0.09
		Base	27.725756	540,374.98	38.860000	757,381.40	217,006.42	0.09
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,618.000	Local	324.392016	2,471,218.38	439.260000	3,346,282.68	875,064.30	0.38
		Base	324.392016	2,471,218.38	439.260000	3,346,282.68	875,064.30	0.38
163851108	CHEMOURS CO/THE COMMON STOCK							
	77,671.000	Local	22.520581	1,749,196.05	18.090000	1,405,068.39	-344,127.66	0.16
		Base	22.520581	1,749,196.05	18.090000	1,405,068.39	-344,127.66	0.16
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01							
	555,821.000	Local	2.849562	1,583,846.57	0.825600	458,885.82	-1,124,960.75	0.05
		Base	2.849562	1,583,846.57	0.825600	458,885.82	-1,124,960.75	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	15,077.000	Local	101.941300	1,536,968.98	103.430000	1,559,414.11	22,445.13	0.18
		Base	101.941300	1,536,968.98	103.430000	1,559,414.11	22,445.13	0.18
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,819.000	Local	46.348043	779,527.73	137.200000	2,307,566.80	1,528,039.07	0.26
		Base	46.348043	779,527.73	137.200000	2,307,566.80	1,528,039.07	0.26
171779309	CIENA CORP COMMON STOCK USD.01							
	73,387.000	Local	19.499348	1,430,998.68	42.690000	3,132,891.03	1,701,892.35	0.35
		Base	19.499348	1,430,998.68	42.690000	3,132,891.03	1,701,892.35	0.35
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	50,600.000	Local	25.404884	1,285,487.12	33.850000	1,712,810.00	427,322.88	0.19
		Base	25.404884	1,285,487.12	33.850000	1,712,810.00	427,322.88	0.19
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	27,426.000	Local	55.538138	1,523,188.96	82.410000	2,260,176.66	736,987.70	0.25
		Base	55.538138	1,523,188.96	82.410000	2,260,176.66	736,987.70	0.25
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,355.000	Local	41.923673	1,021,051.06	85.750000	2,088,441.25	1,067,390.19	0.23
		Base	41.923673	1,021,051.06	85.750000	2,088,441.25	1,067,390.19	0.23
192422103	COGNEX CORP COMMON STOCK USD.002							
	81,063.000	Local	22.937725	1,859,400.83	56.040000	4,542,770.52	2,683,369.69	0.51
		Base	22.937725	1,859,400.83	56.040000	4,542,770.52	2,683,369.69	0.51
192479103	COHERENT INC COMMON STOCK USD.01							
	11,461.000	Local	191.127741	2,190,515.04	166.350000	1,906,537.35	-283,977.69	0.21
		Base	191.127741	2,190,515.04	166.350000	1,906,537.35	-283,977.69	0.21
194014106	COLFAX CORP COMMON STOCK USD.001							
	39,695.000	Local	28.001189	1,111,507.20	36.380000	1,444,104.10	332,596.90	0.16
		Base	28.001189	1,111,507.20	36.380000	1,444,104.10	332,596.90	0.16
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	13,777.000	Local	100.197500	1,380,420.96	100.197500	1,380,420.96	0.00	0.16
		Base	100.197500	1,380,420.96	100.197500	1,380,420.96	0.00	0.16

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	49,210.600	Local	28.607706	1,407,802.39	67.940000	3,343,368.16	1,935,565.77	0.38
		Base	28.607706	1,407,802.39	67.940000	3,343,368.16	1,935,565.77	0.38
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	56,300.000	Local	14.626712	823,483.89	22.270000	1,253,801.00	430,317.11	0.14
		Base	14.626712	823,483.89	22.270000	1,253,801.00	430,317.11	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	19,963.000	Local	70.979042	1,416,954.61	44.640000	891,148.32	-525,806.29	0.10
		Base	70.979042	1,416,954.61	44.640000	891,148.32	-525,806.29	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,089.000	Local	85.688546	1,378,643.02	60.960000	980,785.44	-397,857.58	0.11
		Base	85.688546	1,378,643.02	60.960000	980,785.44	-397,857.58	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01							
	17,887.000	Local	105.588911	1,888,668.85	112.120000	2,005,490.44	116,821.59	0.23
		Base	105.588911	1,888,668.85	112.120000	2,005,490.44	116,821.59	0.23
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	37,776.000	Local	20.068597	758,111.31	43.710000	1,651,188.96	893,077.65	0.19
		Base	20.068597	758,111.31	43.710000	1,651,188.96	893,077.65	0.19
21871N101	CORECIVIC INC REIT USD.01							
	64,705.000	Local	29.665520	1,919,507.45	17.380000	1,124,572.90	-794,934.55	0.13
		Base	29.665520	1,919,507.45	17.380000	1,124,572.90	-794,934.55	0.13
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	53,191.000	Local	31.039633	1,651,029.11	29.380000	1,562,751.58	-88,277.53	0.18
		Base	31.039633	1,651,029.11	29.380000	1,562,751.58	-88,277.53	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	69,657.000	Local	38.387027	2,673,925.14	41.200000	2,869,868.40	195,943.26	0.32
		Base	38.387027	2,673,925.14	41.200000	2,869,868.40	195,943.26	0.32
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,422.000	Local	152.146086	1,737,812.59	153.740000	1,756,018.28	18,205.69	0.20
		Base	152.146086	1,737,812.59	153.740000	1,756,018.28	18,205.69	0.20

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224399105	CRANE CO COMMON STOCK USD1.0							
	24,200.000	Local	40.579705	982,028.85	86.380000	2,090,396.00	1,108,367.15	0.23
		Base	40.579705	982,028.85	86.380000	2,090,396.00	1,108,367.15	0.23
225447101	CREE INC COMMON STOCK USD.00125							
	51,131.000	Local	35.324412	1,806,172.49	46.150000	2,359,695.65	553,523.16	0.27
		Base	35.324412	1,806,172.49	46.150000	2,359,695.65	553,523.16	0.27
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,022.000	Local	65.377973	1,766,643.59	97.780000	2,642,211.16	875,567.57	0.30
		Base	65.377973	1,766,643.59	97.780000	2,642,211.16	875,567.57	0.30
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	20,257.000	Local	71.208746	1,442,475.57	140.890000	2,854,008.73	1,411,533.16	0.32
		Base	71.208746	1,442,475.57	140.890000	2,854,008.73	1,411,533.16	0.32
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01							
	175,242.000	Local	15.475880	2,712,024.25	23.330000	4,088,395.86	1,376,371.61	0.46
		Base	15.475880	2,712,024.25	23.330000	4,088,395.86	1,376,371.61	0.46
23283R100	CYRUSONE INC REIT USD.01							
	53,755.000	Local	52.272338	2,809,899.52	65.430000	3,517,189.65	707,290.13	0.40
		Base	52.272338	2,809,899.52	65.430000	3,517,189.65	707,290.13	0.40
235825205	DANA INC COMMON STOCK USD.01							
	68,294.000	Local	21.234739	1,450,205.27	18.200000	1,242,950.80	-207,254.47	0.14
		Base	21.234739	1,450,205.27	18.200000	1,242,950.80	-207,254.47	0.14
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,277.000	Local	65.523696	869,958.11	168.860000	2,241,954.22	1,371,996.11	0.25
		Base	65.523696	869,958.11	168.860000	2,241,954.22	1,371,996.11	0.25
248019101	DELUXE CORP COMMON STOCK USD1.0							
	19,978.000	Local	26.264081	524,703.81	49.920000	997,301.76	472,597.95	0.11
		Base	26.264081	524,703.81	49.920000	997,301.76	472,597.95	0.11
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,177.000	Local	32.657205	985,496.49	49.490000	1,493,459.73	507,963.24	0.17
		Base	32.657205	985,496.49	49.490000	1,493,459.73	507,963.24	0.17

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254067101	DILLARDS INC CL A COMMON STOCK							
	4,681.000	Local	54.600064	255,582.90	73.480000	343,959.88	88,376.98	0.04
		Base	54.600064	255,582.90	73.480000	343,959.88	88,376.98	0.04
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	113,024.000	Local	21.884081	2,473,426.38	8.440000	953,922.56	-1,519,503.82	0.11
		Base	21.884081	2,473,426.38	8.440000	953,922.56	-1,519,503.82	0.11
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	19,408.000	Local	68.693082	1,333,195.33	293.780000	5,701,682.24	4,368,486.91	0.64
		Base	68.693082	1,333,195.33	293.780000	5,701,682.24	4,368,486.91	0.64
257559203	DOMTAR CORP COMMON STOCK USD.01							
	27,170.000	Local	49.549007	1,346,246.52	38.240000	1,038,980.80	-307,265.72	0.12
		Base	49.549007	1,346,246.52	38.240000	1,038,980.80	-307,265.72	0.12
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	60,054.000	Local	27.148089	1,630,351.33	57.620000	3,460,311.48	1,829,960.15	0.39
		Base	27.148089	1,630,351.33	57.620000	3,460,311.48	1,829,960.15	0.39
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	78,212.000	Local	31.329256	2,450,323.76	43.900000	3,433,506.80	983,183.04	0.39
		Base	31.329256	2,450,323.76	43.900000	3,433,506.80	983,183.04	0.39
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
	39,320.000	Local	53.762696	2,113,949.19	75.540000	2,970,232.80	856,283.61	0.33
		Base	53.762696	2,113,949.19	75.540000	2,970,232.80	856,283.61	0.33
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	14,965.000	Local	86.815052	1,299,187.26	47.150000	705,599.75	-593,587.51	0.08
		Base	86.815052	1,299,187.26	47.150000	705,599.75	-593,587.51	0.08
26884L109	EQT CORP COMMON STOCK							
	121,418.000	Local	18.788842	2,281,303.66	10.900000	1,323,456.20	-957,847.46	0.15
		Base	18.788842	2,281,303.66	10.900000	1,323,456.20	-957,847.46	0.15
26884U109	EPR PROPERTIES REIT USD.01							
	37,239.000	Local	57.474973	2,140,310.52	70.640000	2,630,562.96	490,252.44	0.30
		Base	57.474973	2,140,310.52	70.640000	2,630,562.96	490,252.44	0.30

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26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	19,766.000	Local	70.915316	1,401,712.14	90.660000	1,791,985.56	390,273.42	0.20
		Base	70.915316	1,401,712.14	90.660000	1,791,985.56	390,273.42	0.20
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	69,100.000	Local	24.277859	1,677,600.04	48.700000	3,365,170.00	1,687,569.96	0.38
		Base	24.277859	1,677,600.04	48.700000	3,365,170.00	1,687,569.96	0.38
277276101	EASTGROUP PROPERTIES INC REIT							
	18,229.000	Local	118.189305	2,154,472.84	132.670000	2,418,441.43	263,968.59	0.27
		Base	118.189305	2,154,472.84	132.670000	2,418,441.43	263,968.59	0.27
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	53,665.000	Local	29.598252	1,588,390.21	46.690000	2,505,618.85	917,228.64	0.28
		Base	29.598252	1,588,390.21	46.690000	2,505,618.85	917,228.64	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	25,739.000	Local	46.397616	1,194,228.24	30.960000	796,879.44	-397,348.80	0.09
		Base	46.397616	1,194,228.24	30.960000	796,879.44	-397,348.80	0.09
28470R102	ELDORADO RESORTS INC COMMON STOCK							
	30,998.000	Local	36.834146	1,141,784.86	59.640000	1,848,720.72	706,935.86	0.21
		Base	36.834146	1,141,784.86	59.640000	1,848,720.72	706,935.86	0.21
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	26,658.000	Local	50.090001	1,335,299.25	86.300000	2,300,585.40	965,286.15	0.26
		Base	50.090001	1,335,299.25	86.300000	2,300,585.40	965,286.15	0.26
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	46,800.000	Local	42.132097	1,971,782.13	69.270000	3,241,836.00	1,270,053.87	0.36
		Base	42.132097	1,971,782.13	69.270000	3,241,836.00	1,270,053.87	0.36
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	30,534.000	Local	27.429905	837,544.73	50.220000	1,533,417.48	695,872.75	0.17
		Base	27.429905	837,544.73	50.220000	1,533,417.48	695,872.75	0.17
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,071.000	Local	68.088969	1,366,613.69	74.830000	1,501,912.93	135,299.24	0.17
		Base	68.088969	1,366,613.69	74.830000	1,501,912.93	135,299.24	0.17

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294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	96,776.000	Local	22.210993	2,149,491.06	13.360000	1,292,927.36	-856,563.70	0.15
		Base	22.210993	2,149,491.06	13.360000	1,292,927.36	-856,563.70	0.15
29786A106	ETSY INC COMMON STOCK USD.001							
	56,224.000	Local	54.131800	3,043,506.33	44.300000	2,490,723.20	-552,783.13	0.28
		Base	54.131800	3,043,506.33	44.300000	2,490,723.20	-552,783.13	0.28
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	18,559.000	Local	83.994199	1,558,848.33	74.760000	1,387,470.84	-171,377.49	0.16
		Base	83.994199	1,558,848.33	74.760000	1,387,470.84	-171,377.49	0.16
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	144,177.000	Local	21.034513	3,032,692.99	17.620000	2,540,398.74	-492,294.25	0.29
		Base	21.034513	3,032,692.99	17.620000	2,540,398.74	-492,294.25	0.29
302520101	FNB CORP COMMON STOCK USD.01							
	154,179.000	Local	12.755246	1,966,591.06	12.700000	1,958,073.30	-8,517.76	0.22
		Base	12.755246	1,966,591.06	12.700000	1,958,073.30	-8,517.76	0.22
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	17,856.000	Local	108.369821	1,935,051.53	110.660000	1,975,944.96	40,893.43	0.22
		Base	108.369821	1,935,051.53	110.660000	1,975,944.96	40,893.43	0.22
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	18,006.000	Local	73.536832	1,324,104.19	268.300000	4,831,009.80	3,506,905.61	0.54
		Base	73.536832	1,324,104.19	268.300000	4,831,009.80	3,506,905.61	0.54
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,754.000	Local	38.412950	528,331.71	374.680000	5,153,348.72	4,625,017.01	0.58
		Base	38.412950	528,331.71	374.680000	5,153,348.72	4,625,017.01	0.58
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK							
	45,616.000	Local	22.364258	1,020,167.98	32.590000	1,486,625.44	466,457.46	0.17
		Base	22.364258	1,020,167.98	32.590000	1,486,625.44	466,457.46	0.17
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,304.000	Local	18.903751	1,007,645.52	58.320000	3,108,689.28	2,101,043.76	0.35
		Base	18.903751	1,007,645.52	58.320000	3,108,689.28	2,101,043.76	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	64,478.000	Local	27.487615	1,772,346.43	35.100000	2,263,177.80	490,831.37	0.25
		Base	27.487615	1,772,346.43	35.100000	2,263,177.80	490,831.37	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
	147,746.000	Local	13.759108	2,032,853.11	16.560000	2,446,673.76	413,820.65	0.27
		Base	13.759108	2,032,853.11	16.560000	2,446,673.76	413,820.65	0.27
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	60,240.000	Local	24.058544	1,449,286.70	41.510000	2,500,562.40	1,051,275.70	0.28
		Base	24.058544	1,449,286.70	41.510000	2,500,562.40	1,051,275.70	0.28
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	36,018.000	Local	32.041376	1,154,066.29	55.960000	2,015,567.28	861,500.99	0.23
		Base	32.041376	1,154,066.29	55.960000	2,015,567.28	861,500.99	0.23
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	20,252.000	Local	91.762053	1,858,365.09	80.630000	1,632,918.76	-225,446.33	0.18
		Base	91.762053	1,858,365.09	80.630000	1,632,918.76	-225,446.33	0.18
33829M101	FIVE BELOW COMMON STOCK USD.01							
	26,428.000	Local	77.740872	2,054,535.76	127.860000	3,379,084.08	1,324,548.32	0.38
		Base	77.740872	2,054,535.76	127.860000	3,379,084.08	1,324,548.32	0.38
343412102	FLUOR CORP COMMON STOCK USD.01							
	66,550.000	Local	31.954664	2,126,582.87	18.880000	1,256,464.00	-870,118.87	0.14
		Base	31.954664	2,126,582.87	18.880000	1,256,464.00	-870,118.87	0.14
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	91,373.000	Local	13.966961	1,276,203.15	21.740000	1,986,449.02	710,245.87	0.22
		Base	13.966961	1,276,203.15	21.740000	1,986,449.02	710,245.87	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	50,791.000	Local	37.624733	1,910,997.79	38.990000	1,980,341.09	69,343.30	0.22
		Base	37.624733	1,910,997.79	38.990000	1,980,341.09	69,343.30	0.22
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	77,877.000	Local	10.359669	806,779.94	17.430000	1,357,396.11	550,616.17	0.15
		Base	10.359669	806,779.94	17.430000	1,357,396.11	550,616.17	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
361448103	GATX CORP COMMON STOCK USD.625							
	16,656.000	Local	33.131818	551,843.56	82.850000	1,379,949.60	828,106.04	0.16
		Base	33.131818	551,843.56	82.850000	1,379,949.60	828,106.04	0.16
36162J106	GEO GROUP INC/THE REIT USD.01							
	57,546.000	Local	29.576927	1,702,033.84	16.610000	955,839.06	-746,194.78	0.11
		Base	29.576927	1,702,033.84	16.610000	955,839.06	-746,194.78	0.11
371901109	GENTEX CORP COMMON STOCK USD.06							
	120,057.000	Local	10.330378	1,240,234.25	28.980000	3,479,251.86	2,239,017.61	0.39
		Base	10.330378	1,240,234.25	28.980000	3,479,251.86	2,239,017.61	0.39
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	238,825.000	Local	4.974196	1,187,962.37	4.400000	1,050,830.00	-137,132.37	0.12
		Base	4.974196	1,187,962.37	4.400000	1,050,830.00	-137,132.37	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	36,525.000	Local	26.961885	984,782.84	58.880000	2,150,592.00	1,165,809.16	0.24
		Base	26.961885	984,782.84	58.880000	2,150,592.00	1,165,809.16	0.24
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	110,498.000	Local	19.633303	2,169,440.74	15.555000	1,718,796.39	-450,644.35	0.19
		Base	19.633303	2,169,440.74	15.555000	1,718,796.39	-450,644.35	0.19
384109104	GRACO INC COMMON STOCK USD1.0							
	79,138.000	Local	13.929465	1,102,349.99	52.000000	4,115,176.00	3,012,826.01	0.46
		Base	13.929465	1,102,349.99	52.000000	4,115,176.00	3,012,826.01	0.46
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,067.000	Local	442.088994	913,797.95	638.990000	1,320,792.33	406,994.38	0.15
		Base	442.088994	913,797.95	638.990000	1,320,792.33	406,994.38	0.15
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	22,882.000	Local	95.797500	2,192,038.40	95.797500	2,192,038.40	0.00	0.25
		Base	95.797500	2,192,038.40	95.797500	2,192,038.40	0.00	0.25
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	22,491.000	Local	74.378059	1,672,836.93	23.300000	524,040.30	-1,148,796.63	0.06
		Base	74.378059	1,672,836.93	23.300000	524,040.30	-1,148,796.63	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
397624107	GREIF INC CL A COMMON STOCK							
	12,460.000	Local	52.101360	649,182.94	44.200000	550,732.00	-98,450.94	0.06
		Base	52.101360	649,182.94	44.200000	550,732.00	-98,450.94	0.06
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	43,402.000	Local	58.672421	2,546,500.42	48.640000	2,111,073.28	-435,427.14	0.24
		Base	58.672421	2,546,500.42	48.640000	2,111,073.28	-435,427.14	0.24
404251100	HNI CORP COMMON STOCK USD1.0							
	20,321.000	Local	31.335482	636,768.33	37.460000	761,224.66	124,456.33	0.09
		Base	31.335482	636,768.33	37.460000	761,224.66	124,456.33	0.09
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,050.000	Local	92.774953	2,231,237.62	114.900000	2,763,345.00	532,107.38	0.31
		Base	92.774953	2,231,237.62	114.900000	2,763,345.00	532,107.38	0.31
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	38,136.000	Local	24.916526	950,216.64	25.955000	989,819.88	39,603.24	0.11
		Base	24.916526	950,216.64	25.955000	989,819.88	39,603.24	0.11
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	41,384.000	Local	33.038653	1,367,271.62	43.880000	1,815,929.92	448,658.30	0.20
		Base	33.038653	1,367,271.62	43.880000	1,815,929.92	448,658.30	0.20
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,692.000	Local	50.372506	941,562.88	136.670000	2,554,635.64	1,613,072.76	0.29
		Base	50.372506	941,562.88	136.670000	2,554,635.64	1,613,072.76	0.29
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	51,709.000	Local	25.119173	1,298,887.31	46.860000	2,423,083.74	1,124,196.43	0.27
		Base	25.119173	1,298,887.31	46.860000	2,423,083.74	1,124,196.43	0.27
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	36,170.000	Local	51.165724	1,850,664.23	24.320000	879,654.40	-971,009.83	0.10
		Base	51.165724	1,850,664.23	24.320000	879,654.40	-971,009.83	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	63,477.000	Local	30.330994	1,925,320.50	33.370000	2,118,227.49	192,906.99	0.24
		Base	30.330994	1,925,320.50	33.370000	2,118,227.49	192,906.99	0.24

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42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	33,633.000	Local	90.169579	3,032,673.45	74.070000	2,491,196.31	-541,477.14	0.28
		Base	90.169579	3,032,673.45	74.070000	2,491,196.31	-541,477.14	0.28
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	49,258.000	Local	33.814340	1,665,626.75	48.910000	2,409,208.78	743,582.03	0.27
		Base	33.814340	1,665,626.75	48.910000	2,409,208.78	743,582.03	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	31,679.000	Local	42.062867	1,332,509.56	113.530000	3,596,516.87	2,264,007.31	0.40
		Base	42.062867	1,332,509.56	113.530000	3,596,516.87	2,264,007.31	0.40
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,624.000	Local	22.975994	1,691,584.57	19.660000	1,447,447.84	-244,136.73	0.16
		Base	22.975994	1,691,584.57	19.660000	1,447,447.84	-244,136.73	0.16
443510607	HUBBELL INC COMMON STOCK USD.01							
	25,807.000	Local	62.240329	1,606,236.18	147.820000	3,814,790.74	2,208,554.56	0.43
		Base	62.240329	1,606,236.18	147.820000	3,814,790.74	2,208,554.56	0.43
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,132.000	Local	240.081546	2,192,424.68	187.120000	1,708,779.84	-483,644.84	0.19
		Base	240.081546	2,192,424.68	187.120000	1,708,779.84	-483,644.84	0.19
45073V108	ITT INC COMMON STOCK USD1.0							
	41,626.000	Local	22.999100	957,360.53	73.910000	3,076,577.66	2,119,217.13	0.35
		Base	22.999100	957,360.53	73.910000	3,076,577.66	2,119,217.13	0.35
451107106	IDACORP INC COMMON STOCK							
	23,921.000	Local	41.224352	986,127.72	106.800000	2,554,762.80	1,568,635.08	0.29
		Base	41.224352	986,127.72	106.800000	2,554,762.80	1,568,635.08	0.29
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,844.000	Local	103.531357	2,054,476.25	87.380000	1,733,968.72	-320,507.53	0.19
		Base	103.531357	2,054,476.25	87.380000	1,733,968.72	-320,507.53	0.19
457187102	INGREDION INC COMMON STOCK USD.01							
	31,680.000	Local	47.702944	1,511,229.27	92.950000	2,944,656.00	1,433,426.73	0.33
		Base	47.702944	1,511,229.27	92.950000	2,944,656.00	1,433,426.73	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	17,837.000	98.050121	1,748,920.01	86.040000	1,534,695.48	-214,224.53	0.17
		Base		98.050121	1,748,920.01	86.040000	1,534,695.48	-214,224.53	0.17
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	33,829.000	62.376519	2,110,135.26	58.280000	1,971,554.12	-138,581.14	0.22
		Base		62.376519	2,110,135.26	58.280000	1,971,554.12	-138,581.14	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	36,442.000	58.790864	2,142,456.67	46.620000	1,698,926.04	-443,530.63	0.19
		Base		58.790864	2,142,456.67	46.620000	1,698,926.04	-443,530.63	0.19
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	14,773.000	40.516777	598,554.34	54.490000	804,980.77	206,426.43	0.09
		Base		40.516777	598,554.34	54.490000	804,980.77	206,426.43	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	27,224.000	21.043274	572,882.09	43.070000	1,172,537.68	599,655.59	0.13
		Base		21.043274	572,882.09	43.070000	1,172,537.68	599,655.59	0.13
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	56,021.000	36.503658	2,044,971.44	39.890000	2,234,677.69	189,706.25	0.25
		Base		36.503658	2,044,971.44	39.890000	2,234,677.69	189,706.25	0.25
466313103	JABIL INC COMMON STOCK USD.001								
		Local	65,847.000	21.212227	1,396,761.49	41.330000	2,721,456.51	1,324,695.02	0.31
		Base		21.212227	1,396,761.49	41.330000	2,721,456.51	1,324,695.02	0.31
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	11,222.000	88.744897	995,895.23	78.030000	875,652.66	-120,242.57	0.10
		Base		88.744897	995,895.23	78.030000	875,652.66	-120,242.57	0.10
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	119,525.000	18.085251	2,161,639.58	21.370000	2,554,249.25	392,609.67	0.29
		Base		18.085251	2,161,639.58	21.370000	2,554,249.25	392,609.67	0.29
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	137,060.000	12.012662	1,646,455.48	18.720000	2,565,763.20	919,307.72	0.29
		Base		12.012662	1,646,455.48	18.720000	2,565,763.20	919,307.72	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,454.000	Local	89.083184	2,178,440.19	174.090000	4,257,196.86	2,078,756.67	0.48
		Base	89.083184	2,178,440.19	174.090000	4,257,196.86	2,078,756.67	0.48
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	21,967.000	Local	77.364060	1,699,456.31	93.710000	2,058,527.57	359,071.26	0.23
		Base	77.364060	1,699,456.31	93.710000	2,058,527.57	359,071.26	0.23
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	61,132.000	Local	23.903700	1,461,280.98	21.790000	1,332,066.28	-129,214.70	0.15
		Base	23.903700	1,461,280.98	21.790000	1,332,066.28	-129,214.70	0.15
48242W106	KBR INC COMMON STOCK USD.001							
	67,244.000	Local	25.709770	1,728,827.77	30.500000	2,050,942.00	322,114.23	0.23
		Base	25.709770	1,728,827.77	30.500000	2,050,942.00	322,114.23	0.23
48666K109	KB HOME COMMON STOCK USD1.0							
	40,651.000	Local	14.095727	573,005.39	34.270000	1,393,109.77	820,104.38	0.16
		Base	14.095727	573,005.39	34.270000	1,393,109.77	820,104.38	0.16
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,731.000	Local	39.746033	1,181,689.30	77.500000	2,304,152.50	1,122,463.20	0.26
		Base	39.746033	1,181,689.30	77.500000	2,304,152.50	1,122,463.20	0.26
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	39,317.000	Local	30.013940	1,180,058.07	36.890000	1,450,404.13	270,346.06	0.16
		Base	30.013940	1,180,058.07	36.890000	1,450,404.13	270,346.06	0.16
49427F108	KILROY REALTY CORP REIT USD.01							
	46,295.000	Local	59.044581	2,733,468.87	83.900000	3,884,150.50	1,150,681.63	0.44
		Base	59.044581	2,733,468.87	83.900000	3,884,150.50	1,150,681.63	0.44
497266106	KIRBY CORP COMMON STOCK USD.1							
	28,442.000	Local	52.910880	1,504,891.26	89.530000	2,546,412.26	1,041,521.00	0.29
		Base	52.910880	1,504,891.26	89.530000	2,546,412.26	1,041,521.00	0.29
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	58,317.000	Local	38.369592	2,237,599.49	35.840000	2,090,081.28	-147,518.21	0.23
		Base	38.369592	2,237,599.49	35.840000	2,090,081.28	-147,518.21	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	40,809.000	Local	39.449920	1,609,911.79	89.260000	3,642,611.34	2,032,699.55	0.41
		Base	39.449920	1,609,911.79	89.260000	3,642,611.34	2,032,699.55	0.41
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,391.000	Local	65.889274	618,766.17	160.100000	1,503,499.10	884,732.93	0.17
		Base	65.889274	618,766.17	160.100000	1,503,499.10	884,732.93	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,726.000	Local	46.273667	866,520.68	113.870000	2,132,329.62	1,265,808.94	0.24
		Base	46.273667	866,520.68	113.870000	2,132,329.62	1,265,808.94	0.24
521865204	LEAR CORP COMMON STOCK USD.01							
	26,110.000	Local	137.207500	3,582,487.83	137.207500	3,582,487.83	0.00	0.40
		Base	137.207500	3,582,487.83	137.207500	3,582,487.83	0.00	0.40
524901105	LEGG MASON INC COMMON STOCK USD.1							
	38,718.000	Local	31.613215	1,224,000.47	35.910000	1,390,363.38	166,362.91	0.16
		Base	31.613215	1,224,000.47	35.910000	1,390,363.38	166,362.91	0.16
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	3,640.000	Local	342.777294	1,247,709.35	303.440000	1,104,521.60	-143,187.75	0.12
		Base	342.777294	1,247,709.35	303.440000	1,104,521.60	-143,187.75	0.12
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,639.000	Local	57.843678	962,460.96	243.970000	4,059,416.83	3,096,955.87	0.46
		Base	57.843678	962,460.96	243.970000	4,059,416.83	3,096,955.87	0.46
531172104	LIBERTY PROPERTY TRUST REIT USD.001							
	74,864.000	Local	35.888775	2,686,777.28	60.050000	4,495,583.20	1,808,805.92	0.50
		Base	35.888775	2,686,777.28	60.050000	4,495,583.20	1,808,805.92	0.50
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,333.000	Local	162.895484	1,357,408.07	104.290000	869,048.57	-488,359.50	0.10
		Base	162.895484	1,357,408.07	104.290000	869,048.57	-488,359.50	0.10
53223X107	LIFE STORAGE INC REIT USD.01							
	22,153.000	Local	101.742418	2,253,899.78	108.280000	2,398,726.84	144,827.06	0.27
		Base	101.742418	2,253,899.78	108.280000	2,398,726.84	144,827.06	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	29,013.000	Local	37.521082	1,088,599.16	96.730000	2,806,427.49	1,717,828.33	0.32
		Base	37.521082	1,088,599.16	96.730000	2,806,427.49	1,717,828.33	0.32
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,559.000	Local	156.232652	1,805,893.22	191.300000	2,211,236.70	405,343.48	0.25
		Base	156.232652	1,805,893.22	191.300000	2,211,236.70	405,343.48	0.25
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	12,724.000	Local	27.217272	346,312.57	71.470000	909,384.28	563,071.71	0.10
		Base	27.217272	346,312.57	71.470000	909,384.28	563,071.71	0.10
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	32,129.000	Local	18.252689	586,440.63	48.070000	1,544,441.03	958,000.40	0.17
		Base	18.252689	586,440.63	48.070000	1,544,441.03	958,000.40	0.17
54142L109	LOGMEIN INC COMMON STOCK USD.01							
	23,169.000	Local	104.390863	2,418,631.90	85.740000	1,986,510.06	-432,121.84	0.22
		Base	104.390863	2,418,631.90	85.740000	1,986,510.06	-432,121.84	0.22
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	55,732.000	Local	10.092295	562,463.79	29.670000	1,653,568.44	1,091,104.65	0.19
		Base	10.092295	562,463.79	29.670000	1,653,568.44	1,091,104.65	0.19
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,632.000	Local	55.806637	2,044,308.71	79.300000	2,904,917.60	860,608.89	0.33
		Base	55.806637	2,044,308.71	79.300000	2,904,917.60	860,608.89	0.33
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	95,084.000	Local	20.778128	1,975,667.54	29.710000	2,824,945.64	849,278.10	0.32
		Base	20.778128	1,975,667.54	29.710000	2,824,945.64	849,278.10	0.32
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	25,866.000	Local	104.118979	2,693,141.52	110.010000	2,845,518.66	152,377.14	0.32
		Base	104.118979	2,693,141.52	110.010000	2,845,518.66	152,377.14	0.32
553498106	MSA SAFETY INC COMMON STOCK							
	16,902.000	Local	39.839583	673,368.63	126.360000	2,135,736.72	1,462,368.09	0.24
		Base	39.839583	673,368.63	126.360000	2,135,736.72	1,462,368.09	0.24

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553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	21,375.000	Local	64.824475	1,385,623.16	78.470000	1,677,296.25	291,673.09	0.19
		Base	64.824475	1,385,623.16	78.470000	1,677,296.25	291,673.09	0.19
554382101	MACERICH CO/THE REIT USD.01							
	52,284.000	Local	26.921118	1,407,543.75	26.921118	1,407,543.73	-0.02	0.16
		Base	26.921118	1,407,543.75	26.921118	1,407,543.73	-0.02	0.16
554489104	MACK CALI REALTY CORP REIT USD.01							
	42,969.000	Local	25.916260	1,113,595.76	23.130000	993,872.97	-119,722.79	0.11
		Base	25.916260	1,113,595.76	23.130000	993,872.97	-119,722.79	0.11
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,322.000	Local	57.786737	1,752,209.44	79.750000	2,418,179.50	665,970.06	0.27
		Base	57.786737	1,752,209.44	79.750000	2,418,179.50	665,970.06	0.27
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	27,981.000	Local	50.214133	1,405,041.66	97.100000	2,716,955.10	1,311,913.44	0.31
		Base	50.214133	1,405,041.66	97.100000	2,716,955.10	1,311,913.44	0.31
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	17,757.000	Local	117.683218	2,089,700.90	128.760000	2,286,391.32	196,690.42	0.26
		Base	117.683218	2,089,700.90	128.760000	2,286,391.32	196,690.42	0.26
574795100	MASIMO CORP COMMON STOCK USD.001							
	23,280.000	Local	94.636763	2,203,143.85	158.060000	3,679,636.80	1,476,492.95	0.41
		Base	94.636763	2,203,143.85	158.060000	3,679,636.80	1,476,492.95	0.41
576323109	MASTEC INC COMMON STOCK USD.1							
	28,614.000	Local	45.298727	1,296,177.77	64.160000	1,835,874.24	539,696.47	0.21
		Base	45.298727	1,296,177.77	64.160000	1,835,874.24	539,696.47	0.21
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	52,026.000	Local	21.361885	1,111,373.43	17.970000	934,907.22	-176,466.21	0.11
		Base	21.361885	1,111,373.43	17.970000	934,907.22	-176,466.21	0.11
577081102	MATTEL INC COMMON STOCK USD1.0							
	164,398.000	Local	10.691053	1,757,587.74	13.550000	2,227,592.90	470,005.16	0.25
		Base	10.691053	1,757,587.74	13.550000	2,227,592.90	470,005.16	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
577933104	MAXIMUS INC COMMON STOCK							
	30,367.000	Local	63.160489	1,917,994.57	74.390000	2,259,001.13	341,006.56	0.25
		Base	63.160489	1,917,994.57	74.390000	2,259,001.13	341,006.56	0.25
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	245,527.000	Local	15.609631	3,832,585.84	21.110000	5,183,074.97	1,350,489.13	0.58
		Base	15.609631	3,832,585.84	21.110000	5,183,074.97	1,350,489.13	0.58
58502B106	MEDNAX INC COMMON STOCK USD.01							
	40,015.000	Local	33.511828	1,340,975.78	27.790000	1,112,016.85	-228,958.93	0.12
		Base	33.511828	1,340,975.78	27.790000	1,112,016.85	-228,958.93	0.12
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	26,353.000	Local	73.230000	1,929,830.19	69.110000	1,821,255.83	-108,574.36	0.20
		Base	73.230000	1,929,830.19	69.110000	1,821,255.83	-108,574.36	0.20
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,874.000	Local	43.832536	564,300.07	48.730000	627,350.02	63,049.95	0.07
		Base	43.832536	564,300.07	48.730000	627,350.02	63,049.95	0.07
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	19,075.000	Local	39.553706	754,486.94	32.470000	619,365.25	-135,121.69	0.07
		Base	39.553706	754,486.94	32.470000	619,365.25	-135,121.69	0.07
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	28,044.000	Local	21.850636	612,779.25	41.650000	1,168,032.60	555,253.35	0.13
		Base	21.850636	612,779.25	41.650000	1,168,032.60	555,253.35	0.13
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,536.000	Local	32.596922	539,022.70	57.630000	952,969.68	413,946.98	0.11
		Base	32.596922	539,022.70	57.630000	952,969.68	413,946.98	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	29,765.000	Local	86.087703	2,562,400.47	135.690000	4,038,812.85	1,476,412.38	0.45
		Base	86.087703	2,562,400.47	135.690000	4,038,812.85	1,476,412.38	0.45
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	19,171.000	Local	81.703925	1,566,345.94	178.020000	3,412,821.42	1,846,475.48	0.38
		Base	81.703925	1,566,345.94	178.020000	3,412,821.42	1,846,475.48	0.38

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,903.000	Local	26.739318	1,895,897.84	26.800000	1,900,200.40	4,302.56	0.21
		Base	26.739318	1,895,897.84	26.800000	1,900,200.40	4,302.56	0.21
626755102	MURPHY USA INC COMMON STOCK							
	13,731.000	Local	40.118824	550,871.57	117.000000	1,606,527.00	1,055,655.43	0.18
		Base	40.118824	550,871.57	117.000000	1,606,527.00	1,055,655.43	0.18
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	60,547.000	Local	18.379272	1,112,809.81	35.160000	2,128,832.52	1,016,022.71	0.24
		Base	18.379272	1,112,809.81	35.160000	2,128,832.52	1,016,022.71	0.24
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	40,971.000	Local	45.267901	1,854,671.17	46.540000	1,906,790.34	52,119.17	0.21
		Base	45.267901	1,854,671.17	46.540000	1,906,790.34	52,119.17	0.21
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	55,970.000	Local	26.921257	1,506,782.77	42.340000	2,369,769.80	862,987.03	0.27
		Base	26.921257	1,506,782.77	42.340000	2,369,769.80	862,987.03	0.27
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	81,474.000	Local	33.625423	2,739,597.72	53.620000	4,368,635.88	1,629,038.16	0.49
		Base	33.625423	2,739,597.72	53.620000	4,368,635.88	1,629,038.16	0.49
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	92,298.000	Local	13.009201	1,200,723.22	13.680000	1,262,636.64	61,913.42	0.14
		Base	13.009201	1,200,723.22	13.680000	1,262,636.64	61,913.42	0.14
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	83,557.000	Local	16.926452	1,414,323.57	21.585000	1,803,577.85	389,254.28	0.20
		Base	16.926452	1,414,323.57	21.585000	1,803,577.85	389,254.28	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	31,263.000	Local	38.227157	1,195,095.60	24.070000	752,500.41	-442,595.19	0.08
		Base	38.227157	1,195,095.60	24.070000	752,500.41	-442,595.19	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	45,338.000	Local	35.164939	1,594,308.02	44.570000	2,020,714.66	426,406.64	0.23
		Base	35.164939	1,594,308.02	44.570000	2,020,714.66	426,406.64	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	221,761.000	Local	15.761561	3,495,299.63	12.020000	2,665,567.22	-829,732.41	0.30
		Base	15.761561	3,495,299.63	12.020000	2,665,567.22	-829,732.41	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	68,213.000	Local	13.027585	888,650.66	32.170000	2,194,412.21	1,305,761.55	0.25
		Base	13.027585	888,650.66	32.170000	2,194,412.21	1,305,761.55	0.25
651587107	NEWMARKET CORP COMMON STOCK							
	3,504.000	Local	165.211064	578,899.57	486.520000	1,704,766.08	1,125,866.51	0.19
		Base	165.211064	578,899.57	486.520000	1,704,766.08	1,125,866.51	0.19
655663102	NORDSON CORP COMMON STOCK							
	24,297.000	Local	48.941168	1,189,123.57	162.840000	3,956,523.48	2,767,399.91	0.44
		Base	48.941168	1,189,123.57	162.840000	3,956,523.48	2,767,399.91	0.44
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	23,938.000	Local	60.072665	1,438,019.46	71.670000	1,715,636.46	277,617.00	0.19
		Base	60.072665	1,438,019.46	71.670000	1,715,636.46	277,617.00	0.19
67011P100	NOW INC COMMON STOCK USD.01							
	51,627.000	Local	30.477462	1,573,459.91	11.240000	580,287.48	-993,172.43	0.07
		Base	30.477462	1,573,459.91	11.240000	580,287.48	-993,172.43	0.07
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	26,358.000	Local	55.495961	1,462,762.54	40.980000	1,080,150.84	-382,611.70	0.12
		Base	55.495961	1,462,762.54	40.980000	1,080,150.84	-382,611.70	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001							
	24,710.000	Local	67.325363	1,663,609.73	77.340000	1,911,071.40	247,461.67	0.21
		Base	67.325363	1,663,609.73	77.340000	1,911,071.40	247,461.67	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	95,006.000	Local	21.053813	2,000,238.58	44.470000	4,224,916.82	2,224,678.24	0.47
		Base	21.053813	2,000,238.58	44.470000	4,224,916.82	2,224,678.24	0.47
67098H104	O I GLASS INC COMMON STOCK							
	148,289.000	Local	14.841755	2,200,868.98	11.930000	1,769,087.77	-431,781.21	0.20
		Base	14.841755	2,200,868.98	11.930000	1,769,087.77	-431,781.21	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	135,464.000	Local	15.993050	2,166,482.56	22.370000	3,030,329.68	863,847.12	0.34
		Base	15.993050	2,166,482.56	22.370000	3,030,329.68	863,847.12	0.34
680665205	OLIN CORP COMMON STOCK USD1.0							
	75,765.000	Local	18.964877	1,436,873.91	17.250000	1,306,946.25	-129,927.66	0.15
		Base	18.964877	1,436,873.91	17.250000	1,306,946.25	-129,927.66	0.15
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	25,965.000	Local	72.722576	1,888,241.69	65.310000	1,695,774.15	-192,467.54	0.19
		Base	72.722576	1,888,241.69	65.310000	1,695,774.15	-192,467.54	0.19
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	103,704.000	Local	29.233868	3,031,669.09	42.350000	4,391,864.40	1,360,195.31	0.49
		Base	29.233868	3,031,669.09	42.350000	4,391,864.40	1,360,195.31	0.49
68235P108	ONE GAS INC COMMON STOCK							
	25,022.000	Local	37.616590	941,242.32	93.570000	2,341,308.54	1,400,066.22	0.26
		Base	37.616590	941,242.32	93.570000	2,341,308.54	1,400,066.22	0.26
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	32,294.000	Local	36.393512	1,175,292.09	94.650000	3,056,627.10	1,881,335.01	0.34
		Base	36.393512	1,175,292.09	94.650000	3,056,627.10	1,881,335.01	0.34
690742101	OWENS CORNING COMMON STOCK USD.001							
	51,620.000	Local	60.581300	3,127,206.70	65.120000	3,361,494.40	234,287.70	0.38
		Base	60.581300	3,127,206.70	65.120000	3,361,494.40	234,287.70	0.38
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	48,337.000	Local	23.310441	1,126,756.80	31.370000	1,516,331.69	389,574.89	0.17
		Base	23.310441	1,126,756.80	31.370000	1,516,331.69	389,574.89	0.17
69349H107	PNM RESOURCES INC COMMON STOCK							
	37,789.000	Local	15.772090	596,011.52	50.710000	1,916,280.19	1,320,268.67	0.22
		Base	15.772090	596,011.52	50.710000	1,916,280.19	1,320,268.67	0.22
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	30,031.000	Local	94.809090	2,847,211.78	111.150000	3,337,945.65	490,733.87	0.37
		Base	94.809090	2,847,211.78	111.150000	3,337,945.65	490,733.87	0.37

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69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	9,504.000	Local	150.733565	1,432,571.80	164.870000	1,566,924.48	134,352.68	0.18
		Base	150.733565	1,432,571.80	164.870000	1,566,924.48	134,352.68	0.18
69370C100	PTC INC COMMON STOCK USD.01							
	49,355.000	Local	22.554142	1,113,159.66	74.890000	3,696,195.95	2,583,036.29	0.42
		Base	22.554142	1,113,159.66	74.890000	3,696,195.95	2,583,036.29	0.42
695263103	PACWEST BANCORP COMMON STOCK							
	56,890.000	Local	43.598200	2,480,301.58	38.270000	2,177,180.30	-303,121.28	0.24
		Base	43.598200	2,480,301.58	38.270000	2,177,180.30	-303,121.28	0.24
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	10,457.000	Local	86.401300	903,498.39	63.150000	660,359.55	-243,138.84	0.07
		Base	86.401300	903,498.39	63.150000	660,359.55	-243,138.84	0.07
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	113,591.000	Local	24.304953	2,760,823.87	25.870000	2,938,599.17	177,775.30	0.33
		Base	24.304953	2,760,823.87	25.870000	2,938,599.17	177,775.30	0.33
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	40,898.000	Local	22.460493	918,589.23	20.480000	837,591.04	-80,998.19	0.09
		Base	22.460493	918,589.23	20.480000	837,591.04	-80,998.19	0.09
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	92,399.000	Local	17.347799	1,602,919.30	10.500000	970,189.50	-632,729.80	0.11
		Base	17.347799	1,602,919.30	10.500000	970,189.50	-632,729.80	0.11
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	111,230.000	Local	32.775595	3,645,629.41	26.810000	2,982,076.30	-663,553.11	0.33
		Base	32.775595	3,645,629.41	26.810000	2,982,076.30	-663,553.11	0.33
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	51,681.000	Local	24.421279	1,262,116.12	25.560000	1,320,966.36	58,850.24	0.15
		Base	24.421279	1,262,116.12	25.560000	1,320,966.36	58,850.24	0.15
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	15,247.000	Local	134.640767	2,052,867.78	164.270000	2,504,624.69	451,756.91	0.28
		Base	134.640767	2,052,867.78	164.270000	2,504,624.69	451,756.91	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
715347100	PERSPECTA INC COMMON STOCK USD.01							
	65,273.000	Local	21.020506	1,372,071.52	26.440000	1,725,818.12	353,746.60	0.19
		Base	21.020506	1,372,071.52	26.440000	1,725,818.12	353,746.60	0.19
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	24,884.000	Local	30.765300	765,563.73	32.715000	814,080.06	48,516.33	0.09
		Base	30.765300	765,563.73	32.715000	814,080.06	48,516.33	0.09
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	34,146.000	Local	65.251392	2,228,074.03	64.000000	2,185,344.00	-42,730.03	0.25
		Base	65.251392	2,228,074.03	64.000000	2,185,344.00	-42,730.03	0.25
731068102	POLARIS INC COMMON STOCK USD.01							
	27,286.000	Local	59.091377	1,612,367.32	101.700000	2,774,986.20	1,162,618.88	0.31
		Base	59.091377	1,612,367.32	101.700000	2,774,986.20	1,162,618.88	0.31
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
	36,487.000	Local	37.413324	1,365,099.94	36.790000	1,342,356.73	-22,743.21	0.15
		Base	37.413324	1,365,099.94	36.790000	1,342,356.73	-22,743.21	0.15
73278L105	POOL CORP COMMON STOCK USD.001							
	19,000.000	Local	82.468507	1,566,901.63	212.380000	4,035,220.00	2,468,318.37	0.45
		Base	82.468507	1,566,901.63	212.380000	4,035,220.00	2,468,318.37	0.45
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	31,535.000	Local	44.942768	1,417,270.20	109.100000	3,440,468.50	2,023,198.30	0.39
		Base	44.942768	1,417,270.20	109.100000	3,440,468.50	2,023,198.30	0.39
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	34,639.000	Local	39.487767	1,367,816.75	43.270000	1,498,829.53	131,012.78	0.17
		Base	39.487767	1,367,816.75	43.270000	1,498,829.53	131,012.78	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	23,842.000	Local	55.492501	1,323,052.22	40.500000	965,601.00	-357,451.22	0.11
		Base	55.492501	1,323,052.22	40.500000	965,601.00	-357,451.22	0.11
74164M108	PRIMERICA INC COMMON STOCK							
	19,634.000	Local	37.458738	735,464.86	130.560000	2,563,415.04	1,827,950.18	0.29
		Base	37.458738	735,464.86	130.560000	2,563,415.04	1,827,950.18	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,796.000	Local	53.190571	2,382,724.82	71.890000	3,220,384.44	837,659.62	0.36
		Base	53.190571	2,382,724.82	71.890000	3,220,384.44	837,659.62	0.36
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	61,526.000	Local	26.934364	1,657,163.71	76.760000	4,722,735.76	3,065,572.05	0.53
		Base	26.934364	1,657,163.71	76.760000	4,722,735.76	3,065,572.05	0.53
754907103	RAYONIER INC REIT							
	61,360.000	Local	23.462667	1,439,669.23	32.760000	2,010,153.60	570,484.37	0.23
		Base	23.462667	1,439,669.23	32.760000	2,010,153.60	570,484.37	0.23
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	19,428.000	Local	65.389065	1,270,378.75	85.610000	1,663,231.08	392,852.33	0.19
		Base	65.389065	1,270,378.75	85.610000	1,663,231.08	392,852.33	0.19
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	29,723.000	Local	51.530411	1,531,638.42	163.060000	4,846,632.38	3,314,993.96	0.54
		Base	51.530411	1,531,638.42	163.060000	4,846,632.38	3,314,993.96	0.54
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	31,635.000	Local	39.983036	1,264,863.35	119.760000	3,788,607.60	2,523,744.25	0.43
		Base	39.983036	1,264,863.35	119.760000	3,788,607.60	2,523,744.25	0.43
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	22,231.000	Local	78.146168	1,737,267.47	92.500000	2,056,367.50	319,100.03	0.23
		Base	78.146168	1,737,267.47	92.500000	2,056,367.50	319,100.03	0.23
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	58,328.000	Local	20.176526	1,176,856.43	11.930000	695,853.04	-481,003.39	0.08
		Base	20.176526	1,176,856.43	11.930000	695,853.04	-481,003.39	0.08
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,139.000	Local	76.624359	2,386,005.91	122.250000	3,806,742.75	1,420,736.84	0.43
		Base	76.624359	2,386,005.91	122.250000	3,806,742.75	1,420,736.84	0.43
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	25,278.000	Local	70.777698	1,789,118.65	54.310000	1,372,848.18	-416,270.47	0.15
		Base	70.777698	1,789,118.65	54.310000	1,372,848.18	-416,270.47	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	59,890.000	Local	26.632916	1,595,045.33	65.480000	3,921,597.20	2,326,551.87	0.44
		Base	26.632916	1,595,045.33	65.480000	3,921,597.20	2,326,551.87	0.44
78442P106	SLM CORP COMMON STOCK USD.2							
	200,434.000	Local	9.531832	1,910,503.24	8.910000	1,785,866.94	-124,636.30	0.20
		Base	9.531832	1,910,503.24	8.910000	1,785,866.94	-124,636.30	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	55,559.000	Local	343.071355	19,060,701.39	375.380000	20,855,737.42	1,795,036.03	2.34
		Base	343.071355	19,060,701.39	375.380000	20,855,737.42	1,795,036.03	2.34
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	91,953.000	Local	25.077473	2,305,948.84	21.340000	1,962,277.02	-343,671.82	0.22
		Base	25.077473	2,305,948.84	21.340000	1,962,277.02	-343,671.82	0.22
78573M104	SABRE CORP COMMON STOCK USD.01							
	130,018.000	Local	23.595143	3,067,793.29	22.440000	2,917,603.92	-150,189.37	0.33
		Base	23.595143	3,067,793.29	22.440000	2,917,603.92	-150,189.37	0.33
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	55,198.000	Local	25.608228	1,413,522.99	18.250000	1,007,363.50	-406,159.49	0.11
		Base	25.608228	1,413,522.99	18.250000	1,007,363.50	-406,159.49	0.11
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	9,356.000	Local	159.181136	1,489,298.71	176.220000	1,648,714.32	159,415.61	0.19
		Base	159.181136	1,489,298.71	176.220000	1,648,714.32	159,415.61	0.19
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	23,298.000	Local	45.496170	1,059,969.76	87.020000	2,027,391.96	967,422.20	0.23
		Base	45.496170	1,059,969.76	87.020000	2,027,391.96	967,422.20	0.23
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	25,665.000	Local	47.967844	1,231,094.71	26.780000	687,308.70	-543,786.01	0.08
		Base	47.967844	1,231,094.71	26.780000	687,308.70	-543,786.01	0.08
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	18,801.000	Local	49.578937	932,133.60	106.180000	1,996,290.18	1,064,156.58	0.22
		Base	49.578937	932,133.60	106.180000	1,996,290.18	1,064,156.58	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	28,187.000	74.245075	2,092,745.92	65.190000	1,837,510.53	-255,235.39	0.21
		Base		74.245075	2,092,745.92	65.190000	1,837,510.53	-255,235.39	0.21
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,458.000	53.166442	1,672,509.93	52.900000	1,664,128.20	-8,381.73	0.19
		Base		53.166442	1,672,509.93	52.900000	1,664,128.20	-8,381.73	0.19
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,081.000	32.057173	643,740.10	66.090000	1,327,153.29	683,413.19	0.15
		Base		32.057173	643,740.10	66.090000	1,327,153.29	683,413.19	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	86,732.000	10.789351	935,782.02	46.030000	3,992,273.96	3,056,491.94	0.45
		Base		10.789351	935,782.02	46.030000	3,992,273.96	3,056,491.94	0.45
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	78,120.000	22.943555	1,792,350.53	24.330000	1,900,659.60	108,309.07	0.21
		Base		22.943555	1,792,350.53	24.330000	1,900,659.60	108,309.07	0.21
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,617.000	80.829240	2,070,602.63	136.610000	3,499,538.37	1,428,935.74	0.39
		Base		80.829240	2,070,602.63	136.610000	3,499,538.37	1,428,935.74	0.39
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,581.000	47.607499	979,809.93	115.980000	2,386,984.38	1,407,174.45	0.27
		Base		47.607499	979,809.93	115.980000	2,386,984.38	1,407,174.45	0.27
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,792.000	17.227119	633,820.17	31.080000	1,143,495.36	509,675.19	0.13
		Base		17.227119	633,820.17	31.080000	1,143,495.36	509,675.19	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	37,308.000	61.523113	2,295,304.30	45.110000	1,682,963.88	-612,340.42	0.19
		Base		61.523113	2,295,304.30	45.110000	1,682,963.88	-612,340.42	0.19
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	63,543.000	36.352128	2,309,923.27	43.190000	2,744,422.17	434,498.90	0.31
		Base		36.352128	2,309,923.27	43.190000	2,744,422.17	434,498.90	0.31

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83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	23,066.000	85.088156	1,962,643.41	95.090000	2,193,345.94	230,702.53	0.25
		Base		85.088156	1,962,643.41	95.090000	2,193,345.94	230,702.53	0.25
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,528.000	32.362658	1,538,132.43	61.720000	2,933,428.16	1,395,295.73	0.33
		Base		32.362658	1,538,132.43	61.720000	2,933,428.16	1,395,295.73	0.33
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	25,928.000	78.529175	2,036,104.45	75.970000	1,969,750.16	-66,354.29	0.22
		Base		78.529175	2,036,104.45	75.970000	1,969,750.16	-66,354.29	0.22
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	261,227.000	7.109279	1,857,135.56	2.420000	632,169.34	-1,224,966.22	0.07
		Base		7.109279	1,857,135.56	2.420000	632,169.34	-1,224,966.22	0.07
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	24,204.000	77.503413	1,875,892.60	83.310000	2,016,435.24	140,542.64	0.23
		Base		77.503413	1,875,892.60	83.310000	2,016,435.24	140,542.64	0.23
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
		Local	47,342.000	45.066856	2,133,555.12	49.180000	2,328,279.56	194,724.44	0.26
		Base		45.066856	2,133,555.12	49.180000	2,328,279.56	194,724.44	0.26
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	56,072.000	21.922305	1,229,227.50	19.350000	1,084,993.20	-144,234.30	0.12
		Base		21.922305	1,229,227.50	19.350000	1,084,993.20	-144,234.30	0.12
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	102,263.000	14.317468	1,464,147.22	34.040000	3,481,032.52	2,016,885.30	0.39
		Base		14.317468	1,464,147.22	34.040000	3,481,032.52	2,016,885.30	0.39
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	43,241.000	47.769007	2,065,579.62	63.810000	2,759,208.21	693,628.59	0.31
		Base		47.769007	2,065,579.62	63.810000	2,759,208.21	693,628.59	0.31
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	95,872.000	24.464998	2,345,508.33	21.080000	2,020,981.76	-324,526.57	0.23
		Base		24.464998	2,345,508.33	21.080000	2,020,981.76	-324,526.57	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	32,450.000	Local	48.992939	1,589,820.87	60.650000	1,968,092.50	378,271.63	0.22
		Base	48.992939	1,589,820.87	60.650000	1,968,092.50	378,271.63	0.22
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	15,881.000	Local	78.805125	1,251,504.19	65.770000	1,044,493.37	-207,010.82	0.12
		Base	78.805125	1,251,504.19	65.770000	1,044,493.37	-207,010.82	0.12
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	69,590.000	Local	24.124768	1,678,842.58	39.200000	2,727,928.00	1,049,085.42	0.31
		Base	24.124768	1,678,842.58	39.200000	2,727,928.00	1,049,085.42	0.31
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	19,389.000	Local	90.167831	1,748,264.07	128.800000	2,497,303.20	749,039.13	0.28
		Base	90.167831	1,748,264.07	128.800000	2,497,303.20	749,039.13	0.28
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	29,551.000	Local	45.354250	1,340,263.43	59.475000	1,757,545.73	417,282.30	0.20
		Base	45.354250	1,340,263.43	59.475000	1,757,545.73	417,282.30	0.20
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	72,840.000	Local	37.252800	2,713,493.97	46.800000	3,408,912.00	695,418.03	0.38
		Base	37.252800	2,713,493.97	46.800000	3,408,912.00	695,418.03	0.38
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	66,112.000	Local	14.441760	954,773.62	15.580000	1,030,024.96	75,251.34	0.12
		Base	14.441760	954,773.62	15.580000	1,030,024.96	75,251.34	0.12
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	44,109.000	Local	33.365856	1,471,734.56	14.730000	649,725.57	-822,008.99	0.07
		Base	33.365856	1,471,734.56	14.730000	649,725.57	-822,008.99	0.07
876664103	TAUBMAN CENTERS INC REIT USD.01							
	29,069.000	Local	57.458291	1,670,255.05	31.090000	903,755.21	-766,499.84	0.10
		Base	57.458291	1,670,255.05	31.090000	903,755.21	-766,499.84	0.10
878237106	TECH DATA CORP COMMON STOCK USD.0015							
	16,804.000	Local	46.133591	775,228.86	143.600000	2,413,054.40	1,637,825.54	0.27
		Base	46.133591	775,228.86	143.600000	2,413,054.40	1,637,825.54	0.27

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87901J105	TEGNA INC COMMON STOCK USD1.0							
	102,922.000	Local	14.367073	1,478,687.89	16.690000	1,717,768.18	239,080.29	0.19
		Base	14.367073	1,478,687.89	16.690000	1,717,768.18	239,080.29	0.19
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	17,305.000	Local	109.482838	1,894,600.52	346.540000	5,996,874.70	4,102,274.18	0.67
		Base	109.482838	1,894,600.52	346.540000	5,996,874.70	4,102,274.18	0.67
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	46,427.000	Local	33.489835	1,554,832.55	25.430000	1,180,638.61	-374,193.94	0.13
		Base	33.489835	1,554,832.55	25.430000	1,180,638.61	-374,193.94	0.13
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	21,565.000	Local	49.680274	1,071,355.10	87.060000	1,877,448.90	806,093.80	0.21
		Base	49.680274	1,071,355.10	87.060000	1,877,448.90	806,093.80	0.21
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	49,299.000	Local	29.272891	1,443,124.23	38.030000	1,874,840.97	431,716.74	0.21
		Base	29.272891	1,443,124.23	38.030000	1,874,840.97	431,716.74	0.21
88076W103	TERADATA CORP COMMON STOCK USD.01							
	53,402.000	Local	30.263666	1,616,140.27	26.770000	1,429,571.54	-186,568.73	0.16
		Base	30.263666	1,616,140.27	26.770000	1,429,571.54	-186,568.73	0.16
880770102	TERADYNE INC COMMON STOCK USD.125							
	79,517.000	Local	20.783773	1,652,663.24	68.190000	5,422,264.23	3,769,600.99	0.61
		Base	20.783773	1,652,663.24	68.190000	5,422,264.23	3,769,600.99	0.61
880779103	TEREX CORP COMMON STOCK USD.01							
	31,137.000	Local	23.883918	743,673.56	29.780000	927,259.86	183,586.30	0.10
		Base	23.883918	743,673.56	29.780000	927,259.86	183,586.30	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	25,903.000	Local	79.089020	2,048,642.89	86.160000	2,231,802.48	183,159.59	0.25
		Base	79.089020	2,048,642.89	86.160000	2,231,802.48	183,159.59	0.25
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	23,891.000	Local	80.059517	1,912,701.93	56.770000	1,356,292.07	-556,409.86	0.15
		Base	80.059517	1,912,701.93	56.770000	1,356,292.07	-556,409.86	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	30,959.000	Local	45.635969	1,412,843.95	56.320000	1,743,610.88	330,766.93	0.20
		Base	45.635969	1,412,843.95	56.320000	1,743,610.88	330,766.93	0.20
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,203.000	Local	39.917906	1,045,968.88	74.290000	1,946,620.87	900,651.99	0.22
		Base	39.917906	1,045,968.88	74.290000	1,946,620.87	900,651.99	0.22
887389104	TIMKEN CO COMMON STOCK							
	32,168.000	Local	26.406417	849,441.61	56.310000	1,811,380.08	961,938.47	0.20
		Base	26.406417	849,441.61	56.310000	1,811,380.08	961,938.47	0.20
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	61,319.000	Local	28.146184	1,725,895.84	39.510000	2,422,713.69	696,817.85	0.27
		Base	28.146184	1,725,895.84	39.510000	2,422,713.69	696,817.85	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	7,962.000	Local	21.047984	167,584.05	34.140000	271,822.68	104,238.63	0.03
		Base	21.047984	167,584.05	34.140000	271,822.68	104,238.63	0.03
891092108	TORO CO COMMON STOCK USD1.0							
	50,596.000	Local	36.815033	1,862,693.43	79.670000	4,030,983.32	2,168,289.89	0.45
		Base	36.815033	1,862,693.43	79.670000	4,030,983.32	2,168,289.89	0.45
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	26,685.000	Local	81.092449	2,163,951.99	48.500000	1,294,222.50	-869,729.49	0.15
		Base	81.092449	2,163,951.99	48.500000	1,294,222.50	-869,729.49	0.15
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	27,679.000	Local	61.810033	1,710,839.90	89.880000	2,487,788.52	776,948.62	0.28
		Base	61.810033	1,710,839.90	89.880000	2,487,788.52	776,948.62	0.28
896239100	TRIMBLE INC COMMON STOCK							
	118,244.000	Local	20.732159	2,451,453.37	41.690000	4,929,592.36	2,478,138.99	0.55
		Base	20.732159	2,451,453.37	41.690000	4,929,592.36	2,478,138.99	0.55
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	46,572.000	Local	9.889003	460,550.66	22.150000	1,031,569.80	571,019.14	0.12
		Base	9.889003	460,550.66	22.150000	1,031,569.80	571,019.14	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	49,698.000	Local	30.384800	1,510,063.80	30.384800	1,510,063.80	0.00	0.17
		Base	30.384800	1,510,063.80	30.384800	1,510,063.80	0.00	0.17
898402102	TRUSTMARK CORP COMMON STOCK							
	30,492.000	Local	22.224286	677,662.94	34.510000	1,052,278.92	374,615.98	0.12
		Base	22.224286	677,662.94	34.510000	1,052,278.92	374,615.98	0.12
902104108	II VI INC COMMON STOCK							
	41,384.000	Local	33.321064	1,378,958.91	33.670000	1,393,399.28	14,440.37	0.16
		Base	33.321064	1,378,958.91	33.670000	1,393,399.28	14,440.37	0.16
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	18,499.000	Local	130.105765	2,406,826.54	300.020000	5,550,069.98	3,143,243.44	0.62
		Base	130.105765	2,406,826.54	300.020000	5,550,069.98	3,143,243.44	0.62
902681105	UGI CORP COMMON STOCK							
	99,221.000	Local	25.599304	2,539,988.53	45.160000	4,480,820.36	1,940,831.83	0.50
		Base	25.599304	2,539,988.53	45.160000	4,480,820.36	1,940,831.83	0.50
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	20,500.000	Local	77.531559	1,589,396.96	68.640000	1,407,120.00	-182,276.96	0.16
		Base	77.531559	1,589,396.96	68.640000	1,407,120.00	-182,276.96	0.16
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	104,554.000	Local	18.104990	1,892,949.09	17.700000	1,850,605.80	-42,343.29	0.21
		Base	18.104990	1,892,949.09	17.700000	1,850,605.80	-42,343.29	0.21
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	48,177.000	Local	40.894334	1,970,166.31	38.660000	1,862,522.82	-107,643.49	0.21
		Base	40.894334	1,970,166.31	38.660000	1,862,522.82	-107,643.49	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	80,756.000	Local	29.868255	2,412,040.84	11.410000	921,425.96	-1,490,614.88	0.10
		Base	29.868255	2,412,040.84	11.410000	921,425.96	-1,490,614.88	0.10
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	20,822.000	Local	64.490196	1,342,814.86	88.080000	1,834,001.76	491,186.90	0.21
		Base	64.490196	1,342,814.86	88.080000	1,834,001.76	491,186.90	0.21

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91325V108	UNITI GROUP INC REIT USD.0001							
	92,487.000	Local	25.744133	2,380,997.62	8.210000	759,318.27	-1,621,679.35	0.09
		Base	25.744133	2,380,997.62	8.210000	759,318.27	-1,621,679.35	0.09
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,136.000	Local	94.062707	1,894,046.66	206.070000	4,149,425.52	2,255,378.86	0.47
		Base	94.062707	1,894,046.66	206.070000	4,149,425.52	2,255,378.86	0.47
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	33,509.000	Local	23.744209	795,644.71	27.770000	930,544.93	134,900.22	0.10
		Base	23.744209	795,644.71	27.770000	930,544.93	134,900.22	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	54,674.000	Local	23.259782	1,271,705.30	19.180000	1,048,647.32	-223,057.98	0.12
		Base	23.259782	1,271,705.30	19.180000	1,048,647.32	-223,057.98	0.12
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	185,857.000	Local	10.997431	2,043,949.62	11.450000	2,128,062.65	84,113.03	0.24
		Base	10.997431	2,043,949.62	11.450000	2,128,062.65	84,113.03	0.24
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,215.000	Local	96.210570	982,790.97	149.780000	1,530,002.70	547,211.73	0.17
		Base	96.210570	982,790.97	149.780000	1,530,002.70	547,211.73	0.17
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	89,437.000	Local	11.729424	1,049,044.46	21.410000	1,914,846.17	865,801.71	0.22
		Base	11.729424	1,049,044.46	21.410000	1,914,846.17	865,801.71	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001							
	27,370.000	Local	73.929437	2,023,448.68	73.195000	2,003,347.15	-20,101.53	0.23
		Base	73.929437	2,023,448.68	73.195000	2,003,347.15	-20,101.53	0.23
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	62,800.000	Local	9.353658	587,409.72	21.290000	1,337,012.00	749,602.28	0.15
		Base	9.353658	587,409.72	21.290000	1,337,012.00	749,602.28	0.15
92839U206	VISTEON CORP COMMON STOCK							
	13,270.000	Local	130.456980	1,731,164.13	86.590000	1,149,049.30	-582,114.83	0.13
		Base	130.456980	1,731,164.13	86.590000	1,149,049.30	-582,114.83	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	37,176.000	17.402983	646,973.30	36.650000	1,362,500.40	715,527.10	0.15
		Base		17.402983	646,973.30	36.650000	1,362,500.40	715,527.10	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,490.000	87.985987	1,362,902.94	180.150000	2,790,523.50	1,427,620.56	0.31
		Base		87.985987	1,362,902.94	180.150000	2,790,523.50	1,427,620.56	0.31
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,678.000	23.477645	1,025,456.58	53.360000	2,330,658.08	1,305,201.50	0.26
		Base		23.477645	1,025,456.58	53.360000	2,330,658.08	1,305,201.50	0.26
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,412.000	24.074212	1,382,148.66	31.240000	1,793,550.88	411,402.22	0.20
		Base		24.074212	1,382,148.66	31.240000	1,793,550.88	411,402.22	0.20
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	87,327.000	6.077916	530,766.17	22.210000	1,939,532.67	1,408,766.50	0.22
		Base		6.077916	530,766.17	22.210000	1,939,532.67	1,408,766.50	0.22
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,017.000	23.457427	493,004.75	36.390000	764,808.63	271,803.88	0.09
		Base		23.457427	493,004.75	36.390000	764,808.63	271,803.88	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,117.000	63.402919	2,226,520.32	150.330000	5,279,138.61	3,052,618.29	0.59
		Base		63.402919	2,226,520.32	150.330000	5,279,138.61	3,052,618.29	0.59
96208T104	WEX INC COMMON STOCK USD.01								
		Local	20,542.000	84.474823	1,735,281.82	209.460000	4,302,727.32	2,567,445.50	0.48
		Base		84.474823	1,735,281.82	209.460000	4,302,727.32	2,567,445.50	0.48
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	20,759.000	43.731821	907,828.88	48.520000	1,007,226.68	99,397.80	0.11
		Base		43.731821	907,828.88	48.520000	1,007,226.68	99,397.80	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,828.000	32.929172	1,212,715.53	73.440000	2,704,648.32	1,491,932.79	0.30
		Base		32.929172	1,212,715.53	73.440000	2,704,648.32	1,491,932.79	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,108.000	Local	72.243558	1,958,378.37	70.900000	1,921,957.20	-36,421.17	0.22
		Base	72.243558	1,958,378.37	70.900000	1,921,957.20	-36,421.17	0.22
980745103	WOODWARD INC COMMON STOCK USD.00292							
	26,757.000	Local	33.862435	906,057.17	118.440000	3,169,099.08	2,263,041.91	0.36
		Base	33.862435	906,057.17	118.440000	3,169,099.08	2,263,041.91	0.36
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	31,036.000	Local	40.686592	1,262,749.08	43.420000	1,347,583.12	84,834.04	0.15
		Base	40.686592	1,262,749.08	43.420000	1,347,583.12	84,834.04	0.15
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	22,509.000	Local	77.768380	1,750,488.47	64.870000	1,460,158.83	-290,329.64	0.16
		Base	77.768380	1,750,488.47	64.870000	1,460,158.83	-290,329.64	0.16
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	17,514.000	Local	17.425545	305,190.99	42.180000	738,740.52	433,549.53	0.08
		Base	17.425545	305,190.99	42.180000	738,740.52	433,549.53	0.08
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
	197,746.000	Local	14.479231	2,863,210.11	13.740000	2,717,030.04	-146,180.07	0.31
		Base	14.479231	2,863,210.11	13.740000	2,717,030.04	-146,180.07	0.31
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	22,042.000	Local	60.782730	1,339,772.93	38.210000	842,224.82	-497,548.11	0.09
		Base	60.782730	1,339,772.93	38.210000	842,224.82	-497,548.11	0.09
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
	43,048.000	Local	45.161772	1,944,123.97	51.690000	2,225,151.12	281,027.15	0.25
		Base	45.161772	1,944,123.97	51.690000	2,225,151.12	281,027.15	0.25
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,158.000	Local	59.056039	2,666,852.62	62.810000	2,836,373.98	169,521.36	0.32
		Base	59.056039	2,666,852.62	62.810000	2,836,373.98	169,521.36	0.32
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	43,814.000	Local	55.195484	2,418,334.93	79.700000	3,491,975.80	1,073,640.87	0.39
		Base	55.195484	2,418,334.93	79.700000	3,491,975.80	1,073,640.87	0.39

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985817105	YELP INC COMMON STOCK USD.000001							
	30,322.000	Local	34.700899	1,052,200.67	34.830000	1,056,115.26	3,914.59	0.12
		Base	34.700899	1,052,200.67	34.830000	1,056,115.26	3,914.59	0.12
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	4,864.000	Local	44.913396	218,458.76	255.440000	1,242,460.16	1,024,001.40	0.14
		Base	44.913396	218,458.76	255.440000	1,242,460.16	1,024,001.40	0.14
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	41,325.000	Local	43.208715	1,785,600.14	21.250000	878,156.25	-907,443.89	0.10
		Base	43.208715	1,785,600.14	21.250000	878,156.25	-907,443.89	0.10
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
	40,842.000	Local	50.644239	2,068,411.99	12.830000	524,002.86	-1,544,409.13	0.06
		Base	50.644239	2,068,411.99	12.830000	524,002.86	-1,544,409.13	0.06
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,941.000	Local	103.680086	1,238,043.91	179.790000	2,146,872.39	908,828.48	0.24
		Base	103.680086	1,238,043.91	179.790000	2,146,872.39	908,828.48	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK							
	73,840.000	Local	27.218219	2,009,793.32	24.450000	1,805,388.00	-204,405.32	0.20
		Base	27.218219	2,009,793.32	24.450000	1,805,388.00	-204,405.32	0.20
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	22,967.000	Local	73.052273	1,677,791.56	75.430000	1,732,400.81	54,609.25	0.19
		Base	73.052273	1,677,791.56	75.430000	1,732,400.81	54,609.25	0.19
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	73,871.000	Local	26.106833	1,928,537.84	25.580000	1,889,620.18	-38,917.66	0.21
		Base	26.106833	1,928,537.84	25.580000	1,889,620.18	-38,917.66	0.21
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	20,951.000	Local	101.467770	2,125,851.24	196.020000	4,106,815.02	1,980,963.78	0.46
		Base	101.467770	2,125,851.24	196.020000	4,106,815.02	1,980,963.78	0.46
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,653.000	Local	76.537513	585,741.59	152.420000	1,166,470.26	580,728.67	0.13
		Base	76.537513	585,741.59	152.420000	1,166,470.26	580,728.67	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1							
	272,912.000	Local	8.171732	2,230,163.59	6.880000	1,877,634.56	-352,529.03	0.21
		Base	8.171732	2,230,163.59	6.880000	1,877,634.56	-352,529.03	0.21
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	21,066.000	Local	104.739149	2,206,434.92	37.670000	793,556.22	-1,412,878.70	0.09
		Base	104.739149	2,206,434.92	37.670000	793,556.22	-1,412,878.70	0.09
US DOLLAR Total								
	19,576,362.600	Local		647,604,674.36		886,425,230.38	238,820,556.02	99.57
		Base		647,604,674.36		886,425,230.38	238,820,556.02	99.57
EQUITY Total								
	19,576,362.600	Base		647,604,674.36		886,425,230.38	238,820,556.02	99.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		23,425,804.780	Base		651,456,056.07		890,276,593.35	238,820,537.28	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.748314	31 Dec 2030		
		Local	3,877,759.030	100.052311	3,879,787.53	100.050000	3,879,697.91	-89.62	0.64
		Base		100.052311	3,879,787.53	100.050000	3,879,697.91	-89.62	0.64
US DOLLAR Total									
		Local	3,877,759.030		3,879,787.53		3,879,697.91	-89.62	0.64
		Base			3,879,787.53		3,879,697.91	-89.62	0.64
CASH EQUIVALENT Total									
		Base	3,877,759.030		3,879,787.53		3,879,697.91	-89.62	0.64
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	29,405.000	14.052732	413,220.58	49.410000	1,452,901.05	1,039,680.47	0.24
		Base		14.052732	413,220.58	49.410000	1,452,901.05	1,039,680.47	0.24
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,792.000	25.487113	606,389.39	45.100000	1,073,019.20	466,629.81	0.18
		Base		25.487113	606,389.39	45.100000	1,073,019.20	466,629.81	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	48,057.000	25.781159	1,238,965.16	37.710000	1,812,229.47	573,264.31	0.30
		Base		25.781159	1,238,965.16	37.710000	1,812,229.47	573,264.31	0.30
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	229,032.000	5.860869	1,342,326.59	3.290000	753,515.28	-588,811.31	0.12
		Base		5.860869	1,342,326.59	3.290000	753,515.28	-588,811.31	0.12
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,547.000	25.231237	619,351.18	12.170000	298,736.99	-320,614.19	0.05
		Base		25.231237	619,351.18	12.170000	298,736.99	-320,614.19	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	33,802.000	Local	14.672824	495,970.79	62.310000	2,106,202.62	1,610,231.83	0.35
		Base	14.672824	495,970.79	62.310000	2,106,202.62	1,610,231.83	0.35
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	6,733.000	Local	65.285146	439,564.89	61.670000	415,224.11	-24,340.78	0.07
		Base	65.285146	439,564.89	61.670000	415,224.11	-24,340.78	0.07
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	7,889.000	Local	47.957424	378,336.12	55.390000	436,971.71	58,635.59	0.07
		Base	47.957424	378,336.12	55.390000	436,971.71	58,635.59	0.07
002474104	AZZ INC COMMON STOCK USD1.0							
	18,932.000	Local	30.807532	583,248.20	45.950000	869,925.40	286,677.20	0.14
		Base	30.807532	583,248.20	45.950000	869,925.40	286,677.20	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	45,448.000	Local	15.556798	707,025.37	17.290000	785,795.92	78,770.55	0.13
		Base	15.556798	707,025.37	17.290000	785,795.92	78,770.55	0.13
004239109	ACADIA REALTY TRUST REIT USD.001							
	62,930.000	Local	26.788526	1,685,801.97	25.930000	1,631,774.90	-54,027.07	0.27
		Base	26.788526	1,685,801.97	25.930000	1,631,774.90	-54,027.07	0.27
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
	34,922.000	Local	23.627818	825,130.66	2.040000	71,240.88	-753,889.78	0.01
		Base	23.627818	825,130.66	2.040000	71,240.88	-753,889.78	0.01
00508X203	ACTUANT CORP A COMMON STOCK USD.2							
	39,010.000	Local	25.793965	1,006,222.56	26.030000	1,015,430.30	9,207.74	0.17
		Base	25.793965	1,006,222.56	26.030000	1,015,430.30	9,207.74	0.17
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	9,800.000	Local	71.539954	701,091.55	97.220000	952,756.00	251,664.45	0.16
		Base	71.539954	701,091.55	97.220000	952,756.00	251,664.45	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01							
	34,615.000	Local	20.334015	703,861.92	9.890000	342,342.35	-361,519.57	0.06
		Base	20.334015	703,861.92	9.890000	342,342.35	-361,519.57	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	22,263.000	19.986477	444,958.93	22.370000	498,023.31	53,064.38	0.08
		Base		19.986477	444,958.93	22.370000	498,023.31	53,064.38	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	20,202.000	17.011031	343,656.84	19.960000	403,231.92	59,575.08	0.07
		Base		17.011031	343,656.84	19.960000	403,231.92	59,575.08	0.07
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	52,398.000	13.355402	699,796.33	45.660000	2,392,492.68	1,692,696.35	0.39
		Base		13.355402	699,796.33	45.660000	2,392,492.68	1,692,696.35	0.39
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	27,735.000	18.964258	525,973.70	71.200000	1,974,732.00	1,448,758.30	0.33
		Base		18.964258	525,973.70	71.200000	1,974,732.00	1,448,758.30	0.33
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,628.000	31.449477	491,492.43	61.740000	964,872.72	473,380.29	0.16
		Base		31.449477	491,492.43	61.740000	964,872.72	473,380.29	0.16
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	14,727.000	12.183181	179,421.71	25.410000	374,213.07	194,791.36	0.06
		Base		12.183181	179,421.71	25.410000	374,213.07	194,791.36	0.06
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	30,696.000	45.774374	1,405,090.18	70.170000	2,153,938.32	748,848.14	0.35
		Base		45.774374	1,405,090.18	70.170000	2,153,938.32	748,848.14	0.35
009728106	AKORN INC COMMON STOCK								
		Local	68,985.000	6.527563	450,303.92	1.500000	103,477.50	-346,826.42	0.02
		Base		6.527563	450,303.92	1.500000	103,477.50	-346,826.42	0.02
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,019.000	63.604065	446,436.93	125.550000	881,235.45	434,798.52	0.15
		Base		63.604065	446,436.93	125.550000	881,235.45	434,798.52	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	26,366.000	40.574659	1,069,791.47	42.970000	1,132,947.02	63,155.55	0.19
		Base		40.574659	1,069,791.47	42.970000	1,132,947.02	63,155.55	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,220.000	32.368266	719,222.87	75.920000	1,686,942.40	967,719.53	0.28
		Base		32.368266	719,222.87	75.920000	1,686,942.40	967,719.53	0.28
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	13,861.000	34.582055	479,341.87	37.600000	521,173.60	41,831.73	0.09
		Base		34.582055	479,341.87	37.600000	521,173.60	41,831.73	0.09
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,549.000	74.890136	715,125.91	174.040000	1,661,907.96	946,782.05	0.27
		Base		74.890136	715,125.91	174.040000	1,661,907.96	946,782.05	0.27
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	32,986.000	19.772630	652,219.97	21.570000	711,508.02	59,288.05	0.12
		Base		19.772630	652,219.97	21.570000	711,508.02	59,288.05	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	34,738.000	36.776854	1,277,554.37	45.900000	1,594,474.20	316,919.83	0.26
		Base		36.776854	1,277,554.37	45.900000	1,594,474.20	316,919.83	0.26
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	81,482.000	16.133976	1,314,628.67	10.760000	876,746.32	-437,882.35	0.14
		Base		16.133976	1,314,628.67	10.760000	876,746.32	-437,882.35	0.14
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	65,918.000	25.239914	1,663,764.66	29.930000	1,972,925.74	309,161.08	0.33
		Base		25.239914	1,663,764.66	29.930000	1,972,925.74	309,161.08	0.33
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,161.000	37.097098	414,040.71	27.390000	305,699.79	-108,340.92	0.05
		Base		37.097098	414,040.71	27.390000	305,699.79	-108,340.92	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,672.000	25.598282	682,757.37	86.640000	2,310,862.08	1,628,104.71	0.38
		Base		25.598282	682,757.37	86.640000	2,310,862.08	1,628,104.71	0.38
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,237.000	14.443799	277,855.37	19.470000	374,544.39	96,689.02	0.06
		Base		14.443799	277,855.37	19.470000	374,544.39	96,689.02	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	11,268.000	Local	47.560408	535,910.68	104.510000	1,177,618.68	641,708.00	0.19
		Base	47.560408	535,910.68	104.510000	1,177,618.68	641,708.00	0.19
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	13,969.000	Local	30.639662	428,005.44	66.030000	922,373.07	494,367.63	0.15
		Base	30.639662	428,005.44	66.030000	922,373.07	494,367.63	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	47,393.000	Local	33.172104	1,572,125.53	42.540000	2,016,098.22	443,972.69	0.33
		Base	33.172104	1,572,125.53	42.540000	2,016,098.22	443,972.69	0.33
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	24,800.000	Local	20.302070	503,491.34	19.290000	478,392.00	-25,099.34	0.08
		Base	20.302070	503,491.34	19.290000	478,392.00	-25,099.34	0.08
034164103	ANDERSONS INC/THE COMMON STOCK							
	23,595.000	Local	30.531936	720,401.03	25.280000	596,481.60	-123,919.43	0.10
		Base	30.531936	720,401.03	25.280000	596,481.60	-123,919.43	0.10
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	27,211.000	Local	16.726561	455,146.45	16.010000	435,648.11	-19,498.34	0.07
		Base	16.726561	455,146.45	16.010000	435,648.11	-19,498.34	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	10,323.000	Local	37.534303	387,466.61	51.850000	535,247.55	147,780.94	0.09
		Base	37.534303	387,466.61	51.850000	535,247.55	147,780.94	0.09
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	21,793.000	Local	66.511071	1,449,475.76	92.100000	2,007,135.30	557,659.54	0.33
		Base	66.511071	1,449,475.76	92.100000	2,007,135.30	557,659.54	0.33
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	19,212.000	Local	21.054737	404,503.60	32.500000	624,390.00	219,886.40	0.10
		Base	21.054737	404,503.60	32.500000	624,390.00	219,886.40	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	103,402.000	Local	18.678378	1,931,381.65	18.290000	1,891,222.58	-40,159.07	0.31
		Base	18.678378	1,931,381.65	18.290000	1,891,222.58	-40,159.07	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	27,978.000	Local	37.536603	1,050,199.08	66.690000	1,865,852.82	815,653.74	0.31
		Base	37.536603	1,050,199.08	66.690000	1,865,852.82	815,653.74	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	13,832.000	Local	46.593315	644,478.73	11.880000	164,324.16	-480,154.57	0.03
		Base	46.593315	644,478.73	11.880000	164,324.16	-480,154.57	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	18,468.000	Local	24.410133	450,806.33	27.600000	509,716.80	58,910.47	0.08
		Base	24.410133	450,806.33	27.600000	509,716.80	58,910.47	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	92,449.000	Local	11.169591	1,032,617.51	10.040000	928,187.96	-104,429.55	0.15
		Base	11.169591	1,032,617.51	10.040000	928,187.96	-104,429.55	0.15
039653100	ARCOSA INC COMMON STOCK USD.01							
	35,000.000	Local	28.105936	983,707.77	44.550000	1,559,250.00	575,542.23	0.26
		Base	28.105936	983,707.77	44.550000	1,559,250.00	575,542.23	0.26
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	54,794.000	Local	7.345730	402,501.94	4.210000	230,682.74	-171,819.20	0.04
		Base	7.345730	402,501.94	4.210000	230,682.74	-171,819.20	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	40,157.000	Local	13.741417	551,814.09	18.350000	736,880.95	185,066.86	0.12
		Base	13.741417	551,814.09	18.350000	736,880.95	185,066.86	0.12
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	42,647.000	Local	23.338912	995,334.59	17.870000	762,101.89	-233,232.70	0.13
		Base	23.338912	995,334.59	17.870000	762,101.89	-233,232.70	0.13
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	48,232.000	Local	29.918898	1,443,048.31	63.430000	3,059,355.76	1,616,307.45	0.50
		Base	29.918898	1,443,048.31	63.430000	3,059,355.76	1,616,307.45	0.50
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	14,004.000	Local	51.356889	719,201.88	111.790000	1,565,507.16	846,305.28	0.26
		Base	51.356889	719,201.88	111.790000	1,565,507.16	846,305.28	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,318.000	36.799102	600,487.75	42.000000	685,356.00	84,868.25	0.11
		Base		36.799102	600,487.75	42.000000	685,356.00	84,868.25	0.11
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,725.000	45.173923	845,881.71	27.570000	516,248.25	-329,633.46	0.09
		Base		45.173923	845,881.71	27.570000	516,248.25	-329,633.46	0.09
05379B107	AVISTA CORP COMMON STOCK								
		Local	48,291.000	29.373948	1,418,497.31	48.090000	2,322,314.19	903,816.88	0.38
		Base		29.373948	1,418,497.31	48.090000	2,322,314.19	903,816.88	0.38
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	320,635.000	2.882524	924,238.23	5.640000	1,808,381.40	884,143.17	0.30
		Base		2.882524	924,238.23	5.640000	1,808,381.40	884,143.17	0.30
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,465.000	31.599726	741,487.56	24.095000	565,389.18	-176,098.38	0.09
		Base		31.599726	741,487.56	24.095000	565,389.18	-176,098.38	0.09
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	38,592.000	19.464646	751,179.60	30.280000	1,168,565.76	417,386.16	0.19
		Base		19.464646	751,179.60	30.280000	1,168,565.76	417,386.16	0.19
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	46,380.000	25.932617	1,202,754.79	17.930000	831,593.40	-371,161.39	0.14
		Base		25.932617	1,202,754.79	17.930000	831,593.40	-371,161.39	0.14
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,086.000	22.735707	479,405.11	64.930000	1,369,113.98	889,708.87	0.23
		Base		22.735707	479,405.11	64.930000	1,369,113.98	889,708.87	0.23
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,272.000	46.839472	1,090,048.19	101.630000	2,365,133.36	1,275,085.17	0.39
		Base		46.839472	1,090,048.19	101.630000	2,365,133.36	1,275,085.17	0.39
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	32,451.000	17.517433	568,458.22	17.180000	557,508.18	-10,950.04	0.09
		Base		17.517433	568,458.22	17.180000	557,508.18	-10,950.04	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	27,003.000	43.189728	1,166,252.23	56.590000	1,528,099.77	361,847.54	0.25
		Base		43.189728	1,166,252.23	56.590000	1,528,099.77	361,847.54	0.25
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	28,031.000	10.644647	298,380.10	4.270000	119,692.37	-178,687.73	0.02
		Base		10.644647	298,380.10	4.270000	119,692.37	-178,687.73	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,481.000	28.961178	998,610.39	61.960000	2,136,442.76	1,137,832.37	0.35
		Base		28.961178	998,610.39	61.960000	2,136,442.76	1,137,832.37	0.35
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,357.000	20.703077	152,312.54	20.500000	150,818.50	-1,494.04	0.02
		Base		20.703077	152,312.54	20.500000	150,818.50	-1,494.04	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	27,241.000	17.806636	485,070.58	34.360000	936,000.76	450,930.18	0.15
		Base		17.806636	485,070.58	34.360000	936,000.76	450,930.18	0.15
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	31,093.000	39.121484	1,216,404.31	32.880000	1,022,337.84	-194,066.47	0.17
		Base		39.121484	1,216,404.31	32.880000	1,022,337.84	-194,066.47	0.17
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	28,239.000	34.134476	963,923.47	28.720000	811,024.08	-152,899.39	0.13
		Base		34.134476	963,923.47	28.720000	811,024.08	-152,899.39	0.13
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	24,602.000	23.446332	576,826.67	46.300000	1,139,072.60	562,245.93	0.19
		Base		23.446332	576,826.67	46.300000	1,139,072.60	562,245.93	0.19
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	13,870.000	46.403353	643,614.51	37.960000	526,505.20	-117,109.31	0.09
		Base		46.403353	643,614.51	37.960000	526,505.20	-117,109.31	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	62,870.000	19.238084	1,209,498.32	22.070000	1,387,540.90	178,042.58	0.23
		Base		19.238084	1,209,498.32	22.070000	1,387,540.90	178,042.58	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
095229100	BLUCORA INC COMMON STOCK USD.0001							
	35,410.000	Local	13.757328	487,146.99	26.140000	925,617.40	438,470.41	0.15
		Base	13.757328	487,146.99	26.140000	925,617.40	438,470.41	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	28,210.000	Local	30.293986	854,593.34	36.530000	1,030,511.30	175,917.96	0.17
		Base	30.293986	854,593.34	36.530000	1,030,511.30	175,917.96	0.17
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
	13,442.000	Local	36.175888	486,276.29	23.340000	313,736.28	-172,540.01	0.05
		Base	36.175888	486,276.29	23.340000	313,736.28	-172,540.01	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK							
	20,669.000	Local	29.518371	610,115.20	44.530000	920,390.57	310,275.37	0.15
		Base	29.518371	610,115.20	44.530000	920,390.57	310,275.37	0.15
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
	60,248.000	Local	8.761479	527,861.61	12.030000	724,783.44	196,921.83	0.12
		Base	8.761479	527,861.61	12.030000	724,783.44	196,921.83	0.12
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
	27,590.000	Local	28.140408	776,393.87	53.600000	1,478,824.00	702,430.13	0.24
		Base	28.140408	776,393.87	53.600000	1,478,824.00	702,430.13	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	36,024.000	Local	31.798713	1,145,516.82	57.260000	2,062,734.24	917,217.42	0.34
		Base	31.798713	1,145,516.82	57.260000	2,062,734.24	917,217.42	0.34
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
	30,748.000	Local	18.137269	557,684.75	6.660000	204,781.68	-352,903.07	0.03
		Base	18.137269	557,684.75	6.660000	204,781.68	-352,903.07	0.03
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	57,733.000	Local	10.299562	594,624.59	16.460000	950,285.18	355,660.59	0.16
		Base	10.299562	594,624.59	16.460000	950,285.18	355,660.59	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
	52,327.000	Local	12.809983	670,307.96	41.960000	2,195,640.92	1,525,332.96	0.36
		Base	12.809983	670,307.96	41.960000	2,195,640.92	1,525,332.96	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	20,664.000	Local	40.779605	842,669.76	27.040000	558,754.56	-283,915.20	0.09
		Base	40.779605	842,669.76	27.040000	558,754.56	-283,915.20	0.09
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
	125,575.000	Local	9.168704	1,151,360.01	1.050000	131,853.75	-1,019,506.26	0.02
		Base	9.168704	1,151,360.01	1.050000	131,853.75	-1,019,506.26	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	23,846.000	Local	22.373765	533,524.80	51.780000	1,234,745.88	701,221.08	0.20
		Base	22.373765	533,524.80	51.780000	1,234,745.88	701,221.08	0.20
126501105	CTS CORP COMMON STOCK							
	23,596.000	Local	12.843737	303,060.83	30.010000	708,115.96	405,055.13	0.12
		Base	12.843737	303,060.83	30.010000	708,115.96	405,055.13	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
	96,334.000	Local	15.228754	1,467,046.76	21.580000	2,078,887.72	611,840.96	0.34
		Base	15.228754	1,467,046.76	21.580000	2,078,887.72	611,840.96	0.34
12739A100	CADENCE BANCORP COMMON STOCK							
	92,756.000	Local	17.743088	1,645,777.86	18.130000	1,681,666.28	35,888.42	0.28
		Base	17.743088	1,645,777.86	18.130000	1,681,666.28	35,888.42	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	21,936.000	Local	24.526791	538,019.69	42.750000	937,764.00	399,744.31	0.15
		Base	24.526791	538,019.69	42.750000	937,764.00	399,744.31	0.15
128126109	CALAMP CORP COMMON STOCK USD.01							
	24,721.000	Local	15.085502	372,928.70	9.580000	236,827.18	-136,101.52	0.04
		Base	15.085502	372,928.70	9.580000	236,827.18	-136,101.52	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	11,844.000	Local	36.906664	437,122.53	90.590000	1,072,947.96	635,825.43	0.18
		Base	36.906664	437,122.53	90.590000	1,072,947.96	635,825.43	0.18
129500104	CALERES INC COMMON STOCK USD.01							
	29,517.000	Local	15.902092	469,382.04	23.750000	701,028.75	231,646.71	0.12
		Base	15.902092	469,382.04	23.750000	701,028.75	231,646.71	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	34,853.000	Local	27.637612	963,253.69	51.560000	1,797,020.68	833,766.99	0.30
		Base	27.637612	963,253.69	51.560000	1,797,020.68	833,766.99	0.30
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	68,111.000	Local	8.691008	591,953.23	21.200000	1,443,953.20	851,999.97	0.24
		Base	8.691008	591,953.23	21.200000	1,443,953.20	851,999.97	0.24
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01							
	282,604.000	Local	9.227314	2,607,675.97	4.830000	1,364,977.32	-1,242,698.65	0.22
		Base	9.227314	2,607,675.97	4.830000	1,364,977.32	-1,242,698.65	0.22
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
	68,472.000	Local	11.569510	792,187.47	7.920000	542,298.24	-249,889.23	0.09
		Base	11.569510	792,187.47	7.920000	542,298.24	-249,889.23	0.09
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	25,477.000	Local	40.418327	1,029,737.72	48.590000	1,237,927.43	208,189.71	0.20
		Base	40.418327	1,029,737.72	48.590000	1,237,927.43	208,189.71	0.20
141633107	CARE.COM INC COMMON STOCK USD.001							
	20,394.000	Local	22.388345	456,587.90	15.030000	306,521.82	-150,066.08	0.05
		Base	22.388345	456,587.90	15.030000	306,521.82	-150,066.08	0.05
14174T107	CARETRUST REIT INC REIT USD.01							
	76,513.000	Local	14.914666	1,141,165.81	20.630000	1,578,463.19	437,297.38	0.26
		Base	14.914666	1,141,165.81	20.630000	1,578,463.19	437,297.38	0.26
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
	15,727.000	Local	27.465770	431,954.17	17.400000	273,649.80	-158,304.37	0.05
		Base	27.465770	431,954.17	17.400000	273,649.80	-158,304.37	0.05
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	6,220.000	Local	105.468264	656,012.60	195.380000	1,215,263.60	559,251.00	0.20
		Base	105.468264	656,012.60	195.380000	1,215,263.60	559,251.00	0.20
150602209	CEDAR REALTY TRUST INC REIT USD.06							
	62,202.000	Local	5.206329	323,844.09	2.950000	183,495.90	-140,348.19	0.03
		Base	5.206329	323,844.09	2.950000	183,495.90	-140,348.19	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	7,101.000	Local	17.027434	120,911.81	31.070000	220,628.07	99,716.26	0.04
		Base	17.027434	120,911.81	31.070000	220,628.07	99,716.26	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	29,081.000	Local	14.298596	415,817.46	29.360000	853,818.16	438,000.70	0.14
		Base	14.298596	415,817.46	29.360000	853,818.16	438,000.70	0.14
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	20,539.000	Local	22.080514	453,511.67	29.580000	607,543.62	154,031.95	0.10
		Base	22.080514	453,511.67	29.580000	607,543.62	154,031.95	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	36,030.000	Local	13.089130	471,601.36	7.515000	270,765.45	-200,835.91	0.04
		Base	13.089130	471,601.36	7.515000	270,765.45	-200,835.91	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	19,554.000	Local	26.539726	518,957.80	27.350000	534,801.90	15,844.10	0.09
		Base	26.539726	518,957.80	27.350000	534,801.90	15,844.10	0.09
157210105	CEVA INC COMMON STOCK USD.001							
	15,918.000	Local	26.240920	417,702.97	26.960000	429,149.28	11,446.31	0.07
		Base	26.240920	417,702.97	26.960000	429,149.28	11,446.31	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	25,922.000	Local	40.553525	1,051,228.48	67.490000	1,749,475.78	698,247.30	0.29
		Base	40.553525	1,051,228.48	67.490000	1,749,475.78	698,247.30	0.29
16208T102	CHATHAM LODGING TRUST REIT USD.01							
	34,056.000	Local	20.491754	697,867.17	18.340000	624,587.04	-73,280.13	0.10
		Base	20.491754	697,867.17	18.340000	624,587.04	-73,280.13	0.10
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	18,476.000	Local	34.405458	635,675.25	38.110000	704,120.36	68,445.11	0.12
		Base	34.405458	635,675.25	38.110000	704,120.36	68,445.11	0.12
168615102	CHICO S FAS INC COMMON STOCK USD.01							
	85,853.000	Local	8.393826	720,635.15	3.810000	327,099.93	-393,535.22	0.05
		Base	8.393826	720,635.15	3.810000	327,099.93	-393,535.22	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	11,272.000	Local	53.517941	603,254.23	62.520000	704,725.44	101,471.21	0.12
		Base	53.517941	603,254.23	62.520000	704,725.44	101,471.21	0.12
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	12,026.000	Local	29.892235	359,484.02	25.920000	311,713.92	-47,770.10	0.05
		Base	29.892235	359,484.02	25.920000	311,713.92	-47,770.10	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
	36,494.000	Local	16.398359	598,441.72	10.470000	382,092.18	-216,349.54	0.06
		Base	16.398359	598,441.72	10.470000	382,092.18	-216,349.54	0.06
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	14,503.000	Local	41.893143	607,576.25	46.240000	670,618.72	63,042.47	0.11
		Base	41.893143	607,576.25	46.240000	670,618.72	63,042.47	0.11
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	11,798.000	Local	41.103846	484,943.17	81.950000	966,846.10	481,902.93	0.16
		Base	41.103846	484,943.17	81.950000	966,846.10	481,902.93	0.16
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	11,982.000	Local	39.485997	473,121.22	21.360000	255,935.52	-217,185.70	0.04
		Base	39.485997	473,121.22	21.360000	255,935.52	-217,185.70	0.04
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	195,711.000	Local	7.145074	1,398,369.61	8.400000	1,643,972.40	245,602.79	0.27
		Base	7.145074	1,398,369.61	8.400000	1,643,972.40	245,602.79	0.27
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	3,364.000	Local	214.324628	720,988.05	284.050000	955,544.20	234,556.15	0.16
		Base	214.324628	720,988.05	284.050000	955,544.20	234,556.15	0.16
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	30,167.000	Local	37.959746	1,145,131.66	65.810000	1,985,290.27	840,158.61	0.33
		Base	37.959746	1,145,131.66	65.810000	1,985,290.27	840,158.61	0.33
192576106	COHU INC COMMON STOCK USD1.0							
	29,892.000	Local	15.407151	460,550.55	22.850000	683,032.20	222,481.65	0.11
		Base	15.407151	460,550.55	22.850000	683,032.20	222,481.65	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,209.000	27.574815	1,439,653.50	40.685000	2,124,123.17	684,469.67	0.35
		Base		27.574815	1,439,653.50	40.685000	2,124,123.17	684,469.67	0.35
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,545.000	15.354742	407,591.63	49.850000	1,323,268.25	915,676.62	0.22
		Base		15.354742	407,591.63	49.850000	1,323,268.25	915,676.62	0.22
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	37,452.000	33.803890	1,266,023.27	70.940000	2,656,844.88	1,390,821.61	0.44
		Base		33.803890	1,266,023.27	70.940000	2,656,844.88	1,390,821.61	0.44
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	85,587.000	10.671323	913,326.54	2.900000	248,202.30	-665,124.24	0.04
		Base		10.671323	913,326.54	2.900000	248,202.30	-665,124.24	0.04
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	13,756.000	28.393351	390,578.94	42.860000	589,582.16	199,003.22	0.10
		Base		28.393351	390,578.94	42.860000	589,582.16	199,003.22	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	9,043.000	55.017963	497,527.44	26.400000	238,735.20	-258,792.24	0.04
		Base		55.017963	497,527.44	26.400000	238,735.20	-258,792.24	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,647.000	23.864823	421,142.53	35.490000	626,292.03	205,149.50	0.10
		Base		23.864823	421,142.53	35.490000	626,292.03	205,149.50	0.10
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,538.000	39.358983	808,354.80	111.830000	2,296,764.54	1,488,409.74	0.38
		Base		39.358983	808,354.80	111.830000	2,296,764.54	1,488,409.74	0.38
208242107	CONN S INC COMMON STOCK USD.01								
		Local	13,807.000	20.469949	282,628.59	12.390000	171,068.73	-111,559.86	0.03
		Base		20.469949	282,628.59	12.390000	171,068.73	-111,559.86	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	18,747.000	24.360382	456,684.08	14.510000	272,018.97	-184,665.11	0.04
		Base		24.360382	456,684.08	14.510000	272,018.97	-184,665.11	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	52,299.000	Local	21.179988	1,107,692.18	3.880000	202,920.12	-904,772.06	0.03
		Base	21.179988	1,107,692.18	3.880000	202,920.12	-904,772.06	0.03
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	12,211.000	Local	95.703099	1,168,630.54	33.160000	404,916.76	-763,713.78	0.07
		Base	95.703099	1,168,630.54	33.160000	404,916.76	-763,713.78	0.07
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	36,284.000	Local	26.419802	958,616.08	28.750000	1,043,165.00	84,548.92	0.17
		Base	26.419802	958,616.08	28.750000	1,043,165.00	84,548.92	0.17
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	74,440.000	Local	20.266011	1,508,601.89	12.100000	900,724.00	-607,877.89	0.15
		Base	20.266011	1,508,601.89	12.100000	900,724.00	-607,877.89	0.15
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	32,968.000	Local	33.420923	1,101,820.98	27.190000	896,399.92	-205,421.06	0.15
		Base	33.420923	1,101,820.98	27.190000	896,399.92	-205,421.06	0.15
221006109	CORVEL CORP COMMON STOCK USD.0001							
	6,498.000	Local	30.842553	200,414.91	87.360000	567,665.28	367,250.37	0.09
		Base	30.842553	200,414.91	87.360000	567,665.28	367,250.37	0.09
22304C100	COVETRUS INC COMMON STOCK							
	70,656.000	Local	11.645184	822,802.12	13.200000	932,659.20	109,857.08	0.15
		Base	11.645184	822,802.12	13.200000	932,659.20	109,857.08	0.15
227046109	CROCS INC COMMON STOCK USD.001							
	49,658.000	Local	21.661134	1,075,648.59	41.890000	2,080,173.62	1,004,525.03	0.34
		Base	21.661134	1,075,648.59	41.890000	2,080,173.62	1,004,525.03	0.34
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	26,667.000	Local	8.954392	238,786.76	11.620000	309,870.54	71,083.78	0.05
		Base	8.954392	238,786.76	11.620000	309,870.54	71,083.78	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	27,144.000	Local	11.720844	318,150.58	27.090000	735,330.96	417,180.38	0.12
		Base	11.720844	318,150.58	27.090000	735,330.96	417,180.38	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
229669106	CUBIC CORP COMMON STOCK							
	22,635.000	Local	51.522274	1,166,206.67	63.570000	1,438,906.95	272,700.28	0.24
		Base	51.522274	1,166,206.67	63.570000	1,438,906.95	272,700.28	0.24
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	20,864.000	Local	26.032848	543,149.35	23.810000	496,771.84	-46,377.51	0.08
		Base	26.032848	543,149.35	23.810000	496,771.84	-46,377.51	0.08
232109108	CUTERA INC COMMON STOCK USD.001							
	10,301.000	Local	44.103953	454,314.82	35.810000	368,878.81	-85,436.01	0.06
		Base	44.103953	454,314.82	35.810000	368,878.81	-85,436.01	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	42,802.000	Local	15.217729	651,349.23	10.610000	454,129.22	-197,220.01	0.07
		Base	15.217729	651,349.23	10.610000	454,129.22	-197,220.01	0.07
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	10,608.000	Local	67.200040	712,858.02	44.940000	476,723.52	-236,134.50	0.08
		Base	67.200040	712,858.02	44.940000	476,723.52	-236,134.50	0.08
23332B106	DSP GROUP INC COMMON STOCK USD.001							
	16,681.000	Local	9.044375	150,869.22	15.740000	262,558.94	111,689.72	0.04
		Base	9.044375	150,869.22	15.740000	262,558.94	111,689.72	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	11,606.000	Local	57.697258	669,634.38	39.810000	462,034.86	-207,599.52	0.08
		Base	57.697258	669,634.38	39.810000	462,034.86	-207,599.52	0.08
234264109	DAKTRONICS INC COMMON STOCK							
	27,166.000	Local	10.171391	276,316.00	6.090000	165,440.94	-110,875.06	0.03
		Base	10.171391	276,316.00	6.090000	165,440.94	-110,875.06	0.03
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	118,488.000	Local	17.033074	2,018,214.90	28.080000	3,327,143.04	1,308,928.14	0.55
		Base	17.033074	2,018,214.90	28.080000	3,327,143.04	1,308,928.14	0.55
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
	22,315.000	Local	42.257772	942,982.18	40.170000	896,393.55	-46,588.63	0.15
		Base	42.257772	942,982.18	40.170000	896,393.55	-46,588.63	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
	356,602.000	Local	2.229576	795,071.09	1.410000	502,808.82	-292,262.27	0.08
		Base	2.229576	795,071.09	1.410000	502,808.82	-292,262.27	0.08
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
	39,934.000	Local	20.802374	830,721.99	15.740000	628,561.16	-202,160.83	0.10
		Base	20.802374	830,721.99	15.740000	628,561.16	-202,160.83	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01							
	46,839.000	Local	10.550900	494,193.61	7.190000	336,772.41	-157,421.20	0.06
		Base	10.550900	494,193.61	7.190000	336,772.41	-157,421.20	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	145,024.000	Local	10.530081	1,527,114.49	11.080000	1,606,865.92	79,751.43	0.26
		Base	10.530081	1,527,114.49	11.080000	1,606,865.92	79,751.43	0.26
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
	55,528.000	Local	12.350493	685,798.18	10.560000	586,375.68	-99,422.50	0.10
		Base	12.350493	685,798.18	10.560000	586,375.68	-99,422.50	0.10
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	20,503.000	Local	11.332581	232,351.90	17.720000	363,313.16	130,961.26	0.06
		Base	11.332581	232,351.90	17.720000	363,313.16	130,961.26	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
	22,319.000	Local	14.690583	327,879.13	20.890000	466,243.91	138,364.78	0.08
		Base	14.690583	327,879.13	20.890000	466,243.91	138,364.78	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	12,155.000	Local	62.203314	756,081.28	83.520000	1,015,185.60	259,104.32	0.17
		Base	62.203314	756,081.28	83.520000	1,015,185.60	259,104.32	0.17
254543101	DIODES INC COMMON STOCK USD.667							
	29,924.000	Local	25.924248	775,757.19	56.370000	1,686,815.88	911,058.69	0.28
		Base	25.924248	775,757.19	56.370000	1,686,815.88	911,058.69	0.28
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK							
	41,894.000	Local	25.011385	1,047,826.96	4.000000	167,576.00	-880,250.96	0.03
		Base	25.011385	1,047,826.96	4.000000	167,576.00	-880,250.96	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
	51,454.000	Local	23.950302	1,232,338.83	3.950000	203,243.30	-1,029,095.53	0.03
		Base	23.950302	1,232,338.83	3.950000	203,243.30	-1,029,095.53	0.03
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	22,591.000	Local	24.735677	558,803.68	10.470000	236,527.77	-322,275.91	0.04
		Base	24.735677	558,803.68	10.470000	236,527.77	-322,275.91	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	21,115.000	Local	41.865934	883,999.19	75.720000	1,598,827.80	714,828.61	0.26
		Base	41.865934	883,999.19	75.720000	1,598,827.80	714,828.61	0.26
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	26,181.000	Local	38.132045	998,335.06	46.910000	1,228,150.71	229,815.65	0.20
		Base	38.132045	998,335.06	46.910000	1,228,150.71	229,815.65	0.20
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	14,139.000	Local	13.296425	187,998.15	15.140000	214,064.46	26,066.31	0.04
		Base	13.296425	187,998.15	15.140000	214,064.46	26,066.31	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01							
	14,344.000	Local	19.444048	278,905.42	10.170000	145,878.48	-133,026.94	0.02
		Base	19.444048	278,905.42	10.170000	145,878.48	-133,026.94	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	24,322.000	Local	56.275815	1,368,740.38	48.630000	1,182,778.86	-185,961.52	0.19
		Base	56.275815	1,368,740.38	48.630000	1,182,778.86	-185,961.52	0.19
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	7,322.000	Local	58.108044	425,467.10	60.080000	439,905.76	14,438.66	0.07
		Base	58.108044	425,467.10	60.080000	439,905.76	14,438.66	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	53,673.000	Local	20.881583	1,120,777.22	23.730000	1,273,660.29	152,883.07	0.21
		Base	20.881583	1,120,777.22	23.730000	1,273,660.29	152,883.07	0.21
278715206	EBIX INC COMMON STOCK USD.1							
	16,113.000	Local	23.089194	372,036.19	33.410000	538,335.33	166,299.14	0.09
		Base	23.089194	372,036.19	33.410000	538,335.33	166,299.14	0.09

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27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	19,746.000	Local	25.108851	495,799.37	20.700000	408,742.20	-87,057.17	0.07
		Base	25.108851	495,799.37	20.700000	408,742.20	-87,057.17	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001							
	14,711.000	Local	27.407590	403,193.05	96.080000	1,413,432.88	1,010,239.83	0.23
		Base	27.407590	403,193.05	96.080000	1,413,432.88	1,010,239.83	0.23
282914100	8X8 INC COMMON STOCK USD.001							
	72,539.000	Local	11.266927	817,291.61	18.300000	1,327,463.70	510,172.09	0.22
		Base	11.266927	817,291.61	18.300000	1,327,463.70	510,172.09	0.22
283677854	EL PASO ELECTRIC CO COMMON STOCK							
	29,487.000	Local	35.353486	1,042,468.24	67.890000	2,001,872.43	959,404.19	0.33
		Base	35.353486	1,042,468.24	67.890000	2,001,872.43	959,404.19	0.33
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	31,748.000	Local	31.328073	994,603.67	53.950000	1,712,804.60	718,200.93	0.28
		Base	31.328073	994,603.67	53.950000	1,712,804.60	718,200.93	0.28
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	23,027.000	Local	20.243428	466,145.41	41.750000	961,377.25	495,231.84	0.16
		Base	20.243428	466,145.41	41.750000	961,377.25	495,231.84	0.16
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	11,572.000	Local	49.642637	574,464.59	61.780000	714,918.16	140,453.57	0.12
		Base	49.642637	574,464.59	61.780000	714,918.16	140,453.57	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	19,996.000	Local	30.170557	603,290.46	35.360000	707,058.56	103,768.10	0.12
		Base	30.170557	603,290.46	35.360000	707,058.56	103,768.10	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	15,167.000	Local	30.359717	460,465.83	57.400000	870,585.80	410,119.97	0.14
		Base	30.359717	460,465.83	57.400000	870,585.80	410,119.97	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	15,042.000	Local	48.691358	732,415.41	66.880000	1,006,008.96	273,593.55	0.17
		Base	48.691358	732,415.41	66.880000	1,006,008.96	273,593.55	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	24,442.000	Local	23.671243	578,572.52	24.060000	588,074.52	9,502.00	0.10
		Base	23.671243	578,572.52	24.060000	588,074.52	9,502.00	0.10
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	36,298.000	Local	13.749189	499,068.08	45.370000	1,646,840.26	1,147,772.18	0.27
		Base	13.749189	499,068.08	45.370000	1,646,840.26	1,147,772.18	0.27
294268107	EPLUS INC COMMON STOCK USD.01							
	9,776.000	Local	44.244475	432,533.99	84.290000	824,019.04	391,485.05	0.14
		Base	44.244475	432,533.99	84.290000	824,019.04	391,485.05	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	18,802.000	Local	37.319915	701,689.04	92.500000	1,739,185.00	1,037,495.96	0.29
		Base	37.319915	701,689.04	92.500000	1,739,185.00	1,037,495.96	0.29
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	58,648.000	Local	24.147532	1,416,204.46	24.810000	1,455,056.88	38,852.42	0.24
		Base	24.147532	1,416,204.46	24.810000	1,455,056.88	38,852.42	0.24
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	17,723.000	Local	22.115641	391,955.50	19.060000	337,800.38	-54,155.12	0.06
		Base	22.115641	391,955.50	19.060000	337,800.38	-54,155.12	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
	43,208.000	Local	20.405898	881,698.06	34.040000	1,470,800.32	589,102.26	0.24
		Base	20.405898	881,698.06	34.040000	1,470,800.32	589,102.26	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	24,677.000	Local	31.365736	774,012.27	69.460000	1,714,064.42	940,052.15	0.28
		Base	31.365736	774,012.27	69.460000	1,714,064.42	940,052.15	0.28
30214U102	EXPONENT INC COMMON STOCK USD.001							
	37,528.000	Local	16.706673	626,968.04	69.010000	2,589,807.28	1,962,839.24	0.43
		Base	16.706673	626,968.04	69.010000	2,589,807.28	1,962,839.24	0.43
30219E103	EXPRESS INC COMMON STOCK							
	48,787.000	Local	17.004306	829,589.07	4.870000	237,592.69	-591,996.38	0.04
		Base	17.004306	829,589.07	4.870000	237,592.69	-591,996.38	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	87,985.000	Local	14.271643	1,255,690.47	7.370000	648,449.45	-607,241.02	0.11
		Base	14.271643	1,255,690.47	7.370000	648,449.45	-607,241.02	0.11
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	20,390.000	Local	15.275168	311,460.68	7.830000	159,653.70	-151,806.98	0.03
		Base	15.275168	311,460.68	7.830000	159,653.70	-151,806.98	0.03
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	37,989.000	Local	21.600900	820,596.60	6.820000	259,084.98	-561,511.62	0.04
		Base	21.600900	820,596.60	6.820000	259,084.98	-561,511.62	0.04
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	12,597.000	Local	42.957476	541,135.33	50.350000	634,258.95	93,123.62	0.10
		Base	42.957476	541,135.33	50.350000	634,258.95	93,123.62	0.10
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	43,794.000	Local	8.947056	391,827.36	32.250000	1,412,356.50	1,020,529.14	0.23
		Base	8.947056	391,827.36	32.250000	1,412,356.50	1,020,529.14	0.23
315405100	FERRO CORP COMMON STOCK USD1.0							
	59,365.000	Local	18.882055	1,120,933.19	14.830000	880,382.95	-240,550.24	0.15
		Base	18.882055	1,120,933.19	14.830000	880,382.95	-240,550.24	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	15,512.000	Local	23.434312	363,513.05	9.890000	153,413.68	-210,099.37	0.03
		Base	23.434312	363,513.05	9.890000	153,413.68	-210,099.37	0.03
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	157,316.000	Local	6.168271	970,367.70	10.590000	1,665,976.44	695,608.74	0.27
		Base	6.168271	970,367.70	10.590000	1,665,976.44	695,608.74	0.27
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	71,206.000	Local	7.419506	528,313.36	14.510000	1,033,199.06	504,885.70	0.17
		Base	7.419506	528,313.36	14.510000	1,033,199.06	504,885.70	0.17
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	71,942.000	Local	21.390559	1,538,879.61	25.440000	1,830,204.48	291,324.87	0.30
		Base	21.390559	1,538,879.61	25.440000	1,830,204.48	291,324.87	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	79,558.000	Local	15.441683	1,228,509.44	23.060000	1,834,607.48	606,098.04	0.30
		Base	15.441683	1,228,509.44	23.060000	1,834,607.48	606,098.04	0.30
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	24,950.000	Local	32.111316	801,177.33	38.250000	954,337.50	153,160.17	0.16
		Base	32.111316	801,177.33	38.250000	954,337.50	153,160.17	0.16
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	54,809.000	Local	14.217373	779,239.98	25.970000	1,423,389.73	644,149.75	0.23
		Base	14.217373	779,239.98	25.970000	1,423,389.73	644,149.75	0.23
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	7,683.000	Local	35.306745	271,261.72	41.700000	320,381.10	49,119.38	0.05
		Base	35.306745	271,261.72	41.700000	320,381.10	49,119.38	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	20,387.000	Local	37.262455	759,669.67	69.950000	1,426,070.65	666,400.98	0.24
		Base	37.262455	759,669.67	69.950000	1,426,070.65	666,400.98	0.24
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	33,681.000	Local	16.979203	571,876.53	7.880000	265,406.28	-306,470.25	0.04
		Base	16.979203	571,876.53	7.880000	265,406.28	-306,470.25	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	64,483.000	Local	20.122344	1,297,549.14	28.190000	1,817,775.77	520,226.63	0.30
		Base	20.122344	1,297,549.14	28.190000	1,817,775.77	520,226.63	0.30
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	27,887.000	Local	28.097267	783,548.49	69.570000	1,940,098.59	1,156,550.10	0.32
		Base	28.097267	783,548.49	69.570000	1,940,098.59	1,156,550.10	0.32
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	27,841.000	Local	27.701518	771,237.96	57.320000	1,595,846.12	824,608.16	0.26
		Base	27.701518	771,237.96	57.320000	1,595,846.12	824,608.16	0.26
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK							
	9,690.000	Local	36.772214	356,322.75	34.330000	332,657.70	-23,665.05	0.05
		Base	36.772214	356,322.75	34.330000	332,657.70	-23,665.05	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	77,610.000	Local	12.369292	959,980.72	8.560000	664,341.60	-295,639.12	0.11
		Base	12.369292	959,980.72	8.560000	664,341.60	-295,639.12	0.11
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	36,885.000	Local	29.546402	1,089,819.02	51.570000	1,902,159.45	812,340.43	0.31
		Base	29.546402	1,089,819.02	51.570000	1,902,159.45	812,340.43	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	18,664.000	Local	15.118470	282,171.12	12.390000	231,246.96	-50,924.16	0.04
		Base	15.118470	282,171.12	12.390000	231,246.96	-50,924.16	0.04
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	38,964.000	Local	19.270461	750,854.23	22.710000	884,872.44	134,018.21	0.15
		Base	19.270461	750,854.23	22.710000	884,872.44	134,018.21	0.15
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	31,153.000	Local	37.668677	1,173,492.28	33.500000	1,043,625.50	-129,866.78	0.17
		Base	37.668677	1,173,492.28	33.500000	1,043,625.50	-129,866.78	0.17
36251C103	GMS INC COMMON STOCK USD.01							
	30,520.000	Local	20.956889	639,604.25	27.080000	826,481.60	186,877.35	0.14
		Base	20.956889	639,604.25	27.080000	826,481.60	186,877.35	0.14
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	47,790.000	Local	5.260016	251,376.15	6.080000	290,563.20	39,187.05	0.05
		Base	5.260016	251,376.15	6.080000	290,563.20	39,187.05	0.05
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	89,081.000	Local	10.702178	953,360.76	6.380000	568,336.78	-385,023.98	0.09
		Base	10.702178	953,360.76	6.380000	568,336.78	-385,023.98	0.09
366505105	GARRETT MOTION INC COMMON STOCK USD.001							
	54,318.000	Local	14.583697	792,157.27	9.990000	542,636.82	-249,520.45	0.09
		Base	14.583697	792,157.27	9.990000	542,636.82	-249,520.45	0.09
371532102	GENESCO INC COMMON STOCK USD1.0							
	10,315.000	Local	54.198932	559,061.98	47.920000	494,294.80	-64,767.18	0.08
		Base	54.198932	559,061.98	47.920000	494,294.80	-64,767.18	0.08

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37253A103	GENTHERM INC COMMON STOCK								
		Local	23,698.000	50.250246	1,190,830.33	44.390000	1,051,954.22	-138,876.11	0.17
		Base		50.250246	1,190,830.33	44.390000	1,051,954.22	-138,876.11	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,878.000	42.952805	424,287.81	16.770000	165,654.06	-258,633.75	0.03
		Base		42.952805	424,287.81	16.770000	165,654.06	-258,633.75	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	25,021.000	21.587713	540,146.17	32.870000	822,440.27	282,294.10	0.14
		Base		21.587713	540,146.17	32.870000	822,440.27	282,294.10	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,353.000	16.287634	380,365.11	50.440000	1,177,925.32	797,560.21	0.19
		Base		16.287634	380,365.11	50.440000	1,177,925.32	797,560.21	0.19
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	62,051.000	20.250136	1,256,541.17	45.990000	2,853,725.49	1,597,184.32	0.47
		Base		20.250136	1,256,541.17	45.990000	2,853,725.49	1,597,184.32	0.47
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	31,970.000	19.243355	615,210.06	18.300000	585,051.00	-30,159.06	0.10
		Base		19.243355	615,210.06	18.300000	585,051.00	-30,159.06	0.10
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	64,778.000	17.772835	1,151,288.68	20.280000	1,313,697.84	162,409.16	0.22
		Base		17.772835	1,151,288.68	20.280000	1,313,697.84	162,409.16	0.22
379890106	GLU MOBILE INC COMMON STOCK USD.0001								
		Local	83,356.000	5.883800	490,450.03	6.050000	504,303.80	13,853.77	0.08
		Base		5.883800	490,450.03	6.050000	504,303.80	13,853.77	0.08
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	33,829.000	27.680400	936,400.25	27.680399	936,400.25	0.00	0.15
		Base		27.680400	936,400.25	27.680399	936,400.25	0.00	0.15
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	39,722.000	18.728447	743,931.37	18.380000	730,090.36	-13,841.01	0.12
		Base		18.728447	743,931.37	18.380000	730,090.36	-13,841.01	0.12

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391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	40,736.000	31.319104	1,275,815.01	34.740000	1,415,168.64	139,353.63	0.23
		Base		31.319104	1,275,815.01	34.740000	1,415,168.64	139,353.63	0.23
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	24,462.000	22.541017	551,398.35	15.430000	377,448.66	-173,949.69	0.06
		Base		22.541017	551,398.35	15.430000	377,448.66	-173,949.69	0.06
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	23,592.000	34.506329	814,073.31	32.430000	765,088.56	-48,984.75	0.13
		Base		34.506329	814,073.31	32.430000	765,088.56	-48,984.75	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	10,779.000	43.348515	467,253.64	17.080000	184,105.32	-283,148.32	0.03
		Base		43.348515	467,253.64	17.080000	184,105.32	-283,148.32	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	30,843.000	14.096819	434,788.20	20.330000	627,038.19	192,249.99	0.10
		Base		14.096819	434,788.20	20.330000	627,038.19	192,249.99	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	12,666.000	54.505745	690,369.77	100.000000	1,266,600.00	576,230.23	0.21
		Base		54.505745	690,369.77	100.000000	1,266,600.00	576,230.23	0.21
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,880.000	13.997408	432,239.95	22.380000	691,094.40	258,854.45	0.11
		Base		13.997408	432,239.95	22.380000	691,094.40	258,854.45	0.11
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	105,546.000	9.378999	989,915.84	3.040000	320,859.84	-669,056.00	0.05
		Base		9.378999	989,915.84	3.040000	320,859.84	-669,056.00	0.05
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,640.000	42.273394	196,148.55	45.650000	211,816.00	15,667.45	0.03
		Base		42.273394	196,148.55	45.650000	211,816.00	15,667.45	0.03
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	63,827.000	16.342923	1,043,119.73	29.600000	1,889,279.20	846,159.47	0.31
		Base		16.342923	1,043,119.73	29.600000	1,889,279.20	846,159.47	0.31

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41043F208	HANGER INC COMMON STOCK USD.01							
	27,024.000	Local	22.607839	610,954.25	27.610000	746,132.64	135,178.39	0.12
		Base	22.607839	610,954.25	27.610000	746,132.64	135,178.39	0.12
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	22,519.000	Local	12.462370	280,640.10	19.995000	450,267.41	169,627.31	0.07
		Base	12.462370	280,640.10	19.995000	450,267.41	169,627.31	0.07
413160102	HARMONIC INC COMMON STOCK USD.001							
	65,472.000	Local	6.081006	398,135.65	7.800000	510,681.60	112,545.95	0.08
		Base	6.081006	398,135.65	7.800000	510,681.60	112,545.95	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	56,918.000	Local	16.166850	920,184.79	23.010000	1,309,683.18	389,498.39	0.22
		Base	16.166850	920,184.79	23.010000	1,309,683.18	389,498.39	0.22
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	13,094.000	Local	15.033063	196,842.93	20.160000	263,975.04	67,132.11	0.04
		Base	15.033063	196,842.93	20.160000	263,975.04	67,132.11	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	33,722.000	Local	27.747737	935,709.20	29.290000	987,717.38	52,008.18	0.16
		Base	27.747737	935,709.20	29.290000	987,717.38	52,008.18	0.16
420261109	HAWKINS INC COMMON STOCK USD.05							
	6,852.000	Local	39.267588	269,061.51	45.810000	313,890.12	44,828.61	0.05
		Base	39.267588	269,061.51	45.810000	313,890.12	44,828.61	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,053.000	Local	53.094649	480,665.86	35.780000	323,916.34	-156,749.52	0.05
		Base	53.094649	480,665.86	35.780000	323,916.34	-156,749.52	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK							
	18,513.000	Local	27.213780	503,808.71	27.200000	503,553.60	-255.11	0.08
		Base	27.213780	503,808.71	27.200000	503,553.60	-255.11	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	33,854.000	Local	18.232225	617,233.76	21.050000	712,626.70	95,392.94	0.12
		Base	18.232225	617,233.76	21.050000	712,626.70	95,392.94	0.12

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422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	13,871.000	Local	21.998237	305,137.54	32.500000	450,807.50	145,669.96	0.07
		Base	21.998237	305,137.54	32.500000	450,807.50	145,669.96	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	102,317.000	Local	6.367413	651,494.55	9.630000	985,312.71	333,818.16	0.16
		Base	6.367413	651,494.55	9.630000	985,312.71	333,818.16	0.16
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	26,503.000	Local	33.722374	893,744.07	28.300000	750,034.90	-143,709.17	0.12
		Base	33.722374	893,744.07	28.300000	750,034.90	-143,709.17	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	25,989.000	Local	19.349589	502,876.47	14.550000	378,139.95	-124,736.52	0.06
		Base	19.349589	502,876.47	14.550000	378,139.95	-124,736.52	0.06
42805E306	HESKA CORP COMMON STOCK USD.001							
	5,099.000	Local	103.435540	527,417.82	95.940000	489,198.06	-38,219.76	0.08
		Base	103.435540	527,417.82	95.940000	489,198.06	-38,219.76	0.08
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	12,760.000	Local	40.025524	510,725.68	28.040000	357,790.40	-152,935.28	0.06
		Base	40.025524	510,725.68	28.040000	357,790.40	-152,935.28	0.06
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	149,974.000	Local	8.724640	1,308,469.14	1.690000	253,456.06	-1,055,013.08	0.04
		Base	8.724640	1,308,469.14	1.690000	253,456.06	-1,055,013.08	0.04
431571108	HILLENBRAND INC COMMON STOCK							
	53,636.000	Local	25.438736	1,364,432.04	33.310000	1,786,615.16	422,183.12	0.29
		Base	25.438736	1,364,432.04	33.310000	1,786,615.16	422,183.12	0.29
43785V102	HOMESTREET INC COMMON STOCK							
	17,668.000	Local	31.160629	550,545.99	34.000000	600,712.00	50,166.01	0.10
		Base	31.160629	550,545.99	34.000000	600,712.00	50,166.01	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	91,762.000	Local	10.168947	933,122.92	14.860000	1,363,583.32	430,460.40	0.22
		Base	10.168947	933,122.92	14.860000	1,363,583.32	430,460.40	0.22

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,834.000	20.980321	625,926.91	43.660000	1,302,552.44	676,625.53	0.21
		Base		20.980321	625,926.91	43.660000	1,302,552.44	676,625.53	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,161.000	36.303636	877,132.14	51.290000	1,239,217.69	362,085.55	0.20
		Base		36.303636	877,132.14	51.290000	1,239,217.69	362,085.55	0.20
45031U101	ISTAR INC REIT USD.001								
		Local	42,744.000	10.802173	461,728.10	14.510000	620,215.44	158,487.34	0.10
		Base		10.802173	461,728.10	14.510000	620,215.44	158,487.34	0.10
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	65,785.000	10.028344	659,714.60	14.080000	926,252.80	266,538.20	0.15
		Base		10.028344	659,714.60	14.080000	926,252.80	266,538.20	0.15
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	24,879.000	44.180513	1,099,166.99	83.250000	2,071,176.75	972,009.76	0.34
		Base		44.180513	1,099,166.99	83.250000	2,071,176.75	972,009.76	0.34
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	47,155.000	21.250703	1,002,076.90	22.420000	1,057,215.10	55,138.20	0.17
		Base		21.250703	1,002,076.90	22.420000	1,057,215.10	55,138.20	0.17
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,899.000	21.172341	548,342.46	70.290000	1,820,440.71	1,272,098.25	0.30
		Base		21.172341	548,342.46	70.290000	1,820,440.71	1,272,098.25	0.30
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,730.000	49.619805	879,759.14	103.440000	1,833,991.20	954,232.06	0.30
		Base		49.619805	879,759.14	103.440000	1,833,991.20	954,232.06	0.30
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,252.000	48.909433	697,057.24	31.980000	455,778.96	-241,278.28	0.08
		Base		48.909433	697,057.24	31.980000	455,778.96	-241,278.28	0.08
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,244.000	39.172780	518,804.30	21.490000	284,613.56	-234,190.74	0.05
		Base		39.172780	518,804.30	21.490000	284,613.56	-234,190.74	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45780L104	INOGEN INC COMMON STOCK USD.001							
	13,215.000	Local	50.254498	664,113.19	68.330000	902,980.95	238,867.76	0.15
		Base	50.254498	664,113.19	68.330000	902,980.95	238,867.76	0.15
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	15,425.000	Local	28.782772	443,974.26	68.870000	1,062,319.75	618,345.49	0.18
		Base	28.782772	443,974.26	68.870000	1,062,319.75	618,345.49	0.18
45781M101	INNOVIVA INC COMMON STOCK							
	48,379.000	Local	10.759215	520,520.06	14.160000	685,046.64	164,526.58	0.11
		Base	10.759215	520,520.06	14.160000	685,046.64	164,526.58	0.11
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	8,598.000	Local	79.925166	687,196.58	75.870000	652,330.26	-34,866.32	0.11
		Base	79.925166	687,196.58	75.870000	652,330.26	-34,866.32	0.11
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	23,655.000	Local	34.810825	823,450.06	80.430000	1,902,571.65	1,079,121.59	0.31
		Base	34.810825	823,450.06	80.430000	1,902,571.65	1,079,121.59	0.31
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	12,752.000	Local	24.748022	315,586.78	72.710000	927,197.92	611,611.14	0.15
		Base	24.748022	315,586.78	72.710000	927,197.92	611,611.14	0.15
458665304	INTERFACE INC COMMON STOCK USD.1							
	42,282.000	Local	16.258037	687,422.31	16.590000	701,458.38	14,036.07	0.12
		Base	16.258037	687,422.31	16.590000	701,458.38	14,036.07	0.12
46116V105	INTL FCSTONE INC COMMON STOCK USD.01							
	11,792.000	Local	30.722363	362,278.11	48.830000	575,803.36	213,525.25	0.09
		Base	30.722363	362,278.11	48.830000	575,803.36	213,525.25	0.09
461203101	INVACARE CORP COMMON STOCK USD.25							
	24,372.000	Local	21.813817	531,646.36	9.020000	219,835.44	-311,810.92	0.04
		Base	21.813817	531,646.36	9.020000	219,835.44	-311,810.92	0.04
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	103,417.000	Local	17.149068	1,773,505.19	16.650000	1,721,893.05	-51,612.14	0.28
		Base	17.149068	1,773,505.19	16.650000	1,721,893.05	-51,612.14	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	70,268.000	Local	11.532294	810,351.26	24.640000	1,731,403.52	921,052.26	0.29
		Base	11.532294	810,351.26	24.640000	1,731,403.52	921,052.26	0.29
462726100	IROBOT CORP COMMON STOCK USD.01							
	20,469.000	Local	33.177876	679,117.95	50.630000	1,036,345.47	357,227.52	0.17
		Base	33.177876	679,117.95	50.630000	1,036,345.47	357,227.52	0.17
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	367,203.000	Local	79.812918	29,307,543.04	83.850000	30,789,971.55	1,482,428.51	5.07
		Base	79.812918	29,307,543.04	83.850000	30,789,971.55	1,482,428.51	5.07
465741106	ITRON INC COMMON STOCK							
	25,491.000	Local	38.041218	969,708.68	83.950000	2,139,969.45	1,170,260.77	0.35
		Base	38.041218	969,708.68	83.950000	2,139,969.45	1,170,260.77	0.35
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	10,807.000	Local	71.151474	768,933.98	184.270000	1,991,405.89	1,222,471.91	0.33
		Base	71.151474	768,933.98	184.270000	1,991,405.89	1,222,471.91	0.33
47009K107	JAGGED PEAK ENERGY INC COMMON STOCK USD.01							
	43,302.000	Local	7.214346	312,395.62	8.490000	367,633.98	55,238.36	0.06
		Base	7.214346	312,395.62	8.490000	367,633.98	55,238.36	0.06
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	22,912.000	Local	31.259460	716,216.74	112.660000	2,581,265.92	1,865,049.18	0.43
		Base	31.259460	716,216.74	112.660000	2,581,265.92	1,865,049.18	0.43
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	17,484.000	Local	20.025700	350,129.34	20.420000	357,023.28	6,893.94	0.06
		Base	20.025700	350,129.34	20.420000	357,023.28	6,893.94	0.06
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01							
	15,230.000	Local	27.341554	416,411.86	6.440000	98,081.20	-318,330.66	0.02
		Base	27.341554	416,411.86	6.440000	98,081.20	-318,330.66	0.02
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	11,491.000	Local	61.241874	703,730.37	110.890000	1,274,236.99	570,506.62	0.21
		Base	61.241874	703,730.37	110.890000	1,274,236.99	570,506.62	0.21

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483548103	KAMAN CORP COMMON STOCK USD1.0							
	20,174.000	Local	37.072698	747,904.60	65.920000	1,329,870.08	581,965.48	0.22
		Base	37.072698	747,904.60	65.920000	1,329,870.08	581,965.48	0.22
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	24,019.000	Local	17.759074	426,555.21	22.580000	542,349.02	115,793.81	0.09
		Base	17.759074	426,555.21	22.580000	542,349.02	115,793.81	0.09
488360207	KEMET CORP COMMON STOCK USD.01							
	42,030.000	Local	24.834337	1,043,787.20	27.050000	1,136,911.50	93,124.30	0.19
		Base	24.834337	1,043,787.20	27.050000	1,136,911.50	93,124.30	0.19
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	14,916.000	Local	100.349460	1,496,812.54	101.660000	1,516,360.56	19,548.02	0.25
		Base	100.349460	1,496,812.54	101.660000	1,516,360.56	19,548.02	0.25
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	60,812.000	Local	23.873273	1,451,781.48	19.530000	1,187,658.36	-264,123.12	0.20
		Base	23.873273	1,451,781.48	19.530000	1,187,658.36	-264,123.12	0.20
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	62,310.000	Local	13.754625	857,050.68	21.150000	1,317,856.50	460,805.82	0.22
		Base	13.754625	857,050.68	21.150000	1,317,856.50	460,805.82	0.22
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	33,796.000	Local	37.287803	1,260,178.59	41.990000	1,419,094.04	158,915.45	0.23
		Base	37.287803	1,260,178.59	41.990000	1,419,094.04	158,915.45	0.23
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	14,985.000	Local	34.507615	517,096.61	38.220000	572,726.70	55,630.09	0.09
		Base	34.507615	517,096.61	38.220000	572,726.70	55,630.09	0.09
500643200	KORN FERRY COMMON STOCK USD.01							
	40,045.000	Local	21.050792	842,978.95	42.400000	1,697,908.00	854,929.05	0.28
		Base	21.050792	842,978.95	42.400000	1,697,908.00	854,929.05	0.28
50077C106	KRATON CORP COMMON STOCK USD.01							
	22,947.000	Local	28.654614	657,537.43	25.320000	581,018.04	-76,519.39	0.10
		Base	28.654614	657,537.43	25.320000	581,018.04	-76,519.39	0.10

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501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	45,901.000	Local	11.348933	520,927.38	27.200000	1,248,507.20	727,579.82	0.21
		Base	11.348933	520,927.38	27.200000	1,248,507.20	727,579.82	0.21
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	21,437.000	Local	39.434614	845,359.81	137.760000	2,953,161.12	2,107,801.31	0.49
		Base	39.434614	845,359.81	137.760000	2,953,161.12	2,107,801.31	0.49
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	14,451.000	Local	41.788600	603,887.06	70.650000	1,020,963.15	417,076.09	0.17
		Base	41.788600	603,887.06	70.650000	1,020,963.15	417,076.09	0.17
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	18,106.000	Local	38.730937	701,262.34	107.130000	1,939,695.78	1,238,433.44	0.32
		Base	38.730937	701,262.34	107.130000	1,939,695.78	1,238,433.44	0.32
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1							
	15,870.000	Local	31.211275	495,322.94	4.200000	66,654.00	-428,668.94	0.01
		Base	31.211275	495,322.94	4.200000	66,654.00	-428,668.94	0.01
502175102	LTC PROPERTIES INC REIT USD.01							
	28,771.000	Local	35.688560	1,026,795.57	44.770000	1,288,077.67	261,282.10	0.21
		Base	35.688560	1,026,795.57	44.770000	1,288,077.67	261,282.10	0.21
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	33,571.000	Local	14.855420	498,711.29	31.480000	1,056,815.08	558,103.79	0.17
		Base	14.855420	498,711.29	31.480000	1,056,815.08	558,103.79	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001							
	24,231.000	Local	33.873886	820,798.12	8.820000	213,717.42	-607,080.70	0.04
		Base	33.873886	820,798.12	8.820000	213,717.42	-607,080.70	0.04
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	28,393.000	Local	16.682205	473,657.84	20.510000	582,340.43	108,682.59	0.10
		Base	16.682205	473,657.84	20.510000	582,340.43	108,682.59	0.10
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	130,437.000	Local	5.797455	756,202.61	2.870000	374,354.19	-381,848.42	0.06
		Base	5.797455	756,202.61	2.870000	374,354.19	-381,848.42	0.06

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525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	11,864.000	Local	31.803510	377,316.84	35.950000	426,510.80	49,193.96	0.07
		Base	31.803510	377,316.84	35.950000	426,510.80	49,193.96	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	179,401.000	Local	9.736719	1,746,777.19	10.620000	1,905,238.62	158,461.43	0.31
		Base	9.736719	1,746,777.19	10.620000	1,905,238.62	158,461.43	0.31
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,837.000	Local	71.028950	556,653.88	95.990000	752,273.63	195,619.75	0.12
		Base	71.028950	556,653.88	95.990000	752,273.63	195,619.75	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	19,485.000	Local	22.726006	442,816.23	5.960000	116,130.60	-326,685.63	0.02
		Base	22.726006	442,816.23	5.960000	116,130.60	-326,685.63	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	16,392.000	Local	46.352582	759,811.52	147.000000	2,409,624.00	1,649,812.48	0.40
		Base	46.352582	759,811.52	147.000000	2,409,624.00	1,649,812.48	0.40
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	44,557.000	Local	13.820376	615,794.48	37.000000	1,648,609.00	1,032,814.52	0.27
		Base	13.820376	615,794.48	37.000000	1,648,609.00	1,032,814.52	0.27
53814L108	LIVENT CORP COMMON STOCK USD.001							
	105,655.000	Local	12.029526	1,270,979.55	8.550000	903,350.25	-367,629.30	0.15
		Base	12.029526	1,270,979.55	8.550000	903,350.25	-367,629.30	0.15
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	20,780.000	Local	27.082091	562,765.86	9.770000	203,020.60	-359,745.26	0.03
		Base	27.082091	562,765.86	9.770000	203,020.60	-359,745.26	0.03
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	30,312.000	Local	22.097039	669,805.46	23.160000	702,025.92	32,220.46	0.12
		Base	22.097039	669,805.46	23.160000	702,025.92	32,220.46	0.12
550819106	LYDALL INC COMMON STOCK USD.1							
	12,702.000	Local	15.750518	200,063.08	20.520000	260,645.04	60,581.96	0.04
		Base	15.750518	200,063.08	20.520000	260,645.04	60,581.96	0.04

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552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	23,905.000	19.502518	466,207.69	19.980000	477,621.90	11,414.21	0.08
		Base		19.502518	466,207.69	19.980000	477,621.90	11,414.21	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	36,245.000	20.847785	755,627.97	38.160000	1,383,109.20	627,481.23	0.23
		Base		20.847785	755,627.97	38.160000	1,383,109.20	627,481.23	0.23
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,613.000	86.566921	832,167.81	48.450000	465,749.85	-366,417.96	0.08
		Base		86.566921	832,167.81	48.450000	465,749.85	-366,417.96	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,368.000	19.379327	394,718.14	39.350000	801,480.80	406,762.66	0.13
		Base		19.379327	394,718.14	39.350000	801,480.80	406,762.66	0.13
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,886.000	46.486661	599,027.12	48.030000	618,914.58	19,887.46	0.10
		Base		46.486661	599,027.12	48.030000	618,914.58	19,887.46	0.10
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,046.000	30.637373	369,057.80	32.590000	392,579.14	23,521.34	0.06
		Base		30.637373	369,057.80	32.590000	392,579.14	23,521.34	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	55,997.000	18.631055	1,043,283.20	43.010000	2,408,430.97	1,365,147.77	0.40
		Base		18.631055	1,043,283.20	43.010000	2,408,430.97	1,365,147.77	0.40
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	15,762.000	54.830910	864,244.80	78.250000	1,233,376.50	369,131.70	0.20
		Base		54.830910	864,244.80	78.250000	1,233,376.50	369,131.70	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,493.000	32.039774	624,551.32	79.880000	1,557,100.84	932,549.52	0.26
		Base		32.039774	624,551.32	79.880000	1,557,100.84	932,549.52	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	17,007.000	36.234017	616,231.92	37.250000	633,510.75	17,278.83	0.10
		Base		36.234017	616,231.92	37.250000	633,510.75	17,278.83	0.10

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566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	16,638.000	Local	17.427686	289,961.84	31.770000	528,589.26	238,627.42	0.09
		Base	17.427686	289,961.84	31.770000	528,589.26	238,627.42	0.09
567908108	MARINEMAX INC COMMON STOCK USD.001							
	15,529.000	Local	11.819035	183,537.79	16.690000	259,179.01	75,641.22	0.04
		Base	11.819035	183,537.79	16.690000	259,179.01	75,641.22	0.04
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	28,090.000	Local	13.430734	377,269.31	21.490000	603,654.10	226,384.79	0.10
		Base	13.430734	377,269.31	21.490000	603,654.10	226,384.79	0.10
576690101	MATERION CORP COMMON STOCK							
	14,767.000	Local	34.453471	508,774.40	59.450000	877,898.15	369,123.75	0.14
		Base	34.453471	508,774.40	59.450000	877,898.15	369,123.75	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	19,642.000	Local	15.296526	300,454.36	22.880000	449,408.96	148,954.60	0.07
		Base	15.296526	300,454.36	22.880000	449,408.96	148,954.60	0.07
57686G105	MATSON INC COMMON STOCK							
	31,026.000	Local	26.765171	830,416.18	40.800000	1,265,860.80	435,444.62	0.21
		Base	26.765171	830,416.18	40.800000	1,265,860.80	435,444.62	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	22,683.000	Local	42.783218	970,451.73	38.170000	865,810.11	-104,641.62	0.14
		Base	42.783218	970,451.73	38.170000	865,810.11	-104,641.62	0.14
57776J100	MAXLINEAR INC COMMON STOCK							
	47,134.000	Local	29.754521	1,402,449.59	21.220000	1,000,183.48	-402,266.11	0.16
		Base	29.754521	1,402,449.59	21.220000	1,000,183.48	-402,266.11	0.16
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0							
	131,615.000	Local	2.133914	280,855.13	0.676600	89,050.71	-191,804.42	0.01
		Base	2.133914	280,855.13	0.676600	89,050.71	-191,804.42	0.01
584688105	MEDICINES COMPANY COMMON STOCK USD.001							
	53,802.000	Local	26.425988	1,421,770.98	84.940000	4,569,941.88	3,148,170.90	0.75
		Base	26.425988	1,421,770.98	84.940000	4,569,941.88	3,148,170.90	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	8,410.000	Local	48.210848	405,453.23	109.580000	921,567.80	516,114.57	0.15
		Base	48.210848	405,453.23	109.580000	921,567.80	516,114.57	0.15
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	19,818.000	Local	54.694437	1,083,934.36	84.060000	1,665,901.08	581,966.72	0.27
		Base	54.694437	1,083,934.36	84.060000	1,665,901.08	581,966.72	0.27
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	29,022.000	Local	14.137193	410,289.61	12.300000	356,970.60	-53,319.01	0.06
		Base	14.137193	410,289.61	12.300000	356,970.60	-53,319.01	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	30,903.000	Local	19.742926	610,115.64	9.770000	301,922.31	-308,193.33	0.05
		Base	19.742926	610,115.64	9.770000	301,922.31	-308,193.33	0.05
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	39,958.000	Local	21.161391	845,566.85	31.220000	1,247,488.76	401,921.91	0.21
		Base	21.161391	845,566.85	31.220000	1,247,488.76	401,921.91	0.21
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	26,057.000	Local	32.279932	841,118.19	61.110000	1,592,343.27	751,225.08	0.26
		Base	32.279932	841,118.19	61.110000	1,592,343.27	751,225.08	0.26
59064R109	MESA LABORATORIES INC COMMON STOCK							
	2,918.000	Local	237.435679	692,837.31	249.400000	727,749.20	34,911.89	0.12
		Base	237.435679	692,837.31	249.400000	727,749.20	34,911.89	0.12
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	25,012.000	Local	26.200584	655,329.00	36.510000	913,188.12	257,859.12	0.15
		Base	26.200584	655,329.00	36.510000	913,188.12	257,859.12	0.15
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	26,845.000	Local	17.821395	478,415.34	39.350000	1,056,350.75	577,935.41	0.17
		Base	17.821395	478,415.34	39.350000	1,056,350.75	577,935.41	0.17
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	55,318.000	Local	9.500552	525,551.53	8.090000	447,522.62	-78,028.91	0.07
		Base	9.500552	525,551.53	8.090000	447,522.62	-78,028.91	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	5,958.000	Local	139.906536	833,563.14	142.630000	849,789.54	16,226.40	0.14
		Base	139.906536	833,563.14	142.630000	849,789.54	16,226.40	0.14
60740F105	MOBILE MINI INC COMMON STOCK USD.01							
	31,926.000	Local	27.084555	864,701.49	37.910000	1,210,314.66	345,613.17	0.20
		Base	27.084555	864,701.49	37.910000	1,210,314.66	345,613.17	0.20
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
	82,217.000	Local	15.354215	1,262,377.52	19.730000	1,622,141.41	359,763.89	0.27
		Base	15.354215	1,262,377.52	19.730000	1,622,141.41	359,763.89	0.27
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,638.000	Local	15.453760	133,489.58	48.550000	419,374.90	285,885.32	0.07
		Base	15.453760	133,489.58	48.550000	419,374.90	285,885.32	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	24,081.000	Local	44.618857	1,074,466.70	78.200000	1,883,134.20	808,667.50	0.31
		Base	44.618857	1,074,466.70	78.200000	1,883,134.20	808,667.50	0.31
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	23,332.000	Local	48.218531	1,125,034.76	85.330000	1,990,919.56	865,884.80	0.33
		Base	48.218531	1,125,034.76	85.330000	1,990,919.56	865,884.80	0.33
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	13,739.000	Local	32.709325	449,393.42	22.030000	302,670.17	-146,723.25	0.05
		Base	32.709325	449,393.42	22.030000	302,670.17	-146,723.25	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	11,886.000	Local	21.541777	256,045.56	21.740000	258,401.64	2,356.08	0.04
		Base	21.541777	256,045.56	21.740000	258,401.64	2,356.08	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	41,206.000	Local	23.197687	955,883.90	31.750000	1,308,290.50	352,406.60	0.22
		Base	23.197687	955,883.90	31.750000	1,308,290.50	352,406.60	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	25,739.000	Local	14.447581	371,866.28	16.680000	429,326.52	57,460.24	0.07
		Base	14.447581	371,866.28	16.680000	429,326.52	57,460.24	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	53,819.000	Local	21.364185	1,149,799.05	27.230000	1,465,491.37	315,692.32	0.24
		Base	21.364185	1,149,799.05	27.230000	1,465,491.37	315,692.32	0.24
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	31,699.000	Local	23.412746	742,160.65	40.560000	1,285,711.44	543,550.79	0.21
		Base	23.412746	742,160.65	40.560000	1,285,711.44	543,550.79	0.21
62914B100	NIC INC COMMON STOCK							
	48,467.000	Local	16.996450	823,766.93	22.350000	1,083,237.45	259,470.52	0.18
		Base	16.996450	823,766.93	22.350000	1,083,237.45	259,470.52	0.18
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	49,217.000	Local	16.106370	792,707.23	33.180000	1,633,020.06	840,312.83	0.27
		Base	16.106370	792,707.23	33.180000	1,633,020.06	840,312.83	0.27
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	22,567.000	Local	32.156038	725,665.31	35.220000	794,809.74	69,144.43	0.13
		Base	32.156038	725,665.31	35.220000	794,809.74	69,144.43	0.13
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	8,436.000	Local	41.692405	351,717.13	51.020000	430,404.72	78,687.59	0.07
		Base	41.692405	351,717.13	51.020000	430,404.72	78,687.59	0.07
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,647.000	Local	93.807464	342,115.82	88.390000	322,358.33	-19,757.49	0.05
		Base	93.807464	342,115.82	88.390000	322,358.33	-19,757.49	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	42,914.000	Local	25.142834	1,078,979.59	33.620000	1,442,768.68	363,789.09	0.24
		Base	25.142834	1,078,979.59	33.620000	1,442,768.68	363,789.09	0.24
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	24,673.000	Local	22.010725	543,070.63	32.990000	813,962.27	270,891.64	0.13
		Base	22.010725	543,070.63	32.990000	813,962.27	270,891.64	0.13
640079109	NEENAH INC COMMON STOCK USD.01							
	12,169.000	Local	32.635570	397,142.25	70.430000	857,062.67	459,920.42	0.14
		Base	32.635570	397,142.25	70.430000	857,062.67	459,920.42	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
640491106	NEOGEN CORP COMMON STOCK USD.16							
	37,952.000	Local	27.396392	1,039,747.88	65.260000	2,476,747.52	1,436,999.64	0.41
		Base	27.396392	1,039,747.88	65.260000	2,476,747.52	1,436,999.64	0.41
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	75,566.000	Local	17.599908	1,329,954.62	29.250000	2,210,305.50	880,350.88	0.36
		Base	17.599908	1,329,954.62	29.250000	2,210,305.50	880,350.88	0.36
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	21,856.000	Local	21.944070	479,609.60	24.510000	535,690.56	56,080.96	0.09
		Base	21.944070	479,609.60	24.510000	535,690.56	56,080.96	0.09
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	210,882.000	Local	6.111211	1,288,744.30	6.230000	1,313,794.86	25,050.56	0.22
		Base	6.111211	1,288,744.30	6.230000	1,313,794.86	25,050.56	0.22
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
	64,932.000	Local	11.200152	727,248.29	6.270000	407,123.64	-320,124.65	0.07
		Base	11.200152	727,248.29	6.270000	407,123.64	-320,124.65	0.07
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	35,067.000	Local	32.332242	1,133,794.72	16.070000	563,526.69	-570,268.03	0.09
		Base	32.332242	1,133,794.72	16.070000	563,526.69	-570,268.03	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	31,339.000	Local	15.566568	487,840.69	16.960000	531,509.44	43,668.75	0.09
		Base	15.566568	487,840.69	16.960000	531,509.44	43,668.75	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	72,574.000	Local	12.976231	941,737.02	16.630000	1,206,905.62	265,168.60	0.20
		Base	12.976231	941,737.02	16.630000	1,206,905.62	265,168.60	0.20
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	22,026.000	Local	48.984298	1,078,928.14	73.730000	1,623,976.98	545,048.84	0.27
		Base	48.984298	1,078,928.14	73.730000	1,623,976.98	545,048.84	0.27
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	37,163.000	Local	16.361603	608,046.27	23.610000	877,418.43	269,372.16	0.14
		Base	16.361603	608,046.27	23.610000	877,418.43	269,372.16	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
671044105	OSI SYSTEMS INC COMMON STOCK							
	12,356.000	Local	52.311134	646,356.37	100.740000	1,244,743.44	598,387.07	0.21
		Base	52.311134	646,356.37	100.740000	1,244,743.44	598,387.07	0.21
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01							
	209,296.000	Local	3.266100	683,581.67	3.266100	683,581.67	0.00	0.11
		Base	3.266100	683,581.67	3.266100	683,581.67	0.00	0.11
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	71,602.000	Local	14.254165	1,020,626.74	14.910000	1,067,585.82	46,959.08	0.18
		Base	14.254165	1,020,626.74	14.910000	1,067,585.82	46,959.08	0.18
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
	395,523.000	Local	2.645959	1,046,537.81	2.740000	1,083,733.02	37,195.21	0.18
		Base	2.645959	1,046,537.81	2.740000	1,083,733.02	37,195.21	0.18
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	34,888.000	Local	58.334469	2,035,172.94	32.140000	1,121,300.32	-913,872.62	0.18
		Base	58.334469	2,035,172.94	32.140000	1,121,300.32	-913,872.62	0.18
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	43,790.000	Local	24.254061	1,062,085.35	16.310000	714,214.90	-347,870.45	0.12
		Base	24.254061	1,062,085.35	16.310000	714,214.90	-347,870.45	0.12
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	123,062.000	Local	13.451535	1,655,372.78	18.290000	2,250,803.98	595,431.20	0.37
		Base	13.451535	1,655,372.78	18.290000	2,250,803.98	595,431.20	0.37
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	6,590.000	Local	22.678780	149,453.16	17.920000	118,092.80	-31,360.36	0.02
		Base	22.678780	149,453.16	17.920000	118,092.80	-31,360.36	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001							
	30,352.000	Local	25.990782	788,872.22	81.720000	2,480,365.44	1,691,493.22	0.41
		Base	25.990782	788,872.22	81.720000	2,480,365.44	1,691,493.22	0.41
68287N100	ONESPAN INC COMMON STOCK USD.001							
	23,582.000	Local	12.709411	299,713.32	17.120000	403,723.84	104,010.52	0.07
		Base	12.709411	299,713.32	17.120000	403,723.84	104,010.52	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
683344105	ONTO INNOVATION INC COMMON STOCK							
	35,517.000	Local	15.539215	551,906.31	36.540000	1,297,791.18	745,884.87	0.21
		Base	15.539215	551,906.31	36.540000	1,297,791.18	745,884.87	0.21
684000102	OPUS BANK COMMON STOCK							
	15,648.000	Local	31.146561	487,381.38	25.870000	404,813.76	-82,567.62	0.07
		Base	31.146561	487,381.38	25.870000	404,813.76	-82,567.62	0.07
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	44,675.000	Local	12.808413	572,215.86	8.030000	358,740.25	-213,475.61	0.06
		Base	12.808413	572,215.86	8.030000	358,740.25	-213,475.61	0.06
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	13,792.000	Local	40.426217	557,558.38	46.180000	636,914.56	79,356.18	0.10
		Base	40.426217	557,558.38	46.180000	636,914.56	79,356.18	0.10
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	45,490.000	Local	15.371155	699,233.86	5.170000	235,183.30	-464,050.56	0.04
		Base	15.371155	699,233.86	5.170000	235,183.30	-464,050.56	0.04
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	12,328.000	Local	49.354423	608,441.33	75.420000	929,777.76	321,336.43	0.15
		Base	49.354423	608,441.33	75.420000	929,777.76	321,336.43	0.15
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	42,656.000	Local	46.975433	2,003,784.06	26.170000	1,116,307.52	-887,476.54	0.18
		Base	46.975433	2,003,784.06	26.170000	1,116,307.52	-887,476.54	0.18
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	20,136.000	Local	17.780320	358,024.52	16.890000	340,097.04	-17,927.48	0.06
		Base	17.780320	358,024.52	16.890000	340,097.04	-17,927.48	0.06
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	42,272.000	Local	10.922774	461,727.49	14.910000	630,275.52	168,548.03	0.10
		Base	10.922774	461,727.49	14.910000	630,275.52	168,548.03	0.10
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	32,867.000	Local	30.941005	1,016,938.02	36.300000	1,193,072.10	176,134.08	0.20
		Base	30.941005	1,016,938.02	36.300000	1,193,072.10	176,134.08	0.20

Base Currency: USD - US DOLLAR

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69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	42,966.000	Local	36.835557	1,582,676.55	32.605000	1,400,906.43	-181,770.12	0.23
		Base	36.835557	1,582,676.55	32.605000	1,400,906.43	-181,770.12	0.23
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	30,217.000	Local	37.789097	1,141,873.13	45.300000	1,368,830.10	226,956.97	0.23
		Base	37.789097	1,141,873.13	45.300000	1,368,830.10	226,956.97	0.23
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	26,672.000	Local	20.803611	554,873.91	23.240000	619,857.28	64,983.37	0.10
		Base	20.803611	554,873.91	23.240000	619,857.28	64,983.37	0.10
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	14,108.000	Local	26.174191	369,265.49	16.270000	229,537.16	-139,728.33	0.04
		Base	26.174191	369,265.49	16.270000	229,537.16	-139,728.33	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,168.000	Local	43.193555	698,353.40	52.430000	847,688.24	149,334.84	0.14
		Base	43.193555	698,353.40	52.430000	847,688.24	149,334.84	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	9,745.000	Local	82.074802	799,818.95	30.350000	295,760.75	-504,058.20	0.05
		Base	82.074802	799,818.95	30.350000	295,760.75	-504,058.20	0.05
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	18,945.000	Local	3.298347	62,487.19	33.070000	626,511.15	564,023.96	0.10
		Base	3.298347	62,487.19	33.070000	626,511.15	564,023.96	0.10
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5							
	217,703.000	Local	4.429193	964,248.63	1.120000	243,827.36	-720,421.27	0.04
		Base	4.429193	964,248.63	1.120000	243,827.36	-720,421.27	0.04
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0							
	43,242.000	Local	15.466647	668,808.74	5.330000	230,479.86	-438,328.88	0.04
		Base	15.466647	668,808.74	5.330000	230,479.86	-438,328.88	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	72,540.000	Local	18.352881	1,331,317.97	22.290000	1,616,916.60	285,598.63	0.27
		Base	18.352881	1,331,317.97	22.290000	1,616,916.60	285,598.63	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	50,964.000	Local	6.950227	354,211.35	18.390000	937,227.96	583,016.61	0.15
		Base	6.950227	354,211.35	18.390000	937,227.96	583,016.61	0.15
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	23,603.000	Local	14.182787	334,756.31	46.070000	1,087,390.21	752,633.90	0.18
		Base	14.182787	334,756.31	46.070000	1,087,390.21	752,633.90	0.18
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	14,596.000	Local	13.397688	195,552.65	23.520000	343,297.92	147,745.27	0.06
		Base	13.397688	195,552.65	23.520000	343,297.92	147,745.27	0.06
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	14,684.000	Local	31.736891	466,024.51	24.830000	364,603.72	-101,420.79	0.06
		Base	31.736891	466,024.51	24.830000	364,603.72	-101,420.79	0.06
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	48,635.000	Local	9.751276	474,253.30	15.760000	766,487.60	292,234.30	0.13
		Base	9.751276	474,253.30	15.760000	766,487.60	292,234.30	0.13
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,384.000	Local	38.643183	401,270.81	79.940000	830,096.96	428,826.15	0.14
		Base	38.643183	401,270.81	79.940000	830,096.96	428,826.15	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	123,971.000	Local	6.763336	838,457.47	4.030000	499,603.13	-338,854.34	0.08
		Base	6.763336	838,457.47	4.030000	499,603.13	-338,854.34	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	23,689.000	Local	26.286267	622,695.39	27.340000	647,657.26	24,961.87	0.11
		Base	26.286267	622,695.39	27.340000	647,657.26	24,961.87	0.11
729132100	PLEXUS CORP COMMON STOCK USD.01							
	21,116.000	Local	34.871554	736,347.74	76.940000	1,624,665.04	888,317.30	0.27
		Base	34.871554	736,347.74	76.940000	1,624,665.04	888,317.30	0.27
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	6,375.000	Local	37.998772	242,242.17	48.990000	312,311.25	70,069.08	0.05
		Base	37.998772	242,242.17	48.990000	312,311.25	70,069.08	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,295.000	43.203091	920,009.83	98.910000	2,106,288.45	1,186,278.62	0.35
		Base		43.203091	920,009.83	98.910000	2,106,288.45	1,186,278.62	0.35
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	9,849.000	66.406253	654,035.19	60.090000	591,826.41	-62,208.78	0.10
		Base		66.406253	654,035.19	60.090000	591,826.41	-62,208.78	0.10
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	16,136.000	71.368586	1,151,603.50	71.020000	1,145,978.72	-5,624.78	0.19
		Base		71.368586	1,151,603.50	71.020000	1,145,978.72	-5,624.78	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,943.000	38.827222	1,512,048.52	36.140000	1,407,400.02	-104,648.50	0.23
		Base		38.827222	1,512,048.52	36.140000	1,407,400.02	-104,648.50	0.23
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	62,426.000	10.305430	643,326.75	5.090000	317,748.34	-325,578.41	0.05
		Base		10.305430	643,326.75	5.090000	317,748.34	-325,578.41	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,407.000	25.039667	811,460.48	41.550000	1,346,510.85	535,050.37	0.22
		Base		25.039667	811,460.48	41.550000	1,346,510.85	535,050.37	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	59,598.000	17.103155	1,019,313.86	11.250000	670,477.50	-348,836.36	0.11
		Base		17.103155	1,019,313.86	11.250000	670,477.50	-348,836.36	0.11
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,350.000	80.881230	1,565,051.81	101.550000	1,964,992.50	399,940.69	0.32
		Base		80.881230	1,565,051.81	101.550000	1,964,992.50	399,940.69	0.32
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,321.000	46.486575	386,814.79	59.180000	492,436.78	105,621.99	0.08
		Base		46.486575	386,814.79	59.180000	492,436.78	105,621.99	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,427.000	15.917657	691,256.09	24.650000	1,070,475.55	379,219.46	0.18
		Base		15.917657	691,256.09	24.650000	1,070,475.55	379,219.46	0.18

Base Currency: USD - US DOLLAR

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747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,369.000	57.686926	540,468.81	164.520000	1,541,387.88	1,000,919.07	0.25
		Base		57.686926	540,468.81	164.520000	1,541,387.88	1,000,919.07	0.25
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	172,104.000	3.857437	663,880.39	4.500000	774,468.00	110,587.61	0.13
		Base		3.857437	663,880.39	4.500000	774,468.00	110,587.61	0.13
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	24,145.000	33.470521	808,145.73	83.370000	2,012,968.65	1,204,822.92	0.33
		Base		33.470521	808,145.73	83.370000	2,012,968.65	1,204,822.92	0.33
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	24,002.000	17.184283	412,457.16	17.080000	409,954.16	-2,503.00	0.07
		Base		17.184283	412,457.16	17.080000	409,954.16	-2,503.00	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	33,388.000	8.964224	299,297.50	15.310000	511,170.28	211,872.78	0.08
		Base		8.964224	299,297.50	15.310000	511,170.28	211,872.78	0.08
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,999.000	40.164902	763,092.97	90.020000	1,710,289.98	947,197.01	0.28
		Base		40.164902	763,092.97	90.020000	1,710,289.98	947,197.01	0.28
749660106	RPC INC COMMON STOCK USD.1								
		Local	37,331.000	5.884864	219,687.85	5.240000	195,614.44	-24,073.41	0.03
		Base		5.884864	219,687.85	5.240000	195,614.44	-24,073.41	0.03
74967X103	RH COMMON STOCK USD.0001								
		Local	11,828.000	37.290815	441,075.76	213.500000	2,525,278.00	2,084,202.24	0.42
		Base		37.290815	441,075.76	213.500000	2,525,278.00	2,084,202.24	0.42
74971D101	RPT REALTY REIT USD.01								
		Local	58,252.000	13.141476	765,517.24	15.040000	876,110.08	110,592.84	0.14
		Base		13.141476	765,517.24	15.040000	876,110.08	110,592.84	0.14
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	30,184.000	19.283681	582,058.62	20.300000	612,735.20	30,676.58	0.10
		Base		19.283681	582,058.62	20.300000	612,735.20	30,676.58	0.10

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750917106	RAMBUS INC COMMON STOCK USD.001							
	80,694.000	Local	11.416492	921,242.44	13.775000	1,111,559.85	190,317.41	0.18
		Base	11.416492	921,242.44	13.775000	1,111,559.85	190,317.41	0.18
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	151,364.000	Local	4.028135	609,714.67	4.850000	734,115.40	124,400.73	0.12
		Base	4.028135	609,714.67	4.850000	734,115.40	124,400.73	0.12
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	25,886.000	Local	21.821038	564,859.38	34.460000	892,031.56	327,172.18	0.15
		Base	21.821038	564,859.38	34.460000	892,031.56	327,172.18	0.15
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	36,143.000	Local	21.315738	770,414.71	3.840000	138,789.12	-631,625.59	0.02
		Base	21.315738	770,414.71	3.840000	138,789.12	-631,625.59	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	12,906.000	Local	32.502044	419,471.38	38.490000	496,751.94	77,280.56	0.08
		Base	32.502044	419,471.38	38.490000	496,751.94	77,280.56	0.08
75574U101	READY CAPITAL CORP REIT USD.0001							
	25,484.000	Local	15.315829	390,308.59	15.420000	392,963.28	2,654.69	0.06
		Base	15.315829	390,308.59	15.420000	392,963.28	2,654.69	0.06
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	82,756.000	Local	7.026580	581,491.67	9.680000	801,078.08	219,586.41	0.13
		Base	7.026580	581,491.67	9.680000	801,078.08	219,586.41	0.13
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	9,372.000	Local	41.204335	386,167.03	33.020000	309,463.44	-76,703.59	0.05
		Base	41.204335	386,167.03	33.020000	309,463.44	-76,703.59	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
	81,560.000	Local	16.306435	1,329,952.83	16.540000	1,349,002.40	19,049.57	0.22
		Base	16.306435	1,329,952.83	16.540000	1,349,002.40	19,049.57	0.22
758932107	REGIS CORP COMMON STOCK USD.05							
	17,505.000	Local	15.724455	275,256.59	17.870000	312,814.35	37,557.76	0.05
		Base	15.724455	275,256.59	17.870000	312,814.35	37,557.76	0.05

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75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	22,685.000	Local	69.365351	1,573,552.99	40.970000	929,404.45	-644,148.54	0.15
		Base	69.365351	1,573,552.99	40.970000	929,404.45	-644,148.54	0.15
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	28,206.000	Local	19.159040	540,399.88	26.950000	760,151.70	219,751.82	0.13
		Base	19.159040	540,399.88	26.950000	760,151.70	219,751.82	0.13
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	35,665.000	Local	13.440951	479,371.52	28.840000	1,028,578.60	549,207.08	0.17
		Base	13.440951	479,371.52	28.840000	1,028,578.60	549,207.08	0.17
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	21,802.000	Local	11.987048	261,341.61	16.330000	356,026.66	94,685.05	0.06
		Base	11.987048	261,341.61	16.330000	356,026.66	94,685.05	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	83,977.000	Local	16.674109	1,400,241.68	17.660000	1,483,033.82	82,792.14	0.24
		Base	16.674109	1,400,241.68	17.660000	1,483,033.82	82,792.14	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	4,039.000	Local	58.604937	236,705.34	81.960000	331,036.44	94,331.10	0.05
		Base	58.604937	236,705.34	81.960000	331,036.44	94,331.10	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001							
	43,020.000	Local	13.648391	587,153.79	2.640000	113,572.80	-473,580.99	0.02
		Base	13.648391	587,153.79	2.640000	113,572.80	-473,580.99	0.02
775133101	ROGERS CORP COMMON STOCK USD1.0							
	13,443.000	Local	54.590306	733,857.49	124.730000	1,676,745.39	942,887.90	0.28
		Base	54.590306	733,857.49	124.730000	1,676,745.39	942,887.90	0.28
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	19,644.000	Local	8.420811	165,418.42	21.765000	427,551.66	262,133.24	0.07
		Base	8.420811	165,418.42	21.765000	427,551.66	262,133.24	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	27,896.000	Local	25.174936	702,280.01	40.290000	1,123,929.84	421,649.83	0.19
		Base	25.174936	702,280.01	40.290000	1,123,929.84	421,649.83	0.19

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78454L100	SM ENERGY CO COMMON STOCK USD.01							
	76,781.000	Local	10.902331	837,091.89	11.240000	863,018.44	25,926.55	0.14
		Base	10.902331	837,091.89	11.240000	863,018.44	25,926.55	0.14
784635104	SPX CORP COMMON STOCK USD.01							
	31,951.000	Local	14.015888	447,821.64	50.880000	1,625,666.88	1,177,845.24	0.27
		Base	14.015888	447,821.64	50.880000	1,625,666.88	1,177,845.24	0.27
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	25,234.000	Local	37.358181	942,696.34	55.420000	1,398,468.28	455,771.94	0.23
		Base	37.358181	942,696.34	55.420000	1,398,468.28	455,771.94	0.23
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	30,809.000	Local	33.739974	1,039,494.86	48.870000	1,505,635.83	466,140.97	0.25
		Base	33.739974	1,039,494.86	48.870000	1,505,635.83	466,140.97	0.25
78470V108	SRC ENERGY INC COMMON STOCK USD.001							
	176,285.000	Local	8.474946	1,494,005.88	4.120000	726,294.20	-767,711.68	0.12
		Base	8.474946	1,494,005.88	4.120000	726,294.20	-767,711.68	0.12
78645L100	SAFEHOLD INC REIT USD.01							
	8,991.000	Local	39.655245	356,540.31	40.300000	362,337.30	5,796.99	0.06
		Base	39.655245	356,540.31	40.300000	362,337.30	5,796.99	0.06
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	10,577.000	Local	51.635895	546,152.86	92.530000	978,689.81	432,536.95	0.16
		Base	51.635895	546,152.86	92.530000	978,689.81	432,536.95	0.16
78709Y105	SAIA INC COMMON STOCK USD.001							
	18,774.000	Local	37.834381	710,302.67	93.120000	1,748,234.88	1,037,932.21	0.29
		Base	37.834381	710,302.67	93.120000	1,748,234.88	1,037,932.21	0.29
790148100	ST JOE CO/THE COMMON STOCK							
	22,791.000	Local	19.997873	455,771.52	19.830000	451,945.53	-3,825.99	0.07
		Base	19.997873	455,771.52	19.830000	451,945.53	-3,825.99	0.07
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	6,364.000	Local	73.762055	469,421.72	91.280000	580,905.92	111,484.20	0.10
		Base	73.762055	469,421.72	91.280000	580,905.92	111,484.20	0.10

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801056102	SANMINA CORP COMMON STOCK USD.01							
	50,661.000	Local	17.905022	907,086.32	34.240000	1,734,632.64	827,546.32	0.29
		Base	17.905022	907,086.32	34.240000	1,734,632.64	827,546.32	0.29
804395101	SAUL CENTERS INC REIT USD.01							
	8,512.000	Local	43.958376	374,173.70	52.780000	449,263.36	75,089.66	0.07
		Base	43.958376	374,173.70	52.780000	449,263.36	75,089.66	0.07
806037107	SCANSOURCE INC COMMON STOCK							
	18,287.000	Local	35.306593	645,651.67	36.950000	675,704.65	30,052.98	0.11
		Base	35.306593	645,651.67	36.950000	675,704.65	30,052.98	0.11
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
	22,259.000	Local	32.390920	720,989.49	38.450000	855,858.55	134,869.06	0.14
		Base	32.390920	720,989.49	38.450000	855,858.55	134,869.06	0.14
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
	22,368.000	Local	32.329439	723,144.90	41.990000	939,232.32	216,087.42	0.15
		Base	32.329439	723,144.90	41.990000	939,232.32	216,087.42	0.15
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK							
	21,096.000	Local	0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
		Base	0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
	39,418.000	Local	15.908957	627,099.28	15.710000	619,256.78	-7,842.50	0.10
		Base	15.908957	627,099.28	15.710000	619,256.78	-7,842.50	0.10
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	37,261.000	Local	26.719362	995,590.13	30.570000	1,139,068.77	143,478.64	0.19
		Base	26.719362	995,590.13	30.570000	1,139,068.77	143,478.64	0.19
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
	12,729.000	Local	46.451298	591,278.57	43.150000	549,256.35	-42,022.22	0.09
		Base	46.451298	591,278.57	43.150000	549,256.35	-42,022.22	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	77,776.000	Local	13.716984	1,066,852.18	23.340000	1,815,291.84	748,439.66	0.30
		Base	13.716984	1,066,852.18	23.340000	1,815,291.84	748,439.66	0.30

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817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,938.000	27.605691	136,316.90	40.790000	201,421.02	65,104.12	0.03
		Base		27.605691	136,316.90	40.790000	201,421.02	65,104.12	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	33,367.000	23.320506	778,135.34	37.680000	1,257,268.56	479,133.22	0.21
		Base		23.320506	778,135.34	37.680000	1,257,268.56	479,133.22	0.21
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	22,485.000	51.142705	1,149,943.72	59.570000	1,339,431.45	189,487.73	0.22
		Base		51.142705	1,149,943.72	59.570000	1,339,431.45	189,487.73	0.22
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	33,920.000	36.237525	1,229,176.84	41.610000	1,411,411.20	182,234.36	0.23
		Base		36.237525	1,229,176.84	41.610000	1,411,411.20	182,234.36	0.23
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,470.000	29.917709	193,567.58	37.280000	241,201.60	47,634.02	0.04
		Base		29.917709	193,567.58	37.280000	241,201.60	47,634.02	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,864.000	45.241423	627,227.09	42.880000	594,488.32	-32,738.77	0.10
		Base		45.241423	627,227.09	42.880000	594,488.32	-32,738.77	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	82,452.000	22.785787	1,878,733.67	26.790000	2,208,889.08	330,155.41	0.36
		Base		22.785787	1,878,733.67	26.790000	2,208,889.08	330,155.41	0.36
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,195.000	32.714379	955,096.29	80.230000	2,342,314.85	1,387,218.56	0.39
		Base		32.714379	955,096.29	80.230000	2,342,314.85	1,387,218.56	0.39
830879102	SKYWEST INC COMMON STOCK								
		Local	36,487.000	17.085646	623,403.95	64.630000	2,358,154.81	1,734,750.86	0.39
		Base		17.085646	623,403.95	64.630000	2,358,154.81	1,734,750.86	0.39
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	20,575.000	20.960237	431,256.88	49.240000	1,013,113.00	581,856.12	0.17
		Base		20.960237	431,256.88	49.240000	1,013,113.00	581,856.12	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	17,549.000	Local	17.008933	298,489.76	31.000000	544,019.00	245,529.24	0.09
		Base	17.008933	298,489.76	31.000000	544,019.00	245,529.24	0.09
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	66,891.000	Local	28.084281	1,878,585.62	32.980000	2,206,065.18	327,479.56	0.36
		Base	28.084281	1,878,585.62	32.980000	2,206,065.18	327,479.56	0.36
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	22,975.000	Local	27.351453	628,399.63	37.140000	853,291.50	224,891.87	0.14
		Base	27.351453	628,399.63	37.140000	853,291.50	224,891.87	0.14
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	130,540.000	Local	2.403093	313,699.76	2.420000	315,906.80	2,207.04	0.05
		Base	2.403093	313,699.76	2.420000	315,906.80	2,207.04	0.05
847215100	SPARTANNASH CO COMMON STOCK							
	26,307.000	Local	21.567278	567,370.37	14.240000	374,611.68	-192,758.69	0.06
		Base	21.567278	567,370.37	14.240000	374,611.68	-192,758.69	0.06
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	81,766.000	Local	10.879340	889,560.13	3.640000	297,628.24	-591,931.89	0.05
		Base	10.879340	889,560.13	3.640000	297,628.24	-591,931.89	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
	12,691.000	Local	14.894125	189,021.34	12.230000	155,210.93	-33,810.41	0.03
		Base	14.894125	189,021.34	12.230000	155,210.93	-33,810.41	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	11,756.000	Local	49.457721	581,424.97	83.520000	981,861.12	400,436.15	0.16
		Base	49.457721	581,424.97	83.520000	981,861.12	400,436.15	0.16
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	14,627.000	Local	22.967559	335,946.49	53.220000	778,448.94	442,502.45	0.13
		Base	22.967559	335,946.49	53.220000	778,448.94	442,502.45	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	9,022.000	Local	46.258871	417,347.53	79.350000	715,895.70	298,548.17	0.12
		Base	46.258871	417,347.53	79.350000	715,895.70	298,548.17	0.12

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858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,497.000	47.985446	695,645.01	102.440000	1,485,072.68	789,427.67	0.24
		Base		47.985446	695,645.01	102.440000	1,485,072.68	789,427.67	0.24
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,150.000	21.895662	375,510.61	40.790000	699,548.50	324,037.89	0.12
		Base		21.895662	375,510.61	40.790000	699,548.50	324,037.89	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,898.000	55.826979	887,537.31	158.900000	2,526,192.20	1,638,654.89	0.42
		Base		55.826979	887,537.31	158.900000	2,526,192.20	1,638,654.89	0.42
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,023.000	36.519296	439,071.50	47.030000	565,441.69	126,370.19	0.09
		Base		36.519296	439,071.50	47.030000	565,441.69	126,370.19	0.09
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	76,176.000	13.777501	1,049,514.91	12.340000	940,011.84	-109,503.07	0.15
		Base		13.777501	1,049,514.91	12.340000	940,011.84	-109,503.07	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	62,790.000	11.869718	745,299.60	6.230000	391,181.70	-354,117.90	0.06
		Base		11.869718	745,299.60	6.230000	391,181.70	-354,117.90	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,979.000	20.047362	761,378.75	23.720000	900,861.88	139,483.13	0.15
		Base		20.047362	761,378.75	23.720000	900,861.88	139,483.13	0.15
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,809.000	18.663206	183,067.39	41.430000	406,386.87	223,319.48	0.07
		Base		18.663206	183,067.39	41.430000	406,386.87	223,319.48	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,890.000	19.745944	550,714.38	36.990000	1,031,651.10	480,936.72	0.17
		Base		19.745944	550,714.38	36.990000	1,031,651.10	480,936.72	0.17
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	71,008.000	12.125724	861,023.44	15.050000	1,068,670.40	207,646.96	0.18
		Base		12.125724	861,023.44	15.050000	1,068,670.40	207,646.96	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	14,225.000	Local	46.629594	663,305.97	48.680000	692,473.00	29,167.03	0.11
		Base	46.629594	663,305.97	48.680000	692,473.00	29,167.03	0.11
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
	13,774.000	Local	35.417224	487,836.85	67.510000	929,882.74	442,045.89	0.15
		Base	35.417224	487,836.85	67.510000	929,882.74	442,045.89	0.15
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01							
	36,654.000	Local	32.114862	1,177,138.15	4.140000	151,747.56	-1,025,390.59	0.03
		Base	32.114862	1,177,138.15	4.140000	151,747.56	-1,025,390.59	0.03
87484T108	TALOS ENERGY INC COMMON STOCK							
	14,514.000	Local	23.654620	343,323.16	30.150000	437,597.10	94,273.94	0.07
		Base	23.654620	343,323.16	30.150000	437,597.10	94,273.94	0.07
878155100	TEAM INC COMMON STOCK USD.3							
	22,004.000	Local	28.283707	622,354.69	15.970000	351,403.88	-270,950.81	0.06
		Base	28.283707	622,354.69	15.970000	351,403.88	-270,950.81	0.06
87874R100	TECHTARGET COMMON STOCK USD.001							
	16,624.000	Local	20.250366	336,642.08	26.100000	433,886.40	97,244.32	0.07
		Base	20.250366	336,642.08	26.100000	433,886.40	97,244.32	0.07
880345103	TENNANT CO COMMON STOCK USD.375							
	13,221.000	Local	45.629575	603,268.61	77.920000	1,030,180.32	426,911.71	0.17
		Base	45.629575	603,268.61	77.920000	1,030,180.32	426,911.71	0.17
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01							
	91,318.000	Local	8.264656	754,711.86	1.960000	178,983.28	-575,728.58	0.03
		Base	8.264656	754,711.86	1.960000	178,983.28	-575,728.58	0.03
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	85,808.000	Local	11.947180	1,025,163.58	8.750000	750,820.00	-274,343.58	0.12
		Base	11.947180	1,025,163.58	8.750000	750,820.00	-274,343.58	0.12
887399103	TIMKENSTEEL CORP COMMON STOCK							
	28,871.000	Local	17.328902	500,302.74	7.860000	226,926.06	-273,376.68	0.04
		Base	17.328902	500,302.74	7.860000	226,926.06	-273,376.68	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	36,118.000	20.352679	735,098.07	3.620000	130,747.16	-604,350.91	0.02
		Base		20.352679	735,098.07	3.620000	130,747.16	-604,350.91	0.02
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	91,767.000	13.594836	1,247,557.27	8.480000	778,184.16	-469,373.11	0.13
		Base		13.594836	1,247,557.27	8.480000	778,184.16	-469,373.11	0.13
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	31,247.000	17.469313	545,863.63	20.345000	635,720.22	89,856.59	0.10
		Base		17.469313	545,863.63	20.345000	635,720.22	89,856.59	0.10
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,862.000	46.973254	416,276.98	91.500000	810,873.00	394,596.02	0.13
		Base		46.973254	416,276.98	91.500000	810,873.00	394,596.02	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	24,571.000	32.243256	792,249.05	103.080000	2,532,778.68	1,740,529.63	0.42
		Base		32.243256	792,249.05	103.080000	2,532,778.68	1,740,529.63	0.42
894650100	TREDEGAR CORP COMMON STOCK								
		Local	17,862.000	19.507013	348,434.26	22.350000	399,215.70	50,781.44	0.07
		Base		19.507013	348,434.26	22.350000	399,215.70	50,781.44	0.07
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	16,888.000	41.235738	696,389.15	38.020000	642,081.76	-54,307.39	0.11
		Base		41.235738	696,389.15	38.020000	642,081.76	-54,307.39	0.11
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	36,250.000	27.012619	979,207.44	25.270000	916,037.50	-63,169.94	0.15
		Base		27.012619	979,207.44	25.270000	916,037.50	-63,169.94	0.15
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	28,206.000	18.517853	522,314.56	24.060000	678,636.36	156,321.80	0.11
		Base		18.517853	522,314.56	24.060000	678,636.36	156,321.80	0.11
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	70,225.000	5.711317	401,077.25	8.670000	608,850.75	207,773.50	0.10
		Base		5.711317	401,077.25	8.670000	608,850.75	207,773.50	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	12,786.000	Local	24.243593	309,978.58	39.620000	506,581.32	196,602.74	0.08
		Base	24.243593	309,978.58	39.620000	506,581.32	196,602.74	0.08
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	35,392.000	Local	15.733486	556,839.55	8.580000	303,663.36	-253,176.19	0.05
		Base	15.733486	556,839.55	8.580000	303,663.36	-253,176.19	0.05
902104108	II VI INC COMMON STOCK							
	18,997.000	Local	27.483606	522,106.07	33.670000	639,628.99	117,522.92	0.11
		Base	27.483606	522,106.07	33.670000	639,628.99	117,522.92	0.11
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	9,088.000	Local	61.940504	562,915.30	78.550000	713,862.40	150,947.10	0.12
		Base	61.940504	562,915.30	78.550000	713,862.40	150,947.10	0.12
90333L201	US CONCRETE INC COMMON STOCK USD.001							
	11,482.000	Local	45.961245	527,727.01	41.660000	478,340.12	-49,386.89	0.08
		Base	45.961245	527,727.01	41.660000	478,340.12	-49,386.89	0.08
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	9,248.000	Local	54.420136	503,277.42	114.350000	1,057,508.80	554,231.38	0.17
		Base	54.420136	503,277.42	114.350000	1,057,508.80	554,231.38	0.17
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	53,246.000	Local	31.902014	1,698,654.65	6.150000	327,462.90	-1,371,191.75	0.05
		Base	31.902014	1,698,654.65	6.150000	327,462.90	-1,371,191.75	0.05
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	28,809.000	Local	21.780683	627,479.70	23.470000	676,147.23	48,667.53	0.11
		Base	21.780683	627,479.70	23.470000	676,147.23	48,667.53	0.11
904677200	UNIFI INC COMMON STOCK USD.1							
	10,584.000	Local	29.942553	316,911.98	25.260000	267,351.84	-49,560.14	0.04
		Base	29.942553	316,911.98	25.260000	267,351.84	-49,560.14	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	11,075.000	Local	75.432095	835,410.45	201.980000	2,236,928.50	1,401,518.05	0.37
		Base	75.432095	835,410.45	201.980000	2,236,928.50	1,401,518.05	0.37

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909214306	UNISYS CORP COMMON STOCK USD.01							
	37,515.000	Local	17.831845	668,961.65	11.860000	444,927.90	-224,033.75	0.07
		Base	17.831845	668,961.65	11.860000	444,927.90	-224,033.75	0.07
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	57,146.000	Local	16.574979	947,193.75	30.880000	1,764,668.48	817,474.73	0.29
		Base	16.574979	947,193.75	30.880000	1,764,668.48	817,474.73	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	15,400.000	Local	24.490282	377,150.34	43.730000	673,442.00	296,291.66	0.11
		Base	24.490282	377,150.34	43.730000	673,442.00	296,291.66	0.11
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	15,056.000	Local	21.799120	328,207.55	12.610000	189,856.16	-138,351.39	0.03
		Base	21.799120	328,207.55	12.610000	189,856.16	-138,351.39	0.03
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	38,590.000	Local	21.535624	831,059.73	8.760000	338,048.40	-493,011.33	0.06
		Base	21.535624	831,059.73	8.760000	338,048.40	-493,011.33	0.06
91325V108	UNITI GROUP INC REIT USD.0001							
	47,573.000	Local	8.003545	380,752.66	8.210000	390,574.33	9,821.67	0.06
		Base	8.003545	380,752.66	8.210000	390,574.33	9,821.67	0.06
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	17,959.000	Local	48.310961	867,616.54	57.060000	1,024,740.54	157,124.00	0.17
		Base	48.310961	867,616.54	57.060000	1,024,740.54	157,124.00	0.17
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	10,081.000	Local	30.461342	307,080.79	52.260000	526,833.06	219,752.27	0.09
		Base	30.461342	307,080.79	52.260000	526,833.06	219,752.27	0.09
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK							
	44,432.000	Local	14.141559	628,337.76	47.700000	2,119,406.40	1,491,068.64	0.35
		Base	14.141559	628,337.76	47.700000	2,119,406.40	1,491,068.64	0.35
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,152.000	Local	45.815756	419,305.80	117.360000	1,074,078.72	654,772.92	0.18
		Base	45.815756	419,305.80	117.360000	1,074,078.72	654,772.92	0.18

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91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	22,130.000	Local	17.353808	384,039.76	27.990000	619,418.70	235,378.94	0.10
		Base	17.353808	384,039.76	27.990000	619,418.70	235,378.94	0.10
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	21,635.000	Local	19.724581	426,741.32	24.840000	537,413.40	110,672.08	0.09
		Base	19.724581	426,741.32	24.840000	537,413.40	110,672.08	0.09
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	18,418.000	Local	48.892558	900,503.14	57.910000	1,066,586.38	166,083.24	0.18
		Base	48.892558	900,503.14	57.910000	1,066,586.38	166,083.24	0.18
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	38,604.000	Local	19.440525	750,482.01	16.410000	633,491.64	-116,990.37	0.10
		Base	19.440525	750,482.01	16.410000	633,491.64	-116,990.37	0.10
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	27,790.000	Local	28.575618	794,116.42	29.810000	828,419.90	34,303.48	0.14
		Base	28.575618	794,116.42	29.810000	828,419.90	34,303.48	0.14
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	83,433.000	Local	11.048465	921,806.57	13.390000	1,117,167.87	195,361.30	0.18
		Base	11.048465	921,806.57	13.390000	1,117,167.87	195,361.30	0.18
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	35,394.000	Local	33.789359	1,195,940.59	14.685000	519,760.89	-676,179.70	0.09
		Base	33.789359	1,195,940.59	14.685000	519,760.89	-676,179.70	0.09
92335C106	VERA BRADLEY INC COMMON STOCK							
	16,982.000	Local	15.679017	266,261.06	11.800000	200,387.60	-65,873.46	0.03
		Base	15.679017	266,261.06	11.800000	200,387.60	-65,873.46	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	34,154.000	Local	24.872904	849,509.17	29.130000	994,906.02	145,396.85	0.16
		Base	24.872904	849,509.17	29.130000	994,906.02	145,396.85	0.16
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,211.000	Local	40.706413	374,946.77	19.670000	181,180.37	-193,766.40	0.03
		Base	40.706413	374,946.77	19.670000	181,180.37	-193,766.40	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5							
	14,699.000	Local	25.054323	368,273.50	67.500000	992,182.50	623,909.00	0.16
		Base	25.054323	368,273.50	67.500000	992,182.50	623,909.00	0.16
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	166,313.000	Local	6.714787	1,116,756.41	15.000000	2,494,695.00	1,377,938.59	0.41
		Base	6.714787	1,116,756.41	15.000000	2,494,695.00	1,377,938.59	0.41
925815102	VICOR CORP COMMON STOCK USD.01							
	13,268.000	Local	14.901458	197,712.55	46.720000	619,880.96	422,168.41	0.10
		Base	14.901458	197,712.55	46.720000	619,880.96	422,168.41	0.10
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	21,600.000	Local	25.931389	560,118.00	45.330000	979,128.00	419,010.00	0.16
		Base	25.931389	560,118.00	45.330000	979,128.00	419,010.00	0.16
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,680.000	Local	107.522175	503,203.78	121.720000	569,649.60	66,445.82	0.09
		Base	107.522175	503,203.78	121.720000	569,649.60	66,445.82	0.09
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	41,911.000	Local	19.514304	817,864.00	7.480000	313,494.28	-504,369.72	0.05
		Base	19.514304	817,864.00	7.480000	313,494.28	-504,369.72	0.05
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	165,300.000	Local	8.604399	1,422,307.13	7.390000	1,221,567.00	-200,740.13	0.20
		Base	8.604399	1,422,307.13	7.390000	1,221,567.00	-200,740.13	0.20
929236107	WD 40 CO COMMON STOCK USD.001							
	9,919.000	Local	63.195404	626,835.21	194.140000	1,925,674.66	1,298,839.45	0.32
		Base	63.195404	626,835.21	194.140000	1,925,674.66	1,298,839.45	0.32
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	39,151.000	Local	13.996018	547,958.09	14.690000	575,128.19	27,170.10	0.09
		Base	13.996018	547,958.09	14.690000	575,128.19	27,170.10	0.09
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	50,897.000	Local	17.634035	897,519.49	16.720000	850,997.84	-46,521.65	0.14
		Base	17.634035	897,519.49	16.720000	850,997.84	-46,521.65	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,737.000	22.488020	466,334.08	64.680000	1,341,269.16	874,935.08	0.22
		Base		22.488020	466,334.08	64.680000	1,341,269.16	874,935.08	0.22
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	36,982.000	19.304140	713,905.71	21.130000	781,429.66	67,523.95	0.13
		Base		19.304140	713,905.71	21.130000	781,429.66	67,523.95	0.13
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	135,433.000	6.905145	935,184.57	3.640000	492,976.12	-442,208.45	0.08
		Base		6.905145	935,184.57	3.640000	492,976.12	-442,208.45	0.08
939653101	WASHINGTON REIT REIT USD.01								
		Local	58,371.000	27.224528	1,589,122.95	29.180000	1,703,265.78	114,142.83	0.28
		Base		27.224528	1,589,122.95	29.180000	1,703,265.78	114,142.83	0.28
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,992.000	42.600961	851,678.41	99.760000	1,994,401.92	1,142,723.51	0.33
		Base		42.600961	851,678.41	99.760000	1,994,401.92	1,142,723.51	0.33
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,599.000	47.926372	939,308.97	67.770000	1,328,224.23	388,915.26	0.22
		Base		47.926372	939,308.97	67.770000	1,328,224.23	388,915.26	0.22
966084204	WHITESTONE REIT REIT USD.001								
		Local	29,430.000	12.962573	381,488.53	13.620000	400,836.60	19,348.07	0.07
		Base		12.962573	381,488.53	13.620000	400,836.60	19,348.07	0.07
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001								
		Local	66,080.000	25.280279	1,670,520.83	7.340000	485,027.20	-1,185,493.63	0.08
		Base		25.280279	1,670,520.83	7.340000	485,027.20	-1,185,493.63	0.08
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	21,317.000	34.260188	730,324.42	86.230000	1,838,164.91	1,107,840.49	0.30
		Base		34.260188	730,324.42	86.230000	1,838,164.91	1,107,840.49	0.30
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	24,385.000	19.641576	478,959.84	52.980000	1,291,917.30	812,957.46	0.21
		Base		19.641576	478,959.84	52.980000	1,291,917.30	812,957.46	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	85,555.000	8.515170	728,515.37	4.840000	414,086.20	-314,429.17	0.07
		Base		8.515170	728,515.37	4.840000	414,086.20	-314,429.17	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	58,551.000	21.406352	1,253,363.33	33.740000	1,975,510.74	722,147.41	0.33
		Base		21.406352	1,253,363.33	33.740000	1,975,510.74	722,147.41	0.33
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,010.000	72.465239	290,585.61	86.400000	346,464.00	55,878.39	0.06
		Base		72.465239	290,585.61	86.400000	346,464.00	55,878.39	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	81,526.000	21.564042	1,758,030.06	21.610000	1,761,776.86	3,746.80	0.29
		Base		21.564042	1,758,030.06	21.610000	1,761,776.86	3,746.80	0.29
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	35,716.000	43.977576	1,570,703.11	34.390000	1,228,273.24	-342,429.87	0.20
		Base		43.977576	1,570,703.11	34.390000	1,228,273.24	-342,429.87	0.20
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,818.000	20.664849	740,173.56	18.500000	662,633.00	-77,540.56	0.11
		Base		20.664849	740,173.56	18.500000	662,633.00	-77,540.56	0.11
989817101	ZUMIEZ INC COMMON STOCK								
		Local	14,755.000	25.582418	377,468.58	34.540000	509,637.70	132,169.12	0.08
		Base		25.582418	377,468.58	34.540000	509,637.70	132,169.12	0.08
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	26,149.000	27.231679	712,081.18	44.650000	1,167,552.85	455,471.67	0.19
		Base		27.231679	712,081.18	44.650000	1,167,552.85	455,471.67	0.19
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	146,416.000	9.064775	1,327,228.04	4.690000	686,691.04	-640,537.00	0.11
		Base		9.064775	1,327,228.04	4.690000	686,691.04	-640,537.00	0.11
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,793.000	26.662602	714,371.09	64.840000	1,737,258.12	1,022,887.03	0.29
		Base		26.662602	714,371.09	64.840000	1,737,258.12	1,022,887.03	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
	94,653.000	Local	9.112333	862,509.67	10.650000	1,008,054.45	145,544.78	0.17
		Base	9.112333	862,509.67	10.650000	1,008,054.45	145,544.78	0.17
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	21,931.000	Local	34.418457	754,831.18	34.980000	767,146.38	12,315.20	0.13
		Base	34.418457	754,831.18	34.980000	767,146.38	12,315.20	0.13
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	16,286.000	Local	25.719183	418,862.62	33.270000	541,835.22	122,972.60	0.09
		Base	25.719183	418,862.62	33.270000	541,835.22	122,972.60	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	22,006.000	Local	35.295190	776,705.95	41.210000	906,867.26	130,161.31	0.15
		Base	35.295190	776,705.95	41.210000	906,867.26	130,161.31	0.15
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	245,469.000	Local	2.525315	619,886.52	2.880000	706,950.72	87,064.20	0.12
		Base	2.525315	619,886.52	2.880000	706,950.72	87,064.20	0.12
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
	180,361.000	Local	4.463582	805,056.10	1.220000	220,040.42	-585,015.68	0.04
		Base	4.463582	805,056.10	1.220000	220,040.42	-585,015.68	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	37,887.000	Local	16.816452	637,124.91	21.740000	823,663.38	186,538.47	0.14
		Base	16.816452	637,124.91	21.740000	823,663.38	186,538.47	0.14
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	9,522.000	Local	29.496626	280,866.87	37.940000	361,264.68	80,397.81	0.06
		Base	29.496626	280,866.87	37.940000	361,264.68	80,397.81	0.06
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
	57,965.000	Local	15.847771	918,616.05	10.520000	609,791.80	-308,824.25	0.10
		Base	15.847771	918,616.05	10.520000	609,791.80	-308,824.25	0.10
G9402V109	VALARIS PLC COMMON STOCK USD.1							
	143,657.000	Local	5.170761	742,815.97	6.560000	942,389.92	199,573.95	0.16
		Base	5.170761	742,815.97	6.560000	942,389.92	199,573.95	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	28,365.000	Local	35.116897	996,090.78	37.210000	1,055,461.65	59,370.87	0.17
		Base	35.116897	996,090.78	37.210000	1,055,461.65	59,370.87	0.17
US DOLLAR Total								
	24,062,505.000	Local		469,558,193.87		602,946,346.02	133,388,152.15	99.36
		Base		469,558,193.87		602,946,346.02	133,388,152.15	99.36
EQUITY Total								
	24,062,505.000	Base		469,558,193.87		602,946,346.02	133,388,152.15	99.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		27,940,264.030	Base		473,437,981.40		606,826,043.93	133,388,062.53	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			5,000.000	1.000000	5,000.00	1.000000	5,000.00	0.00	0.00
		Base		1.000000	5,000.00	1.000000	5,000.00	0.00	0.00
US DOLLAR Total									
			5,000.000		5,000.00		5,000.00	0.00	0.00
		Base			5,000.00		5,000.00	0.00	0.00
CASH Total									
			5,000.000		5,000.00		5,000.00	0.00	0.00
		Base			5,000.00		5,000.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.748314	31 Dec 2030		
			21,032,066.030	100.050018	21,042,585.83	100.050000	21,042,582.06	-3.77	0.93
		Base		100.050018	21,042,585.83	100.050000	21,042,582.06	-3.77	0.93
13738JEL0	CAN AST + CAN LTD JT					1.900000	20 May 2020		
			5,000,000.000	99.261111	4,963,055.55	99.293417	4,964,670.85	1,615.30	0.22
		Base		99.261111	4,963,055.55	99.293417	4,964,670.85	1,615.30	0.22
2063C0AQ5	CONCORD MIN CPTL CO					1.960000	24 Jan 2020		
			10,000,000.000	99.874778	9,987,477.78	99.504555	9,950,455.50	-37,022.28	0.44
		Base		99.874778	9,987,477.78	99.504555	9,950,455.50	-37,022.28	0.44
41282JAH4	HARLEY-DAVIDSON FND CP					1.830000	17 Jan 2020		
			10,000,000.000	99.918667	9,991,866.67	99.634000	9,963,400.00	-28,466.67	0.44
		Base		99.918667	9,991,866.67	99.634000	9,963,400.00	-28,466.67	0.44
41282JAQ4	HARLEY-DAVIDSON FND CP					1.850000	24 Jan 2020		
			5,000,000.000	99.881806	4,994,090.28	99.878939	4,993,946.95	-143.33	0.22
		Base		99.881806	4,994,090.28	99.878939	4,993,946.95	-143.33	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455AAX5	MOUNTCLIFF				2.030000	31 Jan 2020		
	10,000,000.000	Local	99.830833	9,983,083.33	99.854758	9,985,475.80	2,392.47	0.44
		Base	99.830833	9,983,083.33	99.854758	9,985,475.80	2,392.47	0.44
62455ADU8	MOUNTCLIFF				1.930000	28 Apr 2020		
	5,000,000.000	Local	99.372750	4,968,637.50	99.372750	4,968,637.50	0.00	0.22
		Base	99.372750	4,968,637.50	99.372750	4,968,637.50	0.00	0.22
66844CA61	NORTHWESTERN UNIVERS				1.600000	06 Jan 2020		
	14,000,000.000	Local	99.977778	13,996,888.89	99.782222	13,969,511.08	-27,377.81	0.62
		Base	99.977778	13,996,888.89	99.782222	13,969,511.08	-27,377.81	0.62
66844CAN4	NORTHWESTERN UNIVERS				1.850000	22 Jan 2020		
	6,000,000.000	Local	99.892083	5,993,525.00	99.527222	5,971,633.32	-21,891.68	0.26
		Base	99.892083	5,993,525.00	99.527222	5,971,633.32	-21,891.68	0.26
85520PBF2	STARBIRD FDG. CORP				1.947380	17 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
US DOLLAR Total								
	96,032,066.030	Local		95,921,210.83		95,810,313.06	-110,897.77	4.23
		Base		95,921,210.83		95,810,313.06	-110,897.77	4.23
CASH EQUIVALENT Total								
	96,032,066.030	Base		95,921,210.83		95,810,313.06	-110,897.77	4.23
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4				4.000000	15 Feb 2022		
	5,000,000.000	Local	99.961836	4,998,091.82	104.359238	5,217,961.90	219,870.08	0.23
		Base	99.961836	4,998,091.82	104.359238	5,217,961.90	219,870.08	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.245121	10,230,014.56	108.814857	11,104,556.16	874,541.60	0.49
		Base	100.245121	10,230,014.56	108.814857	11,104,556.16	874,541.60	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	119.734348	12,047,670.10	1,998,988.16	0.53
		Base	99.867640	10,048,681.94	119.734348	12,047,670.10	1,998,988.16	0.53
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.390500	29 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.234560	5,011,728.00	11,728.00	0.22
		Base	100.000000	5,000,000.00	100.234560	5,011,728.00	11,728.00	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	104.332156	5,216,607.79	106.374913	5,318,745.65	102,137.86	0.23
		Base	104.332156	5,216,607.79	106.374913	5,318,745.65	102,137.86	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.777158	4,988,857.90	159.326421	7,966,321.05	2,977,463.15	0.35
		Base	99.777158	4,988,857.90	159.326421	7,966,321.05	2,977,463.15	0.35
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				2.568630	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.396025	10,039,602.50	39,602.50	0.44
		Base	100.000000	10,000,000.00	100.396025	10,039,602.50	39,602.50	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				2.059750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.963200	3,998,528.00	-1,472.00	0.18
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.963200	3,998,528.00	-1,472.00	0.18
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.944607	2,998,338.20	125.269165	3,758,074.95	759,736.75	0.17
		Base	99.944607	2,998,338.20	125.269165	3,758,074.95	759,736.75	0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				2.495000	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.600368	10,060,036.80	60,036.80	0.44
		Base	100.000000	10,000,000.00	100.600368	10,060,036.80	60,036.80	0.44
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	103.420972	5,171,048.59	106.762327	5,338,116.35	167,067.76	0.24
		Base	103.420972	5,171,048.59	106.762327	5,338,116.35	167,067.76	0.24
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.204630	06 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.092090	10,009,209.00	9,209.00	0.44
		Base	100.000000	10,000,000.00	100.092090	10,009,209.00	9,209.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996268	9,999,626.81	106.744487	10,674,448.70	674,821.89	0.47
		Base	99.996268	9,999,626.81	106.744487	10,674,448.70	674,821.89	0.47
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4				2.190000	22 Mar 2021		
	2,750,000.000	Local	99.991221	2,749,758.58	100.029390	2,750,808.23	1,049.65	0.12
Original Face:	2,750,000.000	Base	99.991221	2,749,758.58	100.029390	2,750,808.23	1,049.65	0.12
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	102.266970	5,113,348.49	102.334483	5,116,724.15	3,375.66	0.23
		Base	102.266970	5,113,348.49	102.334483	5,116,724.15	3,375.66	0.23
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
	10,000,000.000	Local	100.210069	10,021,006.92	100.545612	10,054,561.20	33,554.28	0.44
		Base	100.210069	10,021,006.92	100.545612	10,054,561.20	33,554.28	0.44
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	102.272778	5,113,638.90	105.705341	5,285,267.05	171,628.15	0.23
		Base	102.272778	5,113,638.90	105.705341	5,285,267.05	171,628.15	0.23
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.907064	14,986,059.67	101.023276	15,153,491.40	167,431.73	0.67
		Base	99.907064	14,986,059.67	101.023276	15,153,491.40	167,431.73	0.67
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR				2.774130	17 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.522200	3,015,666.00	15,666.00	0.13
		Base	100.000000	3,000,000.00	100.522200	3,015,666.00	15,666.00	0.13
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.971146	14,995,671.83	100.161423	15,024,213.45	28,541.62	0.66
		Base	99.971146	14,995,671.83	100.161423	15,024,213.45	28,541.62	0.66
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.942602	2,998,278.07	105.401004	3,162,030.12	163,752.05	0.14
		Base	99.942602	2,998,278.07	105.401004	3,162,030.12	163,752.05	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
	2,812,356.130	Local	109.140903	3,069,430.87	102.200640	2,874,245.96	-195,184.91	0.13
Original Face:	4,153,000.000	Base	109.140903	3,069,430.87	102.200640	2,874,245.96	-195,184.91	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051000	10 Apr 2047		
		Local	5,000,000.000	102.443586	5,122,179.32	106.131670	5,306,583.50	184,404.18	0.23
Original Face:		Base	5,000,000.000	102.443586	5,122,179.32	106.131670	5,306,583.50	184,404.18	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.269083	3,374,879.75	105.412580	3,478,615.14	103,735.39	0.15
Original Face:		Base	3,300,000.000	102.269083	3,374,879.75	105.412580	3,478,615.14	103,735.39	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	3,667,223.780	104.219150	3,821,949.45	102.915940	3,774,157.83	-47,791.62	0.17
Original Face:		Base	5,000,000.000	104.219150	3,821,949.45	102.915940	3,774,157.83	-47,791.62	0.17
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158000	10 Oct 2048		
		Local	6,258,000.000	102.885680	6,438,585.86	106.688480	6,676,565.08	237,979.22	0.29
Original Face:		Base	6,258,000.000	102.885680	6,438,585.86	106.688480	6,676,565.08	237,979.22	0.29
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.924754	7,993,980.28	100.172838	8,013,827.04	19,846.76	0.35
		Base		99.924754	7,993,980.28	100.172838	8,013,827.04	19,846.76	0.35
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.515000	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.079294	10,007,929.40	7,929.40	0.44
		Base		100.000000	10,000,000.00	100.079294	10,007,929.40	7,929.40	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.982405	4,499,208.21	100.107300	4,504,828.50	5,620.29	0.20
Original Face:		Base	4,500,000.000	99.982405	4,499,208.21	100.107300	4,504,828.50	5,620.29	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.409750	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.243770	7,017,063.90	17,063.90	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.243770	7,017,063.90	17,063.90	0.31
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.085500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.118203	10,111,820.30	111,820.30	0.45
		Base		100.000000	10,000,000.00	101.118203	10,111,820.30	111,820.30	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.950994	2,998,529.83	102.122070	3,063,662.10	65,132.27	0.14
		Base		99.950994	2,998,529.83	102.122070	3,063,662.10	65,132.27	0.14

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166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.435500	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.785870	4,031,434.80	31,434.80	0.18
		Base		100.000000	4,000,000.00	100.785870	4,031,434.80	31,434.80	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	104.526607	10,452,660.70	452,660.70	0.46
		Base		100.000000	10,000,000.00	104.526607	10,452,660.70	452,660.70	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.515933	2,090,318.66	90,318.66	0.09
		Base		100.000000	2,000,000.00	104.515933	2,090,318.66	90,318.66	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.549130	5,127,456.49	103.682310	5,184,115.50	56,659.01	0.23
Original Face:		Base	5,000,000.000	102.549130	5,127,456.49	103.682310	5,184,115.50	56,659.01	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.768716	9,976,871.56	136.327268	13,632,726.80	3,655,855.24	0.60
		Base		99.768716	9,976,871.56	136.327268	13,632,726.80	3,655,855.24	0.60
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
		Local	4,995,523.060	110.377141	5,513,915.55	102.110700	5,100,963.57	-412,951.98	0.23
Original Face:		Base	5,000,000.000	110.377141	5,513,915.55	102.110700	5,100,963.57	-412,951.98	0.23
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
		Local	3,000,000.000	99.998211	2,999,946.34	99.991177	2,999,735.31	-211.03	0.13
		Base		99.998211	2,999,946.34	99.991177	2,999,735.31	-211.03	0.13
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	102.262728	8,582,910.72	102.296839	8,585,773.70	2,862.98	0.38
		Base		102.262728	8,582,910.72	102.296839	8,585,773.70	2,862.98	0.38
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.997186	4,999,859.29	102.169112	5,108,455.60	108,596.31	0.23
		Base		99.997186	4,999,859.29	102.169112	5,108,455.60	108,596.31	0.23
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.805500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.582899	15,087,434.85	87,434.85	0.67
		Base		100.000000	15,000,000.00	100.582899	15,087,434.85	87,434.85	0.67

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.674811	5,033,740.55	33,740.55	0.22
		Base		100.000000	5,000,000.00	100.674811	5,033,740.55	33,740.55	0.22
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	62,301.400	100.146658	62,392.77	109.920163	68,481.80	6,089.03	0.00
Original Face:		Base	5,000,000.000	100.146658	62,392.77	109.920163	68,481.80	6,089.03	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	3,888,298.900	92.108057	3,581,436.57	101.706596	3,954,656.45	373,219.88	0.17
Original Face:		Base	10,000,000.000	92.108057	3,581,436.57	101.706596	3,954,656.45	373,219.88	0.17
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	620,821.600	102.206929	634,522.69	105.878483	657,316.49	22,793.80	0.03
Original Face:		Base	5,085,000.000	102.206929	634,522.69	105.878483	657,316.49	22,793.80	0.03
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.500000	01 Jul 2029		
		Local	3,709,306.200	101.198747	3,753,771.39	101.394433	3,761,029.99	7,258.60	0.17
Original Face:		Base	10,000,000.000	101.198747	3,753,771.39	101.394433	3,761,029.99	7,258.60	0.17
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.000000	01 Dec 2026		
		Local	2,214,790.800	101.983272	2,258,716.12	103.329673	2,288,536.09	29,819.97	0.10
Original Face:		Base	11,186,424.000	101.983272	2,258,716.12	103.329673	2,288,536.09	29,819.97	0.10
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	6,425,238.700	101.068181	6,493,871.88	103.640971	6,659,179.78	165,307.90	0.29
Original Face:		Base	10,000,000.000	101.068181	6,493,871.88	103.640971	6,659,179.78	165,307.90	0.29
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	3,919,264.750	102.870037	4,031,749.10	104.659484	4,101,882.26	70,133.16	0.18
Original Face:		Base	5,000,000.000	102.870037	4,031,749.10	104.659484	4,101,882.26	70,133.16	0.18
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	3,199,287.900	107.031122	3,424,233.75	106.030584	3,392,223.64	-32,010.11	0.15
Original Face:		Base	5,000,000.000	107.031122	3,424,233.75	106.030584	3,392,223.64	-32,010.11	0.15
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.500000	01 Dec 2029		
		Local	2,097,997.690	101.672985	2,133,096.88	101.392264	2,127,207.36	-5,889.52	0.09
Original Face:		Base	5,300,000.000	101.672985	2,133,096.88	101.392264	2,127,207.36	-5,889.52	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	3,096,256.870	Local	103.144825	3,193,628.73	103.090794	3,191,955.79	-1,672.94	0.14
Original Face:	7,000,000.000	Base	103.144825	3,193,628.73	103.090794	3,191,955.79	-1,672.94	0.14
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	2,470,765.350	Local	100.886509	2,492,668.90	102.722252	2,538,025.81	45,356.91	0.11
Original Face:	3,550,000.000	Base	100.886509	2,492,668.90	102.722252	2,538,025.81	45,356.91	0.11
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	3,465,650.850	Local	103.118911	3,573,741.42	104.234421	3,612,401.10	38,659.68	0.16
Original Face:	5,000,000.000	Base	103.118911	3,573,741.42	104.234421	3,612,401.10	38,659.68	0.16
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	1,126,768.090	Local	104.409984	1,176,458.38	112.399822	1,266,485.33	90,026.95	0.06
Original Face:	10,300,000.000	Base	104.409984	1,176,458.38	112.399822	1,266,485.33	90,026.95	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	660,232.560	Local	99.643591	657,879.43	110.341575	728,511.01	70,631.58	0.03
Original Face:	14,598,876.000	Base	99.643591	657,879.43	110.341575	728,511.01	70,631.58	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	522,651.900	Local	99.634973	520,744.08	110.339301	576,690.45	55,946.37	0.03
Original Face:	11,774,977.000	Base	99.634973	520,744.08	110.339301	576,690.45	55,946.37	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	232,470.300	Local	99.579964	231,493.84	109.108800	253,645.55	22,151.71	0.01
Original Face:	3,598,890.000	Base	99.579964	231,493.84	109.108800	253,645.55	22,151.71	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	191,160.430	Local	99.663309	190,516.81	110.243778	210,742.48	20,225.67	0.01
Original Face:	6,241,535.000	Base	99.663309	190,516.81	110.243778	210,742.48	20,225.67	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	192,196.450	Local	100.212647	192,605.15	110.402105	212,188.93	19,583.78	0.01
Original Face:	5,000,000.000	Base	100.212647	192,605.15	110.402105	212,188.93	19,583.78	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	212,759.150	Local	100.810250	214,483.03	111.864764	238,002.52	23,519.49	0.01
Original Face:	5,000,000.000	Base	100.810250	214,483.03	111.864764	238,002.52	23,519.49	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	232,984.350	Local	100.550316	234,266.50	110.410559	257,239.32	22,972.82	0.01
Original Face:	5,000,000.000	Base	100.550316	234,266.50	110.410559	257,239.32	22,972.82	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.370000	01 Jan 2037		
	777,867.180	Local	103.464104	804,813.31	105.558422	821,104.32	16,291.01	0.04
Original Face:	6,000,000.000	Base	103.464104	804,813.31	105.558422	821,104.32	16,291.01	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.735000	01 Oct 2036		
	693,783.150	Local	103.412399	717,457.80	104.795978	727,056.84	9,599.04	0.03
Original Face:	5,000,000.000	Base	103.412399	717,457.80	104.795978	727,056.84	9,599.04	0.03
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5				2.500000	01 Sep 2027		
	2,638,862.900	Local	102.815834	2,713,168.90	101.585065	2,680,690.59	-32,478.31	0.12
Original Face:	10,000,000.000	Base	102.815834	2,713,168.90	101.585065	2,680,690.59	-32,478.31	0.12
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5				2.500000	01 Sep 2027		
	2,817,621.100	Local	102.767562	2,895,600.51	101.481612	2,859,367.31	-36,233.20	0.13
Original Face:	10,000,000.000	Base	102.767562	2,895,600.51	101.481612	2,859,367.31	-36,233.20	0.13
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3				3.000000	01 Sep 2024		
	1,639,570.140	Local	101.751896	1,668,293.71	102.516525	1,680,830.33	12,536.62	0.07
Original Face:	5,920,907.000	Base	101.751896	1,668,293.71	102.516525	1,680,830.33	12,536.62	0.07
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3				3.000000	01 Oct 2024		
	2,822,104.300	Local	102.244702	2,885,452.12	102.516525	2,893,123.26	7,671.14	0.13
Original Face:	10,000,000.000	Base	102.244702	2,885,452.12	102.516525	2,893,123.26	7,671.14	0.13
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	3,468,132.720	Local	99.931794	3,465,767.24	102.609088	3,558,619.35	92,852.11	0.16
Original Face:	8,208,821.000	Base	99.931794	3,465,767.24	102.609088	3,558,619.35	92,852.11	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	2,791,256.450	Local	103.752596	2,896,001.02	103.733470	2,895,467.17	-533.85	0.13
Original Face:	5,000,000.000	Base	103.752596	2,896,001.02	103.733470	2,895,467.17	-533.85	0.13
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,668,900.200	Local	110.354171	2,945,242.69	107.669519	2,873,592.01	-71,650.68	0.13
Original Face:	7,231,153.000	Base	110.354171	2,945,242.69	107.669519	2,873,592.01	-71,650.68	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	4,127,762.000	100.055408	4,130,049.10	101.974579	4,209,267.92	79,218.82	0.19
Original Face:		Base	8,000,000.000	100.055408	4,130,049.10	101.974579	4,209,267.92	79,218.82	0.19
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	3,602,334.840	103.458969	3,726,938.50	104.758295	3,773,744.56	46,806.06	0.17
Original Face:		Base	6,000,000.000	103.458969	3,726,938.50	104.758295	3,773,744.56	46,806.06	0.17
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	3,452,758.650	100.467652	3,468,905.56	102.721117	3,546,712.25	77,806.69	0.16
Original Face:		Base	5,000,000.000	100.467652	3,468,905.56	102.721117	3,546,712.25	77,806.69	0.16
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	109.326042	5,466,302.08	117.339457	5,866,972.85	400,670.77	0.26
		Base		109.326042	5,466,302.08	117.339457	5,866,972.85	400,670.77	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	109.493965	5,474,698.24	115.650638	5,782,531.90	307,833.66	0.26
		Base		109.493965	5,474,698.24	115.650638	5,782,531.90	307,833.66	0.26
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	140.659400	7,032,969.98	142.556240	7,127,812.00	94,842.02	0.31
		Base		140.659400	7,032,969.98	142.556240	7,127,812.00	94,842.02	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
		Local	1,288,993.080	103.014468	1,327,849.36	101.502450	1,308,359.56	-19,489.80	0.06
Original Face:		Base	3,000,000.000	103.014468	1,327,849.36	101.502450	1,308,359.56	-19,489.80	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.613560	25 Mar 2052		
		Local	415,006.710	108.934024	452,083.51	112.278980	465,965.30	13,881.79	0.02
Original Face:		Base	4,261,779.000	108.934024	452,083.51	112.278980	465,965.30	13,881.79	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
		Local	2,003,000.400	102.995928	2,063,008.84	101.656830	2,036,186.71	-26,822.13	0.09
Original Face:		Base	6,000,000.000	102.995928	2,063,008.84	101.656830	2,036,186.71	-26,822.13	0.09

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3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.500000	25 Mar 2025		
		Local	562,326.310	102.762218	577,858.99	101.632310	571,505.22	-6,353.77	0.03
	Original Face:	Base	1,250,000.000	102.762218	577,858.99	101.632310	571,505.22	-6,353.77	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	2,045,789.720	100.880854	2,063,810.14	101.295720	2,072,297.43	8,487.29	0.09
	Original Face:	Base	5,000,000.000	100.880854	2,063,810.14	101.295720	2,072,297.43	8,487.29	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,357,402.550	103.935711	1,410,825.99	103.626560	1,406,629.57	-4,196.42	0.06
	Original Face:	Base	5,000,000.000	103.935711	1,410,825.99	103.626560	1,406,629.57	-4,196.42	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,441,007.860	107.911745	3,713,251.64	103.773800	3,570,864.61	-142,387.03	0.16
	Original Face:	Base	5,469,245.000	107.911745	3,713,251.64	103.773800	3,570,864.61	-142,387.03	0.16
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.500000	25 Sep 2042		
		Local	26,770.600	100.498046	26,903.93	102.328130	27,393.85	489.92	0.00
	Original Face:	Base	10,000,000.000	100.498046	26,903.93	102.328130	27,393.85	489.92	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	10,167,788.100	98.288354	9,993,751.60	102.650580	10,437,293.46	443,541.86	0.46
	Original Face:	Base	30,000,000.000	98.288354	9,993,751.60	102.650580	10,437,293.46	443,541.86	0.46
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,587,980.150	101.671736	1,614,526.98	99.805800	1,584,896.29	-29,630.69	0.07
	Original Face:	Base	5,000,000.000	101.671736	1,614,526.98	99.805800	1,584,896.29	-29,630.69	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,991,524.740	99.924588	1,990,022.90	101.140950	2,014,247.04	24,224.14	0.09
	Original Face:	Base	6,000,000.000	99.924588	1,990,022.90	101.140950	2,014,247.04	24,224.14	0.09
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,803,166.860	99.302838	1,790,595.87	101.935490	1,838,066.97	47,471.10	0.08
	Original Face:	Base	5,000,000.000	99.302838	1,790,595.87	101.935490	1,838,066.97	47,471.10	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,190.930	99.378197	3,235,943.85	104.386290	3,399,016.91	163,073.06	0.15
	Original Face:	Base	20,312,000.000	99.378197	3,235,943.85	104.386290	3,399,016.91	163,073.06	0.15

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3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,737,761.160	Local	100.833615	1,752,247.39	102.936230	1,788,785.82	36,538.43	0.08
Original Face:	6,000,000.000	Base	100.833615	1,752,247.39	102.936230	1,788,785.82	36,538.43	0.08
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	702,229.030	Local	102.260160	718,100.53	101.009740	709,319.72	-8,780.81	0.03
Original Face:	2,500,000.000	Base	102.260160	718,100.53	101.009740	709,319.72	-8,780.81	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF				2.142000	25 Apr 2038		
	1,781,916.750	Local	99.858281	1,779,391.44	99.646660	1,775,620.53	-3,770.91	0.08
Original Face:	5,000,000.000	Base	99.858281	1,779,391.44	99.646660	1,775,620.53	-3,770.91	0.08
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.630069	1,539,451.04	101.674890	1,525,123.35	-14,327.69	0.07
Original Face:	1,500,000.000	Base	102.630069	1,539,451.04	101.674890	1,525,123.35	-14,327.69	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	1,709,477.000	Local	105.899773	1,810,332.27	104.327930	1,783,461.97	-26,870.30	0.08
Original Face:	5,000,000.000	Base	105.899773	1,810,332.27	104.327930	1,783,461.97	-26,870.30	0.08
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	1,047,784.170	Local	102.881835	1,077,979.58	103.478310	1,084,229.35	6,249.77	0.05
Original Face:	1,750,000.000	Base	102.881835	1,077,979.58	103.478310	1,084,229.35	6,249.77	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.207647	3,440,276.72	99.342350	3,627,785.92	187,509.20	0.16
Original Face:	3,651,802.000	Base	94.207647	3,440,276.72	99.342350	3,627,785.92	187,509.20	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	2,143,934.940	Local	102.009327	2,187,013.61	101.717920	2,180,766.03	-6,247.58	0.10
Original Face:	8,500,000.000	Base	102.009327	2,187,013.61	101.717920	2,180,766.03	-6,247.58	0.10
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	1,990,171.100	Local	102.727401	2,044,451.04	101.576270	2,021,541.57	-22,909.47	0.09
Original Face:	5,000,000.000	Base	102.727401	2,044,451.04	101.576270	2,021,541.57	-22,909.47	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	1,496,219.000	Local	105.193725	1,573,928.50	102.229950	1,529,583.94	-44,344.56	0.07
Original Face:	5,000,000.000	Base	105.193725	1,573,928.50	102.229950	1,529,583.94	-44,344.56	0.07

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3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	1,629,520.600	Local	102.349103	1,667,799.72	102.232280	1,665,896.06	-1,903.66	0.07
Original Face:	5,000,000.000	Base	102.349103	1,667,799.72	102.232280	1,665,896.06	-1,903.66	0.07
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
	3,037,451.950	Local	100.884206	3,064,309.28	101.969900	3,097,286.72	32,977.44	0.14
Original Face:	5,000,000.000	Base	100.884206	3,064,309.28	101.969900	3,097,286.72	32,977.44	0.14
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	4,508,498.520	Local	105.019822	4,734,817.14	103.134010	4,649,795.31	-85,021.83	0.21
Original Face:	8,346,000.000	Base	105.019822	4,734,817.14	103.134010	4,649,795.31	-85,021.83	0.21
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	1,816,114.500	Local	101.901709	1,850,651.72	101.949560	1,851,520.74	869.02	0.08
Original Face:	5,000,000.000	Base	101.901709	1,850,651.72	101.949560	1,851,520.74	869.02	0.08
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	2,278,759.740	Local	102.221049	2,329,372.12	101.429400	2,311,332.33	-18,039.79	0.10
Original Face:	6,000,000.000	Base	102.221049	2,329,372.12	101.429400	2,311,332.33	-18,039.79	0.10
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	6,202,580.460	Local	103.143737	6,397,573.25	103.943770	6,447,195.97	49,622.72	0.28
Original Face:	9,284,523.000	Base	103.143737	6,397,573.25	103.943770	6,447,195.97	49,622.72	0.28
3136AKJ20	FANNIE MAE FNR 2014 52 GT				2.000000	25 Jan 2029		
	371,755.100	Local	101.151753	376,036.80	99.864050	371,249.70	-4,787.10	0.02
Original Face:	5,000,000.000	Base	101.151753	376,036.80	99.864050	371,249.70	-4,787.10	0.02
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	5,770,093.500	Local	83.231583	4,802,540.16	101.992930	5,885,087.42	1,082,547.26	0.26
Original Face:	6,000,000.000	Base	83.231583	4,802,540.16	101.992930	5,885,087.42	1,082,547.26	0.26
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	102.171189	10,924,422.50	101.731250	10,877,382.98	-47,039.52	0.48
Original Face:	10,692,273.000	Base	102.171189	10,924,422.50	101.731250	10,877,382.98	-47,039.52	0.48
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	2,582,893.800	Local	102.111318	2,637,426.89	101.933790	2,632,841.54	-4,585.35	0.12
Original Face:	15,000,000.000	Base	102.111318	2,637,426.89	101.933790	2,632,841.54	-4,585.35	0.12

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3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	4,792,669.640	Local	104.944791	5,029,657.12	104.149720	4,991,552.01	-38,105.11	0.22
Original Face:	11,000,000.000	Base	104.944791	5,029,657.12	104.149720	4,991,552.01	-38,105.11	0.22
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,412,835.260	Local	103.103587	1,456,683.83	102.295290	1,445,263.93	-11,419.90	0.06
Original Face:	2,304,044.000	Base	103.103587	1,456,683.83	102.295290	1,445,263.93	-11,419.90	0.06
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,915,053.320	Local	103.614731	5,092,719.30	102.602730	5,042,978.89	-49,740.41	0.22
Original Face:	6,976,000.000	Base	103.614731	5,092,719.30	102.602730	5,042,978.89	-49,740.41	0.22
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042		
	2,264,333.310	Local	101.298082	2,293,726.21	100.898000	2,284,667.02	-9,059.19	0.10
Original Face:	3,479,000.000	Base	101.298082	2,293,726.21	100.898000	2,284,667.02	-9,059.19	0.10
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041		
	3,398,319.500	Local	101.554381	3,451,142.32	100.753680	3,423,931.95	-27,210.37	0.15
Original Face:	5,000,000.000	Base	101.554381	3,451,142.32	100.753680	3,423,931.95	-27,210.37	0.15
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041		
	1,527,121.700	Local	101.792843	1,554,500.59	101.529520	1,550,479.33	-4,021.26	0.07
Original Face:	3,000,000.000	Base	101.792843	1,554,500.59	101.529520	1,550,479.33	-4,021.26	0.07
3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039		
	1,428,871.980	Local	100.725842	1,439,243.33	100.759140	1,439,719.12	475.79	0.06
Original Face:	2,645,000.000	Base	100.725842	1,439,243.33	100.759140	1,439,719.12	475.79	0.06
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	4,516,631.580	Local	100.945183	4,559,322.03	102.485270	4,628,882.07	69,560.04	0.20
Original Face:	6,000,000.000	Base	100.945183	4,559,322.03	102.485270	4,628,882.07	69,560.04	0.20
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	5,084,692.650	Local	101.743788	5,173,358.93	103.363550	5,255,718.83	82,359.90	0.23
Original Face:	5,729,287.000	Base	101.743788	5,173,358.93	103.363550	5,255,718.83	82,359.90	0.23
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	5,431,714.620	Local	101.318919	5,503,354.56	101.768350	5,527,766.35	24,411.79	0.24
Original Face:	6,000,000.000	Base	101.318919	5,503,354.56	101.768350	5,527,766.35	24,411.79	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	9,052,857.700	99.058862	8,967,657.79	100.865490	9,131,209.28	163,551.49	0.40
Original Face:		Base	10,000,000.000	99.058862	8,967,657.79	100.865490	9,131,209.28	163,551.49	0.40
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	4,526,428.850	99.862605	4,520,209.78	100.865490	4,565,604.64	45,394.86	0.20
Original Face:		Base	5,000,000.000	99.862605	4,520,209.78	100.865490	4,565,604.64	45,394.86	0.20
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	9,813,336.500	103.195864	10,126,957.38	102.380210	10,046,914.52	-80,042.86	0.44
Original Face:		Base	10,000,000.000	103.195864	10,126,957.38	102.380210	10,046,914.52	-80,042.86	0.44
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	5,000,000.000	101.577750	5,078,887.52	101.357780	5,067,889.00	-10,998.52	0.22
Original Face:		Base	5,000,000.000	101.577750	5,078,887.52	101.357780	5,067,889.00	-10,998.52	0.22
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	5,000,000.000	102.959515	5,147,975.77	101.812790	5,090,639.50	-57,336.27	0.22
Original Face:		Base	5,000,000.000	102.959515	5,147,975.77	101.812790	5,090,639.50	-57,336.27	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	238,571.550	99.870207	238,261.90	110.216474	262,945.15	24,683.25	0.01
Original Face:		Base	6,625,000.000	99.870207	238,261.90	110.216474	262,945.15	24,683.25	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	238,529.160	99.938515	238,382.50	112.472605	268,279.96	29,897.46	0.01
Original Face:		Base	6,000,000.000	99.938515	238,382.50	112.472605	268,279.96	29,897.46	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	1,087,910.400	101.066693	1,099,515.06	102.346210	1,113,435.06	13,920.00	0.05
Original Face:		Base	5,000,000.000	101.066693	1,099,515.06	102.346210	1,113,435.06	13,920.00	0.05
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,923,415.800	101.022767	4,973,770.85	101.125060	4,978,807.18	5,036.33	0.22
Original Face:		Base	5,000,000.000	101.022767	4,973,770.85	101.125060	4,978,807.18	5,036.33	0.22
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	658,926.870	104.065334	685,714.45	103.766270	683,743.84	-1,970.61	0.03
Original Face:		Base	7,703,000.000	104.065334	685,714.45	103.766270	683,743.84	-1,970.61	0.03

Base Currency: USD - US DOLLAR

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	1,085,679.800	103.053312	1,118,828.99	107.325270	1,165,208.78	46,379.79	0.05
Original Face:	10,000,000.000	Base		103.053312	1,118,828.99	107.325270	1,165,208.78	46,379.79	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.000000	15 Aug 2038		
		Local	748,470.700	102.823182	769,601.39	101.166690	757,203.03	-12,398.36	0.03
Original Face:	10,000,000.000	Base		102.823182	769,601.39	101.166690	757,203.03	-12,398.36	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	2,851,461.600	102.544092	2,924,005.41	101.016320	2,880,441.57	-43,563.84	0.13
Original Face:	13,000,000.000	Base		102.544092	2,924,005.41	101.016320	2,880,441.57	-43,563.84	0.13
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	545,555.310	100.736354	549,572.53	100.711730	549,438.19	-134.34	0.02
Original Face:	3,000,000.000	Base		100.736354	549,572.53	100.711730	549,438.19	-134.34	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	1,989,633.370	103.064156	2,050,598.85	102.640740	2,042,174.41	-8,424.44	0.09
Original Face:	12,500,000.000	Base		103.064156	2,050,598.85	102.640740	2,042,174.41	-8,424.44	0.09
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	1,551,898.100	106.577257	1,653,970.42	105.282800	1,633,881.77	-20,088.65	0.07
Original Face:	5,000,000.000	Base		106.577257	1,653,970.42	105.282800	1,633,881.77	-20,088.65	0.07
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	4,040,495.760	103.379112	4,177,028.63	103.366890	4,176,534.81	-493.82	0.18
Original Face:	8,000,000.000	Base		103.379112	4,177,028.63	103.366890	4,176,534.81	-493.82	0.18
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	2,288,333.350	102.201210	2,338,704.37	100.988120	2,310,944.83	-27,759.54	0.10
Original Face:	5,000,000.000	Base		102.201210	2,338,704.37	100.988120	2,310,944.83	-27,759.54	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	995,227.450	103.763335	1,032,681.19	100.910160	1,004,285.61	-28,395.58	0.04
Original Face:	5,000,000.000	Base		103.763335	1,032,681.19	100.910160	1,004,285.61	-28,395.58	0.04
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,731,473.250	100.776614	1,744,920.12	100.889080	1,746,867.43	1,947.31	0.08
Original Face:	5,000,000.000	Base		100.776614	1,744,920.12	100.889080	1,746,867.43	1,947.31	0.08

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3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,989,198.850	Local	103.601510	2,060,840.04	102.818350	2,045,261.44	-15,578.60	0.09
Original Face:	5,000,000.000	Base	103.601510	2,060,840.04	102.818350	2,045,261.44	-15,578.60	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.553611	6,314,766.79	101.824890	6,394,603.09	79,836.30	0.28
Original Face:	6,280,000.000	Base	100.553611	6,314,766.79	101.824890	6,394,603.09	79,836.30	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	4,343,783.440	Local	103.893064	4,512,889.70	102.001660	4,430,731.22	-82,158.48	0.20
Original Face:	8,090,000.000	Base	103.893064	4,512,889.70	102.001660	4,430,731.22	-82,158.48	0.20
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,650,441.900	Local	103.675104	1,711,097.36	102.384310	1,689,793.55	-21,303.81	0.07
Original Face:	3,000,000.000	Base	103.675104	1,711,097.36	102.384310	1,689,793.55	-21,303.81	0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,932,331.600	Local	104.636624	2,021,926.55	102.822110	1,986,864.12	-35,062.43	0.09
Original Face:	5,000,000.000	Base	104.636624	2,021,926.55	102.822110	1,986,864.12	-35,062.43	0.09
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	1,346,335.400	Local	101.745094	1,369,830.22	101.588830	1,367,726.38	-2,103.84	0.06
Original Face:	5,000,000.000	Base	101.745094	1,369,830.22	101.588830	1,367,726.38	-2,103.84	0.06
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	346,254.720	Local	100.894082	349,350.52	100.178570	346,873.03	-2,477.49	0.02
Original Face:	1,000,000.000	Base	100.894082	349,350.52	100.178570	346,873.03	-2,477.49	0.02
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	1,285,899.600	Local	101.187690	1,301,172.10	100.694130	1,294,825.41	-6,346.69	0.06
Original Face:	5,000,000.000	Base	101.187690	1,301,172.10	100.694130	1,294,825.41	-6,346.69	0.06
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	2,651,712.380	Local	102.037909	2,705,751.86	101.752550	2,698,184.97	-7,566.89	0.12
Original Face:	7,500,000.000	Base	102.037909	2,705,751.86	101.752550	2,698,184.97	-7,566.89	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	4,033,037.600	Local	102.590247	4,137,503.22	102.565450	4,136,503.16	-1,000.06	0.18
Original Face:	10,000,000.000	Base	102.590247	4,137,503.22	102.565450	4,136,503.16	-1,000.06	0.18

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

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3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,961,308.200	Local	101.742881	1,995,491.46	102.209470	2,004,642.72	9,151.26	0.09
Original Face:	5,000,000.000	Base	101.742881	1,995,491.46	102.209470	2,004,642.72	9,151.26	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	1,404,992.200	Local	102.016175	1,433,319.30	101.285640	1,423,055.34	-10,263.96	0.06
Original Face:	5,000,000.000	Base	102.016175	1,433,319.30	101.285640	1,423,055.34	-10,263.96	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	1,744,315.620	Local	102.794527	1,793,060.99	100.948290	1,760,856.79	-32,204.20	0.08
Original Face:	6,000,000.000	Base	102.794527	1,793,060.99	100.948290	1,760,856.79	-32,204.20	0.08
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.880043	1,764,986.02	105.718270	1,887,046.80	122,060.78	0.08
Original Face:	1,784,977.000	Base	98.880043	1,764,986.02	105.718270	1,887,046.80	122,060.78	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	3,173,334.600	Local	101.448603	3,219,303.63	101.701890	3,227,341.26	8,037.63	0.14
Original Face:	10,000,000.000	Base	101.448603	3,219,303.63	101.701890	3,227,341.26	8,037.63	0.14
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,888,542.570	Local	101.839125	2,941,666.47	102.176280	2,951,405.34	9,738.87	0.13
Original Face:	5,183,921.000	Base	101.839125	2,941,666.47	102.176280	2,951,405.34	9,738.87	0.13
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	1,206,799.650	Local	102.583800	1,237,980.94	100.815760	1,216,644.24	-21,336.70	0.05
Original Face:	5,000,000.000	Base	102.583800	1,237,980.94	100.815760	1,216,644.24	-21,336.70	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,485,216.650	Local	101.183021	1,502,787.08	100.721970	1,495,939.47	-6,847.61	0.07
Original Face:	5,000,000.000	Base	101.183021	1,502,787.08	100.721970	1,495,939.47	-6,847.61	0.07
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	5,919,600.280	Local	102.447611	6,064,489.09	101.947270	6,034,870.88	-29,618.21	0.27
Original Face:	14,550,000.000	Base	102.447611	6,064,489.09	101.947270	6,034,870.88	-29,618.21	0.27
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	3,226,062.700	Local	102.644874	3,311,388.00	101.156410	3,263,369.21	-48,018.79	0.14
Original Face:	10,000,000.000	Base	102.644874	3,311,388.00	101.156410	3,263,369.21	-48,018.79	0.14

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3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	5,000,000.000	Local	104.921983	5,246,099.16	102.518000	5,125,900.00	-120,199.16	0.23
Original Face:	5,000,000.000	Base	104.921983	5,246,099.16	102.518000	5,125,900.00	-120,199.16	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	2,011,454.040	Local	103.592762	2,083,720.80	102.742440	2,066,616.96	-17,103.84	0.09
Original Face:	3,000,000.000	Base	103.592762	2,083,720.80	102.742440	2,066,616.96	-17,103.84	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	2,185,892.950	Local	103.149474	2,254,737.07	102.382340	2,237,968.35	-16,768.72	0.10
Original Face:	5,000,000.000	Base	103.149474	2,254,737.07	102.382340	2,237,968.35	-16,768.72	0.10
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,641,232.240	Local	103.216579	1,694,023.77	102.456870	1,681,555.18	-12,468.59	0.07
Original Face:	2,579,263.000	Base	103.216579	1,694,023.77	102.456870	1,681,555.18	-12,468.59	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	2,245,853.150	Local	102.380991	2,299,326.72	101.667880	2,283,311.29	-16,015.43	0.10
Original Face:	5,000,000.000	Base	102.380991	2,299,326.72	101.667880	2,283,311.29	-16,015.43	0.10
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	2,404,444.250	Local	102.917818	2,474,601.56	102.110200	2,455,182.83	-19,418.73	0.11
Original Face:	5,000,000.000	Base	102.917818	2,474,601.56	102.110200	2,455,182.83	-19,418.73	0.11
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	3,399,854.700	Local	101.920144	3,465,136.81	101.679590	3,456,958.32	-8,178.49	0.15
Original Face:	5,000,000.000	Base	101.920144	3,465,136.81	101.679590	3,456,958.32	-8,178.49	0.15
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	2,991,478.910	Local	103.782895	3,104,643.43	102.103000	3,054,389.71	-50,253.72	0.13
Original Face:	6,000,000.000	Base	103.782895	3,104,643.43	102.103000	3,054,389.71	-50,253.72	0.13
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	2,494,179.870	Local	99.837430	2,490,125.08	103.390710	2,578,750.28	88,625.20	0.11
Original Face:	3,650,000.000	Base	99.837430	2,490,125.08	103.390710	2,578,750.28	88,625.20	0.11
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	2,725,586.050	Local	103.112915	2,810,431.24	101.722340	2,772,529.91	-37,901.33	0.12
Original Face:	5,000,000.000	Base	103.112915	2,810,431.24	101.722340	2,772,529.91	-37,901.33	0.12

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.881664	1,997,633.28	101.541466	2,030,829.32	33,196.04	0.09
		Base	99.881664	1,997,633.28	101.541466	2,030,829.32	33,196.04	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	891,779.930	Local	102.147649	910,932.23	103.221040	920,504.52	9,572.29	0.04
Original Face:	1,104,000.000	Base	102.147649	910,932.23	103.221040	920,504.52	9,572.29	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	4,323,219.500	Local	103.755906	4,485,595.56	104.239510	4,506,502.82	20,907.26	0.20
Original Face:	5,000,000.000	Base	103.755906	4,485,595.56	104.239510	4,506,502.82	20,907.26	0.20
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	5,225,670.420	Local	103.156925	5,390,640.90	105.247620	5,499,893.75	109,252.85	0.24
Original Face:	6,000,000.000	Base	103.156925	5,390,640.90	105.247620	5,499,893.75	109,252.85	0.24
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	8,055,726.070	Local	104.366691	8,407,494.77	105.475100	8,496,785.13	89,290.36	0.38
Original Face:	9,629,000.000	Base	104.366691	8,407,494.77	105.475100	8,496,785.13	89,290.36	0.38
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	4,105,026.000	Local	100.639753	4,131,288.04	101.685580	4,174,219.50	42,931.46	0.18
Original Face:	5,000,000.000	Base	100.639753	4,131,288.04	101.685580	4,174,219.50	42,931.46	0.18
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	5,230,378.800	Local	99.371216	5,197,491.04	103.165760	5,395,960.04	198,469.00	0.24
Original Face:	6,000,000.000	Base	99.371216	5,197,491.04	103.165760	5,395,960.04	198,469.00	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	7,275,641.100	Local	113.074766	8,226,914.12	117.209790	8,527,763.65	300,849.53	0.38
Original Face:	10,000,000.000	Base	113.074766	8,226,914.12	117.209790	8,527,763.65	300,849.53	0.38
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	10,074,973.150	Local	104.959297	10,574,621.04	107.641410	10,844,843.16	270,222.12	0.48
Original Face:	11,739,000.000	Base	104.959297	10,574,621.04	107.641410	10,844,843.16	270,222.12	0.48
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	10,923,513.450	Local	100.545239	10,983,072.75	103.161950	11,268,909.48	285,836.73	0.50
Original Face:	15,000,000.000	Base	100.545239	10,983,072.75	103.161950	11,268,909.48	285,836.73	0.50

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	2,850,183.250	Local	103.631042	2,953,674.59	101.835040	2,902,485.25	-51,189.34	0.13
Original Face:	5,000,000.000	Base	103.631042	2,953,674.59	101.835040	2,902,485.25	-51,189.34	0.13
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,940,063.940	Local	102.787293	4,049,885.08	104.004670	4,097,850.50	47,965.42	0.18
Original Face:	4,396,000.000	Base	102.787293	4,049,885.08	104.004670	4,097,850.50	47,965.42	0.18
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	2,629,492.300	Local	102.101943	2,684,762.72	101.237350	2,662,028.32	-22,734.40	0.12
Original Face:	5,000,000.000	Base	102.101943	2,684,762.72	101.237350	2,662,028.32	-22,734.40	0.12
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043		
	2,374,322.700	Local	103.332240	2,453,440.83	101.962610	2,420,921.39	-32,519.44	0.11
Original Face:	5,000,000.000	Base	103.332240	2,453,440.83	101.962610	2,420,921.39	-32,519.44	0.11
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,375,459.750	Local	104.592324	4,576,395.06	107.257810	4,693,022.31	116,627.25	0.21
Original Face:	4,774,000.000	Base	104.592324	4,576,395.06	107.257810	4,693,022.31	116,627.25	0.21
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,875,400.600	Local	103.215313	5,032,160.00	103.079510	5,025,539.05	-6,620.95	0.22
Original Face:	5,000,000.000	Base	103.215313	5,032,160.00	103.079510	5,025,539.05	-6,620.95	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	2,578,095.600	Local	104.120957	2,684,337.81	107.280669	2,765,798.21	81,460.40	0.12
Original Face:	10,000,000.000	Base	104.120957	2,684,337.81	107.280669	2,765,798.21	81,460.40	0.12
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	1,215,588.570	Local	102.367591	1,244,368.74	104.106184	1,265,502.87	21,134.13	0.06
Original Face:	7,000,000.000	Base	102.367591	1,244,368.74	104.106184	1,265,502.87	21,134.13	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				4.336000	01 Nov 2035		
	698,178.350	Local	103.307931	721,273.61	104.685323	730,890.26	9,616.65	0.03
Original Face:	5,000,000.000	Base	103.307931	721,273.61	104.685323	730,890.26	9,616.65	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	3,992,578.000	Local	105.741837	4,221,825.32	108.316015	4,324,601.39	102,776.07	0.19
Original Face:	20,000,000.000	Base	105.741837	4,221,825.32	108.316015	4,324,601.39	102,776.07	0.19

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				4.411000	01 May 2036		
	791,731.100	Local	103.453963	819,077.20	104.667648	828,686.32	9,609.12	0.04
Original Face:	5,000,000.000	Base	103.453963	819,077.20	104.667648	828,686.32	9,609.12	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				4.167000	01 Oct 2037		
	367,125.080	Local	106.505200	391,007.30	104.746471	384,550.57	-6,456.73	0.02
Original Face:	4,000,000.000	Base	106.505200	391,007.30	104.746471	384,550.57	-6,456.73	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	2,123,012.320	Local	104.315656	2,214,634.22	105.559942	2,241,050.57	26,416.35	0.10
Original Face:	8,000,000.000	Base	104.315656	2,214,634.22	105.559942	2,241,050.57	26,416.35	0.10
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR				4.381000	01 Jun 2021		
	2,144,053.100	Local	102.851831	2,205,197.87	102.501172	2,197,679.56	-7,518.31	0.10
Original Face:	5,000,000.000	Base	102.851831	2,205,197.87	102.501172	2,197,679.56	-7,518.31	0.10
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.100000	01 Aug 2037		
	166,409.750	Local	106.767236	177,671.09	102.472427	170,524.11	-7,146.98	0.01
Original Face:	5,000,000.000	Base	106.767236	177,671.09	102.472427	170,524.11	-7,146.98	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR				2.705000	01 Apr 2023		
	4,189,514.770	Local	102.815253	4,307,460.20	101.768310	4,263,598.38	-43,861.82	0.19
Original Face:	4,950,000.000	Base	102.815253	4,307,460.20	101.768310	4,263,598.38	-43,861.82	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR				2.436000	01 Feb 2023		
	5,010,142.140	Local	101.894031	5,105,035.81	100.524382	5,036,414.42	-68,621.39	0.22
Original Face:	6,575,000.000	Base	101.894031	5,105,035.81	100.524382	5,036,414.42	-68,621.39	0.22
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,602,243.360	Local	102.308282	1,639,227.65	102.625833	1,644,315.59	5,087.94	0.07
Original Face:	6,000,000.000	Base	102.308282	1,639,227.65	102.625833	1,644,315.59	5,087.94	0.07
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	2,095,003.300	Local	103.781723	2,174,230.53	103.608928	2,170,610.46	-3,620.07	0.10
Original Face:	10,000,000.000	Base	103.781723	2,174,230.53	103.608928	2,170,610.46	-3,620.07	0.10
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR				2.500000	01 Nov 2027		
	1,527,766.150	Local	100.587367	1,536,739.75	101.335033	1,548,162.33	11,422.58	0.07
Original Face:	5,000,000.000	Base	100.587367	1,536,739.75	101.335033	1,548,162.33	11,422.58	0.07

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3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR				3.563000	01 Jan 2021		
	3,589,226.290	Local	100.996911	3,625,007.68	101.256611	3,634,328.90	9,321.22	0.16
Original Face:	10,000,000.000	Base	100.996911	3,625,007.68	101.256611	3,634,328.90	9,321.22	0.16
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	2,476,420.260	Local	104.476966	2,587,288.76	104.724383	2,593,415.84	6,127.08	0.11
Original Face:	6,000,000.000	Base	104.476966	2,587,288.76	104.724383	2,593,415.84	6,127.08	0.11
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	3,564,280.130	Local	105.027669	3,743,480.32	105.802681	3,771,103.94	27,623.62	0.17
Original Face:	6,750,000.000	Base	105.027669	3,743,480.32	105.802681	3,771,103.94	27,623.62	0.17
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	3,008,102.250	Local	100.454384	3,021,770.58	101.337979	3,048,350.03	26,579.45	0.13
Original Face:	5,000,000.000	Base	100.454384	3,021,770.58	101.337979	3,048,350.03	26,579.45	0.13
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	3,568,579.140	Local	102.797439	3,668,407.96	106.428017	3,797,968.01	129,560.05	0.17
Original Face:	7,000,000.000	Base	102.797439	3,668,407.96	106.428017	3,797,968.01	129,560.05	0.17
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR				2.500000	01 Sep 2030		
	2,977,141.100	Local	101.174072	3,012,094.88	101.532330	3,022,760.73	10,665.85	0.13
Original Face:	5,000,000.000	Base	101.174072	3,012,094.88	101.532330	3,022,760.73	10,665.85	0.13
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76				2.760000	01 May 2025		
	4,627,502.000	Local	99.358038	4,597,795.18	102.830867	4,758,500.43	160,705.25	0.21
Original Face:	4,920,000.000	Base	99.358038	4,597,795.18	102.830867	4,758,500.43	160,705.25	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,460,069.830	Local	99.474136	8,415,581.36	99.878874	8,449,822.49	34,241.13	0.37
Original Face:	8,500,000.000	Base	99.474136	8,415,581.36	99.878874	8,449,822.49	34,241.13	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.744939	5,602,673.23	103.256847	5,799,937.10	197,263.87	0.26
Original Face:	5,617,000.000	Base	99.744939	5,602,673.23	103.256847	5,799,937.10	197,263.87	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	2,373,070.860	Local	101.194437	2,401,415.70	101.425661	2,406,902.81	5,487.11	0.11
Original Face:	8,125,000.000	Base	101.194437	2,401,415.70	101.425661	2,406,902.81	5,487.11	0.11

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	2,335,684.900	101.260891	2,365,135.35	99.888868	2,333,089.21	-32,046.14	0.10
Original Face:		Base	5,948,304.000	101.260891	2,365,135.35	99.888868	2,333,089.21	-32,046.14	0.10
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.500000	01 Jan 2030		
		Local	2,750,755.140	101.184193	2,783,329.39	101.429752	2,790,084.12	6,754.73	0.12
Original Face:		Base	6,000,000.000	101.184193	2,783,329.39	101.429752	2,790,084.12	6,754.73	0.12
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	4,671,916.580	102.259474	4,777,477.30	102.658689	4,796,128.31	18,651.01	0.21
Original Face:		Base	7,922,201.000	102.259474	4,777,477.30	102.658689	4,796,128.31	18,651.01	0.21
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.500000	01 Jul 2031		
		Local	3,731,810.160	100.671293	3,756,861.54	101.342055	3,781,893.10	25,031.56	0.17
Original Face:		Base	6,000,000.000	100.671293	3,756,861.54	101.342055	3,781,893.10	25,031.56	0.17
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	2,534,433.060	102.274180	2,592,070.62	105.088019	2,663,385.50	71,314.88	0.12
Original Face:		Base	6,000,000.000	102.274180	2,592,070.62	105.088019	2,663,385.50	71,314.88	0.12
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	5,159,566.020	104.543128	5,393,971.71	106.765952	5,508,659.78	114,688.07	0.24
Original Face:		Base	11,523,254.000	104.543128	5,393,971.71	106.765952	5,508,659.78	114,688.07	0.24
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	37,036.600	99.886815	36,994.68	101.931300	37,751.89	757.21	0.00
Original Face:		Base	5,000,000.000	99.886815	36,994.68	101.931300	37,751.89	757.21	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	4,122,705.390	117.422940	4,841,001.87	126.129250	5,199,937.39	358,935.52	0.23
Original Face:		Base	41,000,000.000	117.422940	4,841,001.87	126.129250	5,199,937.39	358,935.52	0.23
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	216,209.300	101.501383	219,455.43	114.112850	246,722.59	27,267.16	0.01
Original Face:		Base	5,000,000.000	101.501383	219,455.43	114.112850	246,722.59	27,267.16	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	1,877,015.040	108.973364	2,045,446.44	112.090060	2,103,947.28	58,500.84	0.09
Original Face:		Base	5,855,000.000	108.973364	2,045,446.44	112.090060	2,103,947.28	58,500.84	0.09

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.031828	25 Sep 2039		
		Local	607,050.350	104.965610	637,194.10	112.414040	682,409.82	45,215.72	0.03
Original Face:	5,000,000.000	Base		104.965610	637,194.10	112.414040	682,409.82	45,215.72	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	7,815.300	101.403145	7,924.96	101.308580	7,917.57	-7.39	0.00
Original Face:	6,000,000.000	Base		101.403145	7,924.96	101.308580	7,917.57	-7.39	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.571220	25 Aug 2039		
		Local	1,697,932.600	102.664956	1,743,181.75	111.066290	1,885,830.75	142,649.00	0.08
Original Face:	10,000,000.000	Base		102.664956	1,743,181.75	111.066290	1,885,830.75	142,649.00	0.08
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	4,594.740	101.699770	4,672.84	100.201150	4,603.98	-68.86	0.00
Original Face:	6,000,000.000	Base		101.699770	4,672.84	100.201150	4,603.98	-68.86	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	5,215,610.830	102.533879	5,347,768.09	105.973340	5,527,157.00	179,388.91	0.24
Original Face:	8,609,641.000	Base		102.533879	5,347,768.09	105.973340	5,527,157.00	179,388.91	0.24
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	4,313,838.850	99.560693	4,294,887.87	101.725010	4,388,253.00	93,365.13	0.19
Original Face:	5,000,000.000	Base		99.560693	4,294,887.87	101.725010	4,388,253.00	93,365.13	0.19
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.000000	25 Sep 2039		
		Local	90,939.000	102.810906	93,495.21	100.405920	91,308.14	-2,187.07	0.00
Original Face:	5,000,000.000	Base		102.810906	93,495.21	100.405920	91,308.14	-2,187.07	0.00
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.039350	25 Oct 2040		
		Local	996,857.300	108.246443	1,079,062.57	113.141890	1,127,863.19	48,800.62	0.05
Original Face:	5,000,000.000	Base		108.246443	1,079,062.57	113.141890	1,127,863.19	48,800.62	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,143,903.130	99.644914	1,139,841.29	110.963830	1,269,318.72	129,477.43	0.06
Original Face:	11,959,998.000	Base		99.644914	1,139,841.29	110.963830	1,269,318.72	129,477.43	0.06
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	698.220	100.511300	701.79	103.235796	720.81	19.02	0.00
Original Face:	3,640,000.000	Base		100.511300	701.79	103.235796	720.81	19.02	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	2,888.780	100.113889	2,892.07	104.228724	3,010.94	118.87	0.00
Original Face:		Base	4,300,000.000	100.113889	2,892.07	104.228724	3,010.94	118.87	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	193,055.650	99.373357	191,845.88	110.104029	212,562.05	20,716.17	0.01
Original Face:		Base	5,000,000.000	99.373357	191,845.88	110.104029	212,562.05	20,716.17	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	207,907.770	100.598669	209,152.45	112.473583	233,841.32	24,688.87	0.01
Original Face:		Base	6,500,000.000	100.598669	209,152.45	112.473583	233,841.32	24,688.87	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	446,419.280	100.142095	447,053.62	112.448666	501,992.53	54,938.91	0.02
Original Face:		Base	8,000,000.000	100.142095	447,053.62	112.448666	501,992.53	54,938.91	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	294,851.790	100.467503	296,230.23	108.926157	321,170.72	24,940.49	0.01
Original Face:		Base	5,457,127.000	100.467503	296,230.23	108.926157	321,170.72	24,940.49	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	341,030.800	100.525794	342,823.92	109.807198	374,476.37	31,652.45	0.02
Original Face:		Base	5,000,000.000	100.525794	342,823.92	109.807198	374,476.37	31,652.45	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	891,156.980	100.965529	899,761.36	112.331040	1,001,045.90	101,284.54	0.04
Original Face:		Base	10,547,657.000	100.965529	899,761.36	112.331040	1,001,045.90	101,284.54	0.04
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	571,774.880	100.540977	574,868.05	112.363557	642,466.59	67,598.54	0.03
Original Face:		Base	17,500,000.000	100.540977	574,868.05	112.363557	642,466.59	67,598.54	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	253,806.600	103.389404	262,409.13	112.427488	285,348.38	22,939.25	0.01
Original Face:		Base	9,397,749.000	103.389404	262,409.13	112.427488	285,348.38	22,939.25	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	8,837,291.300	105.492045	9,322,639.30	105.837405	9,353,159.78	30,520.48	0.41
Original Face:		Base	15,243,777.000	105.492045	9,322,639.30	105.837405	9,353,159.78	30,520.48	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	3,670,087.180	Local	100.634966	3,693,390.97	100.628174	3,693,141.71	-249.26	0.16
Original Face:	4,744,826.000	Base	100.634966	3,693,390.97	100.628174	3,693,141.71	-249.26	0.16
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	3,562,245.400	Local	100.661915	3,585,824.42	100.628325	3,584,627.88	-1,196.54	0.16
Original Face:	4,166,154.000	Base	100.661915	3,585,824.42	100.628325	3,584,627.88	-1,196.54	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	7,602,189.400	Local	102.578135	7,798,184.12	103.817269	7,892,385.42	94,201.30	0.35
Original Face:	10,000,000.000	Base	102.578135	7,798,184.12	103.817269	7,892,385.42	94,201.30	0.35
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	8,629,783.220	Local	108.302900	9,346,305.46	106.249025	9,169,060.53	-177,244.93	0.40
Original Face:	9,938,165.000	Base	108.302900	9,346,305.46	106.249025	9,169,060.53	-177,244.93	0.40
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	6,388,374.080	Local	108.300763	6,918,657.87	106.248933	6,787,579.30	-131,078.57	0.30
Original Face:	6,864,195.000	Base	108.300763	6,918,657.87	106.248933	6,787,579.30	-131,078.57	0.30
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5				5.000000	01 Mar 2048		
	2,393,228.710	Local	107.103385	2,563,228.95	107.598615	2,575,080.95	11,852.00	0.11
Original Face:	3,075,747.000	Base	107.103385	2,563,228.95	107.598615	2,575,080.95	11,852.00	0.11
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5				5.000000	01 Mar 2048		
	6,079,546.140	Local	107.103384	6,511,399.67	107.891003	6,559,283.31	47,883.64	0.29
Original Face:	8,825,385.000	Base	107.103384	6,511,399.67	107.891003	6,559,283.31	47,883.64	0.29
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	9,345,319.210	Local	105.449067	9,854,551.92	105.668222	9,875,032.65	20,480.73	0.44
Original Face:	11,668,342.000	Base	105.449067	9,854,551.92	105.668222	9,875,032.65	20,480.73	0.44
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	6,278,640.400	Local	99.823678	6,267,569.79	102.970619	6,465,154.88	197,585.09	0.29
Original Face:	10,000,000.000	Base	99.823678	6,267,569.79	102.970619	6,465,154.88	197,585.09	0.29
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	3,708,829.680	Local	100.727799	3,735,822.50	101.337787	3,758,445.92	22,623.42	0.17
Original Face:	6,000,000.000	Base	100.727799	3,735,822.50	101.337787	3,758,445.92	22,623.42	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	1,049,238.010	Local	105.155471	1,103,331.17	112.304022	1,178,336.49	75,005.32	0.05
Original Face:	9,100,000.000	Base	105.155471	1,103,331.17	112.304022	1,178,336.49	75,005.32	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	712,587.760	Local	101.186130	721,039.98	104.565913	745,123.90	24,083.92	0.03
Original Face:	7,060,000.000	Base	101.186130	721,039.98	104.565913	745,123.90	24,083.92	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	647,089.620	Local	102.738772	664,811.93	104.657198	677,225.86	12,413.93	0.03
Original Face:	6,000,000.000	Base	102.738772	664,811.93	104.657198	677,225.86	12,413.93	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,604,847.550	Local	104.218766	1,672,552.32	107.229889	1,720,876.25	48,323.93	0.08
Original Face:	5,000,000.000	Base	104.218766	1,672,552.32	107.229889	1,720,876.25	48,323.93	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	3,441,455.010	Local	103.560926	3,564,002.69	102.998828	3,544,658.33	-19,344.36	0.16
Original Face:	7,000,000.000	Base	103.560926	3,564,002.69	102.998828	3,544,658.33	-19,344.36	0.16
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5				2.500000	01 Jun 2028		
	1,750,891.600	Local	101.152906	1,771,077.73	101.427925	1,775,893.02	4,815.29	0.08
Original Face:	5,000,000.000	Base	101.152906	1,771,077.73	101.427925	1,775,893.02	4,815.29	0.08
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	325,512.530	Local	101.059348	328,960.84	104.297048	339,499.96	10,539.12	0.01
Original Face:	7,000,000.000	Base	101.059348	328,960.84	104.297048	339,499.96	10,539.12	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	1,182,424.920	Local	105.752576	1,250,444.81	106.506795	1,259,362.89	8,918.08	0.06
Original Face:	6,100,000.000	Base	105.752576	1,250,444.81	106.506795	1,259,362.89	8,918.08	0.06
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	3,669,624.660	Local	101.878855	3,738,571.60	102.462398	3,759,985.42	21,413.82	0.17
Original Face:	9,500,000.000	Base	101.878855	3,738,571.60	102.462398	3,759,985.42	21,413.82	0.17
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,780,214.200	Local	102.863367	1,831,188.27	104.691302	1,863,729.42	32,541.15	0.08
Original Face:	5,000,000.000	Base	102.863367	1,831,188.27	104.691302	1,863,729.42	32,541.15	0.08

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31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,794,603.930	Local	104.050013	2,907,785.74	106.514276	2,976,652.14	68,866.40	0.13
Original Face:	7,899,440.000	Base	104.050013	2,907,785.74	106.514276	2,976,652.14	68,866.40	0.13
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	3,120,050.160	Local	106.156647	3,312,140.62	107.596866	3,357,076.19	44,935.57	0.15
Original Face:	8,000,000.000	Base	106.156647	3,312,140.62	107.596866	3,357,076.19	44,935.57	0.15
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	3,580,109.760	Local	102.354599	3,664,407.00	102.961911	3,686,149.42	21,742.42	0.16
Original Face:	6,000,000.000	Base	102.354599	3,664,407.00	102.961911	3,686,149.42	21,742.42	0.16
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	3,206,186.800	Local	102.470004	3,285,379.74	102.772609	3,295,081.82	9,702.08	0.15
Original Face:	5,000,000.000	Base	102.470004	3,285,379.74	102.772609	3,295,081.82	9,702.08	0.15
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	3,521,194.900	Local	103.381657	3,640,269.62	104.683928	3,686,125.13	45,855.51	0.16
Original Face:	5,000,000.000	Base	103.381657	3,640,269.62	104.683928	3,686,125.13	45,855.51	0.16
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				4.495000	01 Feb 2037		
	544,592.100	Local	103.086110	561,398.81	105.210693	572,969.12	11,570.31	0.03
Original Face:	5,000,000.000	Base	103.086110	561,398.81	105.210693	572,969.12	11,570.31	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	583,221.060	Local	106.003758	618,236.24	106.849556	623,169.11	4,932.87	0.03
Original Face:	3,262,241.000	Base	106.003758	618,236.24	106.849556	623,169.11	4,932.87	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				4.462000	01 Jan 2037		
	708,847.880	Local	103.077959	730,665.93	105.195633	745,677.01	15,011.08	0.03
Original Face:	6,271,091.000	Base	103.077959	730,665.93	105.195633	745,677.01	15,011.08	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	1,045,847.160	Local	102.823663	1,075,378.36	103.601353	1,083,511.81	8,133.45	0.05
Original Face:	12,000,000.000	Base	102.823663	1,075,378.36	103.601353	1,083,511.81	8,133.45	0.05
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.672551	4,983,627.54	138.562523	6,928,126.15	1,944,498.61	0.31
		Base	99.672551	4,983,627.54	138.562523	6,928,126.15	1,944,498.61	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	5,700,000.000	98.765625	5,629,640.63	100.213310	5,712,158.67	82,518.04	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	100.213310	5,712,158.67	82,518.04	0.25
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	100.016180	6,401,035.52	213,035.52	0.28
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.016180	6,401,035.52	213,035.52	0.28
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.801672	6,321,521.80	103.927990	6,329,214.59	7,692.79	0.28
Original Face:		Base	6,090,000.000	103.801672	6,321,521.80	103.927990	6,329,214.59	7,692.79	0.28
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.012000	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.014000	10,001,400.00	1,400.00	0.44
		Base		100.000000	10,000,000.00	100.014000	10,001,400.00	1,400.00	0.44
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					2.853130	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.533737	4,976,686.85	-23,313.15	0.22
		Base		100.000000	5,000,000.00	99.533737	4,976,686.85	-23,313.15	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.950586	4,997,529.30	101.250000	5,062,500.00	64,970.70	0.22
		Base		99.950586	4,997,529.30	101.250000	5,062,500.00	64,970.70	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.391700	25 Jul 2022		
		Local	5,000,000.000	99.499190	4,974,959.51	101.704580	5,085,229.00	110,269.49	0.22
Original Face:		Base	5,000,000.000	99.499190	4,974,959.51	101.704580	5,085,229.00	110,269.49	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	3,139,240.540	110.935452	3,482,530.68	110.574922	3,471,212.78	-11,317.90	0.15
Original Face:		Base	8,707,929.000	110.935452	3,482,530.68	110.574922	3,471,212.78	-11,317.90	0.15
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	10,720,633.200	105.824611	11,345,068.39	104.843121	11,239,846.44	-105,221.95	0.50
Original Face:		Base	11,805,572.000	105.824611	11,345,068.39	104.843121	11,239,846.44	-105,221.95	0.50
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	6,948,507.600	100.000000	6,948,507.60	103.478930	7,190,241.32	241,733.72	0.32
Original Face:		Base	10,000,000.000	100.000000	6,948,507.60	103.478930	7,190,241.32	241,733.72	0.32

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,955,874.000	109.291612	2,137,606.23	110.769110	2,166,504.22	28,897.99	0.10
Original Face:		Base	6,000,000.000	109.291612	2,137,606.23	110.769110	2,166,504.22	28,897.99	0.10
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	4,270,138.080	105.813811	4,518,395.82	104.854880	4,477,448.16	-40,947.66	0.20
Original Face:		Base	5,682,660.000	105.813811	4,518,395.82	104.854880	4,477,448.16	-40,947.66	0.20
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,418,426.530	106.033953	3,624,692.77	105.762219	3,615,403.75	-9,289.02	0.16
Original Face:		Base	5,271,946.000	106.033953	3,624,692.77	105.762219	3,615,403.75	-9,289.02	0.16
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,484,387.470	105.814599	7,919,574.59	104.575578	7,826,841.46	-92,733.13	0.35
Original Face:		Base	8,934,236.000	105.814599	7,919,574.59	104.575578	7,826,841.46	-92,733.13	0.35
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	205,725.450	100.928111	207,634.81	112.160030	230,741.73	23,106.92	0.01
Original Face:		Base	7,000,000.000	100.928111	207,634.81	112.160030	230,741.73	23,106.92	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,265,087.760	104.230990	2,360,923.40	104.624271	2,369,831.56	8,908.16	0.10
Original Face:		Base	22,821,698.000	104.230990	2,360,923.40	104.624271	2,369,831.56	8,908.16	0.10
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	667,168.150	102.727073	685,362.31	102.838232	686,103.93	741.62	0.03
Original Face:		Base	5,000,000.000	102.727073	685,362.31	102.838232	686,103.93	741.62	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	4,762,055.090	101.142109	4,816,442.96	99.639255	4,744,876.21	-71,566.75	0.21
Original Face:		Base	13,640,889.000	101.142109	4,816,442.96	99.639255	4,744,876.21	-71,566.75	0.21
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,429,081.350	108.279114	1,547,396.63	105.834869	1,512,466.37	-34,930.26	0.07
Original Face:		Base	5,000,000.000	108.279114	1,547,396.63	105.834869	1,512,466.37	-34,930.26	0.07
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	4,527,501.100	106.425324	4,818,407.72	107.379770	4,861,620.27	43,212.55	0.21
Original Face:		Base	10,000,000.000	106.425324	4,818,407.72	107.379770	4,861,620.27	43,212.55	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A				3.679000	10 Aug 2043		
	61,404.940	Local	103.980315	63,849.05	99.927460	61,360.40	-2,488.65	0.00
Original Face:	14,082,000.000	Base	103.980315	63,849.05	99.927460	61,360.40	-2,488.65	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	174,876.490	Local	100.875029	176,406.71	112.148327	196,121.06	19,714.35	0.01
Original Face:	7,322,535.000	Base	100.875029	176,406.71	112.148327	196,121.06	19,714.35	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	1,077,758.090	Local	105.259620	1,134,444.07	111.293590	1,199,475.67	65,031.60	0.05
Original Face:	8,800,000.000	Base	105.259620	1,134,444.07	111.293590	1,199,475.67	65,031.60	0.05
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR				2.893630	15 Mar 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.357604	10,035,760.40	35,760.40	0.44
		Base	100.000000	10,000,000.00	100.357604	10,035,760.40	35,760.40	0.44
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				2.862000	09 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.196600	10,019,660.00	19,660.00	0.44
		Base	100.000000	10,000,000.00	100.196600	10,019,660.00	19,660.00	0.44
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	753,528.930	Local	106.534123	802,765.44	104.212920	785,274.50	-17,490.94	0.03
Original Face:	2,500,000.000	Base	106.534123	802,765.44	104.212920	785,274.50	-17,490.94	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
	1,652,608.400	Local	102.441990	1,692,964.94	101.352430	1,674,958.77	-18,006.17	0.07
Original Face:	10,000,000.000	Base	102.441990	1,692,964.94	101.352430	1,674,958.77	-18,006.17	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	3,441,245.360	Local	106.326105	3,658,942.14	105.447370	3,628,702.73	-30,239.41	0.16
Original Face:	8,000,000.000	Base	106.326105	3,658,942.14	105.447370	3,628,702.73	-30,239.41	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				1.974250	20 Aug 2067		
	426,503.200	Local	100.000000	426,503.20	99.953650	426,305.52	-197.68	0.02
Original Face:	10,000,000.000	Base	100.000000	426,503.20	99.953650	426,305.52	-197.68	0.02
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				3.629000	20 Apr 2067		
	9,224,899.900	Local	103.597219	9,556,739.75	101.639120	9,376,107.08	-180,632.67	0.41
Original Face:	10,000,000.000	Base	103.597219	9,556,739.75	101.639120	9,376,107.08	-180,632.67	0.41

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38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	495,521.700	Local	103.589308	513,307.50	103.674970	513,731.97	424.47	0.02
Original Face:	10,000,000.000	Base	103.589308	513,307.50	103.674970	513,731.97	424.47	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B				3.000000	16 Feb 2041		
	1,250,133.890	Local	102.357532	1,279,606.20	100.035670	1,250,579.81	-29,026.39	0.06
Original Face:	6,500,000.000	Base	102.357532	1,279,606.20	100.035670	1,250,579.81	-29,026.39	0.06
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.974250	20 Jun 2063		
	772,599.580	Local	100.000000	772,599.58	99.800820	771,060.72	-1,538.86	0.03
Original Face:	9,934,605.000	Base	100.000000	772,599.58	99.800820	771,060.72	-1,538.86	0.03
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
	9,361,235.530	Local	101.044618	9,459,024.70	99.568210	9,320,814.65	-138,210.05	0.41
Original Face:	10,000,000.000	Base	101.044618	9,459,024.70	99.568210	9,320,814.65	-138,210.05	0.41
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.710940	20 Aug 2034		
	894,169.500	Local	107.262093	959,104.92	111.414300	996,232.69	37,127.77	0.04
Original Face:	5,000,000.000	Base	107.262093	959,104.92	111.414300	996,232.69	37,127.77	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.976940	20 Apr 2037		
	1,786,249.400	Local	108.379023	1,935,919.64	111.272590	1,987,605.97	51,686.33	0.09
Original Face:	10,000,000.000	Base	108.379023	1,935,919.64	111.272590	1,987,605.97	51,686.33	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B				2.686920	16 Aug 2041		
	3,250,000.000	Local	103.162488	3,352,780.85	100.011460	3,250,372.45	-102,408.40	0.14
Original Face:	3,250,000.000	Base	103.162488	3,352,780.85	100.011460	3,250,372.45	-102,408.40	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B				2.676310	16 Oct 2047		
	5,000,000.000	Local	103.951836	5,197,591.82	99.981170	4,999,058.50	-198,533.32	0.22
Original Face:	5,000,000.000	Base	103.951836	5,197,591.82	99.981170	4,999,058.50	-198,533.32	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	768,776.000	Local	102.388883	787,141.16	102.669080	789,295.25	2,154.09	0.03
Original Face:	6,500,000.000	Base	102.388883	787,141.16	102.669080	789,295.25	2,154.09	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.686569	1,993,731.38	101.397040	2,027,940.80	34,209.42	0.09
Original Face:	2,000,000.000	Base	99.686569	1,993,731.38	101.397040	2,027,940.80	34,209.42	0.09

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38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	5,000,000.000	Local	103.377950	5,168,897.52	101.183610	5,059,180.50	-109,717.02	0.22
Original Face:	5,000,000.000	Base	103.377950	5,168,897.52	101.183610	5,059,180.50	-109,717.02	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
	916,912.380	Local	100.250095	919,205.53	99.711270	914,264.98	-4,940.55	0.04
Original Face:	3,000,000.000	Base	100.250095	919,205.53	99.711270	914,264.98	-4,940.55	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	3,880,974.840	Local	100.287594	3,892,136.29	101.239500	3,929,079.52	36,943.23	0.17
Original Face:	12,000,000.000	Base	100.287594	3,892,136.29	101.239500	3,929,079.52	36,943.23	0.17
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.367198	5,231,775.17	106.505260	5,782,170.57	550,395.40	0.26
Original Face:	5,429,000.000	Base	96.367198	5,231,775.17	106.505260	5,782,170.57	550,395.40	0.26
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	1,287,353.650	Local	99.886462	1,285,892.02	99.517470	1,281,141.78	-4,750.24	0.06
Original Face:	5,000,000.000	Base	99.886462	1,285,892.02	99.517470	1,281,141.78	-4,750.24	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	756,088.800	Local	102.519045	775,135.02	101.045100	763,990.68	-11,144.34	0.03
Original Face:	5,000,000.000	Base	102.519045	775,135.02	101.045100	763,990.68	-11,144.34	0.03
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	2,147,307.270	Local	102.520518	2,201,430.53	101.554460	2,180,686.30	-20,744.23	0.10
Original Face:	3,000,000.000	Base	102.520518	2,201,430.53	101.554460	2,180,686.30	-20,744.23	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	6,482,028.600	Local	99.888650	6,474,810.87	99.421530	6,444,532.01	-30,278.86	0.28
Original Face:	10,000,000.000	Base	99.888650	6,474,810.87	99.421530	6,444,532.01	-30,278.86	0.28
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,792,186.940	Local	101.951101	4,885,687.35	101.990410	4,887,571.11	1,883.76	0.22
Original Face:	5,879,850.000	Base	101.951101	4,885,687.35	101.990410	4,887,571.11	1,883.76	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.074870	20 Nov 2042		
	2,759,961.940	Local	113.947775	3,144,915.21	114.717200	3,166,151.06	21,235.85	0.14
Original Face:	5,010,613.000	Base	113.947775	3,144,915.21	114.717200	3,166,151.06	21,235.85	0.14

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38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	4,536,137.100	Local	99.562956	4,516,312.18	101.201790	4,590,651.94	74,339.76	0.20
Original Face:	6,000,000.000	Base	99.562956	4,516,312.18	101.201790	4,590,651.94	74,339.76	0.20
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	10,130,019.380	Local	102.178306	10,350,682.24	101.310990	10,262,822.92	-87,859.32	0.45
Original Face:	13,484,830.000	Base	102.178306	10,350,682.24	101.310990	10,262,822.92	-87,859.32	0.45
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
	3,592,471.800	Local	100.458228	3,608,933.52	100.351950	3,605,115.50	-3,818.02	0.16
Original Face:	5,000,000.000	Base	100.458228	3,608,933.52	100.351950	3,605,115.50	-3,818.02	0.16
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
	6,501,821.900	Local	101.348044	6,589,469.32	100.757820	6,551,094.01	-38,375.31	0.29
Original Face:	10,000,000.000	Base	101.348044	6,589,469.32	100.757820	6,551,094.01	-38,375.31	0.29
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				2.774250	20 Aug 2069		
	10,010,273.120	Local	102.830159	10,293,579.77	102.249000	10,235,404.16	-58,175.61	0.45
Original Face:	10,000,000.000	Base	102.830159	10,293,579.77	102.249000	10,235,404.16	-58,175.61	0.45
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	6,990,569.800	Local	100.442488	7,021,502.20	101.257450	7,078,472.72	56,970.52	0.31
Original Face:	10,000,000.000	Base	100.442488	7,021,502.20	101.257450	7,078,472.72	56,970.52	0.31
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	7,936,425.400	Local	98.059487	7,782,418.05	100.339120	7,963,339.41	180,921.36	0.35
Original Face:	10,000,000.000	Base	98.059487	7,782,418.05	100.339120	7,963,339.41	180,921.36	0.35
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.526070	20 Jun 2048		
	7,852,550.400	Local	106.622163	8,372,559.09	110.873390	8,706,388.83	333,829.74	0.38
Original Face:	10,000,000.000	Base	106.622163	8,372,559.09	110.873390	8,706,388.83	333,829.74	0.38
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.641090	20 Feb 2049		
	8,114,393.100	Local	104.750904	8,499,900.15	108.601060	8,812,316.92	312,416.77	0.39
Original Face:	10,000,000.000	Base	104.750904	8,499,900.15	108.601060	8,812,316.92	312,416.77	0.39
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	9,836,074.400	Local	101.896246	10,022,590.53	101.532410	9,986,803.39	-35,787.14	0.44
Original Face:	10,000,000.000	Base	101.896246	10,022,590.53	101.532410	9,986,803.39	-35,787.14	0.44

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38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.838080	20 Jun 2034		
		Local	5,552,547.500	104.919134	5,825,684.75	106.069160	5,889,540.49	63,855.74	0.26
Original Face:		Base	6,317,173.000	104.919134	5,825,684.75	106.069160	5,889,540.49	63,855.74	0.26
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.660310	20 Dec 2041		
		Local	10,576,651.450	105.085075	11,114,482.08	106.264410	11,239,216.26	124,734.18	0.50
Original Face:		Base	11,457,930.000	105.085075	11,114,482.08	106.264410	11,239,216.26	124,734.18	0.50
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.828705	4,991,435.24	105.849180	5,292,459.00	301,023.76	0.23
		Base		99.828705	4,991,435.24	105.849180	5,292,459.00	301,023.76	0.23
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.916944	3,996,677.77	100.243149	4,009,725.96	13,048.19	0.18
		Base		99.916944	3,996,677.77	100.243149	4,009,725.96	13,048.19	0.18
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	116.962551	11,696,255.12	127.562434	12,756,243.40	1,059,988.28	0.56
		Base		116.962551	11,696,255.12	127.562434	12,756,243.40	1,059,988.28	0.56
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.175197	5,922,256.28	105.958020	6,081,990.35	159,734.07	0.27
Original Face:		Base	5,740,000.000	103.175197	5,922,256.28	105.958020	6,081,990.35	159,734.07	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.292960	4,964,648.00	144.917071	7,245,853.55	2,281,205.55	0.32
		Base		99.292960	4,964,648.00	144.917071	7,245,853.55	2,281,205.55	0.32
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.875049	9,987,504.93	101.819524	10,181,952.40	194,447.47	0.45
		Base		99.875049	9,987,504.93	101.819524	10,181,952.40	194,447.47	0.45
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	8,622,148.050	108.739625	9,375,691.47	101.678760	8,766,893.22	-608,798.25	0.39
Original Face:		Base	10,000,000.000	108.739625	9,375,691.47	101.678760	8,766,893.22	-608,798.25	0.39
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379100	15 Oct 2045		
		Local	6,240,850.500	100.267443	6,257,541.22	100.061960	6,244,717.33	-12,823.89	0.28
Original Face:		Base	10,000,000.000	100.267443	6,257,541.22	100.061960	6,244,717.33	-12,823.89	0.28

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46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.684266	2,208,008.83	101.543950	2,226,861.72	18,852.89	0.10
Original Face:		Base	4,840,000.000	100.684266	2,208,008.83	101.543950	2,226,861.72	18,852.89	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494300	15 Jan 2048		
		Local	9,680,152.000	103.133372	9,983,467.21	105.009820	10,165,110.19	181,642.98	0.45
Original Face:		Base	9,680,152.000	103.133372	9,983,467.21	105.009820	10,165,110.19	181,642.98	0.45
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.371660	4,918,582.98	124.829333	6,241,466.65	1,322,883.67	0.28
		Base		98.371660	4,918,582.98	124.829333	6,241,466.65	1,322,883.67	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					2.877750	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.218637	5,010,931.85	10,931.85	0.22
		Base		100.000000	5,000,000.00	100.218637	5,010,931.85	10,931.85	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.935456	4,996,772.80	104.005585	5,200,279.25	203,506.45	0.23
		Base		99.935456	4,996,772.80	104.005585	5,200,279.25	203,506.45	0.23
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					2.720630	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.315442	15,047,316.30	47,316.30	0.66
		Base		100.000000	15,000,000.00	100.315442	15,047,316.30	47,316.30	0.66
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
		Local	1,115,000.000	99.851492	1,113,344.14	101.916925	1,136,373.71	23,029.57	0.05
		Base		99.851492	1,113,344.14	101.916925	1,136,373.71	23,029.57	0.05
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.716728	4,985,836.41	135.462547	6,773,127.35	1,787,290.94	0.30
		Base		99.716728	4,985,836.41	135.462547	6,773,127.35	1,787,290.94	0.30
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	117.971285	11,797,128.45	127.109627	12,710,962.70	913,834.25	0.56
		Base		117.971285	11,797,128.45	127.109627	12,710,962.70	913,834.25	0.56
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.500000	26 Jan 2020		
		Local	3,100,000.000	100.152657	3,104,732.38	100.212411	3,106,584.74	1,852.36	0.14
		Base		100.152657	3,104,732.38	100.212411	3,106,584.74	1,852.36	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.847223	9,984,722.30	103.684985	10,368,498.50	383,776.20	0.46
		Base	99.847223	9,984,722.30	103.684985	10,368,498.50	383,776.20	0.46
651639AN6	NEWMONT GOLDCORP CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.847884	7,987,830.72	102.646890	8,211,751.20	223,920.48	0.36
		Base	99.847884	7,987,830.72	102.646890	8,211,751.20	223,920.48	0.36
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
	10,000,000.000	Local	100.092228	10,009,222.82	100.875372	10,087,537.20	78,314.38	0.45
		Base	100.092228	10,009,222.82	100.875372	10,087,537.20	78,314.38	0.45
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				2.382250	04 May 2021		
	19,900,000.000	Local	100.193737	19,938,553.69	100.137253	19,927,313.35	-11,240.34	0.88
		Base	100.193737	19,938,553.69	100.137253	19,927,313.35	-11,240.34	0.88
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.607103	4,980,355.15	100.533429	5,026,671.45	46,316.30	0.22
		Base	99.607103	4,980,355.15	100.533429	5,026,671.45	46,316.30	0.22
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.884451	4,994,222.57	104.538075	5,226,903.75	232,681.18	0.23
		Base	99.884451	4,994,222.57	104.538075	5,226,903.75	232,681.18	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2				2.000000	19 May 2020		
	8,000,000.000	Local	99.984597	7,998,767.75	100.014507	8,001,160.56	2,392.81	0.35
		Base	99.984597	7,998,767.75	100.014507	8,001,160.56	2,392.81	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR				2.262630	19 May 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.104385	20,020,877.00	20,877.00	0.88
		Base	100.000000	20,000,000.00	100.104385	20,020,877.00	20,877.00	0.88
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.929823	4,996,491.15	106.480779	5,324,038.95	327,547.80	0.24
		Base	99.929823	4,996,491.15	106.480779	5,324,038.95	327,547.80	0.24
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				2.267250	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.426115	20,085,223.00	85,223.00	0.89
		Base	100.000000	20,000,000.00	100.426115	20,085,223.00	85,223.00	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.964879	4,998,243.94	100.980017	5,049,000.85	50,756.91	0.22
		Base	99.964879	4,998,243.94	100.980017	5,049,000.85	50,756.91	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	116.810956	3,504,328.69	129.394847	3,881,845.41	377,516.72	0.17
		Base	116.810956	3,504,328.69	129.394847	3,881,845.41	377,516.72	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5				4.500000	26 Mar 2020		
	5,000,000.000	Local	99.970173	4,998,508.63	100.565419	5,028,270.95	29,762.32	0.22
		Base	99.970173	4,998,508.63	100.565419	5,028,270.95	29,762.32	0.22
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.934877	2,998,046.30	102.181069	3,065,432.07	67,385.77	0.14
		Base	99.934877	2,998,046.30	102.181069	3,065,432.07	67,385.77	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.952298	9,795,325.20	135.525907	13,281,538.89	3,486,213.69	0.59
		Base	99.952298	9,795,325.20	135.525907	13,281,538.89	3,486,213.69	0.59
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3				2.300000	15 Sep 2020		
	10,000,000.000	Local	100.179381	10,017,938.08	100.470145	10,047,014.50	29,076.42	0.44
		Base	100.179381	10,017,938.08	100.470145	10,047,014.50	29,076.42	0.44
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021		
	3,000,000.000	Local	100.278270	3,008,348.10	101.253372	3,037,601.16	29,253.06	0.13
		Base	100.278270	3,008,348.10	101.253372	3,037,601.16	29,253.06	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.457177	5,022,858.83	105.957276	5,297,863.80	275,004.97	0.23
		Base	100.457177	5,022,858.83	105.957276	5,297,863.80	275,004.97	0.23
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875				4.875000	01 Jun 2022		
	4,000,000.000	Local	99.852648	3,994,105.92	73.000000	2,920,000.00	-1,074,105.92	0.13
		Base	99.852648	3,994,105.92	73.000000	2,920,000.00	-1,074,105.92	0.13
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.878508	9,987,850.76	105.077658	10,507,765.80	519,915.04	0.46
		Base	99.878508	9,987,850.76	105.077658	10,507,765.80	519,915.04	0.46

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR				2.350630	11 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.157890	10,015,789.00	15,789.00	0.44
		Base	100.000000	10,000,000.00	100.157890	10,015,789.00	15,789.00	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.959195	4,997,959.73	102.580936	5,129,046.80	131,087.07	0.23
		Base	99.959195	4,997,959.73	102.580936	5,129,046.80	131,087.07	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.993046	3,999,721.82	103.239419	4,129,576.76	129,854.94	0.18
		Base	99.993046	3,999,721.82	103.239419	4,129,576.76	129,854.94	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.993656	4,999,682.81	101.780222	5,089,011.10	89,328.29	0.22
		Base	99.993656	4,999,682.81	101.780222	5,089,011.10	89,328.29	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.945527	4,997,276.37	103.192443	5,159,622.15	162,345.78	0.23
		Base	99.945527	4,997,276.37	103.192443	5,159,622.15	162,345.78	0.23
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.959956	4,997,997.80	101.902388	5,095,119.40	97,121.60	0.22
		Base	99.959956	4,997,997.80	101.902388	5,095,119.40	97,121.60	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	107.525420	5,376,270.99	140.570587	7,028,529.35	1,652,258.36	0.31
		Base	107.525420	5,376,270.99	140.570587	7,028,529.35	1,652,258.36	0.31
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.924701	4,996,235.04	102.859379	5,142,968.95	146,733.91	0.23
		Base	99.924701	4,996,235.04	102.859379	5,142,968.95	146,733.91	0.23
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.877902	2,996,337.06	105.295586	3,158,867.58	162,530.52	0.14
		Base	99.877902	2,996,337.06	105.295586	3,158,867.58	162,530.52	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.919793	4,995,989.63	100.345563	5,017,278.15	21,288.52	0.22
		Base	99.919793	4,995,989.63	100.345563	5,017,278.15	21,288.52	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.969240	14,995,385.94	100.176325	15,026,448.75	31,062.81	0.66
		Base	99.969240	14,995,385.94	100.176325	15,026,448.75	31,062.81	0.66
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.691523	4,984,576.17	139.311353	6,965,567.65	1,980,991.48	0.31
		Base	99.691523	4,984,576.17	139.311353	6,965,567.65	1,980,991.48	0.31
912810EM6	US TREASURY N/B 08/22 7.25				7.250000	15 Aug 2022		
	5,000,000.000	Local	109.188061	5,459,403.06	114.449219	5,722,460.95	263,057.89	0.25
		Base	109.188061	5,459,403.06	114.449219	5,722,460.95	263,057.89	0.25
912810EN4	US TREASURY N/B 11/22 7.625				7.625000	15 Nov 2022		
	5,000,000.000	Local	110.737879	5,536,893.93	116.890625	5,844,531.25	307,637.32	0.26
		Base	110.737879	5,536,893.93	116.890625	5,844,531.25	307,637.32	0.26
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	106.056388	5,302,819.41	116.843750	5,842,187.50	539,368.09	0.26
		Base	106.056388	5,302,819.41	116.843750	5,842,187.50	539,368.09	0.26
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	123.923649	6,196,182.43	127.007812	6,350,390.60	154,208.17	0.28
		Base	123.923649	6,196,182.43	127.007812	6,350,390.60	154,208.17	0.28
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	120.235238	15,029,404.80	127.570312	15,946,289.00	916,884.20	0.70
		Base	120.235238	15,029,404.80	127.570312	15,946,289.00	916,884.20	0.70
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	114.540312	14,317,539.01	124.515625	15,564,453.13	1,246,914.12	0.69
		Base	114.540312	14,317,539.01	124.515625	15,564,453.13	1,246,914.12	0.69
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	125.861458	25,172,291.52	130.980469	26,196,093.80	1,023,802.28	1.16
		Base	125.861458	25,172,291.52	130.980469	26,196,093.80	1,023,802.28	1.16
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	128.361754	16,045,219.22	130.398438	16,299,804.75	254,585.53	0.72
		Base	128.361754	16,045,219.22	130.398438	16,299,804.75	254,585.53	0.72

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	118.179218	17,726,882.69	132.335938	19,850,390.70	2,123,508.01	0.88
		Base	118.179218	17,726,882.69	132.335938	19,850,390.70	2,123,508.01	0.88
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	129.505588	19,425,838.18	131.433594	19,715,039.10	289,200.92	0.87
		Base	129.505588	19,425,838.18	131.433594	19,715,039.10	289,200.92	0.87
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	27,500,000.000	Local	123.832726	34,053,999.77	128.773438	35,412,695.45	1,358,695.68	1.56
		Base	123.832726	34,053,999.77	128.773438	35,412,695.45	1,358,695.68	1.56
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	123.161899	21,553,332.39	127.394531	22,294,042.93	740,710.54	0.98
		Base	123.161899	21,553,332.39	127.394531	22,294,042.93	740,710.54	0.98
912810FG8	US TREASURY N/B 02/29 5.25				5.250000	15 Feb 2029		
	20,000,000.000	Local	121.704262	24,340,852.30	127.957031	25,591,406.20	1,250,553.90	1.13
		Base	121.704262	24,340,852.30	127.957031	25,591,406.20	1,250,553.90	1.13
912810FJ2	US TREASURY N/B 08/29 6.125				6.125000	15 Aug 2029		
	20,000,000.000	Local	131.286880	26,257,375.94	137.167969	27,433,593.80	1,176,217.86	1.21
		Base	131.286880	26,257,375.94	137.167969	27,433,593.80	1,176,217.86	1.21
912810FM5	US TREASURY N/B 05/30 6.25				6.250000	15 May 2030		
	32,500,000.000	Local	138.660372	45,064,620.88	140.722656	45,734,863.20	670,242.32	2.02
		Base	138.660372	45,064,620.88	140.722656	45,734,863.20	670,242.32	2.02
912810FT0	US TREASURY N/B 02/36 4.5				4.500000	15 Feb 2036		
	5,000,000.000	Local	131.041186	6,552,059.31	132.757812	6,637,890.60	85,831.29	0.29
		Base	131.041186	6,552,059.31	132.757812	6,637,890.60	85,831.29	0.29
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	101.018962	5,050,948.10	101.097656	5,054,882.80	3,934.70	0.22
		Base	101.018962	5,050,948.10	101.097656	5,054,882.80	3,934.70	0.22
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	102.390094	5,119,504.70	103.093750	5,154,687.50	35,182.80	0.23
		Base	102.390094	5,119,504.70	103.093750	5,154,687.50	35,182.80	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128284C1	US TREASURY N/B 03/20 2.25					2.250000	31 Mar 2020		
		Local	12,500,000.000	99.955328	12,494,416.05	100.140625	12,517,578.13	23,162.08	0.55
		Base		99.955328	12,494,416.05	100.140625	12,517,578.13	23,162.08	0.55
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	5,000,000.000	99.882516	4,994,125.79	100.640625	5,032,031.25	37,905.46	0.22
		Base		99.882516	4,994,125.79	100.640625	5,032,031.25	37,905.46	0.22
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	5,000,000.000	99.941567	4,997,078.34	100.804688	5,040,234.40	43,156.06	0.22
		Base		99.941567	4,997,078.34	100.804688	5,040,234.40	43,156.06	0.22
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	5,000,000.000	100.070085	5,003,504.23	100.835938	5,041,796.90	38,292.67	0.22
		Base		100.070085	5,003,504.23	100.835938	5,041,796.90	38,292.67	0.22
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
		Local	5,000,000.000	105.112948	5,255,647.42	106.054688	5,302,734.40	47,086.98	0.23
		Base		105.112948	5,255,647.42	106.054688	5,302,734.40	47,086.98	0.23
9128286T2	US TREASURY N/B 05/29 2.375					2.375000	15 May 2029		
		Local	5,000,000.000	102.654742	5,132,737.11	104.011719	5,200,585.95	67,848.84	0.23
		Base		102.654742	5,132,737.11	104.011719	5,200,585.95	67,848.84	0.23
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
		Local	5,000,000.000	99.687227	4,984,361.36	100.039062	5,001,953.10	17,591.74	0.22
		Base		99.687227	4,984,361.36	100.039062	5,001,953.10	17,591.74	0.22
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		Local	5,000,000.000	99.959853	4,997,992.65	100.523438	5,026,171.90	28,179.25	0.22
		Base		99.959853	4,997,992.65	100.523438	5,026,171.90	28,179.25	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		Local	2,500,000.000	102.501880	2,562,547.00	102.621094	2,565,527.35	2,980.35	0.11
		Base		102.501880	2,562,547.00	102.621094	2,565,527.35	2,980.35	0.11
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
		Local	10,000,000.000	99.679513	9,967,951.32	102.722656	10,272,265.60	304,314.28	0.45
		Base		99.679513	9,967,951.32	102.722656	10,272,265.60	304,314.28	0.45

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.051288	5,002,564.42	100.601562	5,030,078.10	27,513.68	0.22
		Base	100.051288	5,002,564.42	100.601562	5,030,078.10	27,513.68	0.22
912828QN3	US TREASURY N/B 05/21 3.125				3.125000	15 May 2021		
	5,000,000.000	Local	102.073502	5,103,675.08	102.042969	5,102,148.45	-1,526.63	0.23
		Base	102.073502	5,103,675.08	102.042969	5,102,148.45	-1,526.63	0.23
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.797287	4,989,864.33	100.093750	5,004,687.50	14,823.17	0.22
		Base	99.797287	4,989,864.33	100.093750	5,004,687.50	14,823.17	0.22
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.523342	4,976,167.11	100.074219	5,003,710.95	27,543.84	0.22
		Base	99.523342	4,976,167.11	100.074219	5,003,710.95	27,543.84	0.22
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	96.530916	9,653,091.59	101.160156	10,116,015.60	462,924.01	0.45
		Base	96.530916	9,653,091.59	101.160156	10,116,015.60	462,924.01	0.45
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.870496	9,987,049.62	102.808594	10,280,859.40	293,809.78	0.45
		Base	99.870496	9,987,049.62	102.808594	10,280,859.40	293,809.78	0.45
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	5,000,000.000	Local	99.976210	4,998,810.49	100.566406	5,028,320.30	29,509.81	0.22
		Base	99.976210	4,998,810.49	100.566406	5,028,320.30	29,509.81	0.22
912828YB0	US TREASURY N/B 08/29 1.625				1.625000	15 Aug 2029		
	5,000,000.000	Local	96.524091	4,826,204.57	97.496094	4,874,804.70	48,600.13	0.22
		Base	96.524091	4,826,204.57	97.496094	4,874,804.70	48,600.13	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,000,000.000	Local	99.983559	4,999,177.96	101.635260	5,081,763.00	82,585.04	0.22
Original Face:	5,000,000.000	Base	99.983559	4,999,177.96	101.635260	5,081,763.00	82,585.04	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	1,182,105.530	Local	99.993058	1,182,023.47	100.005660	1,182,172.44	148.97	0.05
Original Face:	5,000,000.000	Base	99.993058	1,182,023.47	100.005660	1,182,172.44	148.97	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				1.983630	20 Sep 2022		
	10,500,000.000	Local	100.000000	10,500,000.00	100.057780	10,506,066.90	6,066.90	0.46
Original Face:	10,500,000.000	Base	100.000000	10,500,000.00	100.057780	10,506,066.90	6,066.90	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	9,250,000.000	Local	106.863870	9,884,907.99	104.661840	9,681,220.20	-203,687.79	0.43
Original Face:	9,250,000.000	Base	106.863870	9,884,907.99	104.661840	9,681,220.20	-203,687.79	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2				3.431000	15 Jun 2045		
	5,000,000.000	Local	101.535469	5,076,773.45	102.537280	5,126,864.00	50,090.55	0.23
Original Face:	5,000,000.000	Base	101.535469	5,076,773.45	102.537280	5,126,864.00	50,090.55	0.23
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	787,512.430	Local	102.353278	806,044.79	100.810940	793,898.68	-12,146.11	0.04
Original Face:	5,000,000.000	Base	102.353278	806,044.79	100.810940	793,898.68	-12,146.11	0.04
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS				3.560000	15 Mar 2048		
	7,400,000.000	Local	100.951383	7,470,402.34	103.160920	7,633,908.08	163,505.74	0.34
Original Face:	7,400,000.000	Base	100.951383	7,470,402.34	103.160920	7,633,908.08	163,505.74	0.34
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.932138	4,996,606.89	122.783993	6,139,199.65	1,142,592.76	0.27
		Base	99.932138	4,996,606.89	122.783993	6,139,199.65	1,142,592.76	0.27
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.952190	4,997,609.49	101.029358	5,051,467.90	53,858.41	0.22
		Base	99.952190	4,997,609.49	101.029358	5,051,467.90	53,858.41	0.22
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	102.514156	5,125,707.80	125,707.80	0.23
		Base	100.000000	5,000,000.00	102.514156	5,125,707.80	125,707.80	0.23
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	10,000,000.000	Local	99.994609	9,999,460.89	100.718569	10,071,856.90	72,396.01	0.44
		Base	99.994609	9,999,460.89	100.718569	10,071,856.90	72,396.01	0.44
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				3.240130	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	101.228061	15,184,209.15	184,209.15	0.67
		Base	100.000000	15,000,000.00	101.228061	15,184,209.15	184,209.15	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.960630	26 Jul 2021		
	5,000,000.000	Local	101.038589	5,051,929.43	101.163992	5,058,199.60	6,270.17	0.22
		Base	101.038589	5,051,929.43	101.163992	5,058,199.60	6,270.17	0.22
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.538630	27 May 2022		
	5,000,000.000	Local	100.182028	5,009,101.42	100.429312	5,021,465.60	12,364.18	0.22
		Base	100.182028	5,009,101.42	100.429312	5,021,465.60	12,364.18	0.22
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4				3.540000	15 May 2048		
	5,000,000.000	Local	103.388173	5,169,408.65	105.571030	5,278,551.50	109,142.85	0.23
Original Face:	5,000,000.000	Base	103.388173	5,169,408.65	105.571030	5,278,551.50	109,142.85	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.753091	6,982,716.36	102.448589	7,171,401.23	188,684.87	0.32
		Base	99.753091	6,982,716.36	102.448589	7,171,401.23	188,684.87	0.32
US DOLLAR Total								
	2,018,842,897.510	Local		2,111,086,363.33		2,168,851,826.19	57,765,462.86	95.77
Original Face:	2,136,947,609.000	Base		2,111,086,363.33		2,168,851,826.19	57,765,462.86	95.77
FIXED INCOME Total								
	2,018,842,897.510	Base		2,111,086,363.33		2,168,851,826.19	57,765,462.86	95.77
Original Face:	2,136,947,609.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,114,879,963.540	Base		2,207,012,574.16		2,264,667,139.25	57,654,565.09	100.00
	Original Face:	2,136,947,609.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			365,729.760	Local 1.000000	365,729.76	1.000000	365,729.76	0.00	0.10
				Base 1.000000	365,729.76	1.000000	365,729.76	0.00	0.10
US DOLLAR Total									
			365,729.760	Local	365,729.76		365,729.76	0.00	0.10
				Base	365,729.76		365,729.76	0.00	0.10
CASH Total									
			365,729.760	Base	365,729.76		365,729.76	0.00	0.10
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
06367BAU3	BANK OF MONTREAL-					1.860000	02 Mar 2020		
			3,000,000.000	Local 100.000000	3,000,000.00	100.004498	3,000,134.94	134.94	0.80
				Base 100.000000	3,000,000.00	100.004498	3,000,134.94	134.94	0.80
07644DJJ8	BEDFORD ROW FDG CORP					1.857130	03 Feb 2020		
			2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
				Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
09702LBK0	BOEING COMPANY					2.150000	19 Feb 2020		
			3,000,000.000	Local 99.707361	2,991,220.83	99.750667	2,992,520.01	1,299.18	0.79
				Base 99.707361	2,991,220.83	99.750667	2,992,520.01	1,299.18	0.79
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
			3,000,000.000	Local 99.954315	2,998,629.44	99.907000	2,997,210.00	-1,419.44	0.80
				Base 99.954315	2,998,629.44	99.907000	2,997,210.00	-1,419.44	0.80
138994009	CANTOR FITZGERALD REPO REPO					1.870000	02 Jan 2020		
			7,000,000.000	Local 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.86
				Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.86

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060XA69	CEDAR SPRING CPTL CO				2.070000	06 Jan 2020		
	1,200,000.000	Local	99.971250	1,199,655.00	99.981489	1,199,777.87	122.87	0.32
		Base	99.971250	1,199,655.00	99.981489	1,199,777.87	122.87	0.32
2063C0A28	CONCORD MIN CPTL CO				1.910000	02 Jan 2020		
	1,000,000.000	Local	99.994694	999,946.94	99.994694	999,946.94	0.00	0.27
		Base	99.994694	999,946.94	99.994694	999,946.94	0.00	0.27
2063C0A28	CONCORD MIN CPTL CO				2.050000	02 Jan 2020		
	1,000,000.000	Local	99.994306	999,943.06	99.994306	999,943.06	0.00	0.27
		Base	99.994306	999,943.06	99.994306	999,943.06	0.00	0.27
2063C0A36	CONCORD MIN CPTL CO				2.070000	03 Jan 2020		
	700,000.000	Local	99.988500	699,919.50	99.995689	699,969.82	50.32	0.19
		Base	99.988500	699,919.50	99.995689	699,969.82	50.32	0.19
2284K0A21	CROWN POINT CAP CO.				2.090000	02 Jan 2020		
	3,000,000.000	Local	99.994194	2,999,825.83	99.994194	2,999,825.83	0.00	0.80
		Base	99.994194	2,999,825.83	99.994194	2,999,825.83	0.00	0.80
2284K2CK5	CROWN POINT CAP CO.				1.973630	01 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.33
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.33
2546R2CS3	WALT DISNEY CO				1.930000	26 Mar 2020		
	4,000,000.000	Local	99.544306	3,981,772.22	99.577200	3,983,088.00	1,315.78	1.06
		Base	99.544306	3,981,772.22	99.577200	3,983,088.00	1,315.78	1.06
30601YC60	FAIRWAY FINANCE CORP				1.863630	06 Jan 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80
30601YE50	FAIRWAY FINANCE CORP				1.708500	01 Apr 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
40588LA25	HALKIN FINANCE LLC USC				2.120000	02 Jan 2020		
	3,000,000.000	Local	99.994111	2,999,823.33	99.994111	2,999,823.33	0.00	0.80
		Base	99.994111	2,999,823.33	99.994111	2,999,823.33	0.00	0.80

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LBT5	HALKIN FINANCE LLC USC					1.890000	27 Feb 2020		
		Local	3,000,000.000	99.700750	2,991,022.50	99.713000	2,991,390.00	367.50	0.79
		Base		99.700750	2,991,022.50	99.713000	2,991,390.00	367.50	0.79
52952LA85	LEXINGTN PKR CAP CO LL					1.880000	08 Jan 2020		
		Local	2,000,000.000	99.963445	1,999,268.89	99.973017	1,999,460.34	191.45	0.53
		Base		99.963445	1,999,268.89	99.973017	1,999,460.34	191.45	0.53
62455AAX5	MOUNTCLIFF					2.090000	31 Jan 2020		
		Local	5,000,000.000	99.825833	4,991,291.67	99.854758	4,992,737.90	1,446.23	1.33
		Base		99.825833	4,991,291.67	99.854758	4,992,737.90	1,446.23	1.33
8225X2F17	SHELL INTNL FNC B.V					1.950000	01 Jun 2020		
		Local	1,790,000.000	99.176667	1,775,262.34	99.245000	1,776,485.50	1,223.16	0.47
		Base		99.176667	1,775,262.34	99.245000	1,776,485.50	1,223.16	0.47
979QHR003	SOUTH STREET REPO					1.650000	02 Jan 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80
US DOLLAR Total									
		Local	56,690,000.000		56,627,581.55		56,632,313.54	4,731.99	15.03
		Base			56,627,581.55		56,632,313.54	4,731.99	15.03
CASH EQUIVALENT Total									
		Base	56,690,000.000		56,627,581.55		56,632,313.54	4,731.99	15.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.54
		Base		100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.54
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	4,000,000.000	99.904745	3,996,189.78	101.832984	4,073,319.36	77,129.58	1.08
		Base		99.904745	3,996,189.78	101.832984	4,073,319.36	77,129.58	1.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.705318	4,985,265.90	101.170063	5,058,503.15	73,237.25	1.34
		Base	99.705318	4,985,265.90	101.170063	5,058,503.15	73,237.25	1.34
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				2.059750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.963200	3,998,528.00	-1,472.00	1.06
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.963200	3,998,528.00	-1,472.00	1.06
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				2.110630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.051827	5,002,591.35	2,591.35	1.33
		Base	100.000000	5,000,000.00	100.051827	5,002,591.35	2,591.35	1.33
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.204630	06 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.092090	5,004,604.50	4,604.50	1.33
		Base	100.000000	5,000,000.00	100.092090	5,004,604.50	4,604.50	1.33
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.251380	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.517246	7,036,207.22	36,207.22	1.87
		Base	100.000000	7,000,000.00	100.517246	7,036,207.22	36,207.22	1.87
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.786218	1,995,724.36	99.380197	1,987,603.94	-8,120.42	0.53
		Base	99.786218	1,995,724.36	99.380197	1,987,603.94	-8,120.42	0.53
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	1,734,708.700	Local	99.995995	1,734,639.22	100.168800	1,737,636.89	2,997.67	0.46
Original Face:	4,000,000.000	Base	99.995995	1,734,639.22	100.168800	1,737,636.89	2,997.67	0.46
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
	779,958.340	Local	100.000000	779,958.34	100.015600	780,080.01	121.67	0.21
Original Face:	2,000,000.000	Base	100.000000	779,958.34	100.015600	780,080.01	121.67	0.21
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.841794	1,976,835.88	-23,164.12	0.52
		Base	100.000000	2,000,000.00	98.841794	1,976,835.88	-23,164.12	0.52
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	98.868000	1,977,360.00	-22,640.00	0.52
		Base	100.000000	2,000,000.00	98.868000	1,977,360.00	-22,640.00	0.52

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06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.281310	2,005,626.20	5,626.20	0.53
		Base	100.000000	2,000,000.00	100.281310	2,005,626.20	5,626.20	0.53
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
	5,810,000.000	Local	100.133203	5,817,739.11	100.572467	5,843,260.33	25,521.22	1.55
		Base	100.133203	5,817,739.11	100.572467	5,843,260.33	25,521.22	1.55
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	103.182687	3,677,430.95	103.785451	3,698,913.47	21,482.52	0.98
		Base	103.182687	3,677,430.95	103.785451	3,698,913.47	21,482.52	0.98
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	3,000,000.000	Local	99.998637	2,999,959.11	100.116743	3,003,502.29	3,543.18	0.80
		Base	99.998637	2,999,959.11	100.116743	3,003,502.29	3,543.18	0.80
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				2.333630	15 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.162980	5,008,149.00	8,149.00	1.33
		Base	100.000000	5,000,000.00	100.162980	5,008,149.00	8,149.00	1.33
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR				2.180130	04 Jun 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.092002	2,001,840.04	1,840.04	0.53
		Base	100.000000	2,000,000.00	100.092002	2,001,840.04	1,840.04	0.53
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.831609	2,994,948.28	100.130549	3,003,916.47	8,968.19	0.80
		Base	99.831609	2,994,948.28	100.130549	3,003,916.47	8,968.19	0.80
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.971145	2,999,134.36	100.161423	3,004,842.69	5,708.33	0.80
		Base	99.971145	2,999,134.36	100.161423	3,004,842.69	5,708.33	0.80
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.832461	4,991,623.05	99.842207	4,992,110.35	487.30	1.33
		Base	99.832461	4,991,623.05	99.842207	4,992,110.35	487.30	1.33
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.924753	1,998,495.06	100.172838	2,003,456.76	4,961.70	0.53
		Base	99.924753	1,998,495.06	100.172838	2,003,456.76	4,961.70	0.53

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126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR				2.515000	09 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.079294	5,003,964.70	3,964.70	1.33
		Base	100.000000	5,000,000.00	100.079294	5,003,964.70	3,964.70	1.33
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	1,000,000.000	Local	99.524858	995,248.58	100.853019	1,008,530.19	13,281.61	0.27
		Base	99.524858	995,248.58	100.853019	1,008,530.19	13,281.61	0.27
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
	1,000,000.000	Local	99.982405	999,824.05	100.107300	1,001,073.00	1,248.95	0.27
Original Face:	1,000,000.000	Base	99.982405	999,824.05	100.107300	1,001,073.00	1,248.95	0.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				2.409750	17 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.243770	2,004,875.40	4,875.40	0.53
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.243770	2,004,875.40	4,875.40	0.53
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				2.613630	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.987564	3,029,626.92	29,626.92	0.80
		Base	100.000000	3,000,000.00	100.987564	3,029,626.92	29,626.92	0.80
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35				2.350000	31 Jan 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.019781	5,000,989.05	989.05	1.33
		Base	100.000000	5,000,000.00	100.019781	5,000,989.05	989.05	1.33
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
	1,616,929.060	Local	99.999446	1,616,920.11	100.384550	1,623,146.96	6,226.85	0.43
Original Face:	3,000,000.000	Base	99.999446	1,616,920.11	100.384550	1,623,146.96	6,226.85	0.43
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,370,000.000	Local	100.130697	2,373,097.52	100.939037	2,392,255.18	19,157.66	0.64
		Base	100.130697	2,373,097.52	100.939037	2,392,255.18	19,157.66	0.64
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.161200	2,003,224.00	3,224.00	0.53
		Base	100.000000	2,000,000.00	100.161200	2,003,224.00	3,224.00	0.53
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.618683	4,980,934.15	99.241162	4,962,058.10	-18,876.05	1.32
		Base	99.618683	4,980,934.15	99.241162	4,962,058.10	-18,876.05	1.32

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278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020		
	2,000,000.000	Local	99.985611	1,999,712.21	100.068705	2,001,374.10	1,661.89	0.53
		Base	99.985611	1,999,712.21	100.068705	2,001,374.10	1,661.89	0.53
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
	675,645.390	Local	100.138210	676,579.20	99.961310	675,383.98	-1,195.22	0.18
Original Face:	3,000,000.000	Base	100.138210	676,579.20	99.961310	675,383.98	-1,195.22	0.18
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.800000	07 Feb 2020		
	4,000,000.000	Local	99.999526	3,999,981.04	100.006632	4,000,265.28	284.24	1.06
		Base	99.999526	3,999,981.04	100.006632	4,000,265.28	284.24	1.06
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.362055	5,018,102.75	18,102.75	1.33
		Base	100.000000	5,000,000.00	100.362055	5,018,102.75	18,102.75	1.33
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,625,649.370	Local	100.000000	2,625,649.37	100.502780	2,638,850.61	13,201.24	0.70
Original Face:	5,126,000.000	Base	100.000000	2,625,649.37	100.502780	2,638,850.61	13,201.24	0.70
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5				4.500000	01 Apr 2020		
	451.390	Local	100.081969	451.76	103.277353	466.18	14.42	0.00
Original Face:	1,100,000.000	Base	100.081969	451.76	103.277353	466.18	14.42	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	662,519.680	Local	103.358204	684,768.44	107.349530	711,211.76	26,443.32	0.19
Original Face:	2,090,000.000	Base	103.358204	684,768.44	107.349530	711,211.76	26,443.32	0.19
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	2,085.150	Local	100.702587	2,099.80	104.237958	2,173.52	73.72	0.00
Original Face:	250,000.000	Base	100.702587	2,099.80	104.237958	2,173.52	73.72	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	30,313.620	Local	100.083626	30,338.97	104.383313	31,642.36	1,303.39	0.01
Original Face:	1,000,000.000	Base	100.083626	30,338.97	104.383313	31,642.36	1,303.39	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	34,565.260	Local	100.489567	34,734.48	104.353588	36,070.09	1,335.61	0.01
Original Face:	2,206,300.000	Base	100.489567	34,734.48	104.353588	36,070.09	1,335.61	0.01

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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	608,498.850	Local	101.229506	615,980.38	102.677456	624,791.14	8,810.76	0.17
Original Face:	5,000,000.000	Base	101.229506	615,980.38	102.677456	624,791.14	8,810.76	0.17
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,674,870.550	Local	101.829397	1,705,510.58	101.394155	1,698,220.84	-7,289.74	0.45
Original Face:	5,000,000.000	Base	101.829397	1,705,510.58	101.394155	1,698,220.84	-7,289.74	0.45
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	27,447.290	Local	100.850503	27,680.73	103.988524	28,542.03	861.30	0.01
Original Face:	1,000,000.000	Base	100.850503	27,680.73	103.988524	28,542.03	861.30	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	306,316.260	Local	101.083295	309,634.57	104.348644	319,636.86	10,002.29	0.08
Original Face:	6,000,000.000	Base	101.083295	309,634.57	104.348644	319,636.86	10,002.29	0.08
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	302,506.700	Local	101.427939	306,826.31	103.648307	313,543.07	6,716.76	0.08
Original Face:	5,000,000.000	Base	101.427939	306,826.31	103.648307	313,543.07	6,716.76	0.08
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,696,732.200	Local	103.711213	1,759,701.54	105.419081	1,788,679.49	28,977.95	0.47
Original Face:	5,000,000.000	Base	103.711213	1,759,701.54	105.419081	1,788,679.49	28,977.95	0.47
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	1,081,083.430	Local	103.599768	1,119,999.93	107.257804	1,159,546.35	39,546.42	0.31
Original Face:	5,700,000.000	Base	103.599768	1,119,999.93	107.257804	1,159,546.35	39,546.42	0.31
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	511,288.640	Local	103.346167	528,397.21	107.357583	548,907.13	20,509.92	0.15
Original Face:	2,000,000.000	Base	103.346167	528,397.21	107.357583	548,907.13	20,509.92	0.15
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15				2.150000	27 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.025537	5,001,276.85	1,276.85	1.33
		Base	100.000000	5,000,000.00	100.025537	5,001,276.85	1,276.85	1.33
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.951321	1,999,026.42	102.023437	2,040,468.74	41,442.32	0.54
		Base	99.951321	1,999,026.42	102.023437	2,040,468.74	41,442.32	0.54

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3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	2,078,534.340	101.946486	2,118,992.72	101.815230	2,116,264.52	-2,728.20	0.56
Original Face:		Base	5,300,000.000	101.946486	2,118,992.72	101.815230	2,116,264.52	-2,728.20	0.56
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	2,920,635.000	99.798059	2,914,737.04	99.701310	2,911,911.36	-2,825.68	0.77
Original Face:		Base	8,190,000.000	99.798059	2,914,737.04	99.701310	2,911,911.36	-2,825.68	0.77
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	743,842.370	104.972871	780,832.69	103.301690	768,401.74	-12,430.95	0.20
Original Face:		Base	1,212,000.000	104.972871	780,832.69	103.301690	768,401.74	-12,430.95	0.20
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.836138	1,996,722.75	99.262305	1,985,246.10	-11,476.65	0.53
		Base		99.836138	1,996,722.75	99.262305	1,985,246.10	-11,476.65	0.53
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
		Local	383,072.290	101.032241	387,026.52	100.370936	384,493.24	-2,533.28	0.10
Original Face:		Base	500,000.000	101.032241	387,026.52	100.370936	384,493.24	-2,533.28	0.10
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.480000	01 Sep 2021		
		Local	0.010	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:		Base	2,000,000.000	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	438,105.390	101.194439	443,338.29	101.425661	444,351.29	1,013.00	0.12
Original Face:		Base	1,500,000.000	101.194439	443,338.29	101.425661	444,351.29	1,013.00	0.12
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	12,643.430	100.218374	12,671.04	101.617951	12,847.99	176.95	0.00
Original Face:		Base	2,500,000.000	100.218374	12,671.04	101.617951	12,847.99	176.95	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	60,709.890	101.465511	61,599.60	108.524022	65,884.81	4,285.21	0.02
Original Face:		Base	983,845.000	101.465511	61,599.60	108.524022	65,884.81	4,285.21	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	25,586.500	100.360854	25,678.83	102.412173	26,203.69	524.86	0.01
Original Face:		Base	1,800,000.000	100.360854	25,678.83	102.412173	26,203.69	524.86	0.01

Base Currency: USD - US DOLLAR

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31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
	12,686.990	Local	100.836053	12,793.06	103.235796	13,097.52	304.46	0.00
Original Face:	3,350,000.000	Base	100.836053	12,793.06	103.235796	13,097.52	304.46	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	1,308,929.280	Local	103.693367	1,357,272.84	105.832073	1,385,266.99	27,994.15	0.37
Original Face:	5,200,000.000	Base	103.693367	1,357,272.84	105.832073	1,385,266.99	27,994.15	0.37
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	550,920.860	Local	101.336127	558,281.86	101.528249	559,340.30	1,058.44	0.15
Original Face:	2,680,283.000	Base	101.336127	558,281.86	101.528249	559,340.30	1,058.44	0.15
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	3,992,377.950	Local	102.002599	4,072,329.26	101.335657	4,045,702.43	-26,626.83	1.07
Original Face:	15,000,000.000	Base	102.002599	4,072,329.26	101.335657	4,045,702.43	-26,626.83	1.07
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,529,172.710	Local	101.114098	1,546,209.19	101.338632	1,549,642.71	3,433.52	0.41
Original Face:	4,200,000.000	Base	101.114098	1,546,209.19	101.338632	1,549,642.71	3,433.52	0.41
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	95,223.360	Local	101.729261	96,870.02	103.755183	98,799.17	1,929.15	0.03
Original Face:	1,500,000.000	Base	101.729261	96,870.02	103.755183	98,799.17	1,929.15	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	148,805.730	Local	101.063124	150,387.72	104.297048	155,199.98	4,812.26	0.04
Original Face:	3,200,000.000	Base	101.063124	150,387.72	104.297048	155,199.98	4,812.26	0.04
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	141,090.060	Local	102.599836	144,758.17	103.618887	146,195.95	1,437.78	0.04
Original Face:	765,534.000	Base	102.599836	144,758.17	103.618887	146,195.95	1,437.78	0.04
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,163,548.450	Local	101.998941	1,186,807.10	101.334928	1,179,080.98	-7,726.12	0.31
Original Face:	5,157,070.000	Base	101.998941	1,186,807.10	101.334928	1,179,080.98	-7,726.12	0.31
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	162,166.550	Local	101.263300	164,215.20	105.167831	170,547.04	6,331.84	0.05
Original Face:	5,000,000.000	Base	101.263300	164,215.20	105.167831	170,547.04	6,331.84	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	291,505.500	Local	101.763919	296,647.42	104.268865	303,949.48	7,302.06	0.08
Original Face:	5,000,000.000	Base	101.763919	296,647.42	104.268865	303,949.48	7,302.06	0.08
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	380,800.160	Local	103.481099	394,056.19	107.255454	408,428.94	14,372.75	0.11
Original Face:	2,000,000.000	Base	103.481099	394,056.19	107.255454	408,428.94	14,372.75	0.11
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	216,920.100	Local	103.312238	224,105.01	108.603374	235,582.55	11,477.54	0.06
Original Face:	5,000,000.000	Base	103.312238	224,105.01	108.603374	235,582.55	11,477.54	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	2,195,784.860	Local	106.556383	2,339,748.92	106.763079	2,344,287.52	4,538.60	0.62
Original Face:	14,750,000.000	Base	106.556383	2,339,748.92	106.763079	2,344,287.52	4,538.60	0.62
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	196,953.800	Local	101.002590	198,928.44	102.593748	202,062.29	3,133.85	0.05
Original Face:	2,000,000.000	Base	101.002590	198,928.44	102.593748	202,062.29	3,133.85	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875				2.875000	27 Jul 2020		
	4,000,000.000	Local	100.087972	4,003,518.89	100.415925	4,016,637.00	13,118.11	1.07
		Base	100.087972	4,003,518.89	100.415925	4,016,637.00	13,118.11	1.07
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.157700	5,007,885.00	7,885.00	1.33
		Base	100.000000	5,000,000.00	100.157700	5,007,885.00	7,885.00	1.33
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	2,275,777.480	Local	98.870866	2,250,080.90	98.323660	2,237,627.71	-12,453.19	0.59
Original Face:	4,000,000.000	Base	98.870866	2,250,080.90	98.323660	2,237,627.71	-12,453.19	0.59
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	402,443.520	Local	99.146561	399,008.91	98.849240	397,812.36	-1,196.55	0.11
Original Face:	1,900,000.000	Base	99.146561	399,008.91	98.849240	397,812.36	-1,196.55	0.11
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	1,882,292.460	Local	99.567000	1,874,142.14	99.881000	1,880,052.53	5,910.39	0.50
Original Face:	3,050,000.000	Base	99.567000	1,874,142.14	99.881000	1,880,052.53	5,910.39	0.50

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38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,792,518.500	99.317262	2,773,452.91	98.797020	2,758,925.06	-14,527.85	0.73
Original Face:		Base	3,000,000.000	99.317262	2,773,452.91	98.797020	2,758,925.06	-14,527.85	0.73
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
		Local	3,592,471.800	99.867543	3,587,713.32	100.154150	3,598,009.60	10,296.28	0.96
Original Face:		Base	5,000,000.000	99.867543	3,587,713.32	100.154150	3,598,009.60	10,296.28	0.96
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	1,000,000.000	100.421182	1,004,211.82	100.056125	1,000,561.25	-3,650.57	0.27
Original Face:		Base	1,000,000.000	100.421182	1,004,211.82	100.056125	1,000,561.25	-3,650.57	0.27
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.200000	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.786308	3,023,589.24	23,589.24	0.80
		Base		100.000000	3,000,000.00	100.786308	3,023,589.24	23,589.24	0.80
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.935000	2,018,700.00	18,700.00	0.54
		Base		100.000000	2,000,000.00	100.935000	2,018,700.00	18,700.00	0.54
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2					2.200000	01 Jul 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.300580	2,006,011.60	6,011.60	0.53
		Base		100.000000	2,000,000.00	100.300580	2,006,011.60	6,011.60	0.53
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	98.639573	2,959,187.19	101.819524	3,054,585.72	95,398.53	0.81
		Base		98.639573	2,959,187.19	101.819524	3,054,585.72	95,398.53	0.81
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	1.31
		Base		100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	1.31
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.650923	2,989,527.69	-10,472.31	0.79
		Base		100.000000	3,000,000.00	99.650923	2,989,527.69	-10,472.31	0.79
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
		Local	2,000,000.000	99.982449	1,999,648.97	100.036088	2,000,721.76	1,072.79	0.53
		Base		99.982449	1,999,648.97	100.036088	2,000,721.76	1,072.79	0.53

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55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.209630	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	100.044680	7,003,127.60	3,127.60	1.86
		Base		100.000000	7,000,000.00	100.044680	7,003,127.60	3,127.60	1.86
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	1,000,000.000	99.994992	999,949.92	100.034810	1,000,348.10	398.18	0.27
Original Face:		Base	1,000,000.000	99.994992	999,949.92	100.034810	1,000,348.10	398.18	0.27
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.276380	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.054219	5,502,982.05	2,982.05	1.46
		Base		100.000000	5,500,000.00	100.054219	5,502,982.05	2,982.05	1.46
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
		Local	3,000,000.000	99.999583	2,999,987.50	99.975409	2,999,262.27	-725.23	0.80
		Base		99.999583	2,999,987.50	99.975409	2,999,262.27	-725.23	0.80
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
		Local	8,000,000.000	100.006389	8,000,511.12	100.000730	8,000,058.40	-452.72	2.12
		Base		100.006389	8,000,511.12	100.000730	8,000,058.40	-452.72	2.12
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	2,000,000.000	100.092228	2,001,844.56	100.875372	2,017,507.44	15,662.88	0.54
		Base		100.092228	2,001,844.56	100.875372	2,017,507.44	15,662.88	0.54
6903538B6	OVERSEAS PRIVATE INV COR US GOVT GUAR 09/26 VAR					1.990000	15 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
		Local	3,790,000.000	99.961595	3,788,544.45	100.470442	3,807,829.75	19,285.30	1.01
		Base		99.961595	3,788,544.45	100.470442	3,807,829.75	19,285.30	1.01
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	2,000,000.000	99.985669	1,999,713.37	100.014507	2,000,290.14	576.77	0.53
		Base		99.985669	1,999,713.37	100.014507	2,000,290.14	576.77	0.53
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.262630	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.104385	2,002,087.70	2,087.70	0.53
		Base		100.000000	2,000,000.00	100.104385	2,002,087.70	2,087.70	0.53

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78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR				2.150000	30 Mar 2022		
	4,000,000.000	Local	99.932722	3,997,308.87	99.985847	3,999,433.88	2,125.01	1.06
		Base	99.932722	3,997,308.87	99.985847	3,999,433.88	2,125.01	1.06
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				3.000000	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.761882	4,988,094.10	-11,905.90	1.32
		Base	100.000000	5,000,000.00	99.761882	4,988,094.10	-11,905.90	1.32
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.184000	2,023,680.00	23,680.00	0.54
		Base	100.000000	2,000,000.00	101.184000	2,023,680.00	23,680.00	0.54
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.979953	2,999,398.59	103.135226	3,094,056.78	94,658.19	0.82
		Base	99.979953	2,999,398.59	103.135226	3,094,056.78	94,658.19	0.82
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A				2.210000	15 May 2024		
	500,000.000	Local	99.997860	499,989.30	100.409420	502,047.10	2,057.80	0.13
Original Face:	500,000.000	Base	99.997860	499,989.30	100.409420	502,047.10	2,057.80	0.13
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25				2.250000	15 Mar 2020		
	5,000,000.000	Local	99.978341	4,998,917.07	100.130126	5,006,506.30	7,589.23	1.33
		Base	99.978341	4,998,917.07	100.130126	5,006,506.30	7,589.23	1.33
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				2.750000	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.768826	2,993,064.78	-6,935.22	0.79
		Base	100.000000	3,000,000.00	99.768826	2,993,064.78	-6,935.22	0.79
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	101.191230	3,035,736.90	35,736.90	0.81
		Base	100.000000	3,000,000.00	101.191230	3,035,736.90	35,736.90	0.81
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	3,000,000.000	Local	99.992880	2,999,786.41	99.994207	2,999,826.21	39.80	0.80
Original Face:	3,000,000.000	Base	99.992880	2,999,786.41	99.994207	2,999,826.21	39.80	0.80
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR				2.304630	13 Feb 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.015860	5,000,793.00	793.00	1.33
		Base	100.000000	5,000,000.00	100.015860	5,000,793.00	793.00	1.33

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89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.952175	1,999,043.50	101.784899	2,035,697.98	36,654.48	0.54
		Base	99.952175	1,999,043.50	101.784899	2,035,697.98	36,654.48	0.54
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.281759	2,005,635.18	102.414427	2,048,288.54	42,653.36	0.54
		Base	100.281759	2,005,635.18	102.414427	2,048,288.54	42,653.36	0.54
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				2.285000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.163000	5,008,150.00	8,150.00	1.33
		Base	100.000000	5,000,000.00	100.163000	5,008,150.00	8,150.00	1.33
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.910363	4,995,518.16	101.392046	5,069,602.30	74,084.14	1.35
		Base	99.910363	4,995,518.16	101.392046	5,069,602.30	74,084.14	1.35
9128282Q2	US TREASURY N/B 08/20 1.5				1.500000	15 Aug 2020		
	2,000,000.000	Local	99.812197	1,996,243.93	99.921875	1,998,437.50	2,193.57	0.53
		Base	99.812197	1,996,243.93	99.921875	1,998,437.50	2,193.57	0.53
9128283B4	US TREASURY FRN 10/19 VAR				1.684744	31 Oct 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020		
	2,000,000.000	Local	100.097871	2,001,957.42	100.242188	2,004,843.76	2,886.34	0.53
		Base	100.097871	2,001,957.42	100.242188	2,004,843.76	2,886.34	0.53
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.27
		Base	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.27
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	2,000,000.000	Local	100.844412	2,016,888.24	100.917969	2,018,359.38	1,471.14	0.54
		Base	100.844412	2,016,888.24	100.917969	2,018,359.38	1,471.14	0.54
9128287G9	US TREASURY FRN 07/21 VAR				1.745863	31 Jul 2021		
	2,000,000.000	Local	99.936721	1,998,734.41	100.042795	2,000,855.90	2,121.49	0.53
		Base	99.936721	1,998,734.41	100.042795	2,000,855.90	2,121.49	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828XH8	US TREASURY N/B 06/20 1.625				1.625000	30 Jun 2020		
	2,000,000.000	Local	99.878721	1,997,574.42	100.000000	2,000,000.00	2,425.58	0.53
		Base	99.878721	1,997,574.42	100.000000	2,000,000.00	2,425.58	0.53
912828YN4	US TREASURY FRN 10/21 VAR				1.825863	31 Oct 2021		
	3,000,000.000	Local	100.043036	3,001,291.08	100.149643	3,004,489.29	3,198.21	0.80
		Base	100.043036	3,001,291.08	100.149643	3,004,489.29	3,198.21	0.80
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.973742	1,999,474.83	101.849075	2,036,981.50	37,506.67	0.54
		Base	99.973742	1,999,474.83	101.849075	2,036,981.50	37,506.67	0.54
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.977164	2,999,314.93	101.326906	3,039,807.18	40,492.25	0.81
		Base	99.977164	2,999,314.93	101.326906	3,039,807.18	40,492.25	0.81
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,000,000.000	Local	99.983560	1,999,671.19	101.635260	2,032,705.20	33,034.01	0.54
Original Face:	2,000,000.000	Base	99.983560	1,999,671.19	101.635260	2,032,705.20	33,034.01	0.54
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	1,000,000.000	Local	99.998862	999,988.62	101.693610	1,016,936.10	16,947.48	0.27
Original Face:	1,000,000.000	Base	99.998862	999,988.62	101.693610	1,016,936.10	16,947.48	0.27
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.894220	1,997,884.39	103.754625	2,075,092.50	77,208.11	0.55
		Base	99.894220	1,997,884.39	103.754625	2,075,092.50	77,208.11	0.55
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	3,000,000.000	Local	99.994609	2,999,838.26	100.718569	3,021,557.07	21,718.81	0.80
		Base	99.994609	2,999,838.26	100.718569	3,021,557.07	21,718.81	0.80
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.224108	992,241.08	100.146906	1,001,469.06	9,227.98	0.27
		Base	99.224108	992,241.08	100.146906	1,001,469.06	9,227.98	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	0.80
		Base	100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR				2.230880	15 Jan 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.015067	5,000,753.35	753.35	1.33
		Base	100.000000	5,000,000.00	100.015067	5,000,753.35	753.35	1.33
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.153185	2,974,595.55	-25,404.45	0.79
		Base	100.000000	3,000,000.00	99.153185	2,974,595.55	-25,404.45	0.79
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.918857	1,998,377.14	101.191501	2,023,830.02	25,452.88	0.54
		Base	99.918857	1,998,377.14	101.191501	2,023,830.02	25,452.88	0.54
US DOLLAR Total								
	317,901,089.220	Local		318,494,509.37		319,731,061.54	1,236,552.17	84.87
Original Face:	191,711,032.000	Base		318,494,509.37		319,731,061.54	1,236,552.17	84.87
FIXED INCOME Total								
	317,901,089.220	Base		318,494,509.37		319,731,061.54	1,236,552.17	84.87
Original Face:	191,711,032.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		374,956,818.980	Base		375,487,820.68		376,729,104.84	1,241,284.16	100.00
	Original Face:	191,711,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			170,522.800	1.000000	170,522.80	1.000000	170,522.80	0.00	0.13
		Base		1.000000	170,522.80	1.000000	170,522.80	0.00	0.13
US DOLLAR Total									
			170,522.800		170,522.80		170,522.80	0.00	0.13
		Base			170,522.80		170,522.80	0.00	0.13
CASH Total									
			170,522.800	Base	170,522.80		170,522.80	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4D12	PRIVATE EXP. FUNDING					1.810000	01 Apr 2020		
			4,000,000.000	Local	99.542472	3,981,698.89	99.550000	3,982,000.00	301.11	3.13
		Base		99.542472	3,981,698.89	99.550000	3,982,000.00	301.11	3.13
7426M4DW4	PRIVATE EXP. FUNDING					1.770000	30 Apr 2020		
			5,000,000.000	Local	99.410000	4,970,500.00	99.398719	4,969,935.95	-564.05	3.90
		Base		99.410000	4,970,500.00	99.398719	4,969,935.95	-564.05	3.90
912796RT8	TREASURY BILL 01/20 0.00000					2.520000	02 Jan 2020		
			2,000,000.000	Local	99.993000	1,999,860.00	99.993000	1,999,860.00	0.00	1.57
		Base		99.993000	1,999,860.00	99.993000	1,999,860.00	0.00	1.57
912796RY7	TREASURY BILL 01/20 0.00000					1.861000	30 Jan 2020		
			3,000,000.000	Local	99.850086	2,995,502.58	99.887675	2,996,630.25	1,127.67	2.35
		Base		99.850086	2,995,502.58	99.887675	2,996,630.25	1,127.67	2.35
926NKW009	AMHERST PIERPONT 04/15 VAR					1.780000	09 Jan 2020		
			3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.36
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.530000	02 Jan 2020		
	11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	8.64
		Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	8.64
US DOLLAR Total								
	28,000,000.000	Local		27,947,561.47		27,948,426.20	864.73	21.95
		Base		27,947,561.47		27,948,426.20	864.73	21.95
CASH EQUIVALENT Total								
	28,000,000.000	Base		27,947,561.47		27,948,426.20	864.73	21.95
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	225,932.040	Local	100.290450	226,588.26	100.091916	226,139.71	-448.55	0.18
Original Face:	1,000,000.000	Base	100.290450	226,588.26	100.091916	226,139.71	-448.55	0.18
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	1,114,038.100	Local	103.534602	1,153,414.91	102.651074	1,143,572.07	-9,842.84	0.90
Original Face:	5,000,000.000	Base	103.534602	1,153,414.91	102.651074	1,143,572.07	-9,842.84	0.90
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	992,844.210	Local	102.733935	1,019,987.93	101.297614	1,005,727.50	-14,260.43	0.79
Original Face:	4,372,786.000	Base	102.733935	1,019,987.93	101.297614	1,005,727.50	-14,260.43	0.79
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,202,850.450	Local	102.403105	1,231,756.21	101.298292	1,218,466.96	-13,289.25	0.96
Original Face:	5,000,000.000	Base	102.403105	1,231,756.21	101.298292	1,218,466.96	-13,289.25	0.96
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	663,385.880	Local	103.906811	689,303.11	103.576593	687,112.49	-2,190.62	0.54
Original Face:	4,169,641.000	Base	103.906811	689,303.11	103.576593	687,112.49	-2,190.62	0.54
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	644,740.300	Local	101.184646	652,378.19	102.243131	659,202.67	6,824.48	0.52
Original Face:	2,000,000.000	Base	101.184646	652,378.19	102.243131	659,202.67	6,824.48	0.52

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	456,139.900	Local	102.607376	468,033.18	102.531106	467,685.28	-347.90	0.37
Original Face:	2,910,888.000	Base	102.607376	468,033.18	102.531106	467,685.28	-347.90	0.37
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	826,129.680	Local	103.180375	852,403.70	103.408465	854,288.02	1,884.32	0.67
Original Face:	9,450,000.000	Base	103.180375	852,403.70	103.408465	854,288.02	1,884.32	0.67
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	700,652.460	Local	101.199225	709,054.86	101.360099	710,182.03	1,127.17	0.56
Original Face:	2,500,000.000	Base	101.199225	709,054.86	101.360099	710,182.03	1,127.17	0.56
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	523,652.280	Local	101.142111	529,632.97	99.639255	521,763.23	-7,869.74	0.41
Original Face:	1,500,000.000	Base	101.142111	529,632.97	99.639255	521,763.23	-7,869.74	0.41
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	819,495.580	Local	105.568656	865,130.47	106.464931	872,475.40	7,344.93	0.69
Original Face:	5,872,458.000	Base	105.568656	865,130.47	106.464931	872,475.40	7,344.93	0.69
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	26,710.970	Local	102.198235	27,298.14	104.462807	27,903.03	604.89	0.02
Original Face:	1,000,000.000	Base	102.198235	27,298.14	104.462807	27,903.03	604.89	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	39,815.670	Local	104.823729	41,736.27	107.952848	42,982.15	1,245.88	0.03
Original Face:	1,000,000.000	Base	104.823729	41,736.27	107.952848	42,982.15	1,245.88	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	366.810	Local	101.191352	371.18	103.257777	378.76	7.58	0.00
Original Face:	25,000.000	Base	101.191352	371.18	103.257777	378.76	7.58	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	103,588.840	Local	103.319634	107,027.61	111.251300	115,243.93	8,216.32	0.09
Original Face:	2,000,000.000	Base	103.319634	107,027.61	111.251300	115,243.93	8,216.32	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
	3,284.070	Local	100.000000	3,284.07	100.684610	3,306.55	22.48	0.00
Original Face:	410,000.000	Base	100.000000	3,284.07	100.684610	3,306.55	22.48	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.974250	20 Jun 2063		
	386,299.760	Local	100.000000	386,299.76	99.800820	385,530.33	-769.43	0.30
Original Face:	4,967,302.000	Base	100.000000	386,299.76	99.800820	385,530.33	-769.43	0.30
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	468,494.950	Local	101.068628	473,501.42	99.683330	467,011.37	-6,490.05	0.37
Original Face:	2,720,000.000	Base	101.068628	473,501.42	99.683330	467,011.37	-6,490.05	0.37
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	361,041.760	Local	101.539273	366,599.18	100.187010	361,716.94	-4,882.24	0.28
Original Face:	4,000,000.000	Base	101.539273	366,599.18	100.187010	361,716.94	-4,882.24	0.28
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,704,663.310	Local	102.128147	1,740,941.05	100.511370	1,713,380.45	-27,560.60	1.35
Original Face:	4,400,000.000	Base	102.128147	1,740,941.05	100.511370	1,713,380.45	-27,560.60	1.35
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,706,833.110	Local	99.338695	1,695,545.73	98.323660	1,678,220.78	-17,324.95	1.32
Original Face:	3,000,000.000	Base	99.338695	1,695,545.73	98.323660	1,678,220.78	-17,324.95	1.32
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
	530,682.580	Local	99.737721	529,290.71	99.124220	526,034.97	-3,255.74	0.41
Original Face:	2,000,000.000	Base	99.737721	529,290.71	99.124220	526,034.97	-3,255.74	0.41
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	512,399.510	Local	100.617635	515,564.27	99.470840	509,688.10	-5,876.17	0.40
Original Face:	1,000,000.000	Base	100.617635	515,564.27	99.470840	509,688.10	-5,876.17	0.40
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	957,696.480	Local	101.238444	969,557.01	99.976540	957,471.80	-12,085.21	0.75
Original Face:	2,000,000.000	Base	101.238444	969,557.01	99.976540	957,471.80	-12,085.21	0.75
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	525,600.080	Local	101.317865	532,526.78	101.075840	531,254.70	-1,272.08	0.42
Original Face:	1,000,000.000	Base	101.317865	532,526.78	101.075840	531,254.70	-1,272.08	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	99.279180	0.01	0.00	0.00
		Base	100.000000	0.01	99.279180	0.01	0.00	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	646,105.630	Local	100.736576	650,864.69	101.215230	653,957.30	3,092.61	0.51
Original Face:	1,000,000.000	Base	100.736576	650,864.69	101.215230	653,957.30	3,092.61	0.51
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	587,922.880	Local	100.832036	592,814.61	100.774110	592,474.05	-340.56	0.47
Original Face:	1,000,000.000	Base	100.832036	592,814.61	100.774110	592,474.05	-340.56	0.47
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	648,202.860	Local	99.888644	647,481.05	99.421530	644,453.20	-3,027.85	0.51
Original Face:	1,000,000.000	Base	99.888644	647,481.05	99.421530	644,453.20	-3,027.85	0.51
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	628,169.450	Local	100.314090	630,142.47	99.314890	623,865.80	-6,276.67	0.49
Original Face:	1,000,000.000	Base	100.314090	630,142.47	99.314890	623,865.80	-6,276.67	0.49
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	715,006.670	Local	100.910659	721,517.94	100.322310	717,311.21	-4,206.73	0.56
Original Face:	1,000,000.000	Base	100.910659	721,517.94	100.322310	717,311.21	-4,206.73	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	99.072400	0.03	-0.06	0.00
		Base	300.000000	0.09	99.072400	0.03	-0.06	0.00
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,945,564.820	Local	100.354827	1,952,468.20	100.056125	1,946,656.77	-5,811.43	1.53
Original Face:	2,000,000.000	Base	100.354827	1,952,468.20	100.056125	1,946,656.77	-5,811.43	1.53
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,154,284.740	Local	100.069242	1,155,083.99	101.403948	1,170,490.30	15,406.31	0.92
Original Face:	2,000,000.000	Base	100.069242	1,155,083.99	101.403948	1,170,490.30	15,406.31	0.92
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
	6,280,000.000	Local	100.391345	6,304,576.46	100.638381	6,320,090.33	15,513.87	4.96
		Base	100.391345	6,304,576.46	100.638381	6,320,090.33	15,513.87	4.96
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	5,000,000.000	Local	105.100955	5,255,047.74	105.601910	5,280,095.50	25,047.76	4.15
		Base	105.100955	5,255,047.74	105.601910	5,280,095.50	25,047.76	4.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6903537C5	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/27 VAR				1.980000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.12
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.12
6903538B6	OVERSEAS PRIVATE INV COR US GOVT GUAR 09/26 VAR				1.990000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.75
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.75
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	2,500,000.000	Local	106.844644	2,671,116.10	106.297270	2,657,431.75	-13,684.35	2.09
		Base	106.844644	2,671,116.10	106.297270	2,657,431.75	-13,684.35	2.09
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020		
	3,440,000.000	Local	100.060939	3,442,096.30	100.103441	3,443,558.37	1,462.07	2.70
		Base	100.060939	3,442,096.30	100.103441	3,443,558.37	1,462.07	2.70
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.870987	1,997,419.73	99.300274	1,986,005.48	-11,414.25	1.56
		Base	99.870987	1,997,419.73	99.300274	1,986,005.48	-11,414.25	1.56
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
	342,697.580	Local	101.070238	346,365.26	100.325610	343,813.44	-2,551.82	0.27
Original Face:	4,000,000.000	Base	101.070238	346,365.26	100.325610	343,813.44	-2,551.82	0.27
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	297,444.700	Local	100.969969	300,329.82	100.772900	299,743.65	-586.17	0.24
Original Face:	1,000,000.000	Base	100.969969	300,329.82	100.772900	299,743.65	-586.17	0.24
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020		
	1,000,000.000	Local	100.042029	1,000,420.29	100.099976	1,000,999.76	579.47	0.79
		Base	100.042029	1,000,420.29	100.099976	1,000,999.76	579.47	0.79
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.394886	2,981,846.57	99.606939	2,988,208.17	6,361.60	2.35
		Base	99.394886	2,981,846.57	99.606939	2,988,208.17	6,361.60	2.35
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
	500,000.000	Local	100.000000	500,000.00	101.431930	507,159.65	7,159.65	0.40
		Base	100.000000	500,000.00	101.431930	507,159.65	7,159.65	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020		
	2,000,000.000	Local	99.607903	1,992,158.06	99.763556	1,995,271.12	3,113.06	1.57
		Base	99.607903	1,992,158.06	99.763556	1,995,271.12	3,113.06	1.57
912796TL3	TREASURY BILL 03/20 0.00000				0.010000	19 Mar 2020		
	2,000,000.000	Local	99.596892	1,991,937.83	99.683088	1,993,661.76	1,723.93	1.57
		Base	99.596892	1,991,937.83	99.683088	1,993,661.76	1,723.93	1.57
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
	5,000,000.000	Local	99.650900	4,982,544.98	100.085938	5,004,296.90	21,751.92	3.93
		Base	99.650900	4,982,544.98	100.085938	5,004,296.90	21,751.92	3.93
9128283S7	US TREASURY N/B 01/20 2				2.000000	31 Jan 2020		
	2,000,000.000	Local	100.029668	2,000,593.35	100.026452	2,000,529.04	-64.31	1.57
		Base	100.029668	2,000,593.35	100.026452	2,000,529.04	-64.31	1.57
9128283Y4	US TREASURY N/B 02/20 2.25				2.250000	29 Feb 2020		
	2,000,000.000	Local	100.098453	2,001,969.05	100.091741	2,001,834.82	-134.23	1.57
		Base	100.098453	2,001,969.05	100.091741	2,001,834.82	-134.23	1.57
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020		
	2,000,000.000	Local	99.915140	1,998,302.80	100.242188	2,004,843.76	6,540.96	1.57
		Base	99.915140	1,998,302.80	100.242188	2,004,843.76	6,540.96	1.57
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	2,000,000.000	Local	99.974576	1,999,491.51	100.343238	2,006,864.76	7,373.25	1.58
		Base	99.974576	1,999,491.51	100.343238	2,006,864.76	7,373.25	1.58
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.79
		Base	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.79
9128286Q8	US TREASURY FRN 04/21 VAR				1.664863	30 Apr 2021		
	2,000,000.000	Local	99.950850	1,999,017.00	99.945132	1,998,902.64	-114.36	1.57
		Base	99.950850	1,999,017.00	99.945132	1,998,902.64	-114.36	1.57
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	2,000,000.000	Local	99.982315	1,999,646.30	100.039062	2,000,781.24	1,134.94	1.57
		Base	99.982315	1,999,646.30	100.039062	2,000,781.24	1,134.94	1.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128287G9	US TREASURY FRN 07/21 VAR				1.745863	31 Jul 2021		
	2,000,000.000	Local	99.960311	1,999,206.21	100.042795	2,000,855.90	1,649.69	1.57
		Base	99.960311	1,999,206.21	100.042795	2,000,855.90	1,649.69	1.57
912828F62	US TREASURY N/B 10/19 1.5				1.500000	31 Oct 2019		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828G95	US TREASURY N/B 12/19 1.625				1.625000	31 Dec 2019		
	0.000	Local	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
		Base	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
912828J50	US TREASURY N/B 02/20 1.375				1.375000	29 Feb 2020		
	2,000,000.000	Local	99.811323	1,996,226.46	99.953472	1,999,069.44	2,842.98	1.57
		Base	99.811323	1,996,226.46	99.953472	1,999,069.44	2,842.98	1.57
912828L32	US TREASURY N/B 08/20 1.375				1.375000	31 Aug 2020		
	5,000,000.000	Local	99.434940	4,971,747.02	99.832031	4,991,601.55	19,854.53	3.92
		Base	99.434940	4,971,747.02	99.832031	4,991,601.55	19,854.53	3.92
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020		
	2,000,000.000	Local	100.043425	2,000,868.50	100.093750	2,001,875.00	1,006.50	1.57
		Base	100.043425	2,000,868.50	100.093750	2,001,875.00	1,006.50	1.57
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.578041	1,991,560.81	99.414062	1,988,281.24	-3,279.57	1.56
		Base	99.578041	1,991,560.81	99.414062	1,988,281.24	-3,279.57	1.56
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.439453	1,988,789.06	99.542969	1,990,859.38	2,070.32	1.56
		Base	99.439453	1,988,789.06	99.542969	1,990,859.38	2,070.32	1.56
912828XE5	US TREASURY N/B 05/20 1.5				1.500000	31 May 2020		
	2,000,000.000	Local	99.938083	1,998,761.66	99.944833	1,998,896.66	135.00	1.57
		Base	99.938083	1,998,761.66	99.944833	1,998,896.66	135.00	1.57
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	4,000,000.000	Local	100.099541	4,003,981.65	100.421875	4,016,875.00	12,893.35	3.15
		Base	100.099541	4,003,981.65	100.421875	4,016,875.00	12,893.35	3.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828YN4	US TREASURY FRN 10/21 VAR				1.825863	31 Oct 2021		
	3,000,000.000	Local	100.035760	3,001,072.80	100.149643	3,004,489.29	3,416.49	2.36
		Base	100.035760	3,001,072.80	100.149643	3,004,489.29	3,416.49	2.36
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033		
	155,134.310	Local	102.107187	158,403.28	100.189840	155,428.82	-2,974.46	0.12
Original Face:	2,000,000.000	Base	102.107187	158,403.28	100.189840	155,428.82	-2,974.46	0.12
US DOLLAR Total								
	98,537,872.460	Local		99,208,144.93		99,224,678.56	16,533.63	77.92
Original Face:	95,498,075.000	Base		99,208,144.93		99,224,678.56	16,533.63	77.92
FIXED INCOME Total								
	98,537,872.460	Base		99,208,144.93		99,224,678.56	16,533.63	77.92
Original Face:	95,498,075.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		126,708,395.260	Base		127,326,229.20		127,343,627.56	17,398.36	100.00
	Original Face:	95,498,075.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			11,413.790	1.000000	11,413.79	1.000000	11,413.79	0.00	0.00
		Base		1.000000	11,413.79	1.000000	11,413.79	0.00	0.00
US DOLLAR Total									
			11,413.790		11,413.79		11,413.79	0.00	0.00
		Base			11,413.79		11,413.79	0.00	0.00
CASH Total									
			11,413.790		11,413.79		11,413.79	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.748314	31 Dec 2030		
			1,251,817.480	100.050576	1,252,450.60	100.050000	1,252,443.39	-7.21	0.05
		Base		100.050576	1,252,450.60	100.050000	1,252,443.39	-7.21	0.05
US DOLLAR Total									
			1,251,817.480		1,252,450.60		1,252,443.39	-7.21	0.05
		Base			1,252,450.60		1,252,443.39	-7.21	0.05
CASH EQUIVALENT Total									
			1,251,817.480		1,252,450.60		1,252,443.39	-7.21	0.05
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			66,032.000	19.875067	1,312,390.45	52.900000	3,493,092.80	2,180,702.35	0.14
		Base		19.875067	1,312,390.45	52.900000	3,493,092.80	2,180,702.35	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	59,723.000	Local	19.728579	1,178,249.93	19.900000	1,188,487.70	10,237.77	0.05
		Base	19.728579	1,178,249.93	19.900000	1,188,487.70	10,237.77	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
	657,149.000	Local	34.337696	22,564,982.91	39.080000	25,681,382.92	3,116,400.01	1.06
		Base	34.337696	22,564,982.91	39.080000	25,681,382.92	3,116,400.01	1.06
002824100	ABBOTT LABORATORIES COMMON STOCK							
	158,992.000	Local	29.123458	4,630,396.84	86.860000	13,810,045.12	9,179,648.28	0.57
		Base	29.123458	4,630,396.84	86.860000	13,810,045.12	9,179,648.28	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	133,063.000	Local	31.983883	4,255,871.46	88.540000	11,781,398.02	7,525,526.56	0.49
		Base	31.983883	4,255,871.46	88.540000	11,781,398.02	7,525,526.56	0.49
003654100	ABIOMED INC COMMON STOCK USD.01							
	4,063.000	Local	381.387896	1,549,579.02	170.590000	693,107.17	-856,471.85	0.03
		Base	381.387896	1,549,579.02	170.590000	693,107.17	-856,471.85	0.03
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	69,111.000	Local	37.290892	2,577,210.82	59.420000	4,106,575.62	1,529,364.80	0.17
		Base	37.290892	2,577,210.82	59.420000	4,106,575.62	1,529,364.80	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001							
	43,536.000	Local	41.835174	1,821,336.13	329.810000	14,358,608.16	12,537,272.03	0.59
		Base	41.835174	1,821,336.13	329.810000	14,358,608.16	12,537,272.03	0.59
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	6,228.000	Local	159.467691	993,164.78	160.160000	997,476.48	4,311.70	0.04
		Base	159.467691	993,164.78	160.160000	997,476.48	4,311.70	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	100,202.000	Local	17.934918	1,797,114.68	45.860000	4,595,263.72	2,798,149.04	0.19
		Base	17.934918	1,797,114.68	45.860000	4,595,263.72	2,798,149.04	0.19
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	27,839.000	Local	31.565020	878,738.59	85.310000	2,374,945.09	1,496,206.50	0.10
		Base	31.565020	878,738.59	85.310000	2,374,945.09	1,496,206.50	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,829.000	77.200261	1,530,803.98	234.990000	4,659,616.71	3,128,812.73	0.19
		Base		77.200261	1,530,803.98	234.990000	4,659,616.71	3,128,812.73	0.19
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	14,543.000	44.766923	651,045.36	86.380000	1,256,224.34	605,178.98	0.05
		Base		44.766923	651,045.36	86.380000	1,256,224.34	605,178.98	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,080.000	65.550102	726,295.13	67.750000	750,670.00	24,374.87	0.03
		Base		65.550102	726,295.13	67.750000	750,670.00	24,374.87	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,537.000	83.165098	793,145.54	73.040000	696,582.48	-96,563.06	0.03
		Base		83.165098	793,145.54	73.040000	696,582.48	-96,563.06	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,358.000	117.781977	1,219,985.72	161.580000	1,673,645.64	453,659.92	0.07
		Base		117.781977	1,219,985.72	161.580000	1,673,645.64	453,659.92	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	19,908.000	109.582037	2,181,559.20	108.150000	2,153,050.20	-28,509.00	0.09
		Base		109.582037	2,181,559.20	108.150000	2,153,050.20	-28,509.00	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,452.000	152.795296	985,835.25	279.040000	1,800,366.08	814,530.83	0.07
		Base		152.795296	985,835.25	279.040000	1,800,366.08	814,530.83	0.07
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	3,687.000	249.063594	918,297.47	112.200000	413,681.40	-504,616.07	0.02
		Base		249.063594	918,297.47	112.200000	413,681.40	-504,616.07	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,625.000	40.559335	877,095.63	54.720000	1,183,320.00	306,224.37	0.05
		Base		40.559335	877,095.63	54.720000	1,183,320.00	306,224.37	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	29,143.000	39.897875	1,162,743.77	112.450000	3,277,130.35	2,114,386.58	0.14
		Base		39.897875	1,162,743.77	112.450000	3,277,130.35	2,114,386.58	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	26,882.000	Local	355.205651	9,548,638.31	1,337.020000	35,941,771.64	26,393,133.33	1.48
		Base	355.205651	9,548,638.31	1,337.020000	35,941,771.64	26,393,133.33	1.48
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	26,944.000	Local	344.938448	9,294,021.54	1,339.390000	36,088,524.16	26,794,502.62	1.49
		Base	344.938448	9,294,021.54	1,339.390000	36,088,524.16	26,794,502.62	1.49
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	168,054.000	Local	18.974395	3,188,723.00	49.910000	8,387,575.14	5,198,852.14	0.35
		Base	18.974395	3,188,723.00	49.910000	8,387,575.14	5,198,852.14	0.35
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	37,459.000	Local	283.873200	10,633,606.20	1,847.840000	69,218,238.56	58,584,632.36	2.86
		Base	283.873200	10,633,606.20	1,847.840000	69,218,238.56	58,584,632.36	2.86
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	22,132.000	Local	40.957483	906,471.01	76.800000	1,699,737.60	793,266.59	0.07
		Base	40.957483	906,471.01	76.800000	1,699,737.60	793,266.59	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	35,085.000	Local	48.147002	1,689,237.58	28.680000	1,006,237.80	-682,999.78	0.04
		Base	48.147002	1,689,237.58	28.680000	1,006,237.80	-682,999.78	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	44,440.000	Local	39.656304	1,762,326.17	94.510000	4,200,024.40	2,437,698.23	0.17
		Base	39.656304	1,762,326.17	94.510000	4,200,024.40	2,437,698.23	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	60,361.000	Local	44.935339	2,712,342.01	124.490000	7,514,340.89	4,801,998.88	0.31
		Base	44.935339	2,712,342.01	124.490000	7,514,340.89	4,801,998.88	0.31
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	78,259.000	Local	106.595655	8,342,069.40	51.330000	4,017,034.47	-4,325,034.93	0.17
		Base	106.595655	8,342,069.40	51.330000	4,017,034.47	-4,325,034.93	0.17
03027X100	AMERICAN TOWER CORP REIT USD.01							
	39,855.000	Local	61.732331	2,460,342.04	229.820000	9,159,476.10	6,699,134.06	0.38
		Base	61.732331	2,460,342.04	229.820000	9,159,476.10	6,699,134.06	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	16,269.000	Local	69.751048	1,134,779.80	122.850000	1,998,646.65	863,866.85	0.08
		Base	69.751048	1,134,779.80	122.850000	1,998,646.65	863,866.85	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	13,523.000	Local	28.274736	382,359.25	85.020000	1,149,725.46	767,366.21	0.05
		Base	28.274736	382,359.25	85.020000	1,149,725.46	767,366.21	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	11,398.000	Local	39.221558	447,047.32	166.580000	1,898,678.84	1,451,631.52	0.08
		Base	39.221558	447,047.32	166.580000	1,898,678.84	1,451,631.52	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	20,568.000	Local	48.108459	989,494.79	99.740000	2,051,452.32	1,061,957.53	0.08
		Base	48.108459	989,494.79	99.740000	2,051,452.32	1,061,957.53	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	53,448.000	Local	65.217909	3,485,766.82	241.070000	12,884,709.36	9,398,942.54	0.53
		Base	65.217909	3,485,766.82	241.070000	12,884,709.36	9,398,942.54	0.53
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	26,672.000	Local	24.544305	654,645.71	108.230000	2,886,710.56	2,232,064.85	0.12
		Base	24.544305	654,645.71	108.230000	2,886,710.56	2,232,064.85	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	33,134.000	Local	49.514405	1,640,610.28	118.840000	3,937,644.56	2,297,034.28	0.16
		Base	49.514405	1,640,610.28	118.840000	3,937,644.56	2,297,034.28	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01							
	7,698.000	Local	127.176398	979,003.91	257.410000	1,981,542.18	1,002,538.27	0.08
		Base	127.176398	979,003.91	257.410000	1,981,542.18	1,002,538.27	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	22,805.000	Local	61.241675	1,396,616.40	302.030000	6,887,794.15	5,491,177.75	0.28
		Base	61.241675	1,396,616.40	302.030000	6,887,794.15	5,491,177.75	0.28
037411105	APACHE CORP COMMON STOCK USD.625							
	33,827.000	Local	66.199998	2,239,347.33	25.590000	865,632.93	-1,373,714.40	0.04
		Base	66.199998	2,239,347.33	25.590000	865,632.93	-1,373,714.40	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01							
	13,398.000	Local	26.510561	355,188.50	51.650000	692,006.70	336,818.20	0.03
		Base	26.510561	355,188.50	51.650000	692,006.70	336,818.20	0.03
037833100	APPLE INC COMMON STOCK USD.00001							
	375,574.000	Local	25.230458	9,475,904.22	293.650000	110,287,305.10	100,811,400.88	4.55
		Base	25.230458	9,475,904.22	293.650000	110,287,305.10	100,811,400.88	4.55
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	83,099.000	Local	20.332569	1,689,616.19	61.040000	5,072,362.96	3,382,746.77	0.21
		Base	20.332569	1,689,616.19	61.040000	5,072,362.96	3,382,746.77	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	50,078.000	Local	24.823040	1,243,088.19	46.350000	2,321,115.30	1,078,027.11	0.10
		Base	24.823040	1,243,088.19	46.350000	2,321,115.30	1,078,027.11	0.10
03965L100	ARCONIC INC COMMON STOCK							
	34,846.000	Local	43.013068	1,498,833.37	30.770000	1,072,211.42	-426,621.95	0.04
		Base	43.013068	1,498,833.37	30.770000	1,072,211.42	-426,621.95	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	4,880.000	Local	292.954871	1,429,619.77	203.400000	992,592.00	-437,027.77	0.04
		Base	292.954871	1,429,619.77	203.400000	992,592.00	-437,027.77	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01							
	5,457.000	Local	61.399071	335,054.73	131.080000	715,303.56	380,248.83	0.03
		Base	61.399071	335,054.73	131.080000	715,303.56	380,248.83	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK							
	10,738.000	Local	97.525225	1,047,225.87	111.860000	1,201,152.68	153,926.81	0.05
		Base	97.525225	1,047,225.87	111.860000	1,201,152.68	153,926.81	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
	19,794.000	Local	43.215997	855,417.45	183.460000	3,631,407.24	2,775,989.79	0.15
		Base	43.215997	855,417.45	183.460000	3,631,407.24	2,775,989.79	0.15
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	38,911.000	Local	42.418846	1,650,559.70	170.500000	6,634,325.50	4,983,765.80	0.27
		Base	42.418846	1,650,559.70	170.500000	6,634,325.50	4,983,765.80	0.27

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,144.000	219.989389	471,657.25	1,191.310000	2,554,168.64	2,082,511.39	0.11
		Base		219.989389	471,657.25	1,191.310000	2,554,168.64	2,082,511.39	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,569.000	134.936604	1,696,018.18	209.700000	2,635,719.30	939,701.12	0.11
		Base		134.936604	1,696,018.18	209.700000	2,635,719.30	939,701.12	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,512.000	50.865570	382,102.16	130.820000	982,719.84	600,617.68	0.04
		Base		50.865570	382,102.16	130.820000	982,719.84	600,617.68	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	58,484.000	43.996518	2,573,092.37	25.630000	1,498,944.92	-1,074,147.45	0.06
		Base		43.996518	2,573,092.37	25.630000	1,498,944.92	-1,074,147.45	0.06
058498106	BALL CORP COMMON STOCK								
		Local	29,433.000	16.122611	474,536.82	64.670000	1,903,432.11	1,428,895.29	0.08
		Base		16.122611	474,536.82	64.670000	1,903,432.11	1,428,895.29	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	728,271.000	23.818349	17,346,212.90	35.220000	25,649,704.62	8,303,491.72	1.06
		Base		23.818349	17,346,212.90	35.220000	25,649,704.62	8,303,491.72	1.06
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	75,494.000	35.645085	2,690,990.01	50.330000	3,799,613.02	1,108,623.01	0.16
		Base		35.645085	2,690,990.01	50.330000	3,799,613.02	1,108,623.01	0.16
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	45,929.000	31.901887	1,465,221.76	83.620000	3,840,582.98	2,375,361.22	0.16
		Base		31.901887	1,465,221.76	83.620000	3,840,582.98	2,375,361.22	0.16
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,330.000	123.465992	3,003,927.58	271.970000	6,617,030.10	3,613,102.52	0.27
		Base		123.465992	3,003,927.58	271.970000	6,617,030.10	3,613,102.52	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	13,053.000	69.663913	909,323.06	69.100000	901,962.30	-7,360.76	0.04
		Base		69.663913	909,323.06	69.100000	901,962.30	-7,360.76	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	175,908.000	89.575949	15,757,125.98	226.500000	39,843,162.00	24,086,036.02	1.64
		Base		89.575949	15,757,125.98	226.500000	39,843,162.00	24,086,036.02	1.64
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	20,486.000	33.036783	676,791.53	87.800000	1,798,670.80	1,121,879.27	0.07
		Base		33.036783	676,791.53	87.800000	1,798,670.80	1,121,879.27	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	16,242.000	93.439105	1,517,637.95	296.730000	4,819,488.66	3,301,850.71	0.20
		Base		93.439105	1,517,637.95	296.730000	4,819,488.66	3,301,850.71	0.20
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,607.000	220.286871	2,336,582.84	502.700000	5,332,138.90	2,995,556.06	0.22
		Base		220.286871	2,336,582.84	502.700000	5,332,138.90	2,995,556.06	0.22
093671105	H+R BLOCK INC COMMON STOCK								
		Local	17,565.000	19.451615	341,667.61	23.480000	412,426.20	70,758.59	0.02
		Base		19.451615	341,667.61	23.480000	412,426.20	70,758.59	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	48,071.000	75.481841	3,628,487.57	325.760000	15,659,608.96	12,031,121.39	0.65
		Base		75.481841	3,628,487.57	325.760000	15,659,608.96	12,031,121.39	0.65
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,766.000	357.647958	1,346,902.21	2,053.730000	7,734,347.18	6,387,444.97	0.32
		Base		357.647958	1,346,902.21	2,053.730000	7,734,347.18	6,387,444.97	0.32
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,575.000	34.284653	636,837.43	43.380000	805,783.50	168,946.07	0.03
		Base		34.284653	636,837.43	43.380000	805,783.50	168,946.07	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	12,941.000	93.047445	1,204,126.98	137.860000	1,784,046.26	579,919.28	0.07
		Base		93.047445	1,204,126.98	137.860000	1,784,046.26	579,919.28	0.07
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	125,414.000	18.316493	2,297,144.70	45.220000	5,671,221.08	3,374,076.38	0.23
		Base		18.316493	2,297,144.70	45.220000	5,671,221.08	3,374,076.38	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	210,880.000	45.626297	9,621,673.55	64.190000	13,536,387.20	3,914,713.65	0.56
		Base		45.626297	9,621,673.55	64.190000	13,536,387.20	3,914,713.65	0.56
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	10,313.000	116.375256	1,200,178.02	123.540000	1,274,068.02	73,890.00	0.05
		Base		116.375256	1,200,178.02	123.540000	1,274,068.02	73,890.00	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	35,695.000	183.835274	6,562,000.09	316.020000	11,280,333.90	4,718,333.81	0.47
		Base		183.835274	6,562,000.09	316.020000	11,280,333.90	4,718,333.81	0.47
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,392.000	24.997417	409,757.66	67.600000	1,108,099.20	698,341.54	0.05
		Base		24.997417	409,757.66	67.600000	1,108,099.20	698,341.54	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	9,984.000	84.835836	847,000.99	120.000000	1,198,080.00	351,079.01	0.05
		Base		84.835836	847,000.99	120.000000	1,198,080.00	351,079.01	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	30,118.000	25.378616	764,353.16	61.290000	1,845,932.22	1,081,579.06	0.08
		Base		25.378616	764,353.16	61.290000	1,845,932.22	1,081,579.06	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	12,926.000	122.355811	1,581,571.21	142.840000	1,846,349.84	264,778.63	0.08
		Base		122.355811	1,581,571.21	142.840000	1,846,349.84	264,778.63	0.08
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,564.000	27.435590	536,749.89	47.740000	933,985.36	397,235.47	0.04
		Base		27.435590	536,749.89	47.740000	933,985.36	397,235.47	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,170.000	53.490159	650,975.24	78.200000	951,694.00	300,718.76	0.04
		Base		53.490159	650,975.24	78.200000	951,694.00	300,718.76	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	33,593.000	67.595511	2,270,736.00	204.490000	6,869,432.57	4,598,696.57	0.28
		Base		67.595511	2,270,736.00	204.490000	6,869,432.57	4,598,696.57	0.28

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	32,237.000	Local	95.131245	3,066,745.93	200.720000	6,470,610.64	3,403,864.71	0.27
		Base	95.131245	3,066,745.93	200.720000	6,470,610.64	3,403,864.71	0.27
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	25,542.000	Local	21.881727	558,903.07	62.840000	1,605,059.28	1,046,156.21	0.07
		Base	21.881727	558,903.07	62.840000	1,605,059.28	1,046,156.21	0.07
126408103	CSX CORP COMMON STOCK USD1.0							
	69,956.000	Local	14.132077	988,623.61	72.360000	5,062,016.16	4,073,392.55	0.21
		Base	14.132077	988,623.61	72.360000	5,062,016.16	4,073,392.55	0.21
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	117,033.000	Local	46.217150	5,408,931.75	74.290000	8,694,381.57	3,285,449.82	0.36
		Base	46.217150	5,408,931.75	74.290000	8,694,381.57	3,285,449.82	0.36
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	36,718.000	Local	17.177827	630,735.46	17.410000	639,260.38	8,524.92	0.03
		Base	17.177827	630,735.46	17.410000	639,260.38	8,524.92	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	25,241.000	Local	38.736040	977,736.39	69.360000	1,750,715.76	772,979.37	0.07
		Base	38.736040	977,736.39	69.360000	1,750,715.76	772,979.37	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,196.000	Local	37.192427	565,176.12	49.420000	750,986.32	185,810.20	0.03
		Base	37.192427	565,176.12	49.420000	750,986.32	185,810.20	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	41,896.000	Local	56.752452	2,377,700.73	102.910000	4,311,517.36	1,933,816.63	0.18
		Base	56.752452	2,377,700.73	102.910000	4,311,517.36	1,933,816.63	0.18
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	26,318.000	Local	42.927437	1,129,764.30	50.580000	1,331,164.44	201,400.14	0.05
		Base	42.927437	1,129,764.30	50.580000	1,331,164.44	201,400.14	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
	14,792.000	Local	24.721058	365,673.89	87.670000	1,296,814.64	931,140.75	0.05
		Base	24.721058	365,673.89	87.670000	1,296,814.64	931,140.75	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,034.000	38.954427	1,403,683.81	50.830000	1,831,608.22	427,924.41	0.08
		Base		38.954427	1,403,683.81	50.830000	1,831,608.22	427,924.41	0.08
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	49,714.000	56.879778	2,827,721.27	147.680000	7,341,763.52	4,514,042.25	0.30
		Base		56.879778	2,827,721.27	147.680000	7,341,763.52	4,514,042.25	0.30
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	10,875.000	85.547336	930,327.28	123.120000	1,338,930.00	408,602.72	0.06
		Base		85.547336	930,327.28	123.120000	1,338,930.00	408,602.72	0.06
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	37,224.000	36.385062	1,354,397.54	62.870000	2,340,272.88	985,875.34	0.10
		Base		36.385062	1,354,397.54	62.870000	2,340,272.88	985,875.34	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,197.000	20.294023	917,228.94	27.270000	1,232,522.19	315,293.25	0.05
		Base		20.294023	917,228.94	27.270000	1,232,522.19	315,293.25	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	88,268.000	41.240371	3,640,205.04	13.210000	1,166,020.28	-2,474,184.76	0.05
		Base		41.240371	3,640,205.04	13.210000	1,166,020.28	-2,474,184.76	0.05
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,256.000	33.125794	936,002.43	73.390000	2,073,707.84	1,137,705.41	0.09
		Base		33.125794	936,002.43	73.390000	2,073,707.84	1,137,705.41	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	14,105.000	274.053896	3,865,530.21	485.080000	6,842,053.40	2,976,523.19	0.28
		Base		274.053896	3,865,530.21	485.080000	6,842,053.40	2,976,523.19	0.28
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	170,114.000	66.457959	11,305,429.23	120.510000	20,500,438.14	9,195,008.91	0.85
		Base		66.457959	11,305,429.23	120.510000	20,500,438.14	9,195,008.91	0.85
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,301.000	336.449348	774,169.95	837.110000	1,926,190.11	1,152,020.16	0.08
		Base		336.449348	774,169.95	837.110000	1,926,190.11	1,152,020.16	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	22,080.000	Local	44.150875	974,851.33	70.340000	1,553,107.20	578,255.87	0.06
		Base	44.150875	974,851.33	70.340000	1,553,107.20	578,255.87	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	9,156.000	Local	130.743906	1,197,091.20	52.490000	480,598.44	-716,492.76	0.02
		Base	130.743906	1,197,091.20	52.490000	480,598.44	-716,492.76	0.02
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	13,668.000	Local	40.149727	548,766.47	105.150000	1,437,190.20	888,423.73	0.06
		Base	40.149727	548,766.47	105.150000	1,437,190.20	888,423.73	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	381,629.000	Local	28.466103	10,863,490.60	47.960000	18,302,926.84	7,439,436.24	0.76
		Base	28.466103	10,863,490.60	47.960000	18,302,926.84	7,439,436.24	0.76
172908105	CINTAS CORP COMMON STOCK							
	7,541.000	Local	46.943582	354,001.55	269.080000	2,029,132.28	1,675,130.73	0.08
		Base	46.943582	354,001.55	269.080000	2,029,132.28	1,675,130.73	0.08
172967424	CITIGROUP INC COMMON STOCK USD.01							
	196,398.000	Local	82.082107	16,120,761.60	79.890000	15,690,236.22	-430,525.38	0.65
		Base	82.082107	16,120,761.60	79.890000	15,690,236.22	-430,525.38	0.65
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	39,117.000	Local	20.135777	787,651.20	40.610000	1,588,541.37	800,890.17	0.07
		Base	20.135777	787,651.20	40.610000	1,588,541.37	800,890.17	0.07
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	11,012.000	Local	34.833527	383,586.80	110.900000	1,221,230.80	837,644.00	0.05
		Base	34.833527	383,586.80	110.900000	1,221,230.80	837,644.00	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	11,292.000	Local	62.784372	708,961.13	153.540000	1,733,773.68	1,024,812.55	0.07
		Base	62.784372	708,961.13	153.540000	1,733,773.68	1,024,812.55	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	346,885.000	Local	29.588207	10,263,705.10	55.350000	19,200,084.75	8,936,379.65	0.79
		Base	29.588207	10,263,705.10	55.350000	19,200,084.75	8,936,379.65	0.79

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	49,259.000	25.301851	1,246,343.88	62.020000	3,055,043.18	1,808,699.30	0.13
		Base		25.301851	1,246,343.88	62.020000	3,055,043.18	1,808,699.30	0.13
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	77,109.000	35.964878	2,773,215.81	68.840000	5,308,183.56	2,534,967.75	0.22
		Base		35.964878	2,773,215.81	68.840000	5,308,183.56	2,534,967.75	0.22
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	408,305.000	14.029884	5,728,471.60	44.970000	18,361,475.85	12,633,004.25	0.76
		Base		14.029884	5,728,471.60	44.970000	18,361,475.85	12,633,004.25	0.76
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	12,968.000	45.433984	589,187.91	71.750000	930,454.00	341,266.09	0.04
		Base		45.433984	589,187.91	71.750000	930,454.00	341,266.09	0.04
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	43,791.000	22.288524	976,036.76	34.240000	1,499,403.84	523,367.08	0.06
		Base		22.288524	976,036.76	34.240000	1,499,403.84	523,367.08	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	18,084.000	110.434024	1,997,088.89	87.570000	1,583,615.88	-413,473.01	0.07
		Base		110.434024	1,997,088.89	87.570000	1,583,615.88	-413,473.01	0.07
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	98,710.000	40.222498	3,970,362.78	65.030000	6,419,111.30	2,448,748.52	0.26
		Base		40.222498	3,970,362.78	65.030000	6,419,111.30	2,448,748.52	0.26
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,908.000	52.679108	1,575,526.76	90.470000	2,705,776.76	1,130,250.00	0.11
		Base		52.679108	1,575,526.76	90.470000	2,705,776.76	1,130,250.00	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,068.000	46.387308	698,963.96	189.750000	2,859,153.00	2,160,189.04	0.12
		Base		46.387308	698,963.96	189.750000	2,859,153.00	2,160,189.04	0.12
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,462.000	189.305332	844,680.39	321.290000	1,433,595.98	588,915.59	0.06
		Base		189.305332	844,680.39	321.290000	1,433,595.98	588,915.59	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
217204106	COPART INC COMMON STOCK							
	18,401.000	Local	57.355571	1,055,399.86	90.940000	1,673,386.94	617,987.08	0.07
		Base	57.355571	1,055,399.86	90.940000	1,673,386.94	617,987.08	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	69,213.000	Local	22.388931	1,549,605.05	29.110000	2,014,790.43	465,185.38	0.08
		Base	22.388931	1,549,605.05	29.110000	2,014,790.43	465,185.38	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01							
	67,325.000	Local	21.678802	1,459,525.35	29.560000	1,990,127.00	530,601.65	0.08
		Base	21.678802	1,459,525.35	29.560000	1,990,127.00	530,601.65	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	39,742.000	Local	70.092499	2,785,616.10	293.920000	11,680,968.64	8,895,352.54	0.48
		Base	70.092499	2,785,616.10	293.920000	11,680,968.64	8,895,352.54	0.48
222070203	COTY INC CL A COMMON STOCK USD.01							
	26,541.000	Local	22.915504	608,200.38	11.250000	298,586.25	-309,614.13	0.01
		Base	22.915504	608,200.38	11.250000	298,586.25	-309,614.13	0.01
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
	37,412.000	Local	69.730322	2,608,750.82	142.150000	5,318,115.80	2,709,364.98	0.22
		Base	69.730322	2,608,750.82	142.150000	5,318,115.80	2,709,364.98	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5							
	13,783.000	Local	55.535971	765,452.29	178.960000	2,466,605.68	1,701,153.39	0.10
		Base	55.535971	765,452.29	178.960000	2,466,605.68	1,701,153.39	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	30,165.000	Local	27.941459	842,854.11	52.750000	1,591,203.75	748,349.64	0.07
		Base	27.941459	842,854.11	52.750000	1,591,203.75	748,349.64	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
	17,282.000	Local	55.242014	954,692.49	129.870000	2,244,413.34	1,289,720.85	0.09
		Base	55.242014	954,692.49	129.870000	2,244,413.34	1,289,720.85	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	23,030.000	Local	55.237537	1,272,120.48	37.590000	865,697.70	-406,422.78	0.04
		Base	55.237537	1,272,120.48	37.590000	865,697.70	-406,422.78	0.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235851102	DANAHER CORP COMMON STOCK USD.01							
	57,511.000	Local	37.822730	2,175,223.00	153.480000	8,826,788.28	6,651,565.28	0.36
		Base	37.822730	2,175,223.00	153.480000	8,826,788.28	6,651,565.28	0.36
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	11,032.000	Local	35.217280	388,517.03	109.010000	1,202,598.32	814,081.29	0.05
		Base	35.217280	388,517.03	109.010000	1,202,598.32	814,081.29	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	8,069.000	Local	36.335883	293,194.24	75.030000	605,417.07	312,222.83	0.02
		Base	36.335883	293,194.24	75.030000	605,417.07	312,222.83	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
	28,323.000	Local	53.896343	1,526,506.12	173.260000	4,907,242.98	3,380,736.86	0.20
		Base	53.896343	1,526,506.12	173.260000	4,907,242.98	3,380,736.86	0.20
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	51,790.000	Local	23.342923	1,208,929.99	58.480000	3,028,679.20	1,819,749.21	0.13
		Base	23.342923	1,208,929.99	58.480000	3,028,679.20	1,819,749.21	0.13
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	20,016.000	Local	46.004224	920,820.55	56.590000	1,132,705.44	211,884.89	0.05
		Base	46.004224	920,820.55	56.590000	1,132,705.44	211,884.89	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	34,815.000	Local	43.820385	1,525,606.72	25.970000	904,145.55	-621,461.17	0.04
		Base	43.820385	1,525,606.72	25.970000	904,145.55	-621,461.17	0.04
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	14,497.000	Local	108.838939	1,577,838.10	92.860000	1,346,191.42	-231,646.68	0.06
		Base	108.838939	1,577,838.10	92.860000	1,346,191.42	-231,646.68	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	18,777.000	Local	100.673787	1,890,351.70	119.740000	2,248,357.98	358,006.28	0.09
		Base	100.673787	1,890,351.70	119.740000	2,248,357.98	358,006.28	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	208,727.000	Local	51.863105	10,825,230.30	144.630000	30,188,186.01	19,362,955.71	1.25
		Base	51.863105	10,825,230.30	144.630000	30,188,186.01	19,362,955.71	1.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	28,200.000	Local	21.277022	600,012.03	84.820000	2,391,924.00	1,791,911.97	0.10
		Base	21.277022	600,012.03	84.820000	2,391,924.00	1,791,911.97	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	14,230.000	Local	19.452441	276,808.23	32.740000	465,890.20	189,081.97	0.02
		Base	19.452441	276,808.23	32.740000	465,890.20	189,081.97	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	30,174.000	Local	22.483693	678,422.95	30.490000	920,005.26	241,582.31	0.04
		Base	22.483693	678,422.95	30.490000	920,005.26	241,582.31	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	23,034.000	Local	58.422683	1,345,708.08	35.470000	817,015.98	-528,692.10	0.03
		Base	58.422683	1,345,708.08	35.470000	817,015.98	-528,692.10	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	22,904.000	Local	55.956436	1,281,626.22	155.980000	3,572,565.92	2,290,939.70	0.15
		Base	55.956436	1,281,626.22	155.980000	3,572,565.92	2,290,939.70	0.15
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	21,289.000	Local	50.244298	1,069,650.86	94.050000	2,002,230.45	932,579.59	0.08
		Base	50.244298	1,069,650.86	94.050000	2,002,230.45	932,579.59	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
	74,091.000	Local	50.313604	3,727,785.21	82.820000	6,136,216.62	2,408,431.41	0.25
		Base	50.313604	3,727,785.21	82.820000	6,136,216.62	2,408,431.41	0.25
260003108	DOVER CORP COMMON STOCK USD1.0							
	13,067.000	Local	32.520905	424,950.66	115.260000	1,506,102.42	1,081,151.76	0.06
		Base	32.520905	424,950.66	115.260000	1,506,102.42	1,081,151.76	0.06
260557103	DOW INC COMMON STOCK USD.01							
	66,728.000	Local	36.060840	2,406,267.72	54.730000	3,652,023.44	1,245,755.72	0.15
		Base	36.060840	2,406,267.72	54.730000	3,652,023.44	1,245,755.72	0.15
264411505	DUKE REALTY CORP REIT USD.01							
	33,075.000	Local	28.687043	948,823.94	34.670000	1,146,710.25	197,886.31	0.05
		Base	28.687043	948,823.94	34.670000	1,146,710.25	197,886.31	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	65,582.000	Local	55.947722	3,669,163.53	91.210000	5,981,734.22	2,312,570.69	0.25
		Base	55.947722	3,669,163.53	91.210000	5,981,734.22	2,312,570.69	0.25
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	66,643.000	Local	53.299034	3,552,007.51	64.200000	4,278,480.60	726,473.09	0.18
		Base	53.299034	3,552,007.51	64.200000	4,278,480.60	726,473.09	0.18
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	52,334.000	Local	43.274888	2,264,748.00	83.760000	4,383,495.84	2,118,747.84	0.18
		Base	43.274888	2,264,748.00	83.760000	4,383,495.84	2,118,747.84	0.18
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
	20,323.000	Local	26.524703	539,061.53	45.370000	922,054.51	382,992.98	0.04
		Base	26.524703	539,061.53	45.370000	922,054.51	382,992.98	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	12,235.000	Local	35.168046	430,281.04	79.260000	969,746.10	539,465.06	0.04
		Base	35.168046	430,281.04	79.260000	969,746.10	539,465.06	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	68,803.000	Local	12.200532	839,433.19	36.110000	2,484,476.33	1,645,043.14	0.10
		Base	12.200532	839,433.19	36.110000	2,484,476.33	1,645,043.14	0.10
278865100	ECOLAB INC COMMON STOCK USD1.0							
	22,567.000	Local	52.680185	1,188,833.74	192.990000	4,355,205.33	3,166,371.59	0.18
		Base	52.680185	1,188,833.74	192.990000	4,355,205.33	3,166,371.59	0.18
281020107	EDISON INTERNATIONAL COMMON STOCK							
	32,267.000	Local	40.185502	1,296,665.58	75.410000	2,433,254.47	1,136,588.89	0.10
		Base	40.185502	1,296,665.58	75.410000	2,433,254.47	1,136,588.89	0.10
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	18,766.000	Local	50.759378	952,550.48	233.290000	4,377,920.14	3,425,369.66	0.18
		Base	50.759378	952,550.48	233.290000	4,377,920.14	3,425,369.66	0.18
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	26,267.000	Local	37.553681	986,422.54	107.510000	2,823,965.17	1,837,542.63	0.12
		Base	37.553681	986,422.54	107.510000	2,823,965.17	1,837,542.63	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	54,799.000	Local	39.424532	2,160,424.92	76.260000	4,178,971.74	2,018,546.82	0.17
		Base	39.424532	2,160,424.92	76.260000	4,178,971.74	2,018,546.82	0.17
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	17,910.000	Local	66.331802	1,188,002.57	119.800000	2,145,618.00	957,615.43	0.09
		Base	66.331802	1,188,002.57	119.800000	2,145,618.00	957,615.43	0.09
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	10,892.000	Local	109.034458	1,187,603.32	140.120000	1,526,187.04	338,583.72	0.06
		Base	109.034458	1,187,603.32	140.120000	1,526,187.04	338,583.72	0.06
29444U700	EQUINIX INC REIT USD.001							
	7,671.000	Local	289.773799	2,222,854.81	583.700000	4,477,562.70	2,254,707.89	0.18
		Base	289.773799	2,222,854.81	583.700000	4,477,562.70	2,254,707.89	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	31,402.000	Local	45.702120	1,435,137.97	80.920000	2,541,049.84	1,105,911.87	0.10
		Base	45.702120	1,435,137.97	80.920000	2,541,049.84	1,105,911.87	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	5,944.000	Local	182.970607	1,087,577.29	300.860000	1,788,311.84	700,734.55	0.07
		Base	182.970607	1,087,577.29	300.860000	1,788,311.84	700,734.55	0.07
30034W106	EVERGY INC COMMON STOCK							
	20,499.000	Local	54.012793	1,107,208.25	65.090000	1,334,279.91	227,071.66	0.06
		Base	54.012793	1,107,208.25	65.090000	1,334,279.91	227,071.66	0.06
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	29,132.000	Local	33.777381	984,002.67	85.070000	2,478,259.24	1,494,256.57	0.10
		Base	33.777381	984,002.67	85.070000	2,478,259.24	1,494,256.57	0.10
30161N101	EXELON CORP COMMON STOCK							
	87,449.000	Local	41.434275	3,623,385.95	45.590000	3,986,799.91	363,413.96	0.16
		Base	41.434275	3,623,385.95	45.590000	3,986,799.91	363,413.96	0.16
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	12,568.000	Local	70.230874	882,661.63	108.140000	1,359,103.52	476,441.89	0.06
		Base	70.230874	882,661.63	108.140000	1,359,103.52	476,441.89	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,320.000	42.238480	647,093.52	78.020000	1,195,266.40	548,172.88	0.05
		Base		42.238480	647,093.52	78.020000	1,195,266.40	548,172.88	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,652.000	87.037927	1,014,165.92	105.620000	1,230,684.24	216,518.32	0.05
		Base		87.037927	1,014,165.92	105.620000	1,230,684.24	216,518.32	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	380,625.000	59.970703	22,826,348.89	69.780000	26,560,012.50	3,733,663.61	1.10
		Base		59.970703	22,826,348.89	69.780000	26,560,012.50	3,733,663.61	1.10
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,071.000	30.091547	363,235.06	52.070000	628,536.97	265,301.91	0.03
		Base		30.091547	363,235.06	52.070000	628,536.97	265,301.91	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	11,661.000	28.207126	328,923.30	99.820000	1,164,001.02	835,077.72	0.05
		Base		28.207126	328,923.30	99.820000	1,164,001.02	835,077.72	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		Local	216,483.000	71.208536	15,415,437.46	205.250000	44,433,135.75	29,017,698.29	1.83
		Base		71.208536	15,415,437.46	205.250000	44,433,135.75	29,017,698.29	1.83
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	51,600.000	15.632057	806,614.16	36.950000	1,906,620.00	1,100,005.84	0.08
		Base		15.632057	806,614.16	36.950000	1,906,620.00	1,100,005.84	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,320.000	149.043014	941,951.85	128.730000	813,573.60	-128,378.25	0.03
		Base		149.043014	941,951.85	128.730000	813,573.60	-128,378.25	0.03
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	21,593.000	83.136076	1,795,157.28	151.210000	3,265,077.53	1,469,920.25	0.13
		Base		83.136076	1,795,157.28	151.210000	3,265,077.53	1,469,920.25	0.13
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,471.000	128.666077	703,932.11	139.650000	764,025.15	60,093.04	0.03
		Base		128.666077	703,932.11	139.650000	764,025.15	60,093.04	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	55,292.000	Local	83.165031	4,598,360.88	139.090000	7,690,564.28	3,092,203.40	0.32
		Base	83.165031	4,598,360.88	139.090000	7,690,564.28	3,092,203.40	0.32
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	63,820.000	Local	24.552590	1,566,946.31	30.740000	1,961,826.80	394,880.49	0.08
		Base	24.552590	1,566,946.31	30.740000	1,961,826.80	394,880.49	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	15,157.000	Local	87.405475	1,324,804.78	117.450000	1,780,189.65	455,384.87	0.07
		Base	87.405475	1,324,804.78	117.450000	1,780,189.65	455,384.87	0.07
337738108	FISERV INC COMMON STOCK USD.01							
	51,376.000	Local	41.107163	2,111,921.62	115.630000	5,940,606.88	3,828,685.26	0.25
		Base	41.107163	2,111,921.62	115.630000	5,940,606.88	3,828,685.26	0.25
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	48,615.000	Local	43.907660	2,134,570.90	48.600000	2,362,689.00	228,118.10	0.10
		Base	43.907660	2,134,570.90	48.600000	2,362,689.00	228,118.10	0.10
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	7,805.000	Local	211.140611	1,647,952.47	287.720000	2,245,654.60	597,702.13	0.09
		Base	211.140611	1,647,952.47	287.720000	2,245,654.60	597,702.13	0.09
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	11,772.000	Local	25.521683	300,441.25	49.770000	585,892.44	285,451.19	0.02
		Base	25.521683	300,441.25	49.770000	585,892.44	285,451.19	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	350,304.000	Local	12.368912	4,332,879.40	9.300000	3,257,827.20	-1,075,052.20	0.13
		Base	12.368912	4,332,879.40	9.300000	3,257,827.20	-1,075,052.20	0.13
34959E109	FORTINET INC COMMON STOCK USD.001							
	12,776.000	Local	80.841799	1,032,834.83	106.760000	1,363,965.76	331,130.93	0.06
		Base	80.841799	1,032,834.83	106.760000	1,363,965.76	331,130.93	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	26,593.000	Local	22.098928	587,676.79	76.390000	2,031,439.27	1,443,762.48	0.08
		Base	22.098928	587,676.79	76.390000	2,031,439.27	1,443,762.48	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	12,519.000	Local	56.885719	712,152.31	65.340000	817,991.46	105,839.15	0.03
		Base	56.885719	712,152.31	65.340000	817,991.46	105,839.15	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	31,891.000	Local	41.407356	1,320,521.98	37.070000	1,182,199.37	-138,322.61	0.05
		Base	41.407356	1,320,521.98	37.070000	1,182,199.37	-138,322.61	0.05
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	14,602.000	Local	41.288154	602,889.62	36.400000	531,512.80	-71,376.82	0.02
		Base	41.288154	602,889.62	36.400000	531,512.80	-71,376.82	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	25,092.000	Local	25.786296	647,029.73	25.980000	651,890.16	4,860.43	0.03
		Base	25.786296	647,029.73	25.980000	651,890.16	4,860.43	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	130,522.000	Local	23.546916	3,073,390.62	13.120000	1,712,448.64	-1,360,941.98	0.07
		Base	23.546916	3,073,390.62	13.120000	1,712,448.64	-1,360,941.98	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	16,786.000	Local	50.420378	846,356.47	95.230000	1,598,530.78	752,174.31	0.07
		Base	50.420378	846,356.47	95.230000	1,598,530.78	752,174.31	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
	19,153.000	Local	27.150456	520,012.68	17.680000	338,625.04	-181,387.64	0.01
		Base	27.150456	520,012.68	17.680000	338,625.04	-181,387.64	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	8,048.000	Local	110.487751	889,205.42	154.100000	1,240,196.80	350,991.38	0.05
		Base	110.487751	889,205.42	154.100000	1,240,196.80	350,991.38	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	21,078.000	Local	63.140659	1,330,878.82	176.350000	3,717,105.30	2,386,226.48	0.15
		Base	63.140659	1,330,878.82	176.350000	3,717,105.30	2,386,226.48	0.15
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	786,369.000	Local	30.729039	24,164,363.47	11.160000	8,775,878.04	-15,388,485.43	0.36
		Base	30.729039	24,164,363.47	11.160000	8,775,878.04	-15,388,485.43	0.36

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	54,370.000	Local	30.573576	1,662,285.35	53.560000	2,912,057.20	1,249,771.85	0.12
		Base	30.573576	1,662,285.35	53.560000	2,912,057.20	1,249,771.85	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	113,107.000	Local	35.436358	4,008,100.16	36.600000	4,139,716.20	131,616.04	0.17
		Base	35.436358	4,008,100.16	36.600000	4,139,716.20	131,616.04	0.17
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	13,072.000	Local	43.538719	569,138.14	106.230000	1,388,638.56	819,500.42	0.06
		Base	43.538719	569,138.14	106.230000	1,388,638.56	819,500.42	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	113,811.000	Local	22.426313	2,552,361.10	64.980000	7,395,438.78	4,843,077.68	0.31
		Base	22.426313	2,552,361.10	64.980000	7,395,438.78	4,843,077.68	0.31
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	27,036.000	Local	106.232670	2,872,106.46	182.560000	4,935,692.16	2,063,585.70	0.20
		Base	106.232670	2,872,106.46	182.560000	4,935,692.16	2,063,585.70	0.20
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	8,961.000	Local	21.370619	191,502.12	105.250000	943,145.25	751,643.13	0.04
		Base	21.370619	191,502.12	105.250000	943,145.25	751,643.13	0.04
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	28,657.000	Local	120.035699	3,439,863.04	229.930000	6,589,104.01	3,149,240.97	0.27
		Base	120.035699	3,439,863.04	229.930000	6,589,104.01	3,149,240.97	0.27
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,926.000	Local	98.688540	387,451.21	338.520000	1,329,029.52	941,578.31	0.05
		Base	98.688540	387,451.21	338.520000	1,329,029.52	941,578.31	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	23,797.000	Local	73.436005	1,747,556.62	147.810000	3,517,434.57	1,769,877.95	0.15
		Base	73.436005	1,747,556.62	147.810000	3,517,434.57	1,769,877.95	0.15
40434L105	HP INC COMMON STOCK USD.01							
	133,311.000	Local	15.452804	2,060,028.75	20.550000	2,739,541.05	679,512.30	0.11
		Base	15.452804	2,060,028.75	20.550000	2,739,541.05	679,512.30	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	78,966.000	Local	32.170183	2,540,350.67	24.470000	1,932,298.02	-608,052.65	0.08
		Base	32.170183	2,540,350.67	24.470000	1,932,298.02	-608,052.65	0.08
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	32,537.000	Local	33.082753	1,076,413.53	14.850000	483,174.45	-593,239.08	0.02
		Base	33.082753	1,076,413.53	14.850000	483,174.45	-593,239.08	0.02
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	13,880.000	Local	42.951058	596,160.69	37.190000	516,197.20	-79,963.49	0.02
		Base	42.951058	596,160.69	37.190000	516,197.20	-79,963.49	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	32,423.000	Local	44.245237	1,434,563.32	60.770000	1,970,345.71	535,782.39	0.08
		Base	44.245237	1,434,563.32	60.770000	1,970,345.71	535,782.39	0.08
418056107	HASBRO INC COMMON STOCK USD.5							
	11,448.000	Local	41.503172	475,128.31	105.610000	1,209,023.28	733,894.97	0.05
		Base	41.503172	475,128.31	105.610000	1,209,023.28	733,894.97	0.05
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	44,525.000	Local	35.589842	1,584,637.71	34.470000	1,534,776.75	-49,860.96	0.06
		Base	35.589842	1,584,637.71	34.470000	1,534,776.75	-49,860.96	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	9,756.000	Local	47.515994	463,566.04	45.430000	443,215.08	-20,350.96	0.02
		Base	47.515994	463,566.04	45.430000	443,215.08	-20,350.96	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	6,921.000	Local	125.272031	867,007.73	145.670000	1,008,182.07	141,174.34	0.04
		Base	125.272031	867,007.73	145.670000	1,008,182.07	141,174.34	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	13,346.000	Local	54.544265	727,947.76	146.980000	1,961,595.08	1,233,647.32	0.08
		Base	54.544265	727,947.76	146.980000	1,961,595.08	1,233,647.32	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
	23,295.000	Local	52.304986	1,218,444.64	66.810000	1,556,338.95	337,894.31	0.06
		Base	52.304986	1,218,444.64	66.810000	1,556,338.95	337,894.31	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	116,481.000	Local	10.828382	1,261,300.74	15.860000	1,847,388.66	586,087.92	0.08
		Base	10.828382	1,261,300.74	15.860000	1,847,388.66	586,087.92	0.08
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	25,386.000	Local	70.436036	1,788,089.20	110.910000	2,815,561.26	1,027,472.06	0.12
		Base	70.436036	1,788,089.20	110.910000	2,815,561.26	1,027,472.06	0.12
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	13,360.000	Local	70.743088	945,127.66	50.710000	677,485.60	-267,642.06	0.03
		Base	70.743088	945,127.66	50.710000	677,485.60	-267,642.06	0.03
436440101	HOLOGIC INC COMMON STOCK USD.01							
	24,126.000	Local	35.491530	856,268.65	52.210000	1,259,618.46	403,349.81	0.05
		Base	35.491530	856,268.65	52.210000	1,259,618.46	403,349.81	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	98,111.000	Local	47.007858	4,611,987.99	218.380000	21,425,480.18	16,813,492.19	0.88
		Base	47.007858	4,611,987.99	218.380000	21,425,480.18	16,813,492.19	0.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	64,279.000	Local	48.168417	3,096,217.70	177.000000	11,377,383.00	8,281,165.30	0.47
		Base	48.168417	3,096,217.70	177.000000	11,377,383.00	8,281,165.30	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	25,014.000	Local	12.867542	321,868.69	45.110000	1,128,381.54	806,512.85	0.05
		Base	12.867542	321,868.69	45.110000	1,128,381.54	806,512.85	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	64,552.000	Local	18.817299	1,214,694.31	18.550000	1,197,439.60	-17,254.71	0.05
		Base	18.817299	1,214,694.31	18.550000	1,197,439.60	-17,254.71	0.05
444859102	HUMANA INC COMMON STOCK USD.166							
	11,913.000	Local	49.962254	595,200.33	366.520000	4,366,352.76	3,771,152.43	0.18
		Base	49.962254	595,200.33	366.520000	4,366,352.76	3,771,152.43	0.18
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	7,670.000	Local	83.666398	641,721.27	116.780000	895,702.60	253,981.33	0.04
		Base	83.666398	641,721.27	116.780000	895,702.60	253,981.33	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	92,905.000	Local	10.378917	964,253.33	15.080000	1,401,007.40	436,754.07	0.06
		Base	10.378917	964,253.33	15.080000	1,401,007.40	436,754.07	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,680.000	Local	228.071628	839,303.59	250.880000	923,238.40	83,934.81	0.04
		Base	228.071628	839,303.59	250.880000	923,238.40	83,934.81	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	3,200.000	Local	238.452988	763,049.56	144.920000	463,744.00	-299,305.56	0.02
		Base	238.452988	763,049.56	144.920000	463,744.00	-299,305.56	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	6,842.000	Local	160.785403	1,100,093.73	172.000000	1,176,824.00	76,730.27	0.05
		Base	160.785403	1,100,093.73	172.000000	1,176,824.00	76,730.27	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	7,714.000	Local	118.908512	917,260.26	261.130000	2,014,356.82	1,097,096.56	0.08
		Base	118.908512	917,260.26	261.130000	2,014,356.82	1,097,096.56	0.08
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	26,304.000	Local	46.934324	1,234,560.45	179.630000	4,724,987.52	3,490,427.07	0.20
		Base	46.934324	1,234,560.45	179.630000	4,724,987.52	3,490,427.07	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
	13,224.000	Local	183.947738	2,432,524.89	331.740000	4,386,929.76	1,954,404.87	0.18
		Base	183.947738	2,432,524.89	331.740000	4,386,929.76	1,954,404.87	0.18
45337C102	INCYTE CORP COMMON STOCK USD.001							
	16,082.000	Local	129.656168	2,085,130.50	87.320000	1,404,280.24	-680,850.26	0.06
		Base	129.656168	2,085,130.50	87.320000	1,404,280.24	-680,850.26	0.06
458140100	INTEL CORP COMMON STOCK USD.001							
	391,256.000	Local	28.943707	11,324,399.21	59.850000	23,416,671.60	12,092,272.39	0.97
		Base	28.943707	11,324,399.21	59.850000	23,416,671.60	12,092,272.39	0.97
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	50,100.000	Local	29.877242	1,496,849.80	92.550000	4,636,755.00	3,139,905.20	0.19
		Base	29.877242	1,496,849.80	92.550000	4,636,755.00	3,139,905.20	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	79,712.000	Local	119.779787	9,547,886.35	134.040000	10,684,596.48	1,136,710.13	0.44
		Base	119.779787	9,547,886.35	134.040000	10,684,596.48	1,136,710.13	0.44
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	9,605.000	Local	72.230534	693,774.28	129.020000	1,239,237.10	545,462.82	0.05
		Base	72.230534	693,774.28	129.020000	1,239,237.10	545,462.82	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	35,274.000	Local	34.965192	1,233,362.19	46.050000	1,624,367.70	391,005.51	0.07
		Base	34.965192	1,233,362.19	46.050000	1,624,367.70	391,005.51	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	34,895.000	Local	17.851879	622,941.33	23.100000	806,074.50	183,133.17	0.03
		Base	17.851879	622,941.33	23.100000	806,074.50	183,133.17	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	23,416.000	Local	56.921449	1,332,872.65	261.930000	6,133,352.88	4,800,480.23	0.25
		Base	56.921449	1,332,872.65	261.930000	6,133,352.88	4,800,480.23	0.25
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	10,397.000	Local	145.686283	1,514,700.28	591.150000	6,146,186.55	4,631,486.27	0.25
		Base	145.686283	1,514,700.28	591.150000	6,146,186.55	4,631,486.27	0.25
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	16,233.000	Local	105.082647	1,705,806.61	154.510000	2,508,160.83	802,354.22	0.10
		Base	105.082647	1,705,806.61	154.510000	2,508,160.83	802,354.22	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
	25,839.000	Local	31.009049	801,242.83	31.870000	823,488.93	22,246.10	0.03
		Base	31.009049	801,242.83	31.870000	823,488.93	22,246.10	0.03
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	282,053.000	Local	42.618855	12,020,775.91	139.400000	39,318,188.20	27,297,412.29	1.62
		Base	42.618855	12,020,775.91	139.400000	39,318,188.20	27,297,412.29	1.62
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	12,189.000	Local	77.160981	940,515.20	89.830000	1,094,937.87	154,422.67	0.05
		Base	77.160981	940,515.20	89.830000	1,094,937.87	154,422.67	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	236,727.000	Local	62.626722	14,825,435.99	145.870000	34,531,367.49	19,705,931.50	1.43
		Base	62.626722	14,825,435.99	145.870000	34,531,367.49	19,705,931.50	1.43
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	30,110.000	Local	20.327363	612,056.89	24.630000	741,609.30	129,552.41	0.03
		Base	20.327363	612,056.89	24.630000	741,609.30	129,552.41	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	14,199.000	Local	50.258718	713,623.54	178.170000	2,529,835.83	1,816,212.29	0.10
		Base	50.258718	713,623.54	178.170000	2,529,835.83	1,816,212.29	0.10
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	8,917.000	Local	111.614412	995,265.71	153.160000	1,365,727.72	370,462.01	0.06
		Base	111.614412	995,265.71	153.160000	1,365,727.72	370,462.01	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
	22,396.000	Local	46.098719	1,032,426.91	69.160000	1,548,907.36	516,480.45	0.06
		Base	46.098719	1,032,426.91	69.160000	1,548,907.36	516,480.45	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
	88,606.000	Local	13.452781	1,191,997.12	20.240000	1,793,385.44	601,388.32	0.07
		Base	13.452781	1,191,997.12	20.240000	1,793,385.44	601,388.32	0.07
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	16,880.000	Local	59.008662	996,066.21	102.630000	1,732,394.40	736,328.19	0.07
		Base	59.008662	996,066.21	102.630000	1,732,394.40	736,328.19	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	30,838.000	Local	62.375513	1,923,536.06	137.550000	4,241,766.90	2,318,230.84	0.18
		Base	62.375513	1,923,536.06	137.550000	4,241,766.90	2,318,230.84	0.18
49446R109	KIMCO REALTY CORP REIT USD.01							
	37,983.000	Local	23.706283	900,435.73	20.710000	786,627.93	-113,807.80	0.03
		Base	23.706283	900,435.73	20.710000	786,627.93	-113,807.80	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	175,311.000	Local	34.903846	6,119,028.12	21.170000	3,711,333.87	-2,407,694.25	0.15
		Base	34.903846	6,119,028.12	21.170000	3,711,333.87	-2,407,694.25	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
500255104	KOHLS CORP COMMON STOCK USD.01							
	14,085.000	Local	51.112670	719,921.95	50.950000	717,630.75	-2,291.20	0.03
		Base	51.112670	719,921.95	50.950000	717,630.75	-2,291.20	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	56,025.000	Local	32.214453	1,804,814.72	32.130000	1,800,083.25	-4,731.47	0.07
		Base	32.214453	1,804,814.72	32.130000	1,800,083.25	-4,731.47	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	72,146.000	Local	14.166022	1,022,021.83	28.990000	2,091,512.54	1,069,490.71	0.09
		Base	14.166022	1,022,021.83	28.990000	2,091,512.54	1,069,490.71	0.09
501797104	L BRANDS INC COMMON STOCK USD.5							
	20,891.000	Local	30.945067	646,473.40	18.120000	378,544.92	-267,928.48	0.02
		Base	30.945067	646,473.40	18.120000	378,544.92	-267,928.48	0.02
501889208	LKQ CORP COMMON STOCK USD.01							
	27,569.000	Local	31.439485	866,755.17	35.700000	984,213.30	117,458.13	0.04
		Base	31.439485	866,755.17	35.700000	984,213.30	117,458.13	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	19,931.000	Local	61.374634	1,223,257.83	197.870000	3,943,746.97	2,720,489.14	0.16
		Base	61.374634	1,223,257.83	197.870000	3,943,746.97	2,720,489.14	0.16
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	8,737.000	Local	74.074433	647,188.32	169.170000	1,478,038.29	830,849.97	0.06
		Base	74.074433	647,188.32	169.170000	1,478,038.29	830,849.97	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	13,051.000	Local	45.575296	594,803.19	292.400000	3,816,112.40	3,221,309.21	0.16
		Base	45.575296	594,803.19	292.400000	3,816,112.40	3,221,309.21	0.16
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	13,141.000	Local	76.642723	1,007,162.02	86.030000	1,130,520.23	123,358.21	0.05
		Base	76.642723	1,007,162.02	86.030000	1,130,520.23	123,358.21	0.05
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	30,400.000	Local	55.720157	1,693,892.77	69.040000	2,098,816.00	404,923.23	0.09
		Base	55.720157	1,693,892.77	69.040000	2,098,816.00	404,923.23	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	20,020.000	Local	41.169628	824,215.96	206.540000	4,134,930.80	3,310,714.84	0.17
		Base	41.169628	824,215.96	206.540000	4,134,930.80	3,310,714.84	0.17
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	11,838.000	Local	24.031857	284,489.12	50.830000	601,725.54	317,236.42	0.02
		Base	24.031857	284,489.12	50.830000	601,725.54	317,236.42	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	11,974.000	Local	83.868300	1,004,239.03	97.890000	1,172,134.86	167,895.83	0.05
		Base	83.868300	1,004,239.03	97.890000	1,172,134.86	167,895.83	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1							
	25,178.000	Local	52.146887	1,312,954.33	55.790000	1,404,680.62	91,726.29	0.06
		Base	52.146887	1,312,954.33	55.790000	1,404,680.62	91,726.29	0.06
532457108	ELI LILLY + CO COMMON STOCK							
	75,985.000	Local	59.584884	4,527,557.40	131.430000	9,986,708.55	5,459,151.15	0.41
		Base	59.584884	4,527,557.40	131.430000	9,986,708.55	5,459,151.15	0.41
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	17,848.000	Local	40.163821	716,843.88	59.010000	1,053,210.48	336,366.60	0.04
		Base	40.163821	716,843.88	59.010000	1,053,210.48	336,366.60	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	22,329.000	Local	79.382098	1,772,522.86	389.380000	8,694,466.02	6,921,943.16	0.36
		Base	79.382098	1,772,522.86	389.380000	8,694,466.02	6,921,943.16	0.36
540424108	LOEWS CORP COMMON STOCK USD.01							
	23,016.000	Local	30.057676	691,807.48	52.490000	1,208,109.84	516,302.36	0.05
		Base	30.057676	691,807.48	52.490000	1,208,109.84	516,302.36	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5							
	68,952.000	Local	25.433756	1,753,708.31	119.760000	8,257,691.52	6,503,983.21	0.34
		Base	25.433756	1,753,708.31	119.760000	8,257,691.52	6,503,983.21	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	11,874.000	Local	100.277333	1,190,693.05	169.750000	2,015,611.50	824,918.45	0.08
		Base	100.277333	1,190,693.05	169.750000	2,015,611.50	824,918.45	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	46,342.000	32.484195	1,505,382.58	33.270000	1,541,798.34	36,415.76	0.06
		Base		32.484195	1,505,382.58	33.270000	1,541,798.34	36,415.76	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	7,620.000	151.149008	1,151,755.44	258.180000	1,967,331.60	815,576.16	0.08
		Base		151.149008	1,151,755.44	258.180000	1,967,331.60	815,576.16	0.08
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,797.000	32.033737	890,441.79	17.000000	472,549.00	-417,892.79	0.02
		Base		32.033737	890,441.79	17.000000	472,549.00	-417,892.79	0.02
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	71,961.000	17.714734	1,274,769.98	13.580000	977,230.38	-297,539.60	0.04
		Base		17.714734	1,274,769.98	13.580000	977,230.38	-297,539.60	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	78,922.000	32.555576	2,569,351.19	60.250000	4,755,050.50	2,185,699.31	0.20
		Base		32.555576	2,569,351.19	60.250000	4,755,050.50	2,185,699.31	0.20
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	3,411.000	325.308599	1,109,627.63	379.110000	1,293,144.21	183,516.58	0.05
		Base		325.308599	1,109,627.63	379.110000	1,293,144.21	183,516.58	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,411.000	39.096011	1,775,388.97	111.410000	5,059,239.51	3,283,850.54	0.21
		Base		39.096011	1,775,388.97	111.410000	5,059,239.51	3,283,850.54	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	24,412.000	38.572065	941,621.26	151.430000	3,696,709.16	2,755,087.90	0.15
		Base		38.572065	941,621.26	151.430000	3,696,709.16	2,755,087.90	0.15
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,622.000	137.447858	772,731.86	279.640000	1,572,136.08	799,404.22	0.06
		Base		137.447858	772,731.86	279.640000	1,572,136.08	799,404.22	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	25,558.000	19.893175	508,429.77	47.990000	1,226,528.42	718,098.65	0.05
		Base		19.893175	508,429.77	47.990000	1,226,528.42	718,098.65	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	79,860.000	31.439596	2,510,766.16	298.590000	23,845,397.40	21,334,631.24	0.98
		Base		31.439596	2,510,766.16	298.590000	23,845,397.40	21,334,631.24	0.98
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	24,343.000	55.876454	1,360,200.53	61.510000	1,497,337.93	137,137.40	0.06
		Base		55.876454	1,360,200.53	61.510000	1,497,337.93	137,137.40	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,116.000	46.000890	511,345.89	169.730000	1,886,718.68	1,375,372.79	0.08
		Base		46.000890	511,345.89	169.730000	1,886,718.68	1,375,372.79	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	67,720.000	51.414271	3,481,774.45	197.610000	13,382,149.20	9,900,374.75	0.55
		Base		51.414271	3,481,774.45	197.610000	13,382,149.20	9,900,374.75	0.55
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	16,210.000	62.297093	1,009,835.88	138.320000	2,242,167.20	1,232,331.32	0.09
		Base		62.297093	1,009,835.88	138.320000	2,242,167.20	1,232,331.32	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	229,034.000	46.413457	10,630,259.61	90.950000	20,830,642.30	10,200,382.69	0.86
		Base		46.413457	10,630,259.61	90.950000	20,830,642.30	10,200,382.69	0.86
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	70,320.000	36.223309	2,547,223.12	50.970000	3,584,210.40	1,036,987.28	0.15
		Base		36.223309	2,547,223.12	50.970000	3,584,210.40	1,036,987.28	0.15
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,191.000	409.407750	897,012.38	793.280000	1,738,076.48	841,064.10	0.07
		Base		409.407750	897,012.38	793.280000	1,738,076.48	841,064.10	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	686,060.000	36.364981	24,948,558.93	157.700000	108,191,662.00	83,243,103.07	4.47
		Base		36.364981	24,948,558.93	157.700000	108,191,662.00	83,243,103.07	4.47
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,498.000	40.036462	860,703.86	104.720000	2,251,270.56	1,390,566.70	0.09
		Base		40.036462	860,703.86	104.720000	2,251,270.56	1,390,566.70	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	99,607.000	19.932547	1,985,421.25	53.780000	5,356,864.46	3,371,443.21	0.22
		Base		19.932547	1,985,421.25	53.780000	5,356,864.46	3,371,443.21	0.22
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,263.000	89.814757	921,768.85	131.860000	1,353,279.18	431,510.33	0.06
		Base		89.814757	921,768.85	131.860000	1,353,279.18	431,510.33	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,348.000	82.450402	440,944.75	136.380000	729,360.24	288,415.49	0.03
		Base		82.450402	440,944.75	136.380000	729,360.24	288,415.49	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	16,902.000	52.161457	881,632.95	53.900000	911,017.80	29,384.85	0.04
		Base		52.161457	881,632.95	53.900000	911,017.80	29,384.85	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	129,524.000	17.968353	2,327,332.92	55.080000	7,134,181.92	4,806,849.00	0.29
		Base		17.968353	2,327,332.92	55.080000	7,134,181.92	4,806,849.00	0.29
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	34,343.000	28.257521	970,448.04	63.550000	2,182,497.65	1,212,049.61	0.09
		Base		28.257521	970,448.04	63.550000	2,182,497.65	1,212,049.61	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,606.000	35.330133	516,031.92	237.410000	3,467,610.46	2,951,578.54	0.14
		Base		35.330133	516,031.92	237.410000	3,467,610.46	2,951,578.54	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	110,619.000	36.651327	4,054,333.10	51.120000	5,654,843.28	1,600,510.18	0.23
		Base		36.651327	4,054,333.10	51.120000	5,654,843.28	1,600,510.18	0.23
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,454.000	48.865515	1,537,015.91	21.640000	680,664.56	-856,351.35	0.03
		Base		48.865515	1,537,015.91	21.640000	680,664.56	-856,351.35	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,417.000	77.960627	1,201,918.99	161.140000	2,484,295.38	1,282,376.39	0.10
		Base		77.960627	1,201,918.99	161.140000	2,484,295.38	1,282,376.39	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	22,639.000	Local	24.355321	551,380.12	39.750000	899,900.25	348,520.13	0.04
		Base	24.355321	551,380.12	39.750000	899,900.25	348,520.13	0.04
62944T105	NVR INC COMMON STOCK USD.01							
	312.000	Local	3,630.073429	1,132,582.91	3,808.410000	1,188,223.92	55,641.01	0.05
		Base	3,630.073429	1,132,582.91	3,808.410000	1,188,223.92	55,641.01	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
	10,324.000	Local	33.734331	348,273.23	107.100000	1,105,700.40	757,427.17	0.05
		Base	33.734331	348,273.23	107.100000	1,105,700.40	757,427.17	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
	34,709.000	Local	46.254266	1,605,439.31	25.050000	869,460.45	-735,978.86	0.04
		Base	46.254266	1,605,439.31	25.050000	869,460.45	-735,978.86	0.04
64110D104	NETAPP INC COMMON STOCK USD.001							
	20,531.000	Local	35.625311	731,423.25	62.250000	1,278,054.75	546,631.50	0.05
		Base	35.625311	731,423.25	62.250000	1,278,054.75	546,631.50	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	39,425.000	Local	45.906885	1,809,878.96	323.570000	12,756,747.25	10,946,868.29	0.53
		Base	45.906885	1,809,878.96	323.570000	12,756,747.25	10,946,868.29	0.53
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	34,297.000	Local	34.017659	1,166,703.64	19.220000	659,188.34	-507,515.30	0.03
		Base	34.017659	1,166,703.64	19.220000	659,188.34	-507,515.30	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	73,734.000	Local	35.725991	2,634,220.23	43.450000	3,203,742.30	569,522.07	0.13
		Base	35.725991	2,634,220.23	43.450000	3,203,742.30	569,522.07	0.13
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	34,954.000	Local	12.127983	423,921.52	14.140000	494,249.56	70,328.04	0.02
		Base	12.127983	423,921.52	14.140000	494,249.56	70,328.04	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	10,969.000	Local	13.045874	143,100.19	14.510000	159,160.19	16,060.00	0.01
		Base	13.045874	143,100.19	14.510000	159,160.19	16,060.00	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	43,969.000	Local	65.398006	2,875,484.93	242.160000	10,647,533.04	7,772,048.11	0.44
		Base	65.398006	2,875,484.93	242.160000	10,647,533.04	7,772,048.11	0.44
654106103	NIKE INC CL B COMMON STOCK							
	112,091.000	Local	16.236664	1,819,983.89	101.310000	11,355,939.21	9,535,955.32	0.47
		Base	16.236664	1,819,983.89	101.310000	11,355,939.21	9,535,955.32	0.47
65473P105	NISOURCE INC COMMON STOCK USD.01							
	33,603.000	Local	11.539021	387,745.73	27.840000	935,507.52	547,761.79	0.04
		Base	11.539021	387,745.73	27.840000	935,507.52	547,761.79	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
	43,044.000	Local	40.080532	1,725,226.40	24.840000	1,069,212.96	-656,013.44	0.04
		Base	40.080532	1,725,226.40	24.840000	1,069,212.96	-656,013.44	0.04
655664100	NORDSTROM INC COMMON STOCK							
	9,636.000	Local	29.830612	287,447.78	40.930000	394,401.48	106,953.70	0.02
		Base	29.830612	287,447.78	40.930000	394,401.48	106,953.70	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	23,456.000	Local	43.221264	1,013,797.97	194.130000	4,553,513.28	3,539,715.31	0.19
		Base	43.221264	1,013,797.97	194.130000	4,553,513.28	3,539,715.31	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	19,059.000	Local	60.461007	1,152,326.33	106.240000	2,024,828.16	872,501.83	0.08
		Base	60.461007	1,152,326.33	106.240000	2,024,828.16	872,501.83	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	14,098.000	Local	58.286754	821,726.66	343.970000	4,849,289.06	4,027,562.40	0.20
		Base	58.286754	821,726.66	343.970000	4,849,289.06	4,027,562.40	0.20
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	51,601.000	Local	28.443519	1,467,714.02	25.520000	1,316,857.52	-150,856.50	0.05
		Base	28.443519	1,467,714.02	25.520000	1,316,857.52	-150,856.50	0.05
670346105	NUCOR CORP COMMON STOCK USD.4							
	27,276.000	Local	35.526164	969,011.65	56.280000	1,535,093.28	566,081.63	0.06
		Base	35.526164	969,011.65	56.280000	1,535,093.28	566,081.63	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	55,059.000	Local	37.413864	2,059,969.92	235.300000	12,955,382.70	10,895,412.78	0.53
		Base	37.413864	2,059,969.92	235.300000	12,955,382.70	10,895,412.78	0.53
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	6,804.000	Local	50.205317	341,596.98	438.260000	2,981,921.04	2,640,324.06	0.12
		Base	50.205317	341,596.98	438.260000	2,981,921.04	2,640,324.06	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	80,361.000	Local	45.746835	3,676,261.37	41.210000	3,311,676.81	-364,584.56	0.14
		Base	45.746835	3,676,261.37	41.210000	3,311,676.81	-364,584.56	0.14
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	5,745.000	Local	186.425309	1,071,013.40	189.780000	1,090,286.10	19,272.70	0.05
		Base	186.425309	1,071,013.40	189.780000	1,090,286.10	19,272.70	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	19,586.000	Local	43.446527	850,943.68	81.020000	1,586,857.72	735,914.04	0.07
		Base	43.446527	850,943.68	81.020000	1,586,857.72	735,914.04	0.07
682680103	ONEOK INC COMMON STOCK USD.01							
	37,170.000	Local	39.596119	1,471,787.75	75.670000	2,812,653.90	1,340,866.15	0.12
		Base	39.596119	1,471,787.75	75.670000	2,812,653.90	1,340,866.15	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01							
	194,893.000	Local	22.266244	4,339,535.01	52.980000	10,325,431.14	5,985,896.13	0.43
		Base	22.266244	4,339,535.01	52.980000	10,325,431.14	5,985,896.13	0.43
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	39,413.000	Local	80.763447	3,183,129.73	159.630000	6,291,497.19	3,108,367.46	0.26
		Base	80.763447	3,183,129.73	159.630000	6,291,497.19	3,108,367.46	0.26
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	21,271.000	Local	37.867181	805,472.81	133.490000	2,839,465.79	2,033,992.98	0.12
		Base	37.867181	805,472.81	133.490000	2,839,465.79	2,033,992.98	0.12
69351T106	PPL CORP COMMON STOCK USD.01							
	65,043.000	Local	26.434646	1,719,388.68	35.880000	2,333,742.84	614,354.16	0.10
		Base	26.434646	1,719,388.68	35.880000	2,333,742.84	614,354.16	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,668.000	119.694138	798,120.51	105.150000	701,140.20	-96,980.31	0.03
		Base		119.694138	798,120.51	105.150000	701,140.20	-96,980.31	0.03
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,114.000	31.620341	983,835.28	79.100000	2,461,117.40	1,477,282.12	0.10
		Base		31.620341	983,835.28	79.100000	2,461,117.40	1,477,282.12	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,516.000	110.051584	937,199.29	111.990000	953,706.84	16,507.55	0.04
		Base		110.051584	937,199.29	111.990000	953,706.84	16,507.55	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,556.000	53.780486	621,487.30	205.820000	2,378,455.92	1,756,968.62	0.10
		Base		53.780486	621,487.30	205.820000	2,378,455.92	1,756,968.62	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,658.000	34.685536	994,018.08	85.060000	2,437,649.48	1,443,631.40	0.10
		Base		34.685536	994,018.08	85.060000	2,437,649.48	1,443,631.40	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	105,638.000	24.468685	2,584,822.92	108.170000	11,426,862.46	8,842,039.54	0.47
		Base		24.468685	2,584,822.92	108.170000	11,426,862.46	8,842,039.54	0.47
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	39,952.000	16.541271	660,856.84	16.900000	675,188.80	14,331.96	0.03
		Base		16.541271	660,856.84	16.900000	675,188.80	14,331.96	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	125,377.000	55.700500	6,983,561.64	136.670000	17,135,274.59	10,151,712.95	0.71
		Base		55.700500	6,983,561.64	136.670000	17,135,274.59	10,151,712.95	0.71
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,995.000	29.384457	293,697.65	97.100000	970,514.50	676,816.85	0.04
		Base		29.384457	293,697.65	97.100000	970,514.50	676,816.85	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	497,715.000	28.523840	14,196,743.20	39.180000	19,500,473.70	5,303,730.50	0.80
		Base		28.523840	14,196,743.20	39.180000	19,500,473.70	5,303,730.50	0.80

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	139,964.000	Local	41.985743	5,876,492.56	85.090000	11,909,536.76	6,033,044.20	0.49
		Base	41.985743	5,876,492.56	85.090000	11,909,536.76	6,033,044.20	0.49
718546104	PHILLIPS 66 COMMON STOCK							
	39,985.000	Local	35.756813	1,429,736.18	111.410000	4,454,728.85	3,024,992.67	0.18
		Base	35.756813	1,429,736.18	111.410000	4,454,728.85	3,024,992.67	0.18
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	10,118.000	Local	44.720396	452,480.97	89.930000	909,911.74	457,430.77	0.04
		Base	44.720396	452,480.97	89.930000	909,911.74	457,430.77	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	14,902.000	Local	93.902598	1,399,336.51	151.370000	2,255,715.74	856,379.23	0.09
		Base	93.902598	1,399,336.51	151.370000	2,255,715.74	856,379.23	0.09
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	21,024.000	Local	43.105176	906,243.23	121.840000	2,561,564.16	1,655,320.93	0.11
		Base	43.105176	906,243.23	121.840000	2,561,564.16	1,655,320.93	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	23,230.000	Local	33.245067	772,282.91	55.000000	1,277,650.00	505,367.09	0.05
		Base	33.245067	772,282.91	55.000000	1,277,650.00	505,367.09	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	224,322.000	Local	57.869391	12,981,377.49	124.900000	28,017,817.80	15,036,440.31	1.16
		Base	57.869391	12,981,377.49	124.900000	28,017,817.80	15,036,440.31	1.16
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	52,592.000	Local	19.896263	1,046,384.28	72.390000	3,807,134.88	2,760,750.60	0.16
		Base	19.896263	1,046,384.28	72.390000	3,807,134.88	2,760,750.60	0.16
74340W103	PROLOGIS INC REIT USD.01							
	56,850.000	Local	47.055300	2,675,093.82	89.140000	5,067,609.00	2,392,515.18	0.21
		Base	47.055300	2,675,093.82	89.140000	5,067,609.00	2,392,515.18	0.21
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	36,163.000	Local	50.457148	1,824,681.83	93.740000	3,389,919.62	1,565,237.79	0.14
		Base	50.457148	1,824,681.83	93.740000	3,389,919.62	1,565,237.79	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	45,510.000	Local	30.669055	1,395,748.70	59.050000	2,687,365.50	1,291,616.80	0.11
		Base	30.669055	1,395,748.70	59.050000	2,687,365.50	1,291,616.80	0.11
74460D109	PUBLIC STORAGE REIT USD.1							
	13,517.000	Local	105.273972	1,422,988.28	212.960000	2,878,580.32	1,455,592.04	0.12
		Base	105.273972	1,422,988.28	212.960000	2,878,580.32	1,455,592.04	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	22,928.000	Local	18.401738	421,915.05	38.800000	889,606.40	467,691.35	0.04
		Base	18.401738	421,915.05	38.800000	889,606.40	467,691.35	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
	10,452.000	Local	80.994134	846,550.69	116.230000	1,214,835.96	368,285.27	0.05
		Base	80.994134	846,550.69	116.230000	1,214,835.96	368,285.27	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	102,719.000	Local	44.605765	4,581,859.61	88.230000	9,062,897.37	4,481,037.76	0.37
		Base	44.605765	4,581,859.61	88.230000	9,062,897.37	4,481,037.76	0.37
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	12,800.000	Local	24.185636	309,576.14	40.710000	521,088.00	211,511.86	0.02
		Base	24.185636	309,576.14	40.710000	521,088.00	211,511.86	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	12,118.000	Local	47.428430	574,737.72	106.790000	1,294,081.22	719,343.50	0.05
		Base	47.428430	574,737.72	106.790000	1,294,081.22	719,343.50	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	4,475.000	Local	96.507055	431,869.07	117.220000	524,559.50	92,690.43	0.02
		Base	96.507055	431,869.07	117.220000	524,559.50	92,690.43	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	11,112.000	Local	78.431750	871,533.61	89.460000	994,079.52	122,545.91	0.04
		Base	78.431750	871,533.61	89.460000	994,079.52	122,545.91	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							
	25,051.000	Local	48.609867	1,217,725.79	219.740000	5,504,706.74	4,286,980.95	0.23
		Base	48.609867	1,217,725.79	219.740000	5,504,706.74	4,286,980.95	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
756109104	REALTY INCOME CORP REIT USD1.0							
	29,331.000	Local	54.314590	1,593,101.24	73.630000	2,159,641.53	566,540.29	0.09
		Base	54.314590	1,593,101.24	73.630000	2,159,641.53	566,540.29	0.09
758849103	REGENCY CENTERS CORP REIT USD.01							
	15,076.000	Local	67.981555	1,024,889.92	63.090000	951,144.84	-73,745.08	0.04
		Base	67.981555	1,024,889.92	63.090000	951,144.84	-73,745.08	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,185.000	Local	256.621051	1,843,822.25	375.480000	2,697,823.80	854,001.55	0.11
		Base	256.621051	1,843,822.25	375.480000	2,697,823.80	854,001.55	0.11
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	86,778.000	Local	12.797216	1,110,516.80	17.160000	1,489,110.48	378,593.68	0.06
		Base	12.797216	1,110,516.80	17.160000	1,489,110.48	378,593.68	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	18,951.000	Local	24.472914	463,786.20	89.630000	1,698,578.13	1,234,791.93	0.07
		Base	24.472914	463,786.20	89.630000	1,698,578.13	1,234,791.93	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	12,935.000	Local	78.962329	1,021,377.72	154.970000	2,004,536.95	983,159.23	0.08
		Base	78.962329	1,021,377.72	154.970000	2,004,536.95	983,159.23	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	10,575.000	Local	30.060413	317,888.87	63.150000	667,811.25	349,922.38	0.03
		Base	30.060413	317,888.87	63.150000	667,811.25	349,922.38	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	10,395.000	Local	47.284705	491,524.51	202.670000	2,106,754.65	1,615,230.14	0.09
		Base	47.284705	491,524.51	202.670000	2,106,754.65	1,615,230.14	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	12,666.000	Local	39.842192	504,641.21	33.160000	420,004.56	-84,636.65	0.02
		Base	39.842192	504,641.21	33.160000	420,004.56	-84,636.65	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	9,361.000	Local	85.992104	804,972.09	354.230000	3,315,947.03	2,510,974.94	0.14
		Base	85.992104	804,972.09	354.230000	3,315,947.03	2,510,974.94	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	32,541.000	14.867751	483,811.50	116.420000	3,788,423.22	3,304,611.72	0.16
		Base		14.867751	483,811.50	116.420000	3,788,423.22	3,304,611.72	0.16
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	21,986.000	44.126807	970,171.97	273.050000	6,003,277.30	5,033,105.33	0.25
		Base		44.126807	970,171.97	273.050000	6,003,277.30	5,033,105.33	0.25
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,130.000	154.449012	1,564,568.49	240.990000	2,441,228.70	876,660.21	0.10
		Base		154.449012	1,564,568.49	240.990000	2,441,228.70	876,660.21	0.10
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,337.000	131.416937	964,206.07	91.880000	674,123.56	-290,082.51	0.03
		Base		131.416937	964,206.07	91.880000	674,123.56	-290,082.51	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
		Local	29,600.000	296.787481	8,784,909.43	321.860000	9,527,056.00	742,146.57	0.39
		Base		296.787481	8,784,909.43	321.860000	9,527,056.00	742,146.57	0.39
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,638.000	264.867454	1,228,455.25	251.040000	1,164,323.52	-64,131.73	0.05
		Base		264.867454	1,228,455.25	251.040000	1,164,323.52	-64,131.73	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	79,793.000	63.315194	5,052,109.25	162.640000	12,977,533.52	7,925,424.27	0.54
		Base		63.315194	5,052,109.25	162.640000	12,977,533.52	7,925,424.27	0.54
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,201.000	54.542220	720,011.85	66.720000	880,770.72	160,758.87	0.04
		Base		54.542220	720,011.85	66.720000	880,770.72	160,758.87	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	124,568.000	84.287292	10,499,499.36	40.200000	5,007,633.60	-5,491,865.76	0.21
		Base		84.287292	10,499,499.36	40.200000	5,007,633.60	-5,491,865.76	0.21
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	102,848.000	22.170460	2,280,187.44	47.560000	4,891,450.88	2,611,263.44	0.20
		Base		22.170460	2,280,187.44	47.560000	4,891,450.88	2,611,263.44	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	13,896.000	Local	24.247387	336,941.69	39.830000	553,477.68	216,535.99	0.02
		Base	24.247387	336,941.69	39.830000	553,477.68	216,535.99	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	25,360.000	Local	62.544096	1,586,118.28	151.480000	3,841,532.80	2,255,414.52	0.16
		Base	62.544096	1,586,118.28	151.480000	3,841,532.80	2,255,414.52	0.16
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	16,966.000	Local	279.030194	4,734,026.27	282.320000	4,789,841.12	55,814.85	0.20
		Base	279.030194	4,734,026.27	282.320000	4,789,841.12	55,814.85	0.20
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	7,393.000	Local	88.123994	651,500.69	583.540000	4,314,111.22	3,662,610.53	0.18
		Base	88.123994	651,500.69	583.540000	4,314,111.22	3,662,610.53	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	27,602.000	Local	86.275099	2,381,365.28	148.960000	4,111,593.92	1,730,228.64	0.17
		Base	86.275099	2,381,365.28	148.960000	4,111,593.92	1,730,228.64	0.17
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	15,326.000	Local	92.616537	1,419,441.05	120.880000	1,852,606.88	433,165.83	0.08
		Base	92.616537	1,419,441.05	120.880000	1,852,606.88	433,165.83	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	12,328.000	Local	53.821625	663,512.99	47.640000	587,305.92	-76,207.07	0.02
		Base	53.821625	663,512.99	47.640000	587,305.92	-76,207.07	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	10,261.000	Local	64.515513	661,993.68	104.130000	1,068,477.93	406,484.25	0.04
		Base	64.515513	661,993.68	104.130000	1,068,477.93	406,484.25	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0							
	4,935.000	Local	50.123810	247,361.00	169.400000	835,989.00	588,628.00	0.03
		Base	50.123810	247,361.00	169.400000	835,989.00	588,628.00	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	94,342.000	Local	35.264691	3,326,941.47	63.700000	6,009,585.40	2,682,643.93	0.25
		Base	35.264691	3,326,941.47	63.700000	6,009,585.40	2,682,643.93	0.25

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	42,601.000	14.208160	605,281.81	53.980000	2,299,601.98	1,694,320.17	0.09
		Base		14.208160	605,281.81	53.980000	2,299,601.98	1,694,320.17	0.09
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	64.290000	64.29	14.29	0.00
		Base		50.000000	50.00	64.290000	64.29	14.29	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,674.000	57.967857	792,652.47	165.740000	2,266,328.76	1,473,676.29	0.09
		Base		57.967857	792,652.47	165.740000	2,266,328.76	1,473,676.29	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	106,254.000	15.103097	1,604,764.42	87.920000	9,341,851.68	7,737,087.26	0.39
		Base		15.103097	1,604,764.42	87.920000	9,341,851.68	7,737,087.26	0.39
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	32,716.000	55.497872	1,815,668.37	79.100000	2,587,835.60	772,167.23	0.11
		Base		55.497872	1,815,668.37	79.100000	2,587,835.60	772,167.23	0.11
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,965.000	64.711295	1,874,362.66	209.940000	6,080,912.10	4,206,549.44	0.25
		Base		64.711295	1,874,362.66	209.940000	6,080,912.10	4,206,549.44	0.25
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,523.000	72.023178	973,969.44	139.200000	1,882,401.60	908,432.16	0.08
		Base		72.023178	973,969.44	139.200000	1,882,401.60	908,432.16	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	53,466.000	31.794227	1,699,910.12	36.010000	1,925,310.66	225,400.54	0.08
		Base		31.794227	1,699,910.12	36.010000	1,925,310.66	225,400.54	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	45,905.000	32.951828	1,512,653.66	85.540000	3,926,713.70	2,414,060.04	0.16
		Base		32.951828	1,512,653.66	85.540000	3,926,713.70	2,414,060.04	0.16
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	109,108.000	9.577986	1,045,034.87	61.060000	6,662,134.48	5,617,099.61	0.27
		Base		9.577986	1,045,034.87	61.060000	6,662,134.48	5,617,099.61	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,473.000	77.844860	2,216,476.71	78.420000	2,232,852.66	16,375.95	0.09
		Base		77.844860	2,216,476.71	78.420000	2,232,852.66	16,375.95	0.09
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,181.000	107.566624	1,095,135.80	122.430000	1,246,459.83	151,324.03	0.05
		Base		107.566624	1,095,135.80	122.430000	1,246,459.83	151,324.03	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	24,823.000	32.924142	817,275.97	26.970000	669,476.31	-147,799.66	0.03
		Base		32.924142	817,275.97	26.970000	669,476.31	-147,799.66	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	45,586.000	46.721566	2,129,849.32	128.210000	5,844,581.06	3,714,731.74	0.24
		Base		46.721566	2,129,849.32	128.210000	5,844,581.06	3,714,731.74	0.24
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	4,164.000	260.267233	1,083,752.76	376.440000	1,567,496.16	483,743.40	0.06
		Base		260.267233	1,083,752.76	376.440000	1,567,496.16	483,743.40	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	84,084.000	36.691292	3,085,150.56	128.290000	10,787,136.36	7,701,985.80	0.45
		Base		36.691292	3,085,150.56	128.290000	10,787,136.36	7,701,985.80	0.45
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	20,535.000	32.205622	661,342.45	44.600000	915,861.00	254,518.55	0.04
		Base		32.205622	661,342.45	44.600000	915,861.00	254,518.55	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,072.000	66.179759	2,387,236.26	324.870000	11,718,710.64	9,331,474.38	0.48
		Base		66.179759	2,387,236.26	324.870000	11,718,710.64	9,331,474.38	0.48
88579Y101	3M CO COMMON STOCK USD.01								
		Local	51,730.000	76.089206	3,936,094.65	176.420000	9,126,206.60	5,190,111.95	0.38
		Base		76.089206	3,936,094.65	176.420000	9,126,206.60	5,190,111.95	0.38
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,709.000	52.234057	507,140.46	133.650000	1,297,607.85	790,467.39	0.05
		Base		52.234057	507,140.46	133.650000	1,297,607.85	790,467.39	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	10,652.000	72.267028	769,788.38	93.440000	995,322.88	225,534.50	0.04
		Base		72.267028	769,788.38	93.440000	995,322.88	225,534.50	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,479.000	276.957093	1,240,490.82	560.000000	2,508,240.00	1,267,749.18	0.10
		Base		276.957093	1,240,490.82	560.000000	2,508,240.00	1,267,749.18	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	23,222.000	45.244789	1,050,674.48	136.950000	3,180,252.90	2,129,578.42	0.13
		Base		45.244789	1,050,674.48	136.950000	3,180,252.90	2,129,578.42	0.13
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	120,619.000	33.212544	4,006,063.80	56.320000	6,793,262.08	2,787,198.28	0.28
		Base		33.212544	4,006,063.80	56.320000	6,793,262.08	2,787,198.28	0.28
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	69,840.000	38.199097	2,667,824.96	32.050000	2,238,372.00	-429,452.96	0.09
		Base		38.199097	2,667,824.96	32.050000	2,238,372.00	-429,452.96	0.09
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,554.000	24.065650	639,039.27	91.040000	2,417,476.16	1,778,436.89	0.10
		Base		24.065650	639,039.27	91.040000	2,417,476.16	1,778,436.89	0.10
902653104	UDR INC REIT USD.01								
		Local	26,368.000	36.928023	973,718.11	46.700000	1,231,385.60	257,667.49	0.05
		Base		36.928023	973,718.11	46.700000	1,231,385.60	257,667.49	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	127,858.000	26.711916	3,415,332.15	59.290000	7,580,700.82	4,165,368.67	0.31
		Base		26.711916	3,415,332.15	59.290000	7,580,700.82	4,165,368.67	0.31
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,145.000	210.668861	1,083,891.29	253.140000	1,302,405.30	218,514.01	0.05
		Base		210.668861	1,083,891.29	253.140000	1,302,405.30	218,514.01	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,946.000	28.029829	474,993.49	21.600000	366,033.60	-108,959.89	0.02
		Base		28.029829	474,993.49	21.600000	366,033.60	-108,959.89	0.02

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904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	17,494.000	Local	25.417202	444,648.53	19.180000	335,534.92	-109,113.61	0.01
		Base	25.417202	444,648.53	19.180000	335,534.92	-109,113.61	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	62,450.000	Local	28.007855	1,749,090.54	180.790000	11,290,335.50	9,541,244.96	0.47
		Base	28.007855	1,749,090.54	180.790000	11,290,335.50	9,541,244.96	0.47
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	19,582.000	Local	57.128496	1,118,690.21	88.090000	1,724,978.38	606,288.17	0.07
		Base	57.128496	1,118,690.21	88.090000	1,724,978.38	606,288.17	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	63,039.000	Local	72.034418	4,540,977.66	117.060000	7,379,345.34	2,838,367.68	0.30
		Base	72.034418	4,540,977.66	117.060000	7,379,345.34	2,838,367.68	0.30
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	6,761.000	Local	114.747305	775,806.53	166.770000	1,127,531.97	351,725.44	0.05
		Base	114.747305	775,806.53	166.770000	1,127,531.97	351,725.44	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
	72,984.000	Local	65.644398	4,790,990.77	149.760000	10,930,083.84	6,139,093.07	0.45
		Base	65.644398	4,790,990.77	149.760000	10,930,083.84	6,139,093.07	0.45
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	85,228.000	Local	46.545611	3,966,989.36	293.980000	25,055,327.44	21,088,338.08	1.03
		Base	46.545611	3,966,989.36	293.980000	25,055,327.44	21,088,338.08	1.03
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	7,225.000	Local	114.366460	826,297.67	143.460000	1,036,498.50	210,200.83	0.04
		Base	114.366460	826,297.67	143.460000	1,036,498.50	210,200.83	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	18,556.000	Local	24.050143	446,274.45	29.160000	541,092.96	94,818.51	0.02
		Base	24.050143	446,274.45	29.160000	541,092.96	94,818.51	0.02
918204108	VF CORP COMMON STOCK							
	29,460.000	Local	25.975788	765,246.70	99.660000	2,935,983.60	2,170,736.90	0.12
		Base	25.975788	765,246.70	99.660000	2,935,983.60	2,170,736.90	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	36,934.000	Local	31.217629	1,152,991.90	93.650000	3,458,869.10	2,305,877.20	0.14
		Base	31.217629	1,152,991.90	93.650000	3,458,869.10	2,305,877.20	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	8,180.000	Local	47.348595	387,311.51	142.010000	1,161,641.80	774,330.29	0.05
		Base	47.348595	387,311.51	142.010000	1,161,641.80	774,330.29	0.05
92276F100	VENTAS INC REIT USD.25							
	33,536.000	Local	45.016353	1,509,668.40	57.740000	1,936,368.64	426,700.24	0.08
		Base	45.016353	1,509,668.40	57.740000	1,936,368.64	426,700.24	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001							
	9,296.000	Local	54.494386	506,579.81	192.680000	1,791,153.28	1,284,573.47	0.07
		Base	54.494386	506,579.81	192.680000	1,791,153.28	1,284,573.47	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	372,050.000	Local	43.045239	16,014,981.29	61.400000	22,843,870.00	6,828,888.71	0.94
		Base	43.045239	16,014,981.29	61.400000	22,843,870.00	6,828,888.71	0.94
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	14,741.000	Local	85.077315	1,254,124.70	149.340000	2,201,420.94	947,296.24	0.09
		Base	85.077315	1,254,124.70	149.340000	2,201,420.94	947,296.24	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	23,130.000	Local	86.047676	1,990,282.75	218.950000	5,064,313.50	3,074,030.75	0.21
		Base	86.047676	1,990,282.75	218.950000	5,064,313.50	3,074,030.75	0.21
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	48,613.000	Local	51.862361	2,521,184.94	41.970000	2,040,287.61	-480,897.33	0.08
		Base	51.862361	2,521,184.94	41.970000	2,040,287.61	-480,897.33	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	153,987.000	Local	27.660697	4,259,387.78	187.900000	28,934,157.30	24,674,769.52	1.19
		Base	27.660697	4,259,387.78	187.900000	28,934,157.30	24,674,769.52	1.19
929042109	VORNADO REALTY TRUST REIT USD.04							
	14,254.000	Local	59.779821	852,101.57	66.500000	947,891.00	95,789.43	0.04
		Base	59.779821	852,101.57	66.500000	947,891.00	95,789.43	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	11,909.000	Local	60.398645	719,287.46	143.990000	1,714,776.91	995,489.45	0.07
		Base	60.398645	719,287.46	143.990000	1,714,776.91	995,489.45	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	28,376.000	Local	37.299753	1,058,417.78	92.230000	2,617,118.48	1,558,700.70	0.11
		Base	37.299753	1,058,417.78	92.230000	2,617,118.48	1,558,700.70	0.11
929740108	WABTEC CORP COMMON STOCK USD.01							
	16,383.000	Local	72.907276	1,194,439.91	77.800000	1,274,597.40	80,157.49	0.05
		Base	72.907276	1,194,439.91	77.800000	1,274,597.40	80,157.49	0.05
931142103	WALMART INC COMMON STOCK USD.1							
	127,593.000	Local	56.495079	7,208,376.59	118.840000	15,163,152.12	7,954,775.53	0.63
		Base	56.495079	7,208,376.59	118.840000	15,163,152.12	7,954,775.53	0.63
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	67,434.000	Local	41.299687	2,785,003.07	58.960000	3,975,908.64	1,190,905.57	0.16
		Base	41.299687	2,785,003.07	58.960000	3,975,908.64	1,190,905.57	0.16
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	35,111.000	Local	32.177959	1,129,800.32	113.960000	4,001,249.56	2,871,449.24	0.17
		Base	32.177959	1,129,800.32	113.960000	4,001,249.56	2,871,449.24	0.17
941848103	WATERS CORP COMMON STOCK USD.01							
	5,797.000	Local	53.756024	311,623.67	233.650000	1,354,469.05	1,042,845.38	0.06
		Base	53.756024	311,623.67	233.650000	1,354,469.05	1,042,845.38	0.06
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01							
	4,526.000	Local	319.398056	1,445,595.60	330.210000	1,494,530.46	48,934.86	0.06
		Base	319.398056	1,445,595.60	330.210000	1,494,530.46	48,934.86	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	346,227.000	Local	38.581161	13,357,839.70	53.800000	18,627,012.60	5,269,172.90	0.77
		Base	38.581161	13,357,839.70	53.800000	18,627,012.60	5,269,172.90	0.77
95040Q104	WELLTOWER INC REIT USD1.0							
	36,501.000	Local	58.046824	2,118,767.12	81.780000	2,985,051.78	866,284.66	0.12
		Base	58.046824	2,118,767.12	81.780000	2,985,051.78	866,284.66	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	26,767.000	Local	40.993802	1,097,281.09	63.470000	1,698,901.49	601,620.40	0.07
		Base	40.993802	1,097,281.09	63.470000	1,698,901.49	601,620.40	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	37,716.000	Local	17.374432	655,294.06	26.780000	1,010,034.48	354,740.42	0.04
		Base	17.374432	655,294.06	26.780000	1,010,034.48	354,740.42	0.04
96145D105	WESTROCK CO COMMON STOCK							
	23,198.000	Local	44.223480	1,025,896.28	42.910000	995,426.18	-30,470.10	0.04
		Base	44.223480	1,025,896.28	42.910000	995,426.18	-30,470.10	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	67,032.000	Local	27.940438	1,872,903.46	30.200000	2,024,366.40	151,462.94	0.08
		Base	27.940438	1,872,903.46	30.200000	2,024,366.40	151,462.94	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	5,686.000	Local	93.281307	530,397.51	147.530000	838,855.58	308,458.07	0.03
		Base	93.281307	530,397.51	147.530000	838,855.58	308,458.07	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	109,034.000	Local	28.612306	3,119,714.17	23.720000	2,586,286.48	-533,427.69	0.11
		Base	28.612306	3,119,714.17	23.720000	2,586,286.48	-533,427.69	0.11
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	62.810000	560,830.49	390,860.28	0.02
		Base	19.035750	169,970.21	62.810000	560,830.49	390,860.28	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	8,691.000	Local	88.217428	766,697.67	138.870000	1,206,919.17	440,221.50	0.05
		Base	88.217428	766,697.67	138.870000	1,206,919.17	440,221.50	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	47,180.000	Local	25.610121	1,208,285.50	63.490000	2,995,458.20	1,787,172.70	0.12
		Base	25.610121	1,208,285.50	63.490000	2,995,458.20	1,787,172.70	0.12
983919101	XILINX INC COMMON STOCK USD.01							
	22,619.000	Local	39.586291	895,402.32	97.770000	2,211,459.63	1,316,057.31	0.09
		Base	39.586291	895,402.32	97.770000	2,211,459.63	1,316,057.31	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98419M100	XYLEM INC COMMON STOCK							
	16,201.000	Local	29.476629	477,550.86	78.790000	1,276,476.79	798,925.93	0.05
		Base	29.476629	477,550.86	78.790000	1,276,476.79	798,925.93	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	16,717.000	Local	36.222185	605,526.27	36.870000	616,355.79	10,829.52	0.03
		Base	36.222185	605,526.27	36.870000	616,355.79	10,829.52	0.03
988498101	YUM BRANDS INC COMMON STOCK							
	27,215.000	Local	22.973322	625,218.97	100.730000	2,741,366.95	2,116,147.98	0.11
		Base	22.973322	625,218.97	100.730000	2,741,366.95	2,116,147.98	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	18,506.000	Local	72.141362	1,335,048.05	149.680000	2,769,978.08	1,434,930.03	0.11
		Base	72.141362	1,335,048.05	149.680000	2,769,978.08	1,434,930.03	0.11
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	15,335.000	Local	37.224810	570,842.46	51.920000	796,193.20	225,350.74	0.03
		Base	37.224810	570,842.46	51.920000	796,193.20	225,350.74	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
	42,847.000	Local	34.301596	1,469,720.49	132.350000	5,670,800.45	4,201,079.96	0.23
		Base	34.301596	1,469,720.49	132.350000	5,670,800.45	4,201,079.96	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	8,362.000	Local	30.845592	257,930.84	124.540000	1,041,403.48	783,472.64	0.04
		Base	30.845592	257,930.84	124.540000	1,041,403.48	783,472.64	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
	29,536.000	Local	170.249347	5,028,484.71	191.170000	5,646,397.12	617,912.41	0.23
		Base	170.249347	5,028,484.71	191.170000	5,646,397.12	617,912.41	0.23
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	145,880.000	Local	11.181780	1,631,198.12	10.840000	1,581,339.20	-49,858.92	0.07
		Base	11.181780	1,631,198.12	10.840000	1,581,339.20	-49,858.92	0.07
G0408V102	AON PLC COMMON STOCK USD.01							
	21,073.000	Local	43.102277	908,294.29	208.290000	4,389,295.17	3,481,000.88	0.18
		Base	43.102277	908,294.29	208.290000	4,389,295.17	3,481,000.88	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	57,129.000	Local	71.189849	4,067,004.88	210.570000	12,029,653.53	7,962,648.65	0.50
		Base	71.189849	4,067,004.88	210.570000	12,029,653.53	7,962,648.65	0.50
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	13,648.000	Local	79.058177	1,078,986.00	38.150000	520,671.20	-558,314.80	0.02
		Base	79.058177	1,078,986.00	38.150000	520,671.20	-558,314.80	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	37,186.000	Local	37.114238	1,380,130.07	94.720000	3,522,257.92	2,142,127.85	0.15
		Base	37.114238	1,380,130.07	94.720000	3,522,257.92	2,142,127.85	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	3,668.000	Local	254.152939	932,232.98	276.840000	1,015,449.12	83,216.14	0.04
		Base	254.152939	932,232.98	276.840000	1,015,449.12	83,216.14	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
	36,077.000	Local	48.409674	1,746,475.82	75.350000	2,718,401.95	971,926.13	0.11
		Base	48.409674	1,746,475.82	75.350000	2,718,401.95	971,926.13	0.11
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0							
	21,556.000	Local	37.414499	806,506.93	132.920000	2,865,223.52	2,058,716.59	0.12
		Base	37.414499	806,506.93	132.920000	2,865,223.52	2,058,716.59	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	33,501.000	Local	23.736247	795,188.02	17.980000	602,347.98	-192,840.04	0.02
		Base	23.736247	795,188.02	17.980000	602,347.98	-192,840.04	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	55,986.000	Local	37.102295	2,077,209.08	40.710000	2,279,190.06	201,980.98	0.09
		Base	37.102295	2,077,209.08	40.710000	2,279,190.06	201,980.98	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	48,324.000	Local	160.533446	7,757,618.24	212.900000	10,288,179.60	2,530,561.36	0.42
		Base	160.533446	7,757,618.24	212.900000	10,288,179.60	2,530,561.36	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	120,578.000	Local	75.439388	9,096,330.56	113.450000	13,679,574.10	4,583,243.54	0.56
		Base	75.439388	9,096,330.56	113.450000	13,679,574.10	4,583,243.54	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6095L109	APTIV PLC COMMON STOCK USD.01							
	22,963.000	Local	33.899167	778,426.57	94.970000	2,180,796.11	1,402,369.54	0.09
		Base	33.899167	778,426.57	94.970000	2,180,796.11	1,402,369.54	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	32,008.000	Local	38.062424	1,218,302.07	20.300000	649,762.40	-568,539.67	0.03
		Base	38.062424	1,218,302.07	20.300000	649,762.40	-568,539.67	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	19,143.000	Local	55.215560	1,056,991.46	58.410000	1,118,142.63	61,151.17	0.05
		Base	55.215560	1,056,991.46	58.410000	1,118,142.63	61,151.17	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	20,798.000	Local	28.832499	599,658.32	59.500000	1,237,481.00	637,822.68	0.05
		Base	28.832499	599,658.32	59.500000	1,237,481.00	637,822.68	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	15,118.000	Local	27.253412	412,017.09	45.870000	693,462.66	281,445.57	0.03
		Base	27.253412	412,017.09	45.870000	693,462.66	281,445.57	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	37,822.000	Local	34.831530	1,317,398.11	21.440000	810,903.68	-506,494.43	0.03
		Base	34.831530	1,317,398.11	21.440000	810,903.68	-506,494.43	0.03
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	11,566.000	Local	127.714943	1,477,151.03	201.940000	2,335,638.04	858,487.01	0.10
		Base	127.714943	1,477,151.03	201.940000	2,335,638.04	858,487.01	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	12,246.000	Local	116.339678	1,424,695.70	51.660000	632,628.36	-792,067.34	0.03
		Base	116.339678	1,424,695.70	51.660000	632,628.36	-792,067.34	0.03
H1467J104	CHUBB LTD COMMON STOCK							
	40,786.000	Local	77.710038	3,169,481.61	155.660000	6,348,748.76	3,179,267.15	0.26
		Base	77.710038	3,169,481.61	155.660000	6,348,748.76	3,179,267.15	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	12,997.000	Local	52.480082	682,083.63	97.560000	1,267,987.32	585,903.69	0.05
		Base	52.480082	682,083.63	97.560000	1,267,987.32	585,903.69	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	30,095.000	37.100303	1,116,533.63	95.840000	2,884,304.80	1,767,771.17	0.12
		Base		37.100303	1,116,533.63	95.840000	2,884,304.80	1,767,771.17	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	23,095.000	55.863284	1,290,162.55	94.480000	2,182,015.60	891,853.05	0.09
		Base		55.863284	1,290,162.55	94.480000	2,182,015.60	891,853.05	0.09
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,430.000	52.403300	2,433,085.21	20.100000	933,243.00	-1,499,842.21	0.04
		Base		52.403300	2,433,085.21	20.100000	933,243.00	-1,499,842.21	0.04
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,463.000	81.360614	1,258,079.17	133.510000	2,064,465.13	806,385.96	0.09
		Base		81.360614	1,258,079.17	133.510000	2,064,465.13	806,385.96	0.09
US DOLLAR Total									
		Local	25,494,357.000		1,108,575,702.47		2,421,364,827.91	1,312,789,125.44	99.95
		Base			1,108,575,702.47		2,421,364,827.91	1,312,789,125.44	99.95
EQUITY Total									
		Base	25,494,357.000		1,108,575,702.47		2,421,364,827.91	1,312,789,125.44	99.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		26,757,588.270	Base		1,109,839,566.86		2,422,628,685.09	1,312,789,118.23	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			933,724.990	1.000000	933,724.99	1.000000	933,724.99	0.00	0.08
		Base		1.000000	933,724.99	1.000000	933,724.99	0.00	0.08
US DOLLAR Total									
			933,724.990		933,724.99		933,724.99	0.00	0.08
		Base			933,724.99		933,724.99	0.00	0.08
CASH Total									
			933,724.990	Base	933,724.99		933,724.99	0.00	0.08
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
22599G006	CREDIT AGRICOLE REPO REPO					1.500000	02 Jan 2020		
			58,525,104.010	100.000000	58,525,104.01	100.000000	58,525,104.01	0.00	5.16
		Base		100.000000	58,525,104.01	100.000000	58,525,104.01	0.00	5.16
7426M4B30	PRIVATE EXP. FUNDING					1.910000	03 Feb 2020		
			10,000,000.000	99.824917	9,982,491.67	99.848533	9,984,853.30	2,361.63	0.88
		Base		99.824917	9,982,491.67	99.848533	9,984,853.30	2,361.63	0.88
7426M4B30	PRIVATE EXP. FUNDING					2.100000	03 Feb 2020		
			5,000,000.000	99.807500	4,990,375.00	99.848533	4,992,426.65	2,051.65	0.44
		Base		99.807500	4,990,375.00	99.848533	4,992,426.65	2,051.65	0.44
912796RT8	TREASURY BILL 01/20 0.00000					2.515000	02 Jan 2020		
			45,000,000.000	99.993179	44,996,930.62	99.993179	44,996,930.62	0.00	3.97
		Base		99.993179	44,996,930.62	99.993179	44,996,930.62	0.00	3.97
912796SV2	TREASURY BILL 06/20 0.00000					1.710000	18 Jun 2020		
			20,000,000.000	99.197250	19,839,450.00	99.293149	19,858,629.80	19,179.80	1.75
		Base		99.197250	19,839,450.00	99.293149	19,858,629.80	19,179.80	1.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TB5	TREASURY BILL 01/20 0.00000				1.925000	16 Jan 2020		
	45,000,000.000	Local	99.917685	44,962,958.33	99.947007	44,976,153.15	13,194.82	3.97
		Base	99.917685	44,962,958.33	99.947007	44,976,153.15	13,194.82	3.97
912796TE9	TREASURY BILL 02/20 0.00000				1.620000	06 Feb 2020		
	40,000,000.000	Local	99.825591	39,930,236.50	99.858632	39,943,452.80	13,216.30	3.52
		Base	99.825591	39,930,236.50	99.858632	39,943,452.80	13,216.30	3.52
912796TK5	TREASURY BILL 03/20 0.00000				1.493000	12 Mar 2020		
	20,000,000.000	Local	99.705547	19,941,109.45	99.713906	19,942,781.20	1,671.75	1.76
		Base	99.705547	19,941,109.45	99.713906	19,942,781.20	1,671.75	1.76
912796TL3	TREASURY BILL 03/20 0.00000				1.518000	19 Mar 2020		
	20,000,000.000	Local	99.671100	19,934,220.00	99.688576	19,937,715.20	3,495.20	1.76
		Base	99.671100	19,934,220.00	99.688576	19,937,715.20	3,495.20	1.76
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.620000	02 Jan 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
978UHK000	DAIWA CAPITAL MARKETS REPO				1.520000	02 Jan 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.65
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.65
US DOLLAR Total								
	483,525,104.010	Local		483,102,875.58		483,158,046.73	55,171.15	42.64
		Base		483,102,875.58		483,158,046.73	55,171.15	42.64
CASH EQUIVALENT Total								
	483,525,104.010	Base		483,102,875.58		483,158,046.73	55,171.15	42.64
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	2,485,252.240	Local	100.290448	2,492,470.60	100.091916	2,487,536.58	-4,934.02	0.22
		Base	100.290448	2,492,470.60	100.091916	2,487,536.58	-4,934.02	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	1,649,658.900	Local	102.759226	1,695,176.72	103.074039	1,700,370.06	5,193.34	0.15
Original Face:	15,000,000.000	Base	102.759226	1,695,176.72	103.074039	1,700,370.06	5,193.34	0.15
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	2,418,528.900	Local	100.375156	2,427,602.15	101.435186	2,453,239.29	25,637.14	0.22
Original Face:	5,000,000.000	Base	100.375156	2,427,602.15	101.435186	2,453,239.29	25,637.14	0.22
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.000000	20 May 2020		
	2,889.320	Local	100.319452	2,898.55	102.727353	2,968.12	69.57	0.00
Original Face:	2,793,101.000	Base	100.319452	2,898.55	102.727353	2,968.12	69.57	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.000000	20 Jul 2020		
	8,616.020	Local	100.455431	8,655.26	102.999299	8,874.44	219.18	0.00
Original Face:	1,680,083.000	Base	100.455431	8,655.26	102.999299	8,874.44	219.18	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	8,073.630	Local	101.140751	8,165.73	106.250128	8,578.24	412.51	0.00
Original Face:	754,224.000	Base	101.140751	8,165.73	106.250128	8,578.24	412.51	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	15,129.590	Local	101.485764	15,354.38	106.408450	16,099.16	744.78	0.00
Original Face:	300,000.000	Base	101.485764	15,354.38	106.408450	16,099.16	744.78	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
	4,799.680	Local	101.621775	4,877.52	104.347964	5,008.37	130.85	0.00
Original Face:	1,048,917.000	Base	101.621775	4,877.52	104.347964	5,008.37	130.85	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	8,238.440	Local	101.574691	8,368.17	106.571954	8,779.87	411.70	0.00
Original Face:	438,038.000	Base	101.574691	8,368.17	106.571954	8,779.87	411.70	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	7,615,458.600	Local	99.811391	7,601,095.19	102.728680	7,823,260.10	222,164.91	0.69
Original Face:	10,000,000.000	Base	99.811391	7,601,095.19	102.728680	7,823,260.10	222,164.91	0.69
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	696,088.800	Local	105.369015	733,461.91	104.178770	725,176.75	-8,285.16	0.06
Original Face:	17,600,000.000	Base	105.369015	733,461.91	104.178770	725,176.75	-8,285.16	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	2,151,838.500	Local	105.323463	2,266,390.82	104.940130	2,258,142.12	-8,248.70	0.20
Original Face:	50,000,000.000	Base	105.323463	2,266,390.82	104.940130	2,258,142.12	-8,248.70	0.20
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				2.164630	20 Jun 2042		
	1,069,541.870	Local	100.100293	1,070,614.55	100.029490	1,069,857.28	-757.27	0.09
Original Face:	10,000,000.000	Base	100.100293	1,070,614.55	100.029490	1,069,857.28	-757.27	0.09
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	14,775,803.750	Local	102.324955	15,119,334.51	99.026550	14,631,968.69	-487,365.82	1.29
Original Face:	41,570,000.000	Base	102.324955	15,119,334.51	99.026550	14,631,968.69	-487,365.82	1.29
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				2.039750	16 Jun 2037		
	1,588,817.250	Local	100.179142	1,591,663.49	99.713480	1,584,264.97	-7,398.52	0.14
Original Face:	32,313,742.000	Base	100.179142	1,591,663.49	99.713480	1,584,264.97	-7,398.52	0.14
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	1,603,359.750	Local	99.801427	1,600,175.91	99.758540	1,599,488.28	-687.63	0.14
Original Face:	8,021,011.000	Base	99.801427	1,600,175.91	99.758540	1,599,488.28	-687.63	0.14
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	900,368.070	Local	99.685600	897,537.31	99.753290	898,146.77	609.46	0.08
Original Face:	2,750,000.000	Base	99.685600	897,537.31	99.753290	898,146.77	609.46	0.08
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	900,581.740	Local	106.256352	956,925.30	107.101950	964,540.60	7,615.30	0.09
Original Face:	10,300,000.000	Base	106.256352	956,925.30	107.101950	964,540.60	7,615.30	0.09
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	9,818,212.000	Local	102.671251	10,080,481.12	101.433280	9,958,934.47	-121,546.65	0.88
Original Face:	10,000,000.000	Base	102.671251	10,080,481.12	101.433280	9,958,934.47	-121,546.65	0.88
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	202,307.650	Local	103.297384	208,978.51	100.807250	203,940.78	-5,037.73	0.02
Original Face:	5,000,000.000	Base	103.297384	208,978.51	100.807250	203,940.78	-5,037.73	0.02
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				1.994250	20 Apr 2067		
	729,848.250	Local	100.000000	729,848.25	99.814990	728,497.96	-1,350.29	0.06
Original Face:	2,754,386.000	Base	100.000000	729,848.25	99.814990	728,497.96	-1,350.29	0.06

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.974250	20 Jun 2063		
	772,599.660	Local	100.000000	772,599.66	99.800820	771,060.80	-1,538.86	0.07
Original Face:	9,934,606.000	Base	100.000000	772,599.66	99.800820	771,060.80	-1,538.86	0.07
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	258,986.560	Local	100.955598	261,461.43	100.715150	260,838.70	-622.73	0.02
Original Face:	8,000,000.000	Base	100.955598	261,461.43	100.715150	260,838.70	-622.73	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	3,246,451.950	Local	100.128661	3,250,628.86	100.282560	3,255,625.12	4,996.26	0.29
Original Face:	5,000,000.000	Base	100.128661	3,250,628.86	100.282560	3,255,625.12	4,996.26	0.29
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	503,059.500	Local	105.398898	530,219.17	104.844700	527,431.22	-2,787.95	0.05
Original Face:	7,350,000.000	Base	105.398898	530,219.17	104.844700	527,431.22	-2,787.95	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	598,678.400	Local	99.967510	598,483.89	101.513620	607,740.12	9,256.23	0.05
Original Face:	5,000,000.000	Base	99.967510	598,483.89	101.513620	607,740.12	9,256.23	0.05
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	1,039,769.200	Local	99.804772	1,037,739.28	101.146110	1,051,686.10	13,946.82	0.09
Original Face:	10,000,000.000	Base	99.804772	1,037,739.28	101.146110	1,051,686.10	13,946.82	0.09
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	1,039,769.200	Local	101.012613	1,050,298.04	101.831070	1,058,808.10	8,510.06	0.09
Original Face:	10,000,000.000	Base	101.012613	1,050,298.04	101.831070	1,058,808.10	8,510.06	0.09
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM				2.750000	20 Mar 2038		
	81,997.800	Local	99.957426	81,962.89	99.963860	81,968.17	5.28	0.01
Original Face:	10,000,000.000	Base	99.957426	81,962.89	99.963860	81,968.17	5.28	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	226,172.200	Local	101.965405	230,617.40	105.385190	238,352.00	7,734.60	0.02
Original Face:	5,000,000.000	Base	101.965405	230,617.40	105.385190	238,352.00	7,734.60	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	351,871.450	Local	99.912448	351,563.38	100.771800	354,587.19	3,023.81	0.03
Original Face:	5,000,000.000	Base	99.912448	351,563.38	100.771800	354,587.19	3,023.81	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	1,358,973.210	Local	99.823955	1,356,580.81	100.749120	1,369,153.55	12,572.74	0.12
Original Face:	10,815,142.000	Base	99.823955	1,356,580.81	100.749120	1,369,153.55	12,572.74	0.12
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	512,244.170	Local	102.317137	524,113.57	103.891960	532,180.51	8,066.94	0.05
Original Face:	5,648,629.000	Base	102.317137	524,113.57	103.891960	532,180.51	8,066.94	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				2.064630	20 Nov 2042		
	10,497,057.010	Local	100.000000	10,497,057.01	99.350030	10,428,829.29	-68,227.72	0.92
Original Face:	25,333,333.000	Base	100.000000	10,497,057.01	99.350030	10,428,829.29	-68,227.72	0.92
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				2.089750	16 Nov 2041		
	2,748,288.300	Local	100.140117	2,752,139.11	99.898380	2,745,495.49	-6,643.62	0.24
Original Face:	10,000,000.000	Base	100.140117	2,752,139.11	99.898380	2,745,495.49	-6,643.62	0.24
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	1,240,450.310	Local	104.396025	1,294,980.82	102.127950	1,266,846.47	-28,134.35	0.11
Original Face:	10,359,452.000	Base	104.396025	1,294,980.82	102.127950	1,266,846.47	-28,134.35	0.11
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				2.089750	16 Dec 2041		
	4,835,382.020	Local	100.140250	4,842,163.62	99.642470	4,818,094.08	-24,069.54	0.43
Original Face:	12,911,372.000	Base	100.140250	4,842,163.62	99.642470	4,818,094.08	-24,069.54	0.43
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
	100,441.350	Local	101.471207	101,919.05	99.881240	100,322.07	-1,596.98	0.01
Original Face:	15,000,000.000	Base	101.471207	101,919.05	99.881240	100,322.07	-1,596.98	0.01
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
	8,217,327.200	Local	101.228776	8,318,299.77	98.476560	8,092,141.15	-226,158.62	0.71
Original Face:	20,000,000.000	Base	101.228776	8,318,299.77	98.476560	8,092,141.15	-226,158.62	0.71
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,707,196.200	Local	95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.32
Original Face:	10,000,000.000	Base	95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.32
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML				3.000000	20 Feb 2038		
	183,530.200	Local	103.743869	190,401.33	99.943710	183,426.89	-6,974.44	0.02
Original Face:	10,000,000.000	Base	103.743869	190,401.33	99.943710	183,426.89	-6,974.44	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	5,820,000.750	Local	100.960818	5,875,920.35	99.062040	5,765,411.47	-110,508.88	0.51
Original Face:	25,000,000.000	Base	100.960818	5,875,920.35	99.062040	5,765,411.47	-110,508.88	0.51
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	3,125,340.100	Local	100.173292	3,130,756.06	98.760790	3,086,610.57	-44,145.49	0.27
Original Face:	10,000,000.000	Base	100.173292	3,130,756.06	98.760790	3,086,610.57	-44,145.49	0.27
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	3,125,340.100	Local	100.829981	3,151,279.82	98.832670	3,088,857.07	-62,422.75	0.27
Original Face:	10,000,000.000	Base	100.829981	3,151,279.82	98.832670	3,088,857.07	-62,422.75	0.27
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	3,979,601.190	Local	101.774188	4,050,206.80	99.738230	3,969,183.79	-81,023.01	0.35
Original Face:	18,249,312.000	Base	101.774188	4,050,206.80	99.738230	3,969,183.79	-81,023.01	0.35
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	3,822,725.500	Local	99.999999	3,822,725.48	96.720790	3,697,370.30	-125,355.18	0.33
Original Face:	10,000,000.000	Base	99.999999	3,822,725.48	96.720790	3,697,370.30	-125,355.18	0.33
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	3,822,725.500	Local	101.594551	3,883,680.79	99.059690	3,786,780.03	-96,900.76	0.33
Original Face:	10,000,000.000	Base	101.594551	3,883,680.79	99.059690	3,786,780.03	-96,900.76	0.33
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	3,427,980.800	Local	101.739321	3,487,604.40	99.570110	3,413,244.25	-74,360.15	0.30
Original Face:	10,000,000.000	Base	101.739321	3,487,604.40	99.570110	3,413,244.25	-74,360.15	0.30
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	10,240,998.660	Local	99.183263	10,157,356.68	98.323660	10,069,324.70	-88,031.98	0.89
Original Face:	18,000,000.000	Base	99.183263	10,157,356.68	98.323660	10,069,324.70	-88,031.98	0.89
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,893,292.800	Local	94.408478	6,507,852.79	97.553140	6,724,623.58	216,770.79	0.59
Original Face:	10,000,000.000	Base	94.408478	6,507,852.79	97.553140	6,724,623.58	216,770.79	0.59
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	2,559,280.500	Local	99.054629	2,535,085.80	98.642250	2,524,531.87	-10,553.93	0.22
Original Face:	5,000,000.000	Base	99.054629	2,535,085.80	98.642250	2,524,531.87	-10,553.93	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	7,558,695.150	Local	99.345456	7,509,220.20	97.107780	7,340,081.06	-169,139.14	0.65
Original Face:	15,000,000.000	Base	99.345456	7,509,220.20	97.107780	7,340,081.06	-169,139.14	0.65
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	1,436,544.720	Local	101.376210	1,456,314.59	99.976540	1,436,207.71	-20,106.88	0.13
Original Face:	3,000,000.000	Base	101.376210	1,456,314.59	99.976540	1,436,207.71	-20,106.88	0.13
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	525,600.080	Local	101.317865	532,526.78	101.075840	531,254.70	-1,272.08	0.05
Original Face:	1,000,000.000	Base	101.317865	532,526.78	101.075840	531,254.70	-1,272.08	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	1,292,211.260	Local	100.736576	1,301,729.38	101.215230	1,307,914.60	6,185.22	0.12
Original Face:	2,000,000.000	Base	100.736576	1,301,729.38	101.215230	1,307,914.60	6,185.22	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	587,922.880	Local	100.832036	592,814.61	100.774110	592,474.05	-340.56	0.05
Original Face:	1,000,000.000	Base	100.832036	592,814.61	100.774110	592,474.05	-340.56	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	1,450,469.450	Local	101.086718	1,466,231.96	103.099750	1,495,430.38	29,198.42	0.13
Original Face:	5,000,000.000	Base	101.086718	1,466,231.96	103.099750	1,495,430.38	29,198.42	0.13
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	4,279,314.920	Local	100.791269	4,313,175.81	100.322310	4,293,107.58	-20,068.23	0.38
Original Face:	5,985,000.000	Base	100.791269	4,313,175.81	100.322310	4,293,107.58	-20,068.23	0.38
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,522,351.800	Local	97.713664	4,418,955.63	100.023320	4,523,406.41	104,450.78	0.40
Original Face:	5,000,000.000	Base	97.713664	4,418,955.63	100.023320	4,523,406.41	104,450.78	0.40
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	7,026,027.000	Local	100.832441	7,084,514.52	103.547700	7,275,289.36	190,774.84	0.64
Original Face:	20,000,000.000	Base	100.832441	7,084,514.52	103.547700	7,275,289.36	190,774.84	0.64
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	3,658,843.900	Local	100.229639	3,667,246.04	103.569720	3,789,454.38	122,208.34	0.33
Original Face:	10,000,000.000	Base	100.229639	3,667,246.04	103.569720	3,789,454.38	122,208.34	0.33

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38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	3,612,484.200	Local	95.818798	3,461,438.94	97.677870	3,528,597.62	67,158.68	0.31
Original Face:	4,000,000.000	Base	95.818798	3,461,438.94	97.677870	3,528,597.62	67,158.68	0.31
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,566,937.850	Local	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.40
Original Face:	5,000,000.000	Base	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.40
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	3,601,421.750	Local	99.541995	3,584,927.06	99.794440	3,594,018.67	9,091.61	0.32
Original Face:	5,000,000.000	Base	99.541995	3,584,927.06	99.794440	3,594,018.67	9,091.61	0.32
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	7,217,913.800	Local	99.899269	7,210,643.13	99.750080	7,199,874.79	-10,768.34	0.64
Original Face:	10,000,000.000	Base	99.899269	7,210,643.13	99.750080	7,199,874.79	-10,768.34	0.64
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
	2,906,688.440	Local	101.143789	2,939,934.81	100.725140	2,927,766.00	-12,168.81	0.26
Original Face:	5,110,000.000	Base	101.143789	2,939,934.81	100.725140	2,927,766.00	-12,168.81	0.26
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	3,714,782.900	Local	99.257301	3,687,193.24	100.889130	3,747,812.15	60,618.91	0.33
Original Face:	5,000,000.000	Base	99.257301	3,687,193.24	100.889130	3,747,812.15	60,618.91	0.33
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	2,885,711.850	Local	100.084629	2,888,154.00	101.403948	2,926,225.74	38,071.74	0.26
Original Face:	5,000,000.000	Base	100.084629	2,888,154.00	101.403948	2,926,225.74	38,071.74	0.26
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	2,097,850.050	Local	101.478160	2,128,859.63	101.535670	2,130,066.10	1,206.47	0.19
Original Face:	3,000,000.000	Base	101.478160	2,128,859.63	101.535670	2,130,066.10	1,206.47	0.19
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	5,653,189.900	Local	100.000000	5,653,189.90	100.422070	5,677,050.32	23,860.42	0.50
Original Face:	10,000,000.000	Base	100.000000	5,653,189.90	100.422070	5,677,050.32	23,860.42	0.50
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A				2.171000	06 Feb 2020		
	678,499.860	Local	106.536846	722,852.35	99.999960	678,499.59	-44,352.76	0.06
Original Face:	4,000,000.000	Base	106.536846	722,852.35	99.999960	678,499.59	-44,352.76	0.06

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6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR				1.980000	15 Mar 2030		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.21
Original Face:	25,000,000.000	Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.21
6903535R4	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	102.721000	7,190,470.00	190,470.00	0.63
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	102.721000	7,190,470.00	190,470.00	0.63
6903536U6	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/20 0.00000					23 Jul 2020		
	5,800,000.000	Local	101.001505	5,858,087.30	101.125000	5,865,250.00	7,162.70	0.52
		Base	101.001505	5,858,087.30	101.125000	5,865,250.00	7,162.70	0.52
6903537C5	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/27 VAR				1.980000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.71
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.71
6903538B6	OVERSEAS PRIVATE INV COR US GOVT GUAR 09/26 VAR				1.990000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.18
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	106.844644	1,282,135.73	106.297270	1,275,567.24	-6,568.49	0.11
		Base	106.844644	1,282,135.73	106.297270	1,275,567.24	-6,568.49	0.11
690353U70	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/20 0.00000					13 Nov 2020		
	871,467.670	Local	102.750656	895,438.75	105.471550	919,150.46	23,711.71	0.08
		Base	102.750656	895,438.75	105.471550	919,150.46	23,711.71	0.08
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.870986	2,996,129.59	99.300274	2,979,008.22	-17,121.37	0.26
		Base	99.870986	2,996,129.59	99.300274	2,979,008.22	-17,121.37	0.26
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	2,578,722.240	Local	107.330726	2,767,761.29	105.428400	2,718,705.60	-49,055.69	0.24
Original Face:	28,600,000.000	Base	107.330726	2,767,761.29	105.428400	2,718,705.60	-49,055.69	0.24
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				4.575000	25 Sep 2022		
	163,453.180	Local	102.213148	167,070.64	99.538303	162,698.52	-4,372.12	0.01
Original Face:	2,348,960.000	Base	102.213148	167,070.64	99.538303	162,698.52	-4,372.12	0.01

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83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					4.325000	25 Aug 2024		
		Local	723,352.940	103.191542	746,439.05	100.929007	730,072.94	-16,366.11	0.06
Original Face:		Base	4,240,960.000	103.191542	746,439.05	100.929007	730,072.94	-16,366.11	0.06
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					4.325000	25 Feb 2024		
		Local	746,855.280	103.294018	771,456.83	100.975434	754,140.36	-17,316.47	0.07
Original Face:		Base	6,113,646.000	103.294018	771,456.83	100.975434	754,140.36	-17,316.47	0.07
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					5.825000	25 Jul 2024		
		Local	777,826.250	105.542689	820,938.74	103.670548	806,376.74	-14,562.00	0.07
Original Face:		Base	4,650,545.000	105.542689	820,938.74	103.670548	806,376.74	-14,562.00	0.07
83165ABF0	SBA POOL 521638 SBA 08/19 FLOATING VAR					1.000000	25 Aug 2019		
		Local	0.000	0.000000	-665.90	0.000000	0.00	665.90	0.00
		Base		0.000000	665.90	0.000000	0.00	-665.90	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					5.709000	25 Nov 2024		
		Local	2,399,906.700	106.147407	2,547,438.74	103.760256	2,490,149.34	-57,289.40	0.22
Original Face:		Base	12,180,140.000	106.147407	2,547,438.74	103.760256	2,490,149.34	-57,289.40	0.22
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					5.509000	25 Jan 2025		
		Local	2,801,203.610	106.000775	2,969,297.53	103.791409	2,907,408.70	-61,888.83	0.26
Original Face:		Base	10,243,765.000	106.000775	2,969,297.53	103.791409	2,907,408.70	-61,888.83	0.26
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					6.307000	25 Jan 2029		
		Local	2,426,622.100	110.289605	2,676,311.93	107.693907	2,613,324.15	-62,987.78	0.23
Original Face:		Base	5,000,000.000	110.289605	2,676,311.93	107.693907	2,613,324.15	-62,987.78	0.23
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	20,000,000.000	99.992972	19,998,594.44	100.000000	20,000,000.00	1,405.56	1.76
		Base		99.992972	19,998,594.44	100.000000	20,000,000.00	1,405.56	1.76
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.982627	19,996,525.46	100.343238	20,068,647.60	72,122.14	1.77
		Base		99.982627	19,996,525.46	100.343238	20,068,647.60	72,122.14	1.77
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	80,000,000.000	99.910459	79,928,367.22	100.640625	80,512,500.00	584,132.78	7.10
		Base		99.910459	79,928,367.22	100.640625	80,512,500.00	584,132.78	7.10

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9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.103261	10,010,326.09	100.996094	10,099,609.40	89,283.31	0.89
		Base	100.103261	10,010,326.09	100.996094	10,099,609.40	89,283.31	0.89
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	40,000,000.000	Local	100.713886	40,285,554.25	100.988281	40,395,312.40	109,758.15	3.56
		Base	100.713886	40,285,554.25	100.988281	40,395,312.40	109,758.15	3.56
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	20,000,000.000	Local	99.995618	19,999,123.58	100.917969	20,183,593.80	184,470.22	1.78
		Base	99.995618	19,999,123.58	100.917969	20,183,593.80	184,470.22	1.78
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.819915	20,163,983.05	100.722656	20,144,531.20	-19,451.85	1.78
		Base	100.819915	20,163,983.05	100.722656	20,144,531.20	-19,451.85	1.78
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.046483	30,013,944.95	100.242188	30,072,656.40	58,711.45	2.65
		Base	100.046483	30,013,944.95	100.242188	30,072,656.40	58,711.45	2.65
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	100.769126	5,038,456.31	100.523438	5,026,171.90	-12,284.41	0.44
		Base	100.769126	5,038,456.31	100.523438	5,026,171.90	-12,284.41	0.44
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.44
		Base	99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.44
912828R93	US TREASURY N/B 06/18 0.625				0.625000	30 Jun 2018		
	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
		Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.353790	19,870,757.93	99.300781	19,860,156.20	-10,601.73	1.75
		Base	99.353790	19,870,757.93	99.300781	19,860,156.20	-10,601.73	1.75
912828TR1	US TREASURY N/B 09/19 1				1.000000	30 Sep 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
		Base		0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828VP2	US TREASURY N/B 07/20 2					2.000000	31 Jul 2020		
		Local	5,000,000.000	100.378057	5,018,902.86	100.207031	5,010,351.55	-8,551.31	0.44
		Base		100.378057	5,018,902.86	100.207031	5,010,351.55	-8,551.31	0.44
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		Local	5,000,000.000	100.507490	5,025,374.51	101.320312	5,066,015.60	40,641.09	0.45
		Base		100.507490	5,025,374.51	101.320312	5,066,015.60	40,641.09	0.45
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
		Local	50,000,000.000	99.910536	49,955,267.84	100.000000	50,000,000.00	44,732.16	4.41
		Base		99.910536	49,955,267.84	100.000000	50,000,000.00	44,732.16	4.41
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	25,000,000.000	99.949427	24,987,356.73	100.421875	25,105,468.75	118,112.02	2.22
		Base		99.949427	24,987,356.73	100.421875	25,105,468.75	118,112.02	2.22
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		Local	20,000,000.000	99.901916	19,980,383.24	100.566406	20,113,281.20	132,897.96	1.77
		Base		99.901916	19,980,383.24	100.566406	20,113,281.20	132,897.96	1.77
US DOLLAR Total									
		Local	646,753,816.470		648,533,794.98		649,127,595.74	593,800.76	57.28
Original Face:		Base	798,398,364.000		648,535,126.78		649,127,595.74	592,468.96	57.28
FIXED INCOME Total									
		Base	646,753,816.470		648,535,126.78		649,127,595.74	592,468.96	57.28
Original Face:			798,398,364.000						

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,131,212,645.470	Base		1,132,571,727.35		1,133,219,367.46	647,640.11	100.00
	Original Face:	798,398,364.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			8,143.560	Local	1.000000	8,143.56	1.000000	8,143.56	0.00	0.00
				Base	1.000000	8,143.56	1.000000	8,143.56	0.00	0.00
US DOLLAR Total										
			8,143.560	Local		8,143.56		8,143.56	0.00	0.00
				Base		8,143.56		8,143.56	0.00	0.00
CASH Total										
			8,143.560	Base		8,143.56		8,143.56	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02665JC40	AMERICAN HONDA FINAN						1.720000	04 Mar 2020		
			20,000,000.000	Local	99.699000	19,939,800.00	99.703433	19,940,686.60	886.60	0.56
				Base	99.699000	19,939,800.00	99.703433	19,940,686.60	886.60	0.56
02665JC40	AMERICAN HONDA FINAN						1.820000	04 Mar 2020		
			20,000,000.000	Local	99.681500	19,936,300.00	99.703433	19,940,686.60	4,386.60	0.56
				Base	99.681500	19,936,300.00	99.703433	19,940,686.60	4,386.60	0.56
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05						2.050000	10 Jan 2023		
			5,000,000.000	Local	99.966433	4,998,321.63	100.382029	5,019,101.45	20,779.82	0.14
				Base	99.966433	4,998,321.63	100.382029	5,019,101.45	20,779.82	0.14
03785DB70	APPLE INC						1.880000	07 Feb 2020		
			25,000,000.000	Local	99.806778	24,951,694.44	99.840200	24,960,050.00	8,355.56	0.70
				Base	99.806778	24,951,694.44	99.840200	24,960,050.00	8,355.56	0.70
04821TA70	ATLANTIC ASSET SECUR						2.030000	07 Jan 2020		
			40,000,000.000	Local	99.966167	39,986,466.67	99.978583	39,991,433.20	4,966.53	1.13
				Base	99.966167	39,986,466.67	99.978583	39,991,433.20	4,966.53	1.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370R4H9	BANK OF MONTREAL-					2.080000	02 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.28
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.28
06370RZL6	BANK OF MONTREAL-					1.888500	01 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.005000	10,000,500.00	500.00	0.28
		Base		100.000000	10,000,000.00	100.005000	10,000,500.00	500.00	0.28
06370RZZ5	BANK OF MONTREAL-					1.770000	08 May 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.049000	15,007,350.00	7,350.00	0.42
		Base		100.000000	15,000,000.00	100.049000	15,007,350.00	7,350.00	0.42
07010JAA9	BASIN ELEC PWR COOP					1.950000	10 Jan 2020		
		Local	7,500,000.000	99.951250	7,496,343.75	99.964978	7,497,373.35	1,029.60	0.21
		Base		99.951250	7,496,343.75	99.964978	7,497,373.35	1,029.60	0.21
07010JB75	BASIN ELEC PWR COOP					1.950000	07 Feb 2020		
		Local	3,000,000.000	99.799583	2,993,987.50	99.828800	2,994,864.00	876.50	0.08
		Base		99.799583	2,993,987.50	99.828800	2,994,864.00	876.50	0.08
07644CFT2	BEDFORD ROW FDG CORP					1.847130	03 Feb 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.015000	15,002,250.00	2,250.00	0.42
		Base		100.000000	15,000,000.00	100.015000	15,002,250.00	2,250.00	0.42
13606BWJ1	CANADIAN IMPERIAL BK					2.204250	08 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56
13738JC99	CAN AST + CAN LTD JT					1.950000	09 Mar 2020		
		Local	2,300,000.000	99.631667	2,291,528.33	99.661464	2,292,213.67	685.34	0.06
		Base		99.631667	2,291,528.33	99.661464	2,292,213.67	685.34	0.06
138994009	CANTOR FITZGERALD REPO REPO					1.320000	02 Jan 2020		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
138994009	CANTOR FITZGERALD REPO REPO					1.600000	02 Jan 2020		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.44
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					1.870000	02 Jan 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.42
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					1.870000	09 Jan 2020		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41
138994009	CANTOR FITZGERALD REPO REPO					1.870000	16 Jan 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.56
19121AAD3	COCA-COLA COMPANY					2.000000	13 Jan 2020		
		Local	20,000,000.000	99.933333	19,986,666.67	99.953097	19,990,619.40	3,952.73	0.56
		Base		99.933333	19,986,666.67	99.953097	19,990,619.40	3,952.73	0.56
19121ACR0	COCA-COLA COMPANY					1.800000	25 Mar 2020		
		Local	4,000,000.000	99.580000	3,983,200.00	99.614511	3,984,580.44	1,380.44	0.11
		Base		99.580000	3,983,200.00	99.614511	3,984,580.44	1,380.44	0.11
19121AGL9	COCA-COLA COMPANY					1.740000	20 Jul 2020		
		Local	20,000,000.000	99.028500	19,805,700.00	99.012778	19,802,555.60	-3,144.40	0.56
		Base		99.028500	19,805,700.00	99.012778	19,802,555.60	-3,144.40	0.56
2063C0A36	CONCORD MIN CPTL CO					2.000000	03 Jan 2020		
		Local	15,000,000.000	99.988889	14,998,333.33	99.995689	14,999,353.35	1,020.02	0.42
		Base		99.988889	14,998,333.33	99.995689	14,999,353.35	1,020.02	0.42
2063C0C91	CONCORD MIN CPTL CO					1.900000	09 Mar 2020		
		Local	25,000,000.000	99.641111	24,910,277.78	99.654019	24,913,504.75	3,226.97	0.70
		Base		99.641111	24,910,277.78	99.654019	24,913,504.75	3,226.97	0.70
22845ALH1	CROWN POINT CAP CO.					1.843130	06 Apr 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					2.420500	05 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.117757	7,008,242.99	8,242.99	0.20
		Base		100.000000	7,000,000.00	100.117757	7,008,242.99	8,242.99	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2AH9	WALT DISNEY CO					1.970000	17 Jan 2020		
		Local	20,000,000.000	99.912444	19,982,488.89	99.933333	19,986,666.60	4,177.71	0.56
		Base		99.912444	19,982,488.89	99.933333	19,986,666.60	4,177.71	0.56
2546R2B54	WALT DISNEY CO					1.890000	05 Feb 2020		
		Local	15,000,000.000	99.816250	14,972,437.50	99.843317	14,976,497.55	4,060.05	0.42
		Base		99.816250	14,972,437.50	99.843317	14,976,497.55	4,060.05	0.42
2546R2DH6	WALT DISNEY CO					1.870000	17 Apr 2020		
		Local	10,000,000.000	99.444194	9,944,419.44	99.476772	9,947,677.20	3,257.76	0.28
		Base		99.444194	9,944,419.44	99.476772	9,947,677.20	3,257.76	0.28
30229AA33	EXXON MOBIL CORP					1.820000	03 Jan 2020		
		Local	25,000,000.000	99.989889	24,997,472.22	99.995256	24,998,814.00	1,341.78	0.70
		Base		99.989889	24,997,472.22	99.995256	24,998,814.00	1,341.78	0.70
30229ACC1	EXXON MOBIL CORP					1.700000	12 Mar 2020		
		Local	25,000,000.000	99.664722	24,916,180.56	99.666917	24,916,729.25	548.69	0.70
		Base		99.664722	24,916,180.56	99.666917	24,916,729.25	548.69	0.70
37829ABD9	GLENCOVE FDG DAC/LLC					1.708630	03 Apr 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
48803MPZ6	KELLS FDG LLC					1.850000	12 Feb 2020		
		Local	25,000,000.000	99.784167	24,946,041.66	99.800125	24,950,031.25	3,989.59	0.70
		Base		99.784167	24,946,041.66	99.800125	24,950,031.25	3,989.59	0.70
62455AB30	MOUNTCLIFF					1.940000	03 Feb 2020		
		Local	20,000,000.000	99.822167	19,964,433.33	99.838844	19,967,768.80	3,335.47	0.56
		Base		99.822167	19,964,433.33	99.838844	19,967,768.80	3,335.47	0.56
62455AC21	MOUNTCLIFF					1.950000	02 Mar 2020		
		Local	25,000,000.000	99.669583	24,917,395.84	99.686667	24,921,666.75	4,270.91	0.70
		Base		99.669583	24,917,395.84	99.686667	24,921,666.75	4,270.91	0.70
63743CAD5	NATL RURAL UTIL COOP					1.710000	13 Jan 2020		
		Local	25,000,000.000	99.943000	24,985,750.00	99.951264	24,987,816.00	2,066.00	0.70
		Base		99.943000	24,985,750.00	99.951264	24,987,816.00	2,066.00	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63763PC23	NATIONAL SECS CLEARING					1.750000	02 Mar 2020		
		Local	20,000,000.000	99.703472	19,940,694.45	99.710000	19,942,000.00	1,305.55	0.56
		Base		99.703472	19,940,694.45	99.710000	19,942,000.00	1,305.55	0.56
63763PC56	NATIONAL SECS CLEARING					1.770000	05 Mar 2020		
		Local	25,000,000.000	99.685333	24,921,333.34	99.694975	24,923,743.75	2,410.41	0.70
		Base		99.685333	24,921,333.34	99.694975	24,923,743.75	2,410.41	0.70
64105RBK5	NESTLE FIN FRANCE S.					1.690000	19 Feb 2020		
		Local	25,000,000.000	99.769972	24,942,493.06	99.780267	24,945,066.75	2,573.69	0.70
		Base		99.769972	24,942,493.06	99.780267	24,945,066.75	2,573.69	0.70
66844CBA1	NORTHWESTERN UNIVERS					1.700000	10 Feb 2020		
		Local	12,000,000.000	99.811111	11,977,333.33	99.745000	11,969,400.00	-7,933.33	0.34
		Base		99.811111	11,977,333.33	99.745000	11,969,400.00	-7,933.33	0.34
66844CBR4	NORTHWESTERN UNIVERS					1.710000	25 Feb 2020		
		Local	15,500,000.000	99.738750	15,459,506.25	99.677000	15,449,935.00	-9,571.25	0.43
		Base		99.738750	15,459,506.25	99.677000	15,449,935.00	-9,571.25	0.43
67983TC95	OLD LINE FUNDING LLC					1.870000	09 Mar 2020		
		Local	20,000,000.000	99.646778	19,929,355.55	99.669281	19,933,856.20	4,500.65	0.56
		Base		99.646778	19,929,355.55	99.669281	19,933,856.20	4,500.65	0.56
71708EAN5	PFIZER INC					2.000000	22 Jan 2020		
		Local	20,000,000.000	99.883333	19,976,666.67	99.912389	19,982,477.80	5,811.13	0.56
		Base		99.883333	19,976,666.67	99.912389	19,982,477.80	5,811.13	0.56
71708EBK0	PFIZER INC					1.900000	19 Feb 2020		
		Local	20,000,000.000	99.741389	19,948,277.78	99.785867	19,957,173.40	8,895.62	0.56
		Base		99.741389	19,948,277.78	99.785867	19,957,173.40	8,895.62	0.56
71708EET8	PFIZER INC					1.830000	27 May 2020		
		Local	5,000,000.000	99.252750	4,962,637.50	99.272839	4,963,641.95	1,004.45	0.14
		Base		99.252750	4,962,637.50	99.272839	4,963,641.95	1,004.45	0.14
78009AAM6	ROYAL BK OF CANADA					1.950000	21 Jan 2020		
		Local	40,000,000.000	99.891667	39,956,666.67	99.911808	39,964,723.20	8,056.53	1.12
		Base		99.891667	39,956,666.67	99.911808	39,964,723.20	8,056.53	1.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124LC91	SHEFFIELD RECEIVABLE					1.950000	09 Mar 2020		
		Local	25,000,000.000	99.631667	24,907,916.67	99.655322	24,913,830.50	5,913.83	0.70
		Base		99.631667	24,907,916.67	99.655322	24,913,830.50	5,913.83	0.70
86562KA38	SUMITOMO MTSU BKG CORP					1.680000	03 Jan 2020		
		Local	25,000,000.000	99.990667	24,997,666.67	99.734000	24,933,500.00	-64,166.67	0.70
		Base		99.990667	24,997,666.67	99.734000	24,933,500.00	-64,166.67	0.70
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.750000	30 Jan 2020		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.13
89119ACH9	TORONTO DOMINION BANK					1.950000	17 Mar 2020		
		Local	25,000,000.000	99.588333	24,897,083.34	99.617708	24,904,427.00	7,343.66	0.70
		Base		99.588333	24,897,083.34	99.617708	24,904,427.00	7,343.66	0.70
912796RT8	TREASURY BILL 01/20 0.00000					2.438500	02 Jan 2020		
		Local	30,000,000.000	99.993226	29,997,967.92	99.993226	29,997,967.92	0.00	0.84
		Base		99.993226	29,997,967.92	99.993226	29,997,967.92	0.00	0.84
91411SBD1	RGTS OF UNIV OF CA					1.750000	13 Feb 2020		
		Local	450,000.000	99.790973	449,059.38	99.808000	449,136.00	76.62	0.01
		Base		99.790973	449,059.38	99.808000	449,136.00	76.62	0.01
92646KA69	VICTORY RECEIVABLES					1.760000	06 Jan 2020		
		Local	10,000,000.000	99.975556	9,997,555.56	99.975556	9,997,555.56	0.00	0.28
		Base		99.975556	9,997,555.56	99.975556	9,997,555.56	0.00	0.28
92646KA77	VICTORY RECEIVABLES					1.760000	07 Jan 2020		
		Local	10,170,000.000	99.970667	10,167,016.80	99.970667	10,167,016.80	0.00	0.29
		Base		99.970667	10,167,016.80	99.970667	10,167,016.80	0.00	0.29
926NKW009	AMHERST PIERPONT 04/15 VAR					1.600000	02 Jan 2020		
		Local	275,000,000.000	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	7.74
		Base		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	7.74
926NKW009	AMHERST PIERPONT 04/15 VAR					1.700000	02 Jan 2020		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					1.770000	02 Jan 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
96327RBC7	WHEELS INC					1.920000	12 Feb 2020		
		Local	15,000,000.000	99.776000	14,966,400.00	99.776000	14,966,400.00	0.00	0.42
		Base		99.776000	14,966,400.00	99.776000	14,966,400.00	0.00	0.42
979QHR003	SOUTH STREET REPO					1.300000	02 Jan 2020		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	3.52
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	3.52
979QHR003	SOUTH STREET REPO					1.650000	02 Jan 2020		
		Local	255,071,181.780	100.000000	255,071,181.78	100.000000	255,071,181.78	0.00	7.18
		Base		100.000000	255,071,181.78	100.000000	255,071,181.78	0.00	7.18
979QHR003	SOUTH STREET REPO					1.900000	02 Jan 2020		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.97
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.97
979QHR003	SOUTH STREET REPO					1.860000	06 Jan 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.25
979QHT009	WELLS FARGO REPO					1.530000	02 Jan 2020		
		Local	94,430.480	100.000000	94,430.48	100.000000	94,430.48	0.00	0.00
		Base		100.000000	94,430.48	100.000000	94,430.48	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.530000	02 Jan 2020		
		Local	156,000,000.000	100.000000	156,000,000.00	100.000000	156,000,000.00	0.00	4.39
		Base		100.000000	156,000,000.00	100.000000	156,000,000.00	0.00	4.39
US DOLLAR Total									
		Local	2,423,085,612.260		2,421,466,482.74		2,421,526,496.89	60,014.15	68.14
		Base			2,421,466,482.74		2,421,526,496.89	60,014.15	68.14
CASH EQUIVALENT Total									
		Base	2,423,085,612.260		2,421,466,482.74		2,421,526,496.89	60,014.15	68.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15					2.150000	19 Nov 2021		
			7,000,000.000	99.985844	6,999,009.05	100.144865	7,010,140.55	11,131.50	0.20
		Base		99.985844	6,999,009.05	100.144865	7,010,140.55	11,131.50	0.20
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
			5,000,000.000	98.963044	4,948,152.20	101.778420	5,088,921.00	140,768.80	0.14
		Base		98.963044	4,948,152.20	101.778420	5,088,921.00	140,768.80	0.14
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
			5,000,000.000	99.986458	4,999,322.92	103.055570	5,152,778.50	153,455.58	0.14
		Base		99.986458	4,999,322.92	103.055570	5,152,778.50	153,455.58	0.14
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.490500	05 Nov 2021		
			2,000,000.000	100.000000	2,000,000.00	100.433423	2,008,668.46	8,668.46	0.06
		Base		100.000000	2,000,000.00	100.433423	2,008,668.46	8,668.46	0.06
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
			8,000,000.000	99.904745	7,992,379.56	101.832984	8,146,638.72	154,259.16	0.23
		Base		99.904745	7,992,379.56	101.832984	8,146,638.72	154,259.16	0.23
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
			10,000,000.000	99.705318	9,970,531.80	101.170063	10,117,006.30	146,474.50	0.28
		Base		99.705318	9,970,531.80	101.170063	10,117,006.30	146,474.50	0.28
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
			4,500,000.000	99.994854	4,499,768.43	101.761750	4,579,278.75	79,510.32	0.13
Original Face:		Base	4,500,000.000	99.994854	4,499,768.43	101.761750	4,579,278.75	79,510.32	0.13
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
			3,000,000.000	99.985746	2,999,572.38	102.114520	3,063,435.60	63,863.22	0.09
Original Face:		Base	3,000,000.000	99.985746	2,999,572.38	102.114520	3,063,435.60	63,863.22	0.09
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.335500	03 Mar 2020		
			5,000,000.000	100.000000	5,000,000.00	100.033184	5,001,659.20	1,659.20	0.14
		Base		100.000000	5,000,000.00	100.033184	5,001,659.20	1,659.20	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.969604	4,998,480.18	101.306701	5,065,335.05	66,854.87	0.14
		Base	99.969604	4,998,480.18	101.306701	5,065,335.05	66,854.87	0.14
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
	10,000,000.000	Local	99.615159	9,961,515.94	99.624881	9,962,488.10	972.16	0.28
		Base	99.615159	9,961,515.94	99.624881	9,962,488.10	972.16	0.28
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
	10,000,000.000	Local	100.867273	10,086,727.27	101.007877	10,100,787.70	14,060.43	0.28
		Base	100.867273	10,086,727.27	101.007877	10,100,787.70	14,060.43	0.28
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023		
	10,000,000.000	Local	99.932355	9,993,235.47	100.664268	10,066,426.80	73,191.33	0.28
		Base	99.932355	9,993,235.47	100.664268	10,066,426.80	73,191.33	0.28
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
	3,899,791.680	Local	100.000000	3,899,791.68	100.015600	3,900,400.05	608.37	0.11
Original Face:	10,000,000.000	Base	100.000000	3,899,791.68	100.015600	3,900,400.05	608.37	0.11
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	98.841794	9,884,179.40	-115,820.60	0.28
		Base	100.000000	10,000,000.00	98.841794	9,884,179.40	-115,820.60	0.28
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	98.868000	9,886,800.00	-113,200.00	0.28
		Base	100.000000	10,000,000.00	98.868000	9,886,800.00	-113,200.00	0.28
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	100.281310	8,022,504.80	22,504.80	0.23
		Base	100.000000	8,000,000.00	100.281310	8,022,504.80	22,504.80	0.23
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR				3.000000	17 Jun 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.451570	10,045,157.00	45,157.00	0.28
		Base	100.000000	10,000,000.00	100.451570	10,045,157.00	45,157.00	0.28
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.250000	10 Feb 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.175988	9,917,598.80	-82,401.20	0.28
		Base	100.000000	10,000,000.00	99.175988	9,917,598.80	-82,401.20	0.28

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	10,000,000.000	Local	99.562781	9,956,278.05	100.116743	10,011,674.30	55,396.25	0.28
		Base	99.562781	9,956,278.05	100.116743	10,011,674.30	55,396.25	0.28
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	7,000,000.000	Local	99.927513	6,994,925.88	104.915035	7,344,052.45	349,126.57	0.21
		Base	99.927513	6,994,925.88	104.915035	7,344,052.45	349,126.57	0.21
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	7,000,000.000	Local	99.831609	6,988,212.64	100.130549	7,009,138.43	20,925.79	0.20
		Base	99.831609	6,988,212.64	100.130549	7,009,138.43	20,925.79	0.20
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45				2.450000	19 Sep 2022		
	17,000,000.000	Local	101.736922	17,295,276.73	101.509061	17,256,540.37	-38,736.36	0.49
		Base	101.736922	17,295,276.73	101.509061	17,256,540.37	-38,736.36	0.49
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.971146	14,995,671.83	100.161423	15,024,213.45	28,541.62	0.42
		Base	99.971146	14,995,671.83	100.161423	15,024,213.45	28,541.62	0.42
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	2,000,000.000	Local	99.832461	1,996,649.22	99.842207	1,996,844.14	194.92	0.06
		Base	99.832461	1,996,649.22	99.842207	1,996,844.14	194.92	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7				2.700000	01 May 2022		
	5,000,000.000	Local	99.862441	4,993,122.05	101.568800	5,078,440.00	85,317.95	0.14
		Base	99.862441	4,993,122.05	101.568800	5,078,440.00	85,317.95	0.14
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022		
	5,000,000.000	Local	99.787451	4,989,372.53	101.665933	5,083,296.65	93,924.12	0.14
		Base	99.787451	4,989,372.53	101.665933	5,083,296.65	93,924.12	0.14
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.524858	1,990,497.16	100.853019	2,017,060.38	26,563.22	0.06
		Base	99.524858	1,990,497.16	100.853019	2,017,060.38	26,563.22	0.06
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
	13,226,000.000	Local	99.424880	13,149,934.63	100.309593	13,266,946.77	117,012.14	0.37
		Base	99.424880	13,149,934.63	100.309593	13,266,946.77	117,012.14	0.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.962965	14,994,444.73	101.819028	15,272,854.20	278,409.47	0.43
		Base		99.962965	14,994,444.73	101.819028	15,272,854.20	278,409.47	0.43
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.724250	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.748704	10,074,870.40	74,870.40	0.28
		Base		100.000000	10,000,000.00	100.748704	10,074,870.40	74,870.40	0.28
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	3,503,346.300	99.999445	3,503,326.87	100.384550	3,516,818.42	13,491.55	0.10
Original Face:		Base	6,500,000.000	99.999445	3,503,326.87	100.384550	3,516,818.42	13,491.55	0.10
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
		Local	6,037,818.000	100.000000	6,037,818.00	100.014610	6,038,700.13	882.13	0.17
Original Face:		Base	8,500,000.000	100.000000	6,037,818.00	100.014610	6,038,700.13	882.13	0.17
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					1.939750	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.099760	10,009,976.00	9,976.00	0.28
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.099760	10,009,976.00	9,976.00	0.28
17275RAH5	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45					4.450000	15 Jan 2020		
		Local	4,970,000.000	100.082435	4,974,097.03	100.085979	4,974,273.16	176.13	0.14
		Base		100.082435	4,974,097.03	100.085979	4,974,273.16	176.13	0.14
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.018903	10,101,890.30	101,890.30	0.28
		Base		100.000000	10,000,000.00	101.018903	10,101,890.30	101,890.30	0.28
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.599839	9,959,983.90	-40,016.10	0.28
		Base		100.000000	10,000,000.00	99.599839	9,959,983.90	-40,016.10	0.28
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR					2.000000	25 Nov 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.347223	14,902,083.45	-97,916.55	0.42
		Base		100.000000	15,000,000.00	99.347223	14,902,083.45	-97,916.55	0.42
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.161200	15,024,180.00	24,180.00	0.42
		Base		100.000000	15,000,000.00	100.161200	15,024,180.00	24,180.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
	2,000,000.000	Local	100.196337	2,003,926.73	101.185297	2,023,705.94	19,779.21	0.06
		Base	100.196337	2,003,926.73	101.185297	2,023,705.94	19,779.21	0.06
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	5,000,000.000	Local	99.830591	4,991,529.56	99.315241	4,965,762.05	-25,767.51	0.14
		Base	99.830591	4,991,529.56	99.315241	4,965,762.05	-25,767.51	0.14
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A				2.647710	22 Apr 2020		
	320,650.610	Local	100.000000	320,650.61	100.030230	320,747.54	96.93	0.01
Original Face:	6,000,000.000	Base	100.000000	320,650.61	100.030230	320,747.54	96.93	0.01
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
	18,000,000.000	Local	99.979906	17,996,383.02	101.913220	18,344,379.60	347,996.58	0.52
Original Face:	18,000,000.000	Base	99.979906	17,996,383.02	101.913220	18,344,379.60	347,996.58	0.52
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
	4,000,000.000	Local	99.998236	3,999,929.43	102.368360	4,094,734.40	94,804.97	0.12
Original Face:	4,000,000.000	Base	99.998236	3,999,929.43	102.368360	4,094,734.40	94,804.97	0.12
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.800000	07 Feb 2020		
	6,100,000.000	Local	99.976742	6,098,581.29	100.006632	6,100,404.55	1,823.26	0.17
		Base	99.976742	6,098,581.29	100.006632	6,100,404.55	1,823.26	0.17
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	5,250,000.000	Local	100.700650	5,286,784.15	100.590293	5,280,990.38	-5,793.77	0.15
		Base	100.700650	5,286,784.15	100.590293	5,280,990.38	-5,793.77	0.15
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				1.580000	25 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	99.988588	2,999,657.64	-342.36	0.08
		Base	100.000000	3,000,000.00	99.988588	2,999,657.64	-342.36	0.08
3130AGYJ8	FEDERAL HOME LOAN BANK BONDS 08/22 2				2.000000	26 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.007163	10,000,716.30	716.30	0.28
		Base	100.000000	10,000,000.00	100.007163	10,000,716.30	716.30	0.28
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	4,429,427.260	Local	104.754700	4,640,033.26	105.869523	4,689,413.51	49,380.25	0.13
Original Face:	11,354,753.000	Base	104.754700	4,640,033.26	105.869523	4,689,413.51	49,380.25	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,844,762.270	104.662782	1,930,779.52	105.475044	1,945,763.82	14,984.30	0.05
Original Face:		Base	5,677,376.000	104.662782	1,930,779.52	105.475044	1,945,763.82	14,984.30	0.05
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.102630	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.045506	10,004,550.60	4,550.60	0.28
		Base		100.000000	10,000,000.00	100.045506	10,004,550.60	4,550.60	0.28
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.125130	22 Jan 2021		
		Local	20,000,000.000	99.995764	19,999,152.71	100.360825	20,072,165.00	73,012.29	0.56
		Base		99.995764	19,999,152.71	100.360825	20,072,165.00	73,012.29	0.56
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.855130	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.606499	9,960,649.90	-39,350.10	0.28
		Base		100.000000	10,000,000.00	99.606499	9,960,649.90	-39,350.10	0.28
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.067914	10,006,791.40	6,791.40	0.28
		Base		100.000000	10,000,000.00	100.067914	10,006,791.40	6,791.40	0.28
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2					2.200000	24 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.227019	10,022,701.90	22,701.90	0.28
		Base		100.000000	10,000,000.00	100.227019	10,022,701.90	22,701.90	0.28
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
		Local	10,000,000.000	99.909863	9,990,986.30	99.663722	9,966,372.20	-24,614.10	0.28
		Base		99.909863	9,990,986.30	99.663722	9,966,372.20	-24,614.10	0.28
3133ELEU4	FEDERAL FARM CREDIT BANK BONDS 03/23 1.83					1.830000	20 Mar 2023		
		Local	5,000,000.000	99.901250	4,995,062.50	99.874099	4,993,704.95	-1,357.55	0.14
		Base		99.901250	4,995,062.50	99.874099	4,993,704.95	-1,357.55	0.14
3134GT2P7	FREDDIE MAC NOTES 08/22 1.98					1.980000	19 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.009615	15,001,442.25	1,442.25	0.42
		Base		100.000000	15,000,000.00	100.009615	15,001,442.25	1,442.25	0.42
3134GTL43	FREDDIE MAC NOTES 07/24 2.375					2.375000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024117	5,001,205.85	1,205.85	0.14
		Base		100.000000	5,000,000.00	100.024117	5,001,205.85	1,205.85	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GUGT1	FREDDIE MAC NOTES 10/22 1.8					1.800000	17 Oct 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.928395	9,992,839.50	-7,160.50	0.28
		Base		100.000000	10,000,000.00	99.928395	9,992,839.50	-7,160.50	0.28
3135G0V26	FANNIE MAE NOTES 07/20 VAR					1.600000	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999676	4,999,983.80	-16.20	0.14
		Base		100.000000	5,000,000.00	99.999676	4,999,983.80	-16.20	0.14
3135G0V67	FANNIE MAE NOTES 10/20 VAR					1.615000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013774	10,001,377.40	1,377.40	0.28
		Base		100.000000	10,000,000.00	100.013774	10,001,377.40	1,377.40	0.28
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	180,059.740	102.840724	185,174.74	100.392110	180,765.77	-4,408.97	0.01
Original Face:		Base	2,838,688.000	102.840724	185,174.74	100.392110	180,765.77	-4,408.97	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,332,854.570	101.512031	1,353,007.74	98.407350	1,311,626.86	-41,380.88	0.04
Original Face:		Base	5,677,376.000	101.512031	1,353,007.74	98.407350	1,311,626.86	-41,380.88	0.04
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	2,113,347.390	101.569713	2,146,520.88	100.004620	2,113,445.03	-33,075.85	0.06
Original Face:		Base	11,275,256.000	101.569713	2,146,520.88	100.004620	2,113,445.03	-33,075.85	0.06
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,266,352.060	101.432373	1,284,490.94	98.790620	1,251,037.05	-33,453.89	0.04
Original Face:		Base	5,677,376.000	101.432373	1,284,490.94	98.790620	1,251,037.05	-33,453.89	0.04
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,549,255.340	100.811505	2,569,942.68	98.476780	2,510,424.57	-59,518.11	0.07
Original Face:		Base	6,713,909.000	100.811505	2,569,942.68	98.476780	2,510,424.57	-59,518.11	0.07
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,653,434.870	99.738581	1,649,112.47	97.677060	1,615,026.57	-34,085.90	0.05
Original Face:		Base	5,677,376.000	99.738581	1,649,112.47	97.677060	1,615,026.57	-34,085.90	0.05
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,527,515.760	101.538417	2,566,399.50	99.236000	2,508,205.54	-58,193.96	0.07
Original Face:		Base	6,995,663.000	101.538417	2,566,399.50	99.236000	2,508,205.54	-58,193.96	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,653,434.870	Local	100.252985	1,657,617.81	98.382490	1,626,690.40	-30,927.41	0.05
Original Face:	5,677,376.000	Base	100.252985	1,657,617.81	98.382490	1,626,690.40	-30,927.41	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	3,154,837.950	Local	100.696937	3,176,825.18	98.185250	3,097,585.53	-79,239.65	0.09
Original Face:	11,354,753.000	Base	100.696937	3,176,825.18	98.185250	3,097,585.53	-79,239.65	0.09
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	1,037,997.660	Local	100.405995	1,042,211.88	100.577940	1,043,996.66	1,784.78	0.03
Original Face:	5,677,376.000	Base	100.405995	1,042,211.88	100.577940	1,043,996.66	1,784.78	0.03
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	759,876.700	Local	98.578806	749,077.38	98.101580	745,451.05	-3,626.33	0.02
Original Face:	2,000,000.000	Base	98.578806	749,077.38	98.101580	745,451.05	-3,626.33	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	2,318,949.710	Local	101.624932	2,356,631.06	98.532450	2,284,917.96	-71,713.10	0.06
Original Face:	8,516,065.000	Base	101.624932	2,356,631.06	98.532450	2,284,917.96	-71,713.10	0.06
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	1,504,077.870	Local	99.876941	1,502,226.96	97.915630	1,472,727.32	-29,499.64	0.04
Original Face:	5,677,376.000	Base	99.876941	1,502,226.96	97.915630	1,472,727.32	-29,499.64	0.04
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	2,530,200.220	Local	98.399916	2,489,714.90	97.551520	2,468,248.77	-21,466.13	0.07
Original Face:	6,060,416.000	Base	98.399916	2,489,714.90	97.551520	2,468,248.77	-21,466.13	0.07
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	381,230.520	Local	98.228298	374,476.25	100.372380	382,650.15	8,173.90	0.01
Original Face:	2,838,688.000	Base	98.228298	374,476.25	100.372380	382,650.15	8,173.90	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020		
	7,734.960	Local	100.484424	7,772.43	100.151930	7,746.71	-25.72	0.00
Original Face:	648,587.000	Base	100.484424	7,772.43	100.151930	7,746.71	-25.72	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	712,143.420	Local	100.133632	713,095.07	99.489080	708,504.94	-4,590.13	0.02
Original Face:	5,946,910.000	Base	100.133632	713,095.07	99.489080	708,504.94	-4,590.13	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	120,081.010	Local	103.495782	124,278.78	104.411890	125,378.85	1,100.07	0.00
Original Face:	500,000.000	Base	103.495782	124,278.78	104.411890	125,378.85	1,100.07	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	932,009.710	Local	101.393480	944,997.08	100.621760	937,804.57	-7,192.51	0.03
Original Face:	11,354,753.000	Base	101.393480	944,997.08	100.621760	937,804.57	-7,192.51	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	492,168.120	Local	99.395528	489,193.10	100.862090	496,411.05	7,217.95	0.01
Original Face:	2,838,688.000	Base	99.395528	489,193.10	100.862090	496,411.05	7,217.95	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	642,622.980	Local	99.977285	642,477.01	99.498450	639,399.90	-3,077.11	0.02
Original Face:	2,838,688.000	Base	99.977285	642,477.01	99.498450	639,399.90	-3,077.11	0.02
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	495,908.590	Local	99.954681	495,683.85	99.852790	495,178.56	-505.29	0.01
Original Face:	3,247,459.000	Base	99.954681	495,683.85	99.852790	495,178.56	-505.29	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	1,430,542.510	Local	100.210856	1,433,558.89	102.414380	1,465,081.24	31,522.35	0.04
Original Face:	5,677,376.000	Base	100.210856	1,433,558.89	102.414380	1,465,081.24	31,522.35	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	2,253,732.410	Local	100.369259	2,262,054.52	99.250020	2,236,829.87	-25,224.65	0.06
Original Face:	8,516,065.000	Base	100.369259	2,262,054.52	99.250020	2,236,829.87	-25,224.65	0.06
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	2,038,797.450	Local	100.068330	2,040,190.57	98.430300	2,006,794.45	-33,396.12	0.06
Original Face:	7,380,589.000	Base	100.068330	2,040,190.57	98.430300	2,006,794.45	-33,396.12	0.06
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,466,688.890	Local	101.285489	2,498,397.90	97.073330	2,394,497.05	-103,900.85	0.07
Original Face:	5,677,376.000	Base	101.285489	2,498,397.90	97.073330	2,394,497.05	-103,900.85	0.07
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,900,350.980	Local	100.024213	1,900,811.11	98.565550	1,873,091.40	-27,719.71	0.05
Original Face:	5,677,376.000	Base	100.024213	1,900,811.11	98.565550	1,873,091.40	-27,719.71	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	4,750,877.810	100.750717	4,786,543.44	98.235630	4,667,054.75	-119,488.69	0.13
Original Face:		Base	14,193,441.000	100.750717	4,786,543.44	98.235630	4,667,054.75	-119,488.69	0.13
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	3,215,903.440	100.478152	3,231,280.34	100.314830	3,226,028.07	-5,252.27	0.09
Original Face:		Base	14,193,441.000	100.478152	3,231,280.34	100.314830	3,226,028.07	-5,252.27	0.09
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	1,038,934.720	99.892656	1,037,819.49	99.264590	1,031,294.29	-6,525.20	0.03
Original Face:		Base	3,250,000.000	99.892656	1,037,819.49	99.264590	1,031,294.29	-6,525.20	0.03
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,907,895.950	100.530073	1,918,009.20	99.566570	1,899,626.56	-18,382.64	0.05
Original Face:		Base	5,677,376.000	100.530073	1,918,009.20	99.566570	1,899,626.56	-18,382.64	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	3,102,681.810	99.903301	3,099,681.55	98.733540	3,063,387.59	-36,293.96	0.09
Original Face:		Base	8,516,065.000	99.903301	3,099,681.55	98.733540	3,063,387.59	-36,293.96	0.09
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	709,827.650	97.832312	694,440.80	98.910600	702,094.79	7,653.99	0.02
Original Face:		Base	2,500,000.000	97.832312	694,440.80	98.910600	702,094.79	7,653.99	0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,319,384.200	102.843361	3,413,766.28	104.981630	3,484,743.64	70,977.36	0.10
Original Face:		Base	10,000,000.000	102.843361	3,413,766.28	104.981630	3,484,743.64	70,977.36	0.10
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,289,783.200	101.787171	3,348,577.24	100.960150	3,321,370.05	-27,207.19	0.09
Original Face:		Base	5,000,000.000	101.787171	3,348,577.24	100.960150	3,321,370.05	-27,207.19	0.09
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	6,139,067.900	102.493445	6,292,142.17	100.983600	6,199,451.77	-92,690.40	0.17
Original Face:		Base	10,000,000.000	102.493445	6,292,142.17	100.983600	6,199,451.77	-92,690.40	0.17
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
		Local	2,551,187.650	101.069698	2,578,477.66	100.920560	2,574,672.86	-3,804.80	0.07
Original Face:		Base	5,000,000.000	101.069698	2,578,477.66	100.920560	2,574,672.86	-3,804.80	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
		Local	2,797,360.400	101.808629	2,847,954.28	101.059730	2,827,004.87	-20,949.41	0.08
Original Face:		Base	5,000,000.000	101.808629	2,847,954.28	101.059730	2,827,004.87	-20,949.41	0.08
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		Local	2,955,432.830	101.956702	3,013,261.84	100.425740	2,968,015.29	-45,246.55	0.08
Original Face:		Base	7,000,000.000	101.956702	3,013,261.84	100.425740	2,968,015.29	-45,246.55	0.08
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
		Local	1,000,000.000	100.279708	1,002,797.08	99.799761	997,997.61	-4,799.47	0.03
Original Face:		Base	1,000,000.000	100.279708	1,002,797.08	99.799761	997,997.61	-4,799.47	0.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	3,017,399.720	102.707543	3,099,097.11	101.341628	3,057,882.00	-41,215.11	0.09
Original Face:		Base	8,516,065.000	102.707543	3,099,097.11	101.341628	3,057,882.00	-41,215.11	0.09
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	663,277.080	101.202083	671,250.22	104.437380	692,709.20	21,458.98	0.02
Original Face:		Base	44,567,405.000	101.202083	671,250.22	104.437380	692,709.20	21,458.98	0.02
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	26,318.490	107.683116	28,340.57	108.070410	28,442.50	101.93	0.00
Original Face:		Base	1,000,000.000	107.683116	28,340.57	108.070410	28,442.50	101.93	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	777,057.320	105.886359	822,797.70	113.034770	878,344.95	55,547.25	0.02
Original Face:		Base	24,898,134.000	105.886359	822,797.70	113.034770	878,344.95	55,547.25	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	545,601.510	99.213681	541,311.34	101.237410	552,352.84	11,041.50	0.02
Original Face:		Base	5,677,376.000	99.213681	541,311.34	101.237410	552,352.84	11,041.50	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	383,271.130	105.107424	402,846.41	106.379330	407,721.26	4,874.85	0.01
Original Face:		Base	8,516,065.000	105.107424	402,846.41	106.379330	407,721.26	4,874.85	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.072795	5,003,639.75	3,639.75	0.14
		Base		100.000000	5,000,000.00	100.072795	5,003,639.75	3,639.75	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.375630	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.333897	2,006,677.94	6,677.94	0.06
		Base		100.000000	2,000,000.00	100.333897	2,006,677.94	6,677.94	0.06
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.007729	5,000,386.45	386.45	0.14
		Base		100.000000	5,000,000.00	100.007729	5,000,386.45	386.45	0.14
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					2.982250	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	98.339471	19,667,894.20	-332,105.80	0.55
		Base		100.000000	20,000,000.00	98.339471	19,667,894.20	-332,105.80	0.55
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	6,875.360	101.077035	6,949.41	100.582020	6,915.38	-34.03	0.00
Original Face:		Base	1,675,000.000	101.077035	6,949.41	100.582020	6,915.38	-34.03	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.280630	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.294673	5,014,733.65	14,733.65	0.14
		Base		100.000000	5,000,000.00	100.294673	5,014,733.65	14,733.65	0.14
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.540880	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.322829	3,009,684.87	9,684.87	0.08
		Base		100.000000	3,000,000.00	100.322829	3,009,684.87	9,684.87	0.08
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.157700	10,015,770.00	15,770.00	0.28
		Base		100.000000	10,000,000.00	100.157700	10,015,770.00	15,770.00	0.28
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	67,173.050	105.453035	70,836.02	107.367450	72,121.99	1,285.97	0.00
Original Face:		Base	877,500.000	105.453035	70,836.02	107.367450	72,121.99	1,285.97	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	66,960.900	101.475816	67,949.12	99.881240	66,881.38	-1,067.74	0.00
Original Face:		Base	10,000,000.000	101.475816	67,949.12	99.881240	66,881.38	-1,067.74	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	2,226,466.020	98.855254	2,200,978.65	95.472480	2,125,662.33	-75,316.32	0.06
Original Face:		Base	3,000,000.000	98.855254	2,200,978.65	95.472480	2,125,662.33	-75,316.32	0.06

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,707,196.200	95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.10
Original Face:		Base	10,000,000.000	95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.10
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,279,574.070	102.119404	3,349,081.51	98.832670	3,241,290.62	-107,790.89	0.09
Original Face:		Base	10,493,495.000	102.119404	3,349,081.51	98.832670	3,241,290.62	-107,790.89	0.09
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,566,937.850	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.13
Original Face:		Base	5,000,000.000	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.13
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	3,608,956.900	99.899269	3,605,321.55	99.750080	3,599,937.39	-5,384.16	0.10
Original Face:		Base	5,000,000.000	99.899269	3,605,321.55	99.750080	3,599,937.39	-5,384.16	0.10
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	5,000,000.000	100.699400	5,034,970.00	100.325120	5,016,256.00	-18,714.00	0.14
Original Face:		Base	5,000,000.000	100.699400	5,034,970.00	100.325120	5,016,256.00	-18,714.00	0.14
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.916944	999,169.44	100.243149	1,002,431.49	3,262.05	0.03
		Base		99.916944	999,169.44	100.243149	1,002,431.49	3,262.05	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	101.452642	15,907,774.33	100.920734	15,824,371.09	-83,403.24	0.45
		Base		101.452642	15,907,774.33	100.920734	15,824,371.09	-83,403.24	0.45
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.963904	9,996,390.42	101.543687	10,154,368.70	157,978.28	0.29
		Base		99.963904	9,996,390.42	101.543687	10,154,368.70	157,978.28	0.29
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
		Local	10,000,000.000	99.637497	9,963,749.74	99.596585	9,959,658.50	-4,091.24	0.28
		Base		99.637497	9,963,749.74	99.596585	9,959,658.50	-4,091.24	0.28
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.165630	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.024301	30,007,290.30	7,290.30	0.84
		Base		100.000000	30,000,000.00	100.024301	30,007,290.30	7,290.30	0.84

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46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	3,224,036.100	99.618738	3,211,744.09	100.715050	3,247,089.57	35,345.48	0.09
Original Face:		Base	5,000,000.000	99.618738	3,211,744.09	100.715050	3,247,089.57	35,345.48	0.09
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	0.14
		Base		100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	0.14
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.824950	14,973,742.50	-26,257.50	0.42
		Base		100.000000	15,000,000.00	99.824950	14,973,742.50	-26,257.50	0.42
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.650923	4,982,546.15	-17,453.85	0.14
		Base		100.000000	5,000,000.00	99.650923	4,982,546.15	-17,453.85	0.14
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.513959	9,951,395.90	-48,604.10	0.28
		Base		100.000000	10,000,000.00	99.513959	9,951,395.90	-48,604.10	0.28
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	12,640,000.000	99.813086	12,616,374.04	101.166210	12,787,408.94	171,034.90	0.36
Original Face:		Base	12,640,000.000	99.813086	12,616,374.04	101.166210	12,787,408.94	171,034.90	0.36
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.594907	2,987,847.22	105.332667	3,159,980.01	172,132.79	0.09
		Base		99.594907	2,987,847.22	105.332667	3,159,980.01	172,132.79	0.09
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
		Local	23,826,000.000	100.063867	23,841,216.93	100.042319	23,836,082.92	-5,134.01	0.67
		Base		100.063867	23,841,216.93	100.042319	23,836,082.92	-5,134.01	0.67
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	2,750,000.000	99.994992	2,749,862.28	100.034810	2,750,957.28	1,095.00	0.08
Original Face:		Base	2,750,000.000	99.994992	2,749,862.28	100.034810	2,750,957.28	1,095.00	0.08
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	101.218816	10,480,196.21	101.413630	10,500,367.25	20,171.04	0.30
		Base		101.218816	10,480,196.21	101.413630	10,500,367.25	20,171.04	0.30

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63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	10,000,000.000	99.999926	9,999,992.59	100.003804	10,000,380.40	387.81	0.28
		Base		99.999926	9,999,992.59	100.003804	10,000,380.40	387.81	0.28
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.962324	2,998,869.72	100.300894	3,009,026.82	10,157.10	0.08
		Base		99.962324	2,998,869.72	100.300894	3,009,026.82	10,157.10	0.08
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.971358	9,997,135.77	100.246911	10,024,691.10	27,555.33	0.28
		Base		99.971358	9,997,135.77	100.246911	10,024,691.10	27,555.33	0.28
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
		Local	4,000,000.000	101.283269	4,051,330.76	101.493751	4,059,750.04	8,419.28	0.11
		Base		101.283269	4,051,330.76	101.493751	4,059,750.04	8,419.28	0.11
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.995620	2,999,868.61	102.109686	3,063,290.58	63,421.97	0.09
		Base		99.995620	2,999,868.61	102.109686	3,063,290.58	63,421.97	0.09
74005PBA1	PRAXAIR INC SR UNSECURED 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	101.634840	3,049,045.20	101.211665	3,036,349.95	-12,695.25	0.09
		Base		101.634840	3,049,045.20	101.211665	3,036,349.95	-12,695.25	0.09
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					2.277750	21 Sep 2021		
		Local	10,000,000.000	99.888607	9,988,860.68	99.664683	9,966,468.30	-22,392.38	0.28
		Base		99.888607	9,988,860.68	99.664683	9,966,468.30	-22,392.38	0.28
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.184000	10,118,400.00	118,400.00	0.28
		Base		100.000000	10,000,000.00	101.184000	10,118,400.00	118,400.00	0.28
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.492000	25 Jan 2029		
		Local	943,726.480	100.000000	943,726.48	97.412780	919,310.20	-24,416.28	0.03
Original Face:		Base	2,838,688.000	100.000000	943,726.48	97.412780	919,310.20	-24,416.28	0.03
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.959656	9,995,965.60	101.902388	10,190,238.80	194,273.20	0.29
		Base		99.959656	9,995,965.60	101.902388	10,190,238.80	194,273.20	0.29

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89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.768826	4,988,441.30	-11,558.70	0.14
		Base		100.000000	5,000,000.00	99.768826	4,988,441.30	-11,558.70	0.14
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.191230	10,119,123.00	119,123.00	0.28
		Base		100.000000	10,000,000.00	101.191230	10,119,123.00	119,123.00	0.28
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.712234	9,871,223.40	-128,776.60	0.28
		Base		100.000000	10,000,000.00	98.712234	9,871,223.40	-128,776.60	0.28
89114R3T1	TORONTO DOMINION BANK SR UNSECURED 11/20 1.9					1.900000	30 Nov 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.952040	9,995,204.00	-4,796.00	0.28
		Base		100.000000	10,000,000.00	99.952040	9,995,204.00	-4,796.00	0.28
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	8,000,000.000	99.992880	7,999,430.42	99.994207	7,999,536.56	106.14	0.23
Original Face:		Base	8,000,000.000	99.992880	7,999,430.42	99.994207	7,999,536.56	106.14	0.23
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.135630	26 Apr 2021		
		Local	5,000,000.000	99.881058	4,994,052.91	99.672587	4,983,629.35	-10,423.56	0.14
		Base		99.881058	4,994,052.91	99.672587	4,983,629.35	-10,423.56	0.14
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.952175	12,993,782.77	101.784899	13,232,036.87	238,254.10	0.37
		Base		99.952175	12,993,782.77	101.784899	13,232,036.87	238,254.10	0.37
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
		Local	2,410,754.240	100.000000	2,410,754.24	100.011440	2,411,030.03	275.79	0.07
Original Face:		Base	15,000,000.000	100.000000	2,410,754.24	100.011440	2,411,030.03	275.79	0.07
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	102.913506	10,291,350.57	102.426696	10,242,669.60	-48,680.97	0.29
		Base		102.913506	10,291,350.57	102.426696	10,242,669.60	-48,680.97	0.29
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.910363	1,998,207.26	101.392046	2,027,840.92	29,633.66	0.06
		Base		99.910363	1,998,207.26	101.392046	2,027,840.92	29,633.66	0.06

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912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	25,000,000.000	99.992958	24,998,239.58	100.000000	25,000,000.00	1,760.42	0.70
		Base		99.992958	24,998,239.58	100.000000	25,000,000.00	1,760.42	0.70
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.898963	19,979,792.54	100.640625	20,128,125.00	148,332.46	0.57
		Base		99.898963	19,979,792.54	100.640625	20,128,125.00	148,332.46	0.57
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.949543	39,979,817.26	100.804688	40,321,875.20	342,057.94	1.13
		Base		99.949543	39,979,817.26	100.804688	40,321,875.20	342,057.94	1.13
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.14
		Base		99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.14
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.153630	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.124891	3,003,746.73	3,746.73	0.08
		Base		100.000000	3,000,000.00	100.124891	3,003,746.73	3,746.73	0.08
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.973742	2,999,212.25	101.849075	3,055,472.25	56,260.00	0.09
		Base		99.973742	2,999,212.25	101.849075	3,055,472.25	56,260.00	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.983559	7,998,684.74	101.635260	8,130,820.80	132,136.06	0.23
Original Face:		Base	8,000,000.000	99.983559	7,998,684.74	101.635260	8,130,820.80	132,136.06	0.23
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	2,364,211.070	99.407499	2,350,203.10	100.005660	2,364,344.88	14,141.78	0.07
Original Face:		Base	10,000,000.000	99.407499	2,350,203.10	100.005660	2,364,344.88	14,141.78	0.07
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	5,000,000.000	99.998863	4,999,943.14	101.693610	5,084,680.50	84,737.36	0.14
Original Face:		Base	5,000,000.000	99.998863	4,999,943.14	101.693610	5,084,680.50	84,737.36	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EF6	WALMART INC SR UNSECURED 06/20 VAR				1.967750	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.995174	9,999,517.40	-482.60	0.28
		Base	100.000000	10,000,000.00	99.995174	9,999,517.40	-482.60	0.28
931142EG4	WALMART INC SR UNSECURED 06/20 2.85				2.850000	23 Jun 2020		
	5,000,000.000	Local	99.992580	4,999,629.02	100.505973	5,025,298.65	25,669.63	0.14
		Base	99.992580	4,999,629.02	100.505973	5,025,298.65	25,669.63	0.14
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	3,000,000.000	Local	99.894220	2,996,826.59	103.754625	3,112,638.75	115,812.16	0.09
		Base	99.894220	2,996,826.59	103.754625	3,112,638.75	115,812.16	0.09
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.683663	4,027,346.52	27,346.52	0.11
		Base	100.000000	4,000,000.00	100.683663	4,027,346.52	27,346.52	0.11
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4				2.400000	15 Jan 2020		
	10,000,000.000	Local	99.976066	9,997,606.57	100.014547	10,001,454.70	3,848.13	0.28
		Base	99.976066	9,997,606.57	100.014547	10,001,454.70	3,848.13	0.28
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR				2.020000	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.017642	10,001,764.20	1,764.20	0.28
		Base	100.000000	10,000,000.00	100.017642	10,001,764.20	1,764.20	0.28
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	5,000,000.000	Local	99.970991	4,998,549.57	102.920673	5,146,033.65	147,484.08	0.14
		Base	99.970991	4,998,549.57	102.920673	5,146,033.65	147,484.08	0.14
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.852900	4,992,645.01	105.732596	5,286,629.80	293,984.79	0.15
		Base	99.852900	4,992,645.01	105.732596	5,286,629.80	293,984.79	0.15
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR				3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.620000	5,031,000.00	31,000.00	0.14
		Base	100.000000	5,000,000.00	100.620000	5,031,000.00	31,000.00	0.14
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.153185	9,915,318.50	-84,681.50	0.28
		Base	100.000000	10,000,000.00	99.153185	9,915,318.50	-84,681.50	0.28

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		1,127,452,133.430	Local		1,128,970,293.18		1,132,214,043.63	3,243,750.45	31.86
	Original Face:	545,273,741.000	Base		1,128,970,293.18		1,132,214,043.63	3,243,750.45	31.86
FIXED INCOME Total									
		1,127,452,133.430	Base		1,128,970,293.18		1,132,214,043.63	3,243,750.45	31.86
	Original Face:	545,273,741.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,550,545,889.250	Base		3,550,444,919.48		3,553,748,684.08	3,303,764.60	100.00
	Original Face:	545,273,741.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		3,133.660	Local	1.000000	3,133.66	1.000000	3,133.66	0.00	0.00
			Base	1.000000	3,133.66	1.000000	3,133.66	0.00	0.00
US DOLLAR Total									
		3,133.660	Local		3,133.66		3,133.66	0.00	0.00
			Base		3,133.66		3,133.66	0.00	0.00
CASH Total									
		3,133.660	Base		3,133.66		3,133.66	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.740612	31 Dec 2030		
		370,763.380	Local	100.050008	370,948.79	100.050000	370,948.76	-0.03	0.34
			Base	100.050008	370,948.79	100.050000	370,948.76	-0.03	0.34
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.488250	06 Nov 2021		
		1,000,000.000	Local	100.115207	1,001,152.07	100.115207	1,001,152.07	0.00	0.91
			Base	100.115207	1,001,152.07	100.115207	1,001,152.07	0.00	0.91
US DOLLAR Total									
		1,370,763.380	Local		1,372,100.86		1,372,100.83	-0.03	1.25
			Base		1,372,100.86		1,372,100.83	-0.03	1.25
CASH EQUIVALENT Total									
		1,370,763.380	Base		1,372,100.86		1,372,100.83	-0.03	1.25
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.390500	29 Mar 2021		
	1,274,000.000	Local	100.072353	1,274,921.78	100.234560	1,276,988.29	2,066.51	1.16
		Base	100.072353	1,274,921.78	100.234560	1,276,988.29	2,066.51	1.16
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	500,000.000	Local	99.904744	499,523.72	101.832984	509,164.92	9,641.20	0.46
		Base	99.904744	499,523.72	101.832984	509,164.92	9,641.20	0.46
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A				2.040000	15 May 2023		
	650,000.000	Local	99.990837	649,940.44	100.152880	650,993.72	1,053.28	0.59
Original Face:	650,000.000	Base	99.990837	649,940.44	100.152880	650,993.72	1,053.28	0.59
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A				2.000000	15 Apr 2025		
	500,000.000	Local	99.987364	499,936.82	100.251430	501,257.15	1,320.33	0.46
Original Face:	500,000.000	Base	99.987364	499,936.82	100.251430	501,257.15	1,320.33	0.46
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A				1.930000	15 Sep 2022		
	1,000,000.000	Local	99.076516	990,765.16	99.995460	999,954.60	9,189.44	0.91
Original Face:	1,000,000.000	Base	99.076516	990,765.16	99.995460	999,954.60	9,189.44	0.91
037833CL2	APPLE INC SR UNSECURED 02/20 VAR				2.093500	07 Feb 2020		
	1,000,000.000	Local	100.000000	1,000,000.00	100.031584	1,000,315.84	315.84	0.91
		Base	100.000000	1,000,000.00	100.031584	1,000,315.84	315.84	0.91
037833CN8	APPLE INC SR UNSECURED 02/22 VAR				2.401380	09 Feb 2022		
	1,350,000.000	Local	100.349393	1,354,716.80	100.824905	1,361,136.22	6,419.42	1.24
		Base	100.349393	1,354,716.80	100.824905	1,361,136.22	6,419.42	1.24
037833DL1	APPLE INC SR UNSECURED 09/22 1.7				1.700000	11 Sep 2022		
	70,000.000	Local	99.984743	69,989.32	99.929649	69,950.75	-38.57	0.06
		Base	99.984743	69,989.32	99.929649	69,950.75	-38.57	0.06
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2				1.840000	17 Jan 2023		
	1,950,000.000	Local	98.572118	1,922,156.31	99.990630	1,949,817.29	27,660.98	1.77
Original Face:	1,950,000.000	Base	98.572118	1,922,156.31	99.990630	1,949,817.29	27,660.98	1.77
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4				1.370000	27 Dec 2022		
	967,907.150	Local	99.258826	960,733.27	99.818930	966,154.56	5,421.29	0.88
Original Face:	1,300,000.000	Base	99.258826	960,733.27	99.818930	966,154.56	5,421.29	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024		
	385,000.000	Local	99.987634	384,952.39	100.073670	385,283.63	331.24	0.35
Original Face:	385,000.000	Base	99.987634	384,952.39	100.073670	385,283.63	331.24	0.35
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR				2.259500	24 May 2021		
	480,000.000	Local	100.000000	480,000.00	100.090507	480,434.43	434.43	0.44
		Base	100.000000	480,000.00	100.090507	480,434.43	434.43	0.44
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.193097	751,448.23	100.318105	752,385.79	937.56	0.68
		Base	100.193097	751,448.23	100.318105	752,385.79	937.56	0.68
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45				2.450000	27 Nov 2020		
	1,000,000.000	Local	99.458887	994,588.87	100.486901	1,004,869.01	10,280.14	0.91
		Base	99.458887	994,588.87	100.486901	1,004,869.01	10,280.14	0.91
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	102.574029	769,305.22	102.700474	770,253.56	948.34	0.70
		Base	102.574029	769,305.22	102.700474	770,253.56	948.34	0.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	333,546.950	Local	99.956345	333,401.34	100.269990	334,447.49	1,046.15	0.30
Original Face:	400,000.000	Base	99.956345	333,401.34	100.269990	334,447.49	1,046.15	0.30
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3				1.480000	15 Apr 2021		
	14,147.010	Local	99.698452	14,104.35	99.970800	14,142.88	38.53	0.01
Original Face:	1,065,000.000	Base	99.698452	14,104.35	99.970800	14,142.88	38.53	0.01
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3				1.630000	15 Aug 2021		
	177,772.270	Local	99.928212	177,644.65	99.953020	177,688.75	44.10	0.16
Original Face:	1,060,000.000	Base	99.928212	177,644.65	99.953020	177,688.75	44.10	0.16
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	270,000.000	Local	99.989811	269,972.49	101.566850	274,230.50	4,258.01	0.25
Original Face:	270,000.000	Base	99.989811	269,972.49	101.566850	274,230.50	4,258.01	0.25
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	445,000.000	Local	99.981843	444,919.20	101.758120	452,823.63	7,904.43	0.41
Original Face:	445,000.000	Base	99.981843	444,919.20	101.758120	452,823.63	7,904.43	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
		Local	165,000.000	99.989545	164,982.75	99.992630	164,987.84	5.09	0.15
Original Face:		Base	165,000.000	99.989545	164,982.75	99.992630	164,987.84	5.09	0.15
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
		Local	48,559.960	99.992484	48,556.31	99.786760	48,456.41	-99.90	0.04
Original Face:		Base	190,000.000	99.992484	48,556.31	99.786760	48,456.41	-99.90	0.04
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
		Local	485,498.660	99.913234	485,077.41	99.871370	484,874.16	-203.25	0.44
Original Face:		Base	700,000.000	99.913234	485,077.41	99.871370	484,874.16	-203.25	0.44
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
		Local	1,000,000.000	98.845990	988,459.90	100.152910	1,001,529.10	13,069.20	0.91
Original Face:		Base	1,000,000.000	98.845990	988,459.90	100.152910	1,001,529.10	13,069.20	0.91
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.000000	17 Jan 2023		
		Local	500,000.000	99.988492	499,942.46	100.012080	500,060.40	117.94	0.45
Original Face:		Base	500,000.000	99.988492	499,942.46	100.012080	500,060.40	117.94	0.45
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
		Local	900,000.000	101.549674	913,947.07	102.218638	919,967.74	6,020.67	0.84
		Base		101.549674	913,947.07	102.218638	919,967.74	6,020.67	0.84
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
		Local	475,000.000	99.967038	474,843.43	101.143938	480,433.71	5,590.28	0.44
		Base		99.967038	474,843.43	101.143938	480,433.71	5,590.28	0.44
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					2.477130	06 Jun 2022		
		Local	1,000,000.000	100.545895	1,005,458.95	100.931704	1,009,317.04	3,858.09	0.92
		Base		100.545895	1,005,458.95	100.931704	1,009,317.04	3,858.09	0.92
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	98.434987	984,349.87	100.631504	1,006,315.04	21,965.17	0.91
		Base		98.434987	984,349.87	100.631504	1,006,315.04	21,965.17	0.91
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	101.363306	506,816.53	101.675263	508,376.32	1,559.79	0.46
		Base		101.363306	506,816.53	101.675263	508,376.32	1,559.79	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45				2.450000	15 Jun 2020		
	2,000,000.000	Local	99.891998	1,997,839.95	100.296308	2,005,926.16	8,086.21	1.82
		Base	99.891998	1,997,839.95	100.296308	2,005,926.16	8,086.21	1.82
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85				1.850000	20 Sep 2021		
	570,000.000	Local	99.959096	569,766.85	100.068478	570,390.32	623.47	0.52
		Base	99.959096	569,766.85	100.068478	570,390.32	623.47	0.52
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR				2.265880	20 Oct 2020		
	1,750,000.000	Local	100.000000	1,750,000.00	100.134000	1,752,345.00	2,345.00	1.59
		Base	100.000000	1,750,000.00	100.134000	1,752,345.00	2,345.00	1.59
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85				2.850000	12 Feb 2021		
	750,000.000	Local	100.929239	756,969.29	100.977091	757,328.18	358.89	0.69
		Base	100.929239	756,969.29	100.977091	757,328.18	358.89	0.69
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR				2.446880	02 Mar 2020		
	560,000.000	Local	100.000000	560,000.00	100.042532	560,238.18	238.18	0.51
		Base	100.000000	560,000.00	100.042532	560,238.18	238.18	0.51
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR				2.487250	26 May 2020		
	1,000,000.000	Local	100.000000	1,000,000.00	100.171527	1,001,715.27	1,715.27	0.91
		Base	100.000000	1,000,000.00	100.171527	1,001,715.27	1,715.27	0.91
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.935652	899,420.87	102.480529	922,324.76	22,903.89	0.84
		Base	99.935652	899,420.87	102.480529	922,324.76	22,903.89	0.84
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	457,496.430	Local	98.656129	451,348.27	100.078000	457,853.28	6,505.01	0.42
Original Face:	550,000.000	Base	98.656129	451,348.27	100.078000	457,853.28	6,505.01	0.42
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR				2.538630	01 Oct 2021		
	1,000,000.000	Local	100.101819	1,001,018.19	100.491353	1,004,913.53	3,895.34	0.91
		Base	100.101819	1,001,018.19	100.491353	1,004,913.53	3,895.34	0.91
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				2.435000	07 Jun 2023		
	850,000.000	Local	100.066749	850,567.37	100.425000	853,612.50	3,045.13	0.78
		Base	100.066749	850,567.37	100.425000	853,612.50	3,045.13	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.182000	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	100.043574	500,217.87	217.87	0.45
		Base		100.000000	500,000.00	100.043574	500,217.87	217.87	0.45
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.951348	309,849.18	100.695158	312,154.99	2,305.81	0.28
		Base		99.951348	309,849.18	100.695158	312,154.99	2,305.81	0.28
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
		Local	340,000.000	99.710882	339,017.00	100.012070	340,041.04	1,024.04	0.31
Original Face:		Base	340,000.000	99.710882	339,017.00	100.012070	340,041.04	1,024.04	0.31
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3					1.850000	16 Oct 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.030540	1,000,305.40	305.40	0.91
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.030540	1,000,305.40	305.40	0.91
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
		Local	1,000,000.000	99.956552	999,565.52	100.009070	1,000,090.70	525.18	0.91
Original Face:		Base	1,000,000.000	99.956552	999,565.52	100.009070	1,000,090.70	525.18	0.91
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	380,000.000	99.806271	379,263.83	99.754496	379,067.08	-196.75	0.34
		Base		99.806271	379,263.83	99.754496	379,067.08	-196.75	0.34
25468PDE3	TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15					2.150000	17 Sep 2020		
		Local	500,000.000	100.232508	501,162.54	100.258113	501,290.57	128.03	0.46
		Base		100.232508	501,162.54	100.258113	501,290.57	128.03	0.46
25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
		Local	1,000,000.000	99.983474	999,834.74	99.988902	999,889.02	54.28	0.91
		Base		99.983474	999,834.74	99.988902	999,889.02	54.28	0.91
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.460428	582,670.48	101.032875	585,990.68	3,320.20	0.53
		Base		100.460428	582,670.48	101.032875	585,990.68	3,320.20	0.53
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	1,305,000.000	99.928760	1,304,070.32	100.006632	1,305,086.55	1,016.23	1.19
		Base		99.928760	1,304,070.32	100.006632	1,305,086.55	1,016.23	1.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,000,000.000	Local	100.463772	1,004,637.72	100.590293	1,005,902.93	1,265.21	0.91
		Base	100.463772	1,004,637.72	100.590293	1,005,902.93	1,265.21	0.91
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
	185,206.480	Local	100.859376	186,798.10	99.037726	183,424.29	-3,373.81	0.17
Original Face:	1,419,000.000	Base	100.859376	186,798.10	99.037726	183,424.29	-3,373.81	0.17
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
	745,000.000	Local	99.841444	743,818.76	100.120548	745,898.08	2,079.32	0.68
		Base	99.841444	743,818.76	100.120548	745,898.08	2,079.32	0.68
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				1.864880	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.036174	1,000,361.74	361.74	0.91
		Base	100.000000	1,000,000.00	100.036174	1,000,361.74	361.74	0.91
3134GT2Q5	FREDDIE MAC NOTES 08/21 2				2.000000	19 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.038591	2,000,771.82	771.82	1.82
		Base	100.000000	2,000,000.00	100.038591	2,000,771.82	771.82	1.82
3134GUGC8	FREDDIE MAC NOTES 10/21 2				2.000000	07 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000231	2,000,004.62	4.62	1.82
		Base	100.000000	2,000,000.00	100.000231	2,000,004.62	4.62	1.82
3135G0W33	FANNIE MAE NOTES 09/22 1.375				1.375000	06 Sep 2022		
	500,000.000	Local	99.689150	498,445.75	99.342105	496,710.53	-1,735.22	0.45
		Base	99.689150	498,445.75	99.342105	496,710.53	-1,735.22	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD				1.750000	25 Oct 2022		
	62,269.120	Local	100.468964	62,561.14	99.702760	62,084.03	-477.11	0.06
Original Face:	1,000,000.000	Base	100.468964	62,561.14	99.702760	62,084.03	-477.11	0.06
3137A4WA1	FREDDIE MAC FHR 3775 LH				2.250000	15 Dec 2020		
	13,562.530	Local	100.342267	13,608.95	99.884510	13,546.87	-62.08	0.01
Original Face:	1,000,000.000	Base	100.342267	13,608.95	99.884510	13,546.87	-62.08	0.01
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2				2.396000	25 Jun 2022		
	1,935,000.000	Local	98.835498	1,912,466.88	100.837840	1,951,212.20	38,745.32	1.77
Original Face:	1,935,000.000	Base	98.835498	1,912,466.88	100.837840	1,951,212.20	38,745.32	1.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,790,448.550	99.657209	1,784,311.06	99.753840	1,786,041.18	1,730.12	1.62
Original Face:		Base	5,000,000.000	99.657209	1,784,311.06	99.753840	1,786,041.18	1,730.12	1.62
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	500,514.640	101.299720	507,019.93	101.657040	508,808.37	1,788.44	0.46
Original Face:		Base	700,000.000	101.299720	507,019.93	101.657040	508,808.37	1,788.44	0.46
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	88,806.550	100.881726	89,589.58	100.892261	89,598.94	9.36	0.08
Original Face:		Base	485,000.000	100.881726	89,589.58	100.892261	89,598.94	9.36	0.08
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	764,123.150	100.759392	769,925.84	100.051643	764,517.77	-5,408.07	0.69
Original Face:		Base	5,000,000.000	100.759392	769,925.84	100.051643	764,517.77	-5,408.07	0.69
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.670720	604,024.32	101.275580	607,653.48	3,629.16	0.55
		Base		100.670720	604,024.32	101.275580	607,653.48	3,629.16	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.401817	596,410.90	100.541594	603,249.56	6,838.66	0.55
		Base		99.401817	596,410.90	100.541594	603,249.56	6,838.66	0.55
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		Local	900,000.000	99.990268	899,912.41	100.171033	901,539.30	1,626.89	0.82
		Base		99.990268	899,912.41	100.171033	901,539.30	1,626.89	0.82
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	139,784.840	99.998748	139,783.09	99.908680	139,657.19	-125.90	0.13
Original Face:		Base	325,000.000	99.998748	139,783.09	99.908680	139,657.19	-125.90	0.13
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.981130	514,902.82	100.845390	519,353.76	4,450.94	0.47
Original Face:		Base	515,000.000	99.981130	514,902.82	100.845390	519,353.76	4,450.94	0.47
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	677,851.020	99.989642	677,780.81	100.821260	683,417.94	5,637.13	0.62
Original Face:		Base	700,000.000	99.989642	677,780.81	100.821260	683,417.94	5,637.13	0.62

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34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
		Local	312,618.340	99.998548	312,613.80	99.901610	312,310.75	-303.05	0.28
Original Face:		Base	630,000.000	99.998548	312,613.80	99.901610	312,310.75	-303.05	0.28
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.994406	514,971.19	99.906290	514,517.39	-453.80	0.47
Original Face:		Base	515,000.000	99.994406	514,971.19	99.906290	514,517.39	-453.80	0.47
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	502,178.970	99.990703	502,132.28	100.046760	502,413.79	281.51	0.46
Original Face:		Base	750,000.000	99.990703	502,132.28	100.046760	502,413.79	281.51	0.46
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.986098	399,944.39	101.354350	405,417.40	5,473.01	0.37
Original Face:		Base	400,000.000	99.986098	399,944.39	101.354350	405,417.40	5,473.01	0.37
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
		Local	1,267,000.000	100.074326	1,267,941.71	100.346666	1,271,392.26	3,450.55	1.15
		Base		100.074326	1,267,941.71	100.346666	1,271,392.26	3,450.55	1.15
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.213182	747,590.34	101.682921	758,554.59	10,964.25	0.69
		Base		100.213182	747,590.34	101.682921	758,554.59	10,964.25	0.69
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					2.800880	15 Apr 2020		
		Local	750,000.000	100.006273	750,047.05	100.127116	750,953.37	906.32	0.68
		Base		100.006273	750,047.05	100.127116	750,953.37	906.32	0.68
3814267X7	GOLDMAN SACHS BANK USA SR UNSECURED 05/21 VAR					2.192010	24 May 2021		
		Local	613,000.000	100.072000	613,441.36	100.048784	613,299.05	-142.31	0.56
		Base		100.072000	613,441.36	100.048784	613,299.05	-142.31	0.56
38148PP84	GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2					3.200000	05 Jun 2020		
		Local	1,000,000.000	100.499983	1,004,999.83	100.543641	1,005,436.41	436.58	0.91
		Base		100.499983	1,004,999.83	100.543641	1,005,436.41	436.58	0.91
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
		Local	3,784.000	101.294133	3,832.97	100.019910	3,784.75	-48.22	0.00
Original Face:		Base	2,750,000.000	101.294133	3,832.97	100.019910	3,784.75	-48.22	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.041500	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.083241	1,010,840.73	840.73	0.92
		Base		100.000000	1,010,000.00	100.083241	1,010,840.73	840.73	0.92
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.216880	01 Mar 2022		
		Local	1,000,000.000	99.972827	999,728.27	100.223733	1,002,237.33	2,509.06	0.91
		Base		99.972827	999,728.27	100.223733	1,002,237.33	2,509.06	0.91
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	338,375.760	99.997455	338,367.15	99.907050	338,061.24	-305.91	0.31
Original Face:		Base	830,000.000	99.997455	338,367.15	99.907050	338,061.24	-305.91	0.31
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	472,981.360	99.911498	472,562.76	100.056400	473,248.12	685.36	0.43
Original Face:		Base	850,000.000	99.911498	472,562.76	100.056400	473,248.12	685.36	0.43
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.982604	444,922.59	99.779680	444,019.58	-903.01	0.40
Original Face:		Base	445,000.000	99.982604	444,922.59	99.779680	444,019.58	-903.01	0.40
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	132,057.940	99.994911	132,051.22	99.954100	131,997.33	-53.89	0.12
Original Face:		Base	255,000.000	99.994911	132,051.22	99.954100	131,997.33	-53.89	0.12
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	325,000.000	99.998695	324,995.76	100.922540	327,998.26	3,002.50	0.30
Original Face:		Base	325,000.000	99.998695	324,995.76	100.922540	327,998.26	3,002.50	0.30
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.997876	499,989.38	101.479180	507,395.90	7,406.52	0.46
Original Face:		Base	500,000.000	99.997876	499,989.38	101.479180	507,395.90	7,406.52	0.46
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	250,000.000	99.990908	249,977.27	101.023530	252,558.83	2,581.56	0.23
Original Face:		Base	250,000.000	99.990908	249,977.27	101.023530	252,558.83	2,581.56	0.23
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.903527	244,763.64	100.920734	247,255.80	2,492.16	0.22
		Base		99.903527	244,763.64	100.920734	247,255.80	2,492.16	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR				2.400500	10 Mar 2020		
	1,000,000.000	Local	100.000000	1,000,000.00	100.081760	1,000,817.60	817.60	0.91
		Base	100.000000	1,000,000.00	100.081760	1,000,817.60	817.60	0.91
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125				3.125000	01 Apr 2022		
	665,000.000	Local	99.933884	664,560.33	102.241615	679,906.74	15,346.41	0.62
		Base	99.933884	664,560.33	102.241615	679,906.74	15,346.41	0.62
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
	370,000.000	Local	99.995554	369,983.55	100.109280	370,404.34	420.79	0.34
Original Face:	370,000.000	Base	99.995554	369,983.55	100.109280	370,404.34	420.79	0.34
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3				1.760000	16 Aug 2021		
	267,769.160	Local	99.330737	265,977.08	99.928470	267,577.62	1,600.54	0.24
Original Face:	800,000.000	Base	99.330737	265,977.08	99.928470	267,577.62	1,600.54	0.24
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3				1.770000	18 Jan 2022		
	1,127,190.110	Local	99.685443	1,123,644.46	99.902500	1,126,091.10	2,446.64	1.02
Original Face:	1,897,000.000	Base	99.685443	1,123,644.46	99.902500	1,126,091.10	2,446.64	1.02
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR				2.225880	20 Jan 2021		
	578,000.000	Local	100.170073	578,983.02	100.199364	579,152.32	169.30	0.53
		Base	100.170073	578,983.02	100.199364	579,152.32	169.30	0.53
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				2.250630	11 May 2022		
	1,500,000.000	Local	100.112818	1,501,692.27	100.425481	1,506,382.22	4,689.95	1.37
		Base	100.112818	1,501,692.27	100.425481	1,506,382.22	4,689.95	1.37
459200HA2	IBM CORP SR UNSECURED 11/21 2.9				2.900000	01 Nov 2021		
	385,000.000	Local	101.634987	391,294.70	101.854980	392,141.67	846.97	0.36
		Base	101.634987	391,294.70	101.854980	392,141.67	846.97	0.36
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
	500,000.000	Local	101.961192	509,805.96	102.262235	511,311.18	1,505.22	0.46
		Base	101.961192	509,805.96	102.262235	511,311.18	1,505.22	0.46
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR				3.133130	29 Oct 2020		
	500,000.000	Local	100.428688	502,143.44	100.781898	503,909.49	1,766.05	0.46
		Base	100.428688	502,143.44	100.781898	503,909.49	1,766.05	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
		Local	600,000.000	99.164303	594,985.82	100.659592	603,957.55	8,971.73	0.55
		Base		99.164303	594,985.82	100.659592	603,957.55	8,971.73	0.55
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.586880	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.162298	600,973.79	973.79	0.55
		Base		100.000000	600,000.00	100.162298	600,973.79	973.79	0.55
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	1,000,000.000	98.567848	985,678.48	100.088140	1,000,881.40	15,202.92	0.91
Original Face:		Base	1,000,000.000	98.567848	985,678.48	100.088140	1,000,881.40	15,202.92	0.91
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.990143	444,356.63	101.135177	444,994.78	638.15	0.40
		Base		100.990143	444,356.63	101.135177	444,994.78	638.15	0.40
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
		Local	135,000.000	99.969341	134,958.61	100.177995	135,240.29	281.68	0.12
		Base		99.969341	134,958.61	100.177995	135,240.29	281.68	0.12
48125LRP9	JP MORGAN CHASE BANK NA SR UNSECURED 04/21 VAR					2.275630	26 Apr 2021		
		Local	500,000.000	100.058724	500,293.62	100.052757	500,263.79	-29.83	0.45
		Base		100.058724	500,293.62	100.052757	500,263.79	-29.83	0.45
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.708750	22 Nov 2021		
		Local	990,000.000	100.676655	996,698.88	101.049748	1,000,392.51	3,693.63	0.91
		Base		100.676655	996,698.88	101.049748	1,000,392.51	3,693.63	0.91
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.931960	499,659.80	101.110413	505,552.07	5,892.27	0.46
		Base		99.931960	499,659.80	101.110413	505,552.07	5,892.27	0.46
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.514130	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.415236	1,807,474.25	7,474.25	1.64
		Base		100.000000	1,800,000.00	100.415236	1,807,474.25	7,474.25	1.64
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
		Local	550,000.000	100.291964	551,605.80	100.665719	553,661.45	2,055.65	0.50
		Base		100.291964	551,605.80	100.665719	553,661.45	2,055.65	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3				1.260000	16 Feb 2021		
	19,322.410	Local	99.995239	19,321.49	99.959380	19,314.56	-6.93	0.02
Original Face:	840,000.000	Base	99.995239	19,321.49	99.959380	19,314.56	-6.93	0.02
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	1,175,000.000	Local	100.054714	1,175,642.89	99.953090	1,174,448.81	-1,194.08	1.07
Original Face:	1,175,000.000	Base	100.054714	1,175,642.89	99.953090	1,174,448.81	-1,194.08	1.07
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A				2.710000	15 Apr 2021		
	74,045.820	Local	99.997812	74,044.20	100.077490	74,103.20	59.00	0.07
Original Face:	400,000.000	Base	99.997812	74,044.20	100.077490	74,103.20	59.00	0.07
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	800,000.000	Local	101.159816	809,278.53	100.984320	807,874.56	-1,403.97	0.73
Original Face:	800,000.000	Base	101.159816	809,278.53	100.984320	807,874.56	-1,403.97	0.73
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.425006	482,211.28	101.893585	494,183.89	11,972.61	0.45
		Base	99.425006	482,211.28	101.893585	494,183.89	11,972.61	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				2.335500	30 Jun 2021		
	500,000.000	Local	100.272136	501,360.68	100.369292	501,846.46	485.78	0.46
		Base	100.272136	501,360.68	100.369292	501,846.46	485.78	0.46
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3				1.740000	16 Aug 2021		
	153,965.820	Local	99.997415	153,961.84	99.936050	153,867.36	-94.48	0.14
Original Face:	420,000.000	Base	99.997415	153,961.84	99.936050	153,867.36	-94.48	0.14
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3				1.750000	15 Oct 2021		
	1,123,734.340	Local	99.503529	1,118,155.33	99.910060	1,122,723.65	4,568.32	1.02
Original Face:	1,887,000.000	Base	99.503529	1,118,155.33	99.910060	1,122,723.65	4,568.32	1.02
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3				2.120000	18 Apr 2022		
	285,217.890	Local	99.992360	285,196.10	100.102090	285,509.07	312.97	0.26
Original Face:	335,000.000	Base	99.992360	285,196.10	100.102090	285,509.07	312.97	0.26
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3				1.320000	15 Jan 2021		
	8,977.760	Local	99.926485	8,971.16	99.969540	8,975.03	3.87	0.01
Original Face:	500,000.000	Base	99.926485	8,971.16	99.969540	8,975.03	3.87	0.01

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	335,000.000	99.999084	334,996.93	100.065270	335,218.65	221.72	0.30
Original Face:		Base	335,000.000	99.999084	334,996.93	100.065270	335,218.65	221.72	0.30
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.395610	1,004,960.06	101.262799	1,013,640.62	8,680.56	0.92
		Base		100.395610	1,004,960.06	101.262799	1,013,640.62	8,680.56	0.92
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.382329	695,676.30	101.313022	709,191.15	13,514.85	0.64
		Base		99.382329	695,676.30	101.313022	709,191.15	13,514.85	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.042418	500,212.09	100.209519	501,047.60	835.51	0.46
		Base		100.042418	500,212.09	100.209519	501,047.60	835.51	0.46
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.922749	713,459.24	102.125144	714,876.01	1,416.77	0.65
		Base		101.922749	713,459.24	102.125144	714,876.01	1,416.77	0.65
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
		Local	950,000.000	99.741877	947,547.83	100.330354	953,138.36	5,590.53	0.87
		Base		99.741877	947,547.83	100.330354	953,138.36	5,590.53	0.87
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.483640	845,610.94	100.595513	855,061.86	9,450.92	0.78
		Base		99.483640	845,610.94	100.595513	855,061.86	9,450.92	0.78
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					2.200500	10 Jun 2021		
		Local	300,000.000	100.000000	300,000.00	100.027800	300,083.40	83.40	0.27
		Base		100.000000	300,000.00	100.027800	300,083.40	83.40	0.27
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.222020	250,555.05	101.015414	252,538.54	1,983.49	0.23
		Base		100.222020	250,555.05	101.015414	252,538.54	1,983.49	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.160630	10 May 2021		
		Local	2,080,000.000	100.009284	2,080,193.11	100.123684	2,082,572.63	2,379.52	1.89
		Base		100.009284	2,080,193.11	100.123684	2,082,572.63	2,379.52	1.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9				1.900000	23 Oct 2020		
	780,000.000	Local	99.958603	779,677.10	100.086267	780,672.88	995.78	0.71
		Base	99.958603	779,677.10	100.086267	780,672.88	995.78	0.71
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75				2.750000	01 Feb 2023		
	795,000.000	Local	101.810509	809,393.55	101.991442	810,831.96	1,438.41	0.74
		Base	101.810509	809,393.55	101.991442	810,831.96	1,438.41	0.74
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35				2.350000	30 Jan 2022		
	856,000.000	Local	100.784579	862,716.00	100.891101	863,627.82	911.82	0.78
		Base	100.784579	862,716.00	100.891101	863,627.82	911.82	0.78
855244AJ8	STARBUCKS CORP SR UNSECURED 02/21 2.1				2.100000	04 Feb 2021		
	1,000,000.000	Local	100.081918	1,000,819.18	100.249073	1,002,490.73	1,671.55	0.91
		Base	100.081918	1,000,819.18	100.249073	1,002,490.73	1,671.55	0.91
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55				2.550000	18 Aug 2020		
	1,050,000.000	Local	100.416259	1,054,370.72	100.398525	1,054,184.51	-186.21	0.96
		Base	100.416259	1,054,370.72	100.398525	1,054,184.51	-186.21	0.96
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95				1.950000	19 May 2021		
	823,000.000	Local	98.781789	812,974.12	100.207278	824,705.90	11,731.78	0.75
		Base	98.781789	812,974.12	100.207278	824,705.90	11,731.78	0.75
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR				3.502000	02 Aug 2022		
	450,000.000	Local	102.219336	459,987.01	102.278060	460,251.27	264.26	0.42
		Base	102.219336	459,987.01	102.278060	460,251.27	264.26	0.42
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	600,000.000	Local	99.959655	599,757.93	101.902388	611,414.33	11,656.40	0.56
		Base	99.959655	599,757.93	101.902388	611,414.33	11,656.40	0.56
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75				2.750000	12 Mar 2021		
	1,111,000.000	Local	101.014878	1,122,275.30	101.030312	1,122,446.77	171.47	1.02
		Base	101.014878	1,122,275.30	101.030312	1,122,446.77	171.47	1.02
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75				2.750000	01 Mar 2022		
	1,335,000.000	Local	100.155652	1,337,077.96	101.813580	1,359,211.29	22,133.33	1.23
		Base	100.155652	1,337,077.96	101.813580	1,359,211.29	22,133.33	1.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.658424	752,421.10	99.454778	750,883.57	-1,537.53	0.68
		Base		99.658424	752,421.10	99.454778	750,883.57	-1,537.53	0.68
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.993043	344,976.00	99.952900	344,837.51	-138.49	0.31
Original Face:		Base	345,000.000	99.993043	344,976.00	99.952900	344,837.51	-138.49	0.31
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	1,157,789.650	99.344462	1,150,199.90	99.923520	1,156,904.17	6,704.27	1.05
Original Face:		Base	1,645,000.000	99.344462	1,150,199.90	99.923520	1,156,904.17	6,704.27	1.05
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.985413	549,919.77	101.331110	557,321.11	7,401.34	0.51
Original Face:		Base	550,000.000	99.985413	549,919.77	101.331110	557,321.11	7,401.34	0.51
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	98.986082	1,088,846.90	100.267799	1,102,945.79	14,098.89	1.00
		Base		98.986082	1,088,846.90	100.267799	1,102,945.79	14,098.89	1.00
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.259096	501,295.48	100.346119	501,730.60	435.12	0.46
		Base		100.259096	501,295.48	100.346119	501,730.60	435.12	0.46
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					2.070880	15 Oct 2020		
		Local	1,000,000.000	99.942710	999,427.10	99.933701	999,337.01	-90.09	0.91
		Base		99.942710	999,427.10	99.933701	999,337.01	-90.09	0.91
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.909742	504,548.71	101.250913	506,254.57	1,705.86	0.46
		Base		100.909742	504,548.71	101.250913	506,254.57	1,705.86	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.153630	15 Jun 2021		
		Local	500,000.000	100.101822	500,509.11	100.124891	500,624.46	115.35	0.45
		Base		100.101822	500,509.11	100.124891	500,624.46	115.35	0.45
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.157750	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.171000	626,068.75	1,068.75	0.57
		Base		100.000000	625,000.00	100.171000	626,068.75	1,068.75	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				3.240130	04 Mar 2021		
	500,000.000	Local	100.794672	503,973.36	101.228061	506,140.31	2,166.95	0.46
		Base	100.794672	503,973.36	101.228061	506,140.31	2,166.95	0.46
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022		
	1,000,000.000	Local	100.270917	1,002,709.17	100.683663	1,006,836.63	4,127.46	0.91
		Base	100.270917	1,002,709.17	100.683663	1,006,836.63	4,127.46	0.91
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR				2.310880	15 Jan 2021		
	600,000.000	Local	100.000000	600,000.00	100.149447	600,896.68	896.68	0.55
		Base	100.000000	600,000.00	100.149447	600,896.68	896.68	0.55
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.897000	27 May 2022		
	400,000.000	Local	101.065513	404,262.05	101.318436	405,273.74	1,011.69	0.37
		Base	101.065513	404,262.05	101.318436	405,273.74	1,011.69	0.37
US DOLLAR Total								
	108,171,504.640	Local		108,193,505.48		108,712,033.26	518,527.78	98.75
Original Face:	54,348,000.000	Base		108,193,505.48		108,712,033.26	518,527.78	98.75
FIXED INCOME Total								
	108,171,504.640	Base		108,193,505.48		108,712,033.26	518,527.78	98.75
Original Face:	54,348,000.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		109,545,401.680	Base		109,568,740.00		110,087,267.75	518,527.75	100.00
	Original Face:	54,348,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			442,499.850	Local 1.000000	442,499.85	1.000000	442,499.85	0.00	0.04
				Base 1.000000	442,499.85	1.000000	442,499.85	0.00	0.04
US DOLLAR Total									
			442,499.850	Local	442,499.85		442,499.85	0.00	0.04
				Base	442,499.85		442,499.85	0.00	0.04
CASH Total									
			442,499.850	Base	442,499.85		442,499.85	0.00	0.04
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					1.870000	02 Jan 2020		
			13,000,000.000	Local 100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	1.25
				Base 100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	1.25
138994009	CANTOR FITZGERALD REPO REPO					1.870000	16 Jan 2020		
			30,000,000.000	Local 100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.89
				Base 100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.89
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.750000	30 Jan 2020		
			60,000,000.000	Local 100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	5.77
				Base 100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	5.77
912796RT8	TREASURY BILL 01/20 0.00000					2.438000	02 Jan 2020		
			25,000,000.000	Local 99.993228	24,998,306.94	99.993228	24,998,306.94	0.00	2.41
				Base 99.993228	24,998,306.94	99.993228	24,998,306.94	0.00	2.41
912796SV2	TREASURY BILL 06/20 0.00000					1.585000	18 Jun 2020		
			20,000,000.000	Local 99.255931	19,851,186.11	99.255931	19,851,186.11	0.00	1.91
				Base 99.255931	19,851,186.11	99.255931	19,851,186.11	0.00	1.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SZ3	TREASURY BILL 07/20 0.00000				1.925200	16 Jul 2020		
	20,000,000.000	Local	98.946488	19,789,297.56	98.946488	19,789,297.56	0.00	1.90
		Base	98.946488	19,789,297.56	98.946488	19,789,297.56	0.00	1.90
912796TG4	TREASURY BILL 02/20 0.00000				1.601600	20 Feb 2020		
	1,000,000.000	Local	99.777556	997,775.56	99.777556	997,775.56	0.00	0.10
		Base	99.777556	997,775.56	99.777556	997,775.56	0.00	0.10
912796TH2	TREASURY BILL 03/20 0.00000				1.505000	05 Mar 2020		
	25,000,000.000	Local	99.732444	24,933,111.11	99.732444	24,933,111.11	0.00	2.40
		Base	99.732444	24,933,111.11	99.732444	24,933,111.11	0.00	2.40
926NKW009	AMHERST PIERPONT 04/15 VAR				1.700000	02 Jan 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.92
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.92
979QHR003	SOUTH STREET REPO				1.650000	02 Jan 2020		
	173,821,064.140	Local	100.000000	173,821,064.14	100.000000	173,821,064.14	0.00	16.72
		Base	100.000000	173,821,064.14	100.000000	173,821,064.14	0.00	16.72
US DOLLAR Total								
	387,821,064.140	Local		387,390,741.42		387,390,741.42	0.00	37.27
		Base		387,390,741.42		387,390,741.42	0.00	37.27
CASH EQUIVALENT Total								
	387,821,064.140	Base		387,390,741.42		387,390,741.42	0.00	37.27
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	6,895,277.590	Local	101.175903	6,976,359.40	101.585782	7,004,621.66	28,262.26	0.67
Original Face:	20,540,000.000	Base	101.175903	6,976,359.40	101.585782	7,004,621.66	28,262.26	0.67
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.961451	19,992,290.14	102.446023	20,489,204.60	496,914.46	1.97
		Base	99.961451	19,992,290.14	102.446023	20,489,204.60	496,914.46	1.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AGBF1	FEDERAL HOME LOAN BANK BONDS 07/21 2.6				2.600000	16 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.027422	5,001,371.10	1,371.10	0.48
		Base	100.000000	5,000,000.00	100.027422	5,001,371.10	1,371.10	0.48
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.475191	4,973,759.55	-26,240.45	0.48
		Base	100.000000	5,000,000.00	99.475191	4,973,759.55	-26,240.45	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	9,552,632.610	Local	104.754700	10,006,831.66	105.869523	10,113,326.58	106,494.92	0.97
Original Face:	24,487,993.000	Base	104.754700	10,006,831.66	105.869523	10,113,326.58	106,494.92	0.97
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	3,249,322.000	Local	104.662781	3,400,830.77	105.475044	3,427,223.81	26,393.04	0.33
Original Face:	10,000,000.000	Base	104.662781	3,400,830.77	105.475044	3,427,223.81	26,393.04	0.33
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR				2.102630	19 Feb 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.045506	20,009,101.20	9,101.20	1.93
		Base	100.000000	20,000,000.00	100.045506	20,009,101.20	9,101.20	1.93
3132X0NX5	FARMER MAC NOTES 01/22 VAR				2.168630	03 Jan 2022		
	5,000,000.000	Local	100.159460	5,007,972.98	99.878887	4,993,944.35	-14,028.63	0.48
		Base	100.159460	5,007,972.98	99.878887	4,993,944.35	-14,028.63	0.48
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875				2.875000	11 Sep 2020		
	9,300,000.000	Local	99.967482	9,296,975.84	100.726065	9,367,524.05	70,548.21	0.90
		Base	99.967482	9,296,975.84	100.726065	9,367,524.05	70,548.21	0.90
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				2.125130	22 Jan 2021		
	10,000,000.000	Local	99.995764	9,999,576.35	100.360825	10,036,082.50	36,506.15	0.97
		Base	99.995764	9,999,576.35	100.360825	10,036,082.50	36,506.15	0.97
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021		
	5,000,000.000	Local	99.939463	4,996,973.17	102.628542	5,131,427.10	134,453.93	0.49
		Base	99.939463	4,996,973.17	102.628542	5,131,427.10	134,453.93	0.49
3133EK5L6	FEDERAL FARM CREDIT BANK BONDS 11/24 2.09				2.090000	05 Nov 2024		
	10,000,000.000	Local	99.961957	9,996,195.65	100.001897	10,000,189.70	3,994.05	0.96
		Base	99.961957	9,996,195.65	100.001897	10,000,189.70	3,994.05	0.96

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EKAF3	FEDERAL FARM CREDIT BANK BONDS 02/20 2.54					2.540000	12 Feb 2020		
		Local	10,000,000.000	99.997892	9,999,789.20	100.140049	10,014,004.90	14,215.70	0.96
		Base		99.997892	9,999,789.20	100.140049	10,014,004.90	14,215.70	0.96
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					1.660000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.053648	5,002,682.40	2,682.40	0.48
		Base		100.000000	5,000,000.00	100.053648	5,002,682.40	2,682.40	0.48
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.067914	10,006,791.40	6,791.40	0.96
		Base		100.000000	10,000,000.00	100.067914	10,006,791.40	6,791.40	0.96
3134GS3N3	FREDDIE MAC NOTES 08/22 2.75					2.750000	26 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.095128	5,004,756.40	4,756.40	0.48
		Base		100.000000	5,000,000.00	100.095128	5,004,756.40	4,756.40	0.48
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.075438	5,003,771.90	3,771.90	0.48
		Base		100.000000	5,000,000.00	100.075438	5,003,771.90	3,771.90	0.48
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.861524	4,993,076.20	-6,923.80	0.48
		Base		100.000000	5,000,000.00	99.861524	4,993,076.20	-6,923.80	0.48
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.017262	10,001,726.20	1,726.20	0.96
		Base		100.000000	10,000,000.00	100.017262	10,001,726.20	1,726.20	0.96
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002532	10,000,253.20	253.20	0.96
		Base		100.000000	10,000,000.00	100.002532	10,000,253.20	253.20	0.96
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.988679	9,998,867.89	101.625410	10,162,541.00	163,673.11	0.98
		Base		99.988679	9,998,867.89	101.625410	10,162,541.00	163,673.11	0.98
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.951321	15,992,211.38	102.023437	16,323,749.92	331,538.54	1.57
		Base		99.951321	15,992,211.38	102.023437	16,323,749.92	331,538.54	1.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	3,609,563.170	99.764853	3,601,075.38	98.205370	3,544,784.87	-56,290.51	0.34
Original Face:		Base	11,452,445.000	99.764853	3,601,075.38	98.205370	3,544,784.87	-56,290.51	0.34
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	4,558,555.480	100.289825	4,571,767.31	97.427860	4,441,303.05	-130,464.26	0.43
Original Face:		Base	11,058,708.000	100.289825	4,571,767.31	97.427860	4,441,303.05	-130,464.26	0.43
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	6,060,821.510	101.881663	6,174,865.73	100.598750	6,097,110.68	-77,755.05	0.59
Original Face:		Base	38,900,000.000	101.881663	6,174,865.73	100.598750	6,097,110.68	-77,755.05	0.59
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	411,253.550	98.597875	405,487.26	100.132200	411,797.23	6,309.97	0.04
Original Face:		Base	5,000,000.000	98.597875	405,487.26	100.132200	411,797.23	6,309.97	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,263,802.800	99.977292	2,263,288.73	99.498450	2,252,448.70	-10,840.03	0.22
Original Face:		Base	10,000,000.000	99.977292	2,263,288.73	99.498450	2,252,448.70	-10,840.03	0.22
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	1,857,050.000	102.939246	1,911,633.27	100.988910	1,875,414.55	-36,218.72	0.18
Original Face:		Base	10,000,000.000	102.939246	1,911,633.27	100.988910	1,875,414.55	-36,218.72	0.18
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,464,780.040	100.743716	2,483,111.00	99.429110	2,450,708.86	-32,402.14	0.24
Original Face:		Base	12,022,600.000	100.743716	2,483,111.00	99.429110	2,450,708.86	-32,402.14	0.24
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	4,065,921.350	100.369258	4,080,935.08	99.250020	4,035,427.75	-45,507.33	0.39
Original Face:		Base	15,363,692.000	100.369258	4,080,935.08	99.250020	4,035,427.75	-45,507.33	0.39
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	6,080,630.880	101.394035	6,165,397.00	99.572900	6,054,660.51	-110,736.49	0.58
Original Face:		Base	24,000,000.000	101.394035	6,165,397.00	99.572900	6,054,660.51	-110,736.49	0.58
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	1,019,266.400	100.340608	1,022,738.10	100.285460	1,022,176.00	-562.10	0.10
Original Face:		Base	10,000,000.000	100.340608	1,022,738.10	100.285460	1,022,176.00	-562.10	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	3,253,620.620	100.764564	3,278,496.64	99.742950	3,245,257.19	-33,239.45	0.31
Original Face:		Base	29,723,368.000	100.764564	3,278,496.64	99.742950	3,245,257.19	-33,239.45	0.31
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,144,697.440	101.665458	1,163,761.90	99.109600	1,134,505.05	-29,256.85	0.11
Original Face:		Base	9,815,000.000	101.665458	1,163,761.90	99.109600	1,134,505.05	-29,256.85	0.11
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,580,336.440	100.064755	1,581,359.78	99.692720	1,575,480.38	-5,879.40	0.15
Original Face:		Base	4,690,000.000	100.064755	1,581,359.78	99.692720	1,575,480.38	-5,879.40	0.15
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	6,579,566.400	101.787171	6,697,154.47	100.960150	6,642,740.11	-54,414.36	0.64
Original Face:		Base	10,000,000.000	101.787171	6,697,154.47	100.960150	6,642,740.11	-54,414.36	0.64
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	10,142,760.730	99.893341	10,131,942.52	101.144100	10,258,804.06	126,861.54	0.99
Original Face:		Base	14,712,277.000	99.893341	10,131,942.52	101.144100	10,258,804.06	126,861.54	0.99
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	947,616.600	101.740231	964,107.32	100.862370	955,788.56	-8,318.76	0.09
Original Face:		Base	10,000,000.000	101.740231	964,107.32	100.862370	955,788.56	-8,318.76	0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	1,016,875.820	109.192193	1,110,349.01	111.106050	1,129,810.56	19,461.55	0.11
Original Face:		Base	12,777,000.000	109.192193	1,110,349.01	111.106050	1,129,810.56	19,461.55	0.11
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	312,094.600	105.886359	330,465.61	113.034770	352,775.41	22,309.80	0.03
Original Face:		Base	10,000,000.000	105.886359	330,465.61	113.034770	352,775.41	22,309.80	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	330,750.550	104.229139	344,738.45	106.636250	352,699.98	7,961.53	0.03
Original Face:		Base	5,000,000.000	104.229139	344,738.45	106.636250	352,699.98	7,961.53	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	376,469.920	102.675621	386,542.83	102.223980	384,842.54	-1,700.29	0.04
Original Face:		Base	16,000,000.000	102.675621	386,542.83	102.223980	384,842.54	-1,700.29	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	225,028.300	105.107424	236,521.45	106.379330	239,383.60	2,862.15	0.02
Original Face:		Base	5,000,000.000	105.107424	236,521.45	106.379330	239,383.60	2,862.15	0.02
31422BDM9	FARMER MAC NOTES 06/20 2.6					2.600000	30 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.363260	10,036,326.00	36,326.00	0.97
		Base		100.000000	10,000,000.00	100.363260	10,036,326.00	36,326.00	0.97
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	1,086,116.170	102.759186	1,116,084.13	103.074039	1,119,503.80	3,419.67	0.11
Original Face:		Base	9,875,825.000	102.759186	1,116,084.13	103.074039	1,119,503.80	3,419.67	0.11
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	2,741,937.100	99.942196	2,740,352.14	102.834473	2,819,656.57	79,304.43	0.27
Original Face:		Base	5,000,000.000	99.942196	2,740,352.14	102.834473	2,819,656.57	79,304.43	0.27
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	3,366,181.400	101.001916	3,399,907.71	99.725920	3,356,955.37	-42,952.34	0.32
Original Face:		Base	10,000,000.000	101.001916	3,399,907.71	99.725920	3,356,955.37	-42,952.34	0.32
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	654,813.140	99.685597	652,754.39	99.753290	653,197.65	443.26	0.06
Original Face:		Base	2,000,000.000	99.685597	652,754.39	99.753290	653,197.65	443.26	0.06
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	3,246,451.950	100.128661	3,250,628.86	100.282560	3,255,625.12	4,996.26	0.31
Original Face:		Base	5,000,000.000	100.128661	3,250,628.86	100.282560	3,255,625.12	4,996.26	0.31
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	66,960.900	101.475816	67,949.12	99.881240	66,881.38	-1,067.74	0.01
Original Face:		Base	10,000,000.000	101.475816	67,949.12	99.881240	66,881.38	-1,067.74	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,707,196.200	95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.35
Original Face:		Base	10,000,000.000	95.418682	3,537,357.76	97.283830	3,606,502.45	69,144.69	0.35
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,893,292.800	94.408478	6,507,852.79	97.553140	6,724,623.58	216,770.79	0.65
Original Face:		Base	10,000,000.000	94.408478	6,507,852.79	97.553140	6,724,623.58	216,770.79	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
		Local	10,540,767.920	100.000000	10,540,767.92	100.281250	10,570,413.83	29,645.91	1.02
Original Face:		Base	11,635,033.000	100.000000	10,540,767.92	100.281250	10,570,413.83	29,645.91	1.02
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,522,351.800	97.713664	4,418,955.63	100.023320	4,523,406.41	104,450.78	0.44
Original Face:		Base	5,000,000.000	97.713664	4,418,955.63	100.023320	4,523,406.41	104,450.78	0.44
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,513,013.500	100.832441	3,542,257.25	103.547700	3,637,644.68	95,387.43	0.35
Original Face:		Base	10,000,000.000	100.832441	3,542,257.25	103.547700	3,637,644.68	95,387.43	0.35
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	3,658,843.900	100.229639	3,667,246.04	103.569720	3,789,454.38	122,208.34	0.36
Original Face:		Base	10,000,000.000	100.229639	3,667,246.04	103.569720	3,789,454.38	122,208.34	0.36
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,612,484.200	95.818798	3,461,438.94	97.677870	3,528,597.62	67,158.68	0.34
Original Face:		Base	4,000,000.000	95.818798	3,461,438.94	97.677870	3,528,597.62	67,158.68	0.34
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,566,937.850	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.43
Original Face:		Base	5,000,000.000	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.43
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	3,138,398.350	98.904894	3,104,029.57	99.662780	3,127,815.04	23,785.47	0.30
Original Face:		Base	5,000,000.000	98.904894	3,104,029.57	99.662780	3,127,815.04	23,785.47	0.30
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	7,217,913.800	99.899269	7,210,643.14	99.750080	7,199,874.79	-10,768.35	0.69
Original Face:		Base	10,000,000.000	99.899269	7,210,643.14	99.750080	7,199,874.79	-10,768.35	0.69
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
		Local	3,510,334.950	99.222767	3,483,051.46	100.132670	3,514,992.11	31,940.65	0.34
Original Face:		Base	5,000,000.000	99.222767	3,483,051.46	100.132670	3,514,992.11	31,940.65	0.34
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	3,714,782.900	99.257301	3,687,193.24	100.889130	3,747,812.15	60,618.91	0.36
Original Face:		Base	5,000,000.000	99.257301	3,687,193.24	100.889130	3,747,812.15	60,618.91	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	2,885,711.850	100.069242	2,887,709.98	101.403948	2,926,225.74	38,515.76	0.28
Original Face:		Base	5,000,000.000	100.069242	2,887,709.98	101.403948	2,926,225.74	38,515.76	0.28
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	4,259,453.100	99.607958	4,242,754.26	102.723120	4,375,443.12	132,688.86	0.42
Original Face:		Base	5,000,000.000	99.607958	4,242,754.26	102.723120	4,375,443.12	132,688.86	0.42
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	6,109,087.110	99.866215	6,100,914.09	100.229150	6,123,086.08	22,171.99	0.59
Original Face:		Base	9,953,662.330	99.866215	6,100,914.09	100.229150	6,123,086.08	22,171.99	0.59
6903534B0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	104.039639	7,282,774.76	105.328000	7,372,960.00	90,185.24	0.71
		Base		104.039639	7,282,774.76	105.328000	7,372,960.00	90,185.24	0.71
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	0.000	0.000000	84,915.60	0.000000	0.00	-84,915.60	0.00
		Base		0.000000	84,915.60	0.000000	0.00	-84,915.60	0.00
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.538721	1,739,319.87	100.404250	1,736,993.53	-2,326.34	0.17
		Base		100.538721	1,739,319.87	100.404250	1,736,993.53	-2,326.34	0.17
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.980973	19,996,194.55	100.343238	20,068,647.60	72,453.05	1.93
		Base		99.980973	19,996,194.55	100.343238	20,068,647.60	72,453.05	1.93
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	65,000,000.000	99.924998	64,951,249.01	100.640625	65,416,406.25	465,157.24	6.29
		Base		99.924998	64,951,249.01	100.640625	65,416,406.25	465,157.24	6.29
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	55,000,000.000	99.938847	54,966,365.78	100.804688	55,442,578.40	476,212.62	5.33
		Base		99.938847	54,966,365.78	100.804688	55,442,578.40	476,212.62	5.33
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	15,000,000.000	100.043609	15,006,541.32	100.996094	15,149,414.10	142,872.78	1.46
		Base		100.043609	15,006,541.32	100.996094	15,149,414.10	142,872.78	1.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	10,000,000.000	100.018299	10,001,829.86	100.988281	10,098,828.10	96,998.24	0.97
		Base		100.018299	10,001,829.86	100.988281	10,098,828.10	96,998.24	0.97
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	25,000,000.000	99.995618	24,998,904.48	100.917969	25,229,492.25	230,587.77	2.43
		Base		99.995618	24,998,904.48	100.917969	25,229,492.25	230,587.77	2.43
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		Local	10,000,000.000	100.034553	10,003,455.32	100.976562	10,097,656.20	94,200.88	0.97
		Base		100.034553	10,003,455.32	100.976562	10,097,656.20	94,200.88	0.97
912828MF4	TSY INFL IX N/B 01/20 1.375					1.375000	15 Jan 2020		
		Local	11,899,700.000	99.980062	11,897,327.42	100.000578	11,899,768.78	2,441.36	1.14
Original Face:		Base	10,000,000.000	99.980062	11,897,327.42	100.000578	11,899,768.78	2,441.36	1.14
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.48
		Base		99.788428	4,989,421.42	99.414062	4,970,703.10	-18,718.32	0.48
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828VP2	US TREASURY N/B 07/20 2					2.000000	31 Jul 2020		
		Local	10,000,000.000	99.981733	9,998,173.26	100.207031	10,020,703.10	22,529.84	0.96
		Base		99.981733	9,998,173.26	100.207031	10,020,703.10	22,529.84	0.96
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	25,000,000.000	99.940997	24,985,249.34	100.421875	25,105,468.75	120,219.41	2.42
		Base		99.940997	24,985,249.34	100.421875	25,105,468.75	120,219.41	2.42
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		Local	40,000,000.000	100.343022	40,137,208.95	100.566406	40,226,562.40	89,353.45	3.87
		Base		100.343022	40,137,208.95	100.566406	40,226,562.40	89,353.45	3.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		646,941,425.690	Local		647,573,179.84		651,536,312.95	3,963,133.11	62.69
	Original Face:	493,007,603.330	Base		647,573,179.84		651,536,312.95	3,963,133.11	62.69
FIXED INCOME Total									
		646,941,425.690	Base		647,573,179.84		651,536,312.95	3,963,133.11	62.69
	Original Face:	493,007,603.330							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,035,204,989.680	Base		1,035,406,421.11		1,039,369,554.22	3,963,133.11	100.00
	Original Face:	493,007,603.330							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			8,147.850	Local	1.000000	8,147.85	1.000000	8,147.85	0.00	0.00
				Base	1.000000	8,147.85	1.000000	8,147.85	0.00	0.00
US DOLLAR Total										
			8,147.850	Local		8,147.85		8,147.85	0.00	0.00
				Base		8,147.85		8,147.85	0.00	0.00
CASH Total										
			8,147.850	Base		8,147.85		8,147.85	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
03785DB62	APPLE INC						1.650000	06 Feb 2020		
			20,000,000.000	Local	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	1.17
				Base	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	1.17
03785DBS4	APPLE INC						1.620000	26 Feb 2020		
			10,000,000.000	Local	99.748000	9,974,800.00	99.748000	9,974,800.00	0.00	0.59
				Base	99.748000	9,974,800.00	99.748000	9,974,800.00	0.00	0.59
03785DLW4	APPLE INC						1.680000	30 Nov 2020		
			10,000,000.000	Local	98.441333	9,844,133.33	98.441333	9,844,133.33	0.00	0.58
				Base	98.441333	9,844,133.33	98.441333	9,844,133.33	0.00	0.58
04821TA62	ATLANTIC ASSET SECUR						1.820000	06 Jan 2020		
			13,000,000.000	Local	99.974722	12,996,713.89	99.974722	12,996,713.89	0.00	0.76
				Base	99.974722	12,996,713.89	99.974722	12,996,713.89	0.00	0.76
04821TAH8	ATLANTIC ASSET SECUR						2.000000	17 Jan 2020		
			10,000,000.000	Local	99.911111	9,991,111.11	99.911111	9,991,111.11	0.00	0.59
				Base	99.911111	9,991,111.11	99.911111	9,991,111.11	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821TBS3	ATLANTIC ASSET SECUR				1.860000	26 Feb 2020		
	8,722,000.000	Local	99.710667	8,696,764.35	99.710667	8,696,764.35	0.00	0.51
		Base	99.710667	8,696,764.35	99.710667	8,696,764.35	0.00	0.51
06367BAU3	BANK OF MONTREAL-				1.860000	02 Mar 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
06370R4H9	BANK OF MONTREAL-				2.080000	02 Jan 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
06370R5L9	BANK OF MONTREAL-				1.940000	10 Jan 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
07644AAD6	BEDFORD ROW FDG CORP				1.810000	13 Jan 2020		
	3,000,000.000	Local	99.939667	2,998,190.00	99.939667	2,998,190.00	0.00	0.18
		Base	99.939667	2,998,190.00	99.939667	2,998,190.00	0.00	0.18
07644AAD6	BEDFORD ROW FDG CORP				2.090000	13 Jan 2020		
	3,330,000.000	Local	99.930333	3,327,680.10	99.930333	3,327,680.10	0.00	0.20
		Base	99.930333	3,327,680.10	99.930333	3,327,680.10	0.00	0.20
07644AAM6	BEDFORD ROW FDG CORP				2.160000	21 Jan 2020		
	10,000,000.000	Local	99.880000	9,988,000.00	99.880000	9,988,000.00	0.00	0.59
		Base	99.880000	9,988,000.00	99.880000	9,988,000.00	0.00	0.59
07644CFT2	BEDFORD ROW FDG CORP				1.847130	03 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
07644DJJ8	BEDFORD ROW FDG CORP				1.857130	03 Feb 2020		
	23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.35
		Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.35
09702LBK0	BOEING COMPANY				2.150000	19 Feb 2020		
	12,000,000.000	Local	99.707361	11,964,883.33	99.707361	11,964,883.33	0.00	0.70
		Base	99.707361	11,964,883.33	99.707361	11,964,883.33	0.00	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
1247P2C28	CAFCO LLC				1.840000	02 Mar 2020		
	10,000,000.000	Local	99.688222	9,968,822.22	99.688222	9,968,822.22	0.00	0.59
		Base	99.688222	9,968,822.22	99.688222	9,968,822.22	0.00	0.59
13738JBD1	CAN AST + CAN LTD JT				1.870000	13 Feb 2020		
	15,000,000.000	Local	99.776639	14,966,495.83	99.776639	14,966,495.83	0.00	0.88
		Base	99.776639	14,966,495.83	99.776639	14,966,495.83	0.00	0.88
13738JCW8	CAN AST + CAN LTD JT				1.880000	30 Mar 2020		
	20,000,000.000	Local	99.535222	19,907,044.45	99.535222	19,907,044.45	0.00	1.17
		Base	99.535222	19,907,044.45	99.535222	19,907,044.45	0.00	1.17
15060XA85	CEDAR SPRING CPTL CO				2.090000	08 Jan 2020		
	10,000,000.000	Local	99.959361	9,995,936.11	99.959361	9,995,936.11	0.00	0.59
		Base	99.959361	9,995,936.11	99.959361	9,995,936.11	0.00	0.59
15060XAH5	CEDAR SPRING CPTL CO				1.860000	17 Jan 2020		
	20,000,000.000	Local	99.917333	19,983,466.67	99.917333	19,983,466.67	0.00	1.18
		Base	99.917333	19,983,466.67	99.917333	19,983,466.67	0.00	1.18
15060XAQ5	CEDAR SPRING CPTL CO				1.770000	24 Jan 2020		
	20,000,000.000	Local	99.886917	19,977,383.33	99.886917	19,977,383.33	0.00	1.17
		Base	99.886917	19,977,383.33	99.886917	19,977,383.33	0.00	1.17
15963TAE9	CHARIOT FNDG LLC				1.780000	14 Jan 2020		
	15,000,000.000	Local	99.935722	14,990,358.33	99.935722	14,990,358.33	0.00	0.88
		Base	99.935722	14,990,358.33	99.935722	14,990,358.33	0.00	0.88
15963TBA6	CHARIOT FNDG LLC				1.840000	10 Feb 2020		
	10,000,000.000	Local	99.795556	9,979,555.55	99.795556	9,979,555.55	0.00	0.59
		Base	99.795556	9,979,555.55	99.795556	9,979,555.55	0.00	0.59
16677JAV8	CHEVRON CORP				1.950000	29 Jan 2020		
	10,000,000.000	Local	99.848333	9,984,833.33	99.848333	9,984,833.33	0.00	0.59
		Base	99.848333	9,984,833.33	99.848333	9,984,833.33	0.00	0.59
16677JB47	CHEVRON CORP				1.610000	04 Feb 2020		
	18,000,000.000	Local	99.847944	17,972,630.00	99.847944	17,972,630.00	0.00	1.06
		Base	99.847944	17,972,630.00	99.847944	17,972,630.00	0.00	1.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17177LC51	CIESCO LLC				1.840000	05 Mar 2020		
	19,750,000.000	Local	99.672889	19,685,395.55	99.672889	19,685,395.55	0.00	1.16
		Base	99.672889	19,685,395.55	99.672889	19,685,395.55	0.00	1.16
19121AAU5	COCA-COLA COMPANY				1.650000	28 Jan 2020		
	10,000,000.000	Local	99.876250	9,987,625.00	99.876250	9,987,625.00	0.00	0.59
		Base	99.876250	9,987,625.00	99.876250	9,987,625.00	0.00	0.59
19121ABM2	COCA-COLA COMPANY				1.780000	21 Feb 2020		
	20,000,000.000	Local	99.747833	19,949,566.66	99.747833	19,949,566.66	0.00	1.17
		Base	99.747833	19,949,566.66	99.747833	19,949,566.66	0.00	1.17
19121ACT6	COCA-COLA COMPANY				1.690000	27 Mar 2020		
	10,000,000.000	Local	99.596278	9,959,627.77	99.596278	9,959,627.77	0.00	0.59
		Base	99.596278	9,959,627.77	99.596278	9,959,627.77	0.00	0.59
19121ACT6	COCA-COLA COMPANY				1.930000	27 Mar 2020		
	10,000,000.000	Local	99.538944	9,953,894.44	99.538944	9,953,894.44	0.00	0.59
		Base	99.538944	9,953,894.44	99.538944	9,953,894.44	0.00	0.59
2063C0A36	CONCORD MIN CPTL CO				2.110000	03 Jan 2020		
	20,000,000.000	Local	99.988278	19,997,655.56	99.988278	19,997,655.56	0.00	1.18
		Base	99.988278	19,997,655.56	99.988278	19,997,655.56	0.00	1.18
2063C0AN2	CONCORD MIN CPTL CO				1.850000	22 Jan 2020		
	10,000,000.000	Local	99.892083	9,989,208.33	99.892083	9,989,208.33	0.00	0.59
		Base	99.892083	9,989,208.33	99.892083	9,989,208.33	0.00	0.59
2063C0AN2	CONCORD MIN CPTL CO				1.870000	22 Jan 2020		
	10,000,000.000	Local	99.890917	9,989,091.67	99.890917	9,989,091.67	0.00	0.59
		Base	99.890917	9,989,091.67	99.890917	9,989,091.67	0.00	0.59
2063C0C91	CONCORD MIN CPTL CO				1.900000	09 Mar 2020		
	10,000,000.000	Local	99.641111	9,964,111.11	99.641111	9,964,111.11	0.00	0.59
		Base	99.641111	9,964,111.11	99.641111	9,964,111.11	0.00	0.59
22599G006	CREDIT AGRICOLE REPO REPO				1.500000	02 Jan 2020		
	4,072,247.510	Local	100.000000	4,072,247.51	100.000000	4,072,247.51	0.00	0.24
		Base	100.000000	4,072,247.51	100.000000	4,072,247.51	0.00	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K0A88	CROWN POINT CAP CO.				1.830000	08 Jan 2020		
	10,000,000.000	Local	99.964417	9,996,441.67	99.964417	9,996,441.67	0.00	0.59
		Base	99.964417	9,996,441.67	99.964417	9,996,441.67	0.00	0.59
2284K0A88	CROWN POINT CAP CO.				2.030000	08 Jan 2020		
	15,000,000.000	Local	99.960528	14,994,079.17	99.960528	14,994,079.17	0.00	0.88
		Base	99.960528	14,994,079.17	99.960528	14,994,079.17	0.00	0.88
2284K2CK5	CROWN POINT CAP CO.				1.973630	01 Jun 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
2546R2AX4	WALT DISNEY CO				1.970000	31 Jan 2020		
	14,000,000.000	Local	99.835833	13,977,016.67	99.835833	13,977,016.67	0.00	0.82
		Base	99.835833	13,977,016.67	99.835833	13,977,016.67	0.00	0.82
2546R2BT2	WALT DISNEY CO				1.700000	27 Feb 2020		
	8,000,000.000	Local	99.730833	7,978,466.67	99.730833	7,978,466.67	0.00	0.47
		Base	99.730833	7,978,466.67	99.730833	7,978,466.67	0.00	0.47
2546R2CS3	WALT DISNEY CO				1.930000	26 Mar 2020		
	10,000,000.000	Local	99.544306	9,954,430.56	99.544306	9,954,430.56	0.00	0.59
		Base	99.544306	9,954,430.56	99.544306	9,954,430.56	0.00	0.59
30229ACX5	EXXON MOBIL CORP				1.690000	31 Mar 2020		
	20,000,000.000	Local	99.577500	19,915,500.00	99.577500	19,915,500.00	0.00	1.17
		Base	99.577500	19,915,500.00	99.577500	19,915,500.00	0.00	1.17
30229AD63	EXXON MOBIL CORP				1.700000	06 Apr 2020		
	20,000,000.000	Local	99.546667	19,909,333.33	99.546667	19,909,333.33	0.00	1.17
		Base	99.546667	19,909,333.33	99.546667	19,909,333.33	0.00	1.17
30601YE50	FAIRWAY FINANCE CORP				1.708500	01 Apr 2020		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.47
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.47
37737PAV8	GLAXOSMITHKLINE LLC				1.730000	29 Jan 2020		
	10,000,000.000	Local	99.865445	9,986,544.45	99.865445	9,986,544.45	0.00	0.59
		Base	99.865445	9,986,544.45	99.865445	9,986,544.45	0.00	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37737PB62	GLAXOSMITHKLINE LLC				1.800000	06 Feb 2020		
	12,250,000.000	Local	99.820000	12,227,950.00	99.820000	12,227,950.00	0.00	0.72
		Base	99.820000	12,227,950.00	99.820000	12,227,950.00	0.00	0.72
37829ABE7	GLENCOVE FDG DAC/LLC				1.724000	15 Jan 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.47
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.47
37829ACG1	GLENCOVE FDG DAC/LLC				1.942000	22 May 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
38346LA97	GOTHAM FDG CORP				1.790000	09 Jan 2020		
	10,000,000.000	Local	99.960222	9,996,022.22	99.960222	9,996,022.22	0.00	0.59
		Base	99.960222	9,996,022.22	99.960222	9,996,022.22	0.00	0.59
38346LAP1	GOTHAM FDG CORP				1.870000	23 Jan 2020		
	20,000,000.000	Local	99.885722	19,977,144.45	99.885722	19,977,144.45	0.00	1.17
		Base	99.885722	19,977,144.45	99.885722	19,977,144.45	0.00	1.17
38346LBR6	GOTHAM FDG CORP				1.850000	25 Feb 2020		
	20,000,000.000	Local	99.717361	19,943,472.22	99.717361	19,943,472.22	0.00	1.17
		Base	99.717361	19,943,472.22	99.717361	19,943,472.22	0.00	1.17
40588LA25	HALKIN FINANCE LLC USC				1.780000	02 Jan 2020		
	10,000,000.000	Local	99.995056	9,999,505.56	99.995056	9,999,505.56	0.00	0.59
		Base	99.995056	9,999,505.56	99.995056	9,999,505.56	0.00	0.59
40588LA25	HALKIN FINANCE LLC USC				2.120000	02 Jan 2020		
	10,000,000.000	Local	99.994111	9,999,411.11	99.994111	9,999,411.11	0.00	0.59
		Base	99.994111	9,999,411.11	99.994111	9,999,411.11	0.00	0.59
40588LAW9	HALKIN FINANCE LLC USC				1.950000	30 Jan 2020		
	20,000,000.000	Local	99.842917	19,968,583.33	99.842917	19,968,583.33	0.00	1.17
		Base	99.842917	19,968,583.33	99.842917	19,968,583.33	0.00	1.17
40588LCG2	HALKIN FINANCE LLC USC				1.900000	16 Mar 2020		
	10,000,000.000	Local	99.604167	9,960,416.66	99.604167	9,960,416.66	0.00	0.59
		Base	99.604167	9,960,416.66	99.604167	9,960,416.66	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PA32	INSTITUTIONAL SECURED				1.780000	03 Jan 2020		
	25,000,000.000	Local	99.990111	24,997,527.78	99.990111	24,997,527.78	0.00	1.47
		Base	99.990111	24,997,527.78	99.990111	24,997,527.78	0.00	1.47
45779PAD0	INSTITUTIONAL SECURED				1.900000	13 Jan 2020		
	25,000,000.000	Local	99.936667	24,984,166.67	99.936667	24,984,166.67	0.00	1.47
		Base	99.936667	24,984,166.67	99.936667	24,984,166.67	0.00	1.47
4820P2A96	JUPITER SECT CO LLC				1.990000	09 Jan 2020		
	10,000,000.000	Local	99.955778	9,995,577.78	99.955778	9,995,577.78	0.00	0.59
		Base	99.955778	9,995,577.78	99.955778	9,995,577.78	0.00	0.59
48802TQ81	KELLS FDG LLC				1.900000	16 Jan 2020		
	10,000,000.000	Local	99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
		Base	99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
48802TR49	KELLS FDG LLC				1.900000	04 Feb 2020		
	10,000,000.000	Local	99.820556	9,982,055.56	99.820556	9,982,055.56	0.00	0.59
		Base	99.820556	9,982,055.56	99.820556	9,982,055.56	0.00	0.59
48803MPQ6	KELLS FDG LLC				2.050000	02 Apr 2020		
	10,000,000.000	Local	99.476111	9,947,611.11	99.476111	9,947,611.11	0.00	0.59
		Base	99.476111	9,947,611.11	99.476111	9,947,611.11	0.00	0.59
48803MPU7	KELLS FDG LLC				1.920000	29 Jan 2020		
	10,000,000.000	Local	99.850667	9,985,066.67	99.850667	9,985,066.67	0.00	0.59
		Base	99.850667	9,985,066.67	99.850667	9,985,066.67	0.00	0.59
48803TLZ5	KELLS FDG LLC				2.030000	10 Feb 2020		
	10,000,000.000	Local	99.774444	9,977,444.44	99.774444	9,977,444.44	0.00	0.59
		Base	99.774444	9,977,444.44	99.774444	9,977,444.44	0.00	0.59
52952LA69	LEXINGTN PKR CAP CO LL				2.000000	06 Jan 2020		
	20,000,000.000	Local	99.972222	19,994,444.44	99.972222	19,994,444.44	0.00	1.18
		Base	99.972222	19,994,444.44	99.972222	19,994,444.44	0.00	1.18
52952LAA0	LEXINGTN PKR CAP CO LL				1.950000	10 Jan 2020		
	10,000,000.000	Local	99.951250	9,995,125.00	99.951250	9,995,125.00	0.00	0.59
		Base	99.951250	9,995,125.00	99.951250	9,995,125.00	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52952LAF9	LEXINGTN PKR CAP CO LL				1.850000	15 Jan 2020		
	20,000,000.000	Local	99.928056	19,985,611.11	99.928056	19,985,611.11	0.00	1.18
		Base	99.928056	19,985,611.11	99.928056	19,985,611.11	0.00	1.18
53127TBU6	LIBERTY FUNDING LLC				1.820000	28 Feb 2020		
	5,700,000.000	Local	99.706778	5,683,286.34	99.706778	5,683,286.34	0.00	0.33
		Base	99.706778	5,683,286.34	99.706778	5,683,286.34	0.00	0.33
56274LA87	MANHATTAN ASSET FDG.				1.830000	08 Jan 2020		
	20,000,000.000	Local	99.964417	19,992,883.33	99.964417	19,992,883.33	0.00	1.18
		Base	99.964417	19,992,883.33	99.964417	19,992,883.33	0.00	1.18
56274LB37	MANHATTAN ASSET FDG.				1.810000	03 Feb 2020		
	10,000,000.000	Local	99.834083	9,983,408.33	99.834083	9,983,408.33	0.00	0.59
		Base	99.834083	9,983,408.33	99.834083	9,983,408.33	0.00	0.59
56274LB60	MANHATTAN ASSET FDG.				1.800000	06 Feb 2020		
	20,000,000.000	Local	99.820000	19,964,000.00	99.820000	19,964,000.00	0.00	1.17
		Base	99.820000	19,964,000.00	99.820000	19,964,000.00	0.00	1.17
59087ABK4	MET-LIFE FNDG INC				2.000000	19 Feb 2020		
	10,000,000.000	Local	99.727778	9,972,777.78	99.727778	9,972,777.78	0.00	0.59
		Base	99.727778	9,972,777.78	99.727778	9,972,777.78	0.00	0.59
63763PAX7	NATIONAL SECS CLEARING				1.710000	31 Jan 2020		
	15,000,000.000	Local	99.857500	14,978,625.00	99.857500	14,978,625.00	0.00	0.88
		Base	99.857500	14,978,625.00	99.857500	14,978,625.00	0.00	0.88
63763PBD0	NATIONAL SECS CLEARING				1.700000	13 Feb 2020		
	15,000,000.000	Local	99.796944	14,969,541.66	99.796944	14,969,541.66	0.00	0.88
		Base	99.796944	14,969,541.66	99.796944	14,969,541.66	0.00	0.88
63763PBL2	NATIONAL SECS CLEARING				1.770000	20 Feb 2020		
	20,000,000.000	Local	99.754167	19,950,833.33	99.754167	19,950,833.33	0.00	1.17
		Base	99.754167	19,950,833.33	99.754167	19,950,833.33	0.00	1.17
64105RAA8	NESTLE FIN FRANCE S.				1.990000	10 Jan 2020		
	10,000,000.000	Local	99.950250	9,995,025.00	99.950250	9,995,025.00	0.00	0.59
		Base	99.950250	9,995,025.00	99.950250	9,995,025.00	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951WC51	NEW YORK LFE CAP COR				1.650000	05 Mar 2020		
	9,153,000.000	Local	99.706667	9,126,151.20	99.706667	9,126,151.20	0.00	0.54
		Base	99.706667	9,126,151.20	99.706667	9,126,151.20	0.00	0.54
66844CA61	NORTHWESTERN UNIVERS				1.600000	06 Jan 2020		
	20,000,000.000	Local	99.977778	19,995,555.55	99.977778	19,995,555.55	0.00	1.18
		Base	99.977778	19,995,555.55	99.977778	19,995,555.55	0.00	1.18
66844CBR4	NORTHWESTERN UNIVERS				1.710000	25 Feb 2020		
	20,000,000.000	Local	99.738750	19,947,750.00	99.738750	19,947,750.00	0.00	1.17
		Base	99.738750	19,947,750.00	99.738750	19,947,750.00	0.00	1.17
67983TAT3	OLD LINE FUNDING LLC				1.950000	27 Jan 2020		
	10,000,000.000	Local	99.859167	9,985,916.67	99.859167	9,985,916.67	0.00	0.59
		Base	99.859167	9,985,916.67	99.859167	9,985,916.67	0.00	0.59
67983TBA3	OLD LINE FUNDING LLC				1.840000	10 Feb 2020		
	25,000,000.000	Local	99.795556	24,948,888.89	99.795556	24,948,888.89	0.00	1.47
		Base	99.795556	24,948,888.89	99.795556	24,948,888.89	0.00	1.47
67983TC46	OLD LINE FUNDING LLC				1.830000	04 Mar 2020		
	10,000,000.000	Local	99.679750	9,967,975.00	99.679750	9,967,975.00	0.00	0.59
		Base	99.679750	9,967,975.00	99.679750	9,967,975.00	0.00	0.59
67983TE44	OLD LINE FUNDING LLC				1.850000	04 May 2020		
	10,000,000.000	Local	99.362778	9,936,277.78	99.362778	9,936,277.78	0.00	0.58
		Base	99.362778	9,936,277.78	99.362778	9,936,277.78	0.00	0.58
71708EB46	PFIZER INC				2.020000	04 Feb 2020		
	20,000,000.000	Local	99.809222	19,961,844.44	99.809222	19,961,844.44	0.00	1.17
		Base	99.809222	19,961,844.44	99.809222	19,961,844.44	0.00	1.17
71708EBD6	PFIZER INC				2.020000	13 Feb 2020		
	10,000,000.000	Local	99.758722	9,975,872.22	99.758722	9,975,872.22	0.00	0.59
		Base	99.758722	9,975,872.22	99.758722	9,975,872.22	0.00	0.59
71708EC37	PFIZER INC				1.810000	03 Mar 2020		
	20,000,000.000	Local	99.688278	19,937,655.56	99.688278	19,937,655.56	0.00	1.17
		Base	99.688278	19,937,655.56	99.688278	19,937,655.56	0.00	1.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009ACH5	ROYAL BK OF CANADA				1.940000	17 Mar 2020		
	10,000,000.000	Local	99.590444	9,959,044.44	99.590444	9,959,044.44	0.00	0.59
		Base	99.590444	9,959,044.44	99.590444	9,959,044.44	0.00	0.59
78009ACP7	ROYAL BK OF CANADA				1.950000	23 Mar 2020		
	20,000,000.000	Local	99.555833	19,911,166.66	99.555833	19,911,166.66	0.00	1.17
		Base	99.555833	19,911,166.66	99.555833	19,911,166.66	0.00	1.17
82124LBD3	SHEFFIELD RECEIVABLE				1.850000	13 Feb 2020		
	15,000,000.000	Local	99.779028	14,966,854.16	99.779028	14,966,854.16	0.00	0.88
		Base	99.779028	14,966,854.16	99.779028	14,966,854.16	0.00	0.88
82124LBM3	SHEFFIELD RECEIVABLE				1.860000	21 Feb 2020		
	15,000,000.000	Local	99.736500	14,960,475.00	99.736500	14,960,475.00	0.00	0.88
		Base	99.736500	14,960,475.00	99.736500	14,960,475.00	0.00	0.88
82124LC26	SHEFFIELD RECEIVABLE				1.870000	02 Mar 2020		
	20,000,000.000	Local	99.683139	19,936,627.78	99.683139	19,936,627.78	0.00	1.17
		Base	99.683139	19,936,627.78	99.683139	19,936,627.78	0.00	1.17
8225X2F17	SHELL INTNL FNC B.V				2.010000	01 Jun 2020		
	10,000,000.000	Local	99.151333	9,915,133.33	99.151333	9,915,133.33	0.00	0.58
		Base	99.151333	9,915,133.33	99.151333	9,915,133.33	0.00	0.58
8225X2FR0	SHELL INTNL FNC B.V				1.740000	25 Jun 2020		
	4,000,000.000	Local	99.149334	3,965,973.34	99.149334	3,965,973.34	0.00	0.23
		Base	99.149334	3,965,973.34	99.149334	3,965,973.34	0.00	0.23
8225X2FV1	SHELL INTNL FNC B.V				1.710000	29 Jun 2020		
	5,000,000.000	Local	99.145000	4,957,250.00	99.145000	4,957,250.00	0.00	0.29
		Base	99.145000	4,957,250.00	99.145000	4,957,250.00	0.00	0.29
8225X2FW9	SHELL INTNL FNC B.V				1.720000	30 Jun 2020		
	3,000,000.000	Local	99.135222	2,974,056.67	99.135222	2,974,056.67	0.00	0.17
		Base	99.135222	2,974,056.67	99.135222	2,974,056.67	0.00	0.17
88602TAP8	THUNDER BAY FNDNG LLC				1.970000	23 Jan 2020		
	20,000,000.000	Local	99.879611	19,975,922.22	99.879611	19,975,922.22	0.00	1.17
		Base	99.879611	19,975,922.22	99.879611	19,975,922.22	0.00	1.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602TB77	THUNDER BAY FNDNG LLC					1.840000	07 Feb 2020		
		Local	10,000,000.000	99.810889	9,981,088.89	99.810889	9,981,088.89	0.00	0.59
		Base		99.810889	9,981,088.89	99.810889	9,981,088.89	0.00	0.59
88602TBL6	THUNDER BAY FNDNG LLC					1.960000	20 Feb 2020		
		Local	20,000,000.000	99.727778	19,945,555.55	99.727778	19,945,555.55	0.00	1.17
		Base		99.727778	19,945,555.55	99.727778	19,945,555.55	0.00	1.17
89119ACX4	TORONTO DOMINION BANK					2.000000	31 Mar 2020		
		Local	20,000,000.000	99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	1.17
		Base		99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	1.17
89233A4V8	TOYOTA MOTOR CREDIT					2.042000	23 Jun 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
9113A2AA4	UNITED PARCEL SERVIC					1.600000	10 Jan 2020		
		Local	5,000,000.000	99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	0.29
		Base		99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	0.29
912796TB5	TREASURY BILL 01/20 0.00000					2.032500	16 Jan 2020		
		Local	10,000,000.000	99.915313	9,991,531.25	99.915313	9,991,531.25	0.00	0.59
		Base		99.915313	9,991,531.25	99.915313	9,991,531.25	0.00	0.59
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.620000	02 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
92646KA93	VICTORY RECEIVABLES					1.800000	09 Jan 2020		
		Local	10,000,000.000	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.59
		Base		99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.59
92646KBJ0	VICTORY RECEIVABLES					1.870000	18 Feb 2020		
		Local	20,000,000.000	99.750667	19,950,133.33	99.750667	19,950,133.33	0.00	1.17
		Base		99.750667	19,950,133.33	99.750667	19,950,133.33	0.00	1.17
92646KC42	VICTORY RECEIVABLES					1.870000	04 Mar 2020		
		Local	20,000,000.000	99.672750	19,934,550.00	99.672750	19,934,550.00	0.00	1.17
		Base		99.672750	19,934,550.00	99.672750	19,934,550.00	0.00	1.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.480000	02 Jan 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.94
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.94
96327RAM6	WHEELS INC				1.870000	21 Jan 2020		
	15,000,000.000	Local	99.896111	14,984,416.67	99.896111	14,984,416.67	0.00	0.88
		Base	99.896111	14,984,416.67	99.896111	14,984,416.67	0.00	0.88
96327RBJ2	WHEELS INC				1.800000	18 Feb 2020		
	12,000,000.000	Local	99.760000	11,971,200.00	99.760000	11,971,200.00	0.00	0.70
		Base	99.760000	11,971,200.00	99.760000	11,971,200.00	0.00	0.70
979QRC005	BANK OF AMERICA REPO				1.500000	02 Jan 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.88
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.88
US DOLLAR Total								
	1,615,977,247.510	Local		1,613,094,504.86		1,613,094,504.86	0.00	94.87
		Base		1,613,094,504.86		1,613,094,504.86	0.00	94.87
CASH EQUIVALENT Total								
	1,615,977,247.510	Base		1,613,094,504.86		1,613,094,504.86	0.00	94.87

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
	7,799,583.360	Local	100.000000	7,799,583.36	100.015600	7,800,800.10	1,216.74	0.46
Original Face:	20,000,000.000	Base	100.000000	7,799,583.36	100.015600	7,800,800.10	1,216.74	0.46
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1				2.256610	17 Aug 2020		
	3,156,826.010	Local	100.000000	3,156,826.01	100.021510	3,157,505.04	679.03	0.19
Original Face:	11,250,000.000	Base	100.000000	3,156,826.01	100.021510	3,157,505.04	679.03	0.19
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020		
	7,103,315.290	Local	100.000000	7,103,315.29	100.014610	7,104,353.08	1,037.79	0.42
Original Face:	10,000,000.000	Base	100.000000	7,103,315.29	100.014610	7,104,353.08	1,037.79	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1				2.199830	20 Aug 2020		
	3,157,540.890	Local	100.000000	3,157,540.89	100.024700	3,158,320.80	779.91	0.19
Original Face:	10,000,000.000	Base	100.000000	3,157,540.89	100.024700	3,158,320.80	779.91	0.19
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1				1.907130	15 Oct 2020		
	2,818,583.180	Local	100.000000	2,818,583.18	99.996840	2,818,494.11	-89.07	0.17
Original Face:	4,500,000.000	Base	100.000000	2,818,583.18	99.996840	2,818,494.11	-89.07	0.17
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A				2.179830	17 Aug 2020		
	1,468,692.760	Local	100.000000	1,468,692.76	100.029550	1,469,126.76	434.00	0.09
Original Face:	4,250,000.000	Base	100.000000	1,468,692.76	100.029550	1,469,126.76	434.00	0.09
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1				2.260540	17 Aug 2020		
	1,928,603.400	Local	100.000000	1,928,603.40	100.011440	1,928,824.03	220.63	0.11
Original Face:	12,000,000.000	Base	100.000000	1,928,603.40	100.011440	1,928,824.03	220.63	0.11
912796SH3	TREASURY BILL 03/20 0.00000					26 Mar 2020		
	10,000,000.000	Local	99.634973	9,963,497.26	99.648192	9,964,819.20	1,321.94	0.59
		Base	99.634973	9,963,497.26	99.648192	9,964,819.20	1,321.94	0.59
912796TG4	TREASURY BILL 02/20 0.00000				0.010000	20 Feb 2020		
	10,000,000.000	Local	99.744056	9,974,405.55	99.793792	9,979,379.20	4,973.65	0.59
		Base	99.744056	9,974,405.55	99.793792	9,979,379.20	4,973.65	0.59
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	10,000,000.000	Local	99.360723	9,936,072.26	99.373106	9,937,310.60	1,238.34	0.58
		Base	99.360723	9,936,072.26	99.373106	9,937,310.60	1,238.34	0.58
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.327257	9,932,725.66	99.342719	9,934,271.90	1,546.24	0.58
		Base	99.327257	9,932,725.66	99.342719	9,934,271.90	1,546.24	0.58
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	10,000,000.000	Local	99.239778	9,923,977.77	99.253333	9,925,333.30	1,355.53	0.58
		Base	99.239778	9,923,977.77	99.253333	9,925,333.30	1,355.53	0.58
912796WU9	TREASURY BILL 02/20 0.00000				0.010000	25 Feb 2020		
	10,000,000.000	Local	99.759359	9,975,935.93	99.776530	9,977,653.00	1,717.07	0.59
		Base	99.759359	9,975,935.93	99.776530	9,977,653.00	1,717.07	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		87,433,144.890	Local		87,139,759.32		87,156,191.12	16,431.80	5.13
	Original Face:	72,000,000.000	Base		87,139,759.32		87,156,191.12	16,431.80	5.13
FIXED INCOME Total									
		87,433,144.890	Base		87,139,759.32		87,156,191.12	16,431.80	5.13
	Original Face:	72,000,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,703,418,540.250	Base		1,700,242,412.03		1,700,258,843.83	16,431.80	100.00
	Original Face:	72,000,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		0.480	Local	1.000000	0.48	1.000000	0.48	0.00	0.00
			Base	1.000000	0.48	1.000000	0.48	0.00	0.00
US DOLLAR Total									
		0.480	Local		0.48		0.48	0.00	0.00
			Base		0.48		0.48	0.00	0.00
CASH Total									
		0.480	Base		0.48		0.48	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
22599G006	CREDIT AGRICOLE REPO REPO					1.500000	02 Jan 2020		
		37,402,648.470	Local	100.000000	37,402,648.47	100.000000	37,402,648.47	0.00	2.12
			Base	100.000000	37,402,648.47	100.000000	37,402,648.47	0.00	2.12
7426M4AF4	PRIVATE EXP. FUNDING					1.930000	15 Jan 2020		
		25,000,000.000	Local	99.924944	24,981,236.11	99.924944	24,981,236.11	0.00	1.41
			Base	99.924944	24,981,236.11	99.924944	24,981,236.11	0.00	1.41
7426M4AV9	PRIVATE EXP. FUNDING					1.760000	29 Jan 2020		
		15,000,000.000	Local	99.863111	14,979,466.67	99.863111	14,979,466.67	0.00	0.85
			Base	99.863111	14,979,466.67	99.863111	14,979,466.67	0.00	0.85
7426M4B30	PRIVATE EXP. FUNDING					1.910000	03 Feb 2020		
		15,000,000.000	Local	99.824917	14,973,737.50	99.824917	14,973,737.50	0.00	0.85
			Base	99.824917	14,973,737.50	99.824917	14,973,737.50	0.00	0.85
7426M4D12	PRIVATE EXP. FUNDING					1.810000	01 Apr 2020		
		10,000,000.000	Local	99.542472	9,954,247.22	99.542472	9,954,247.22	0.00	0.56
			Base	99.542472	9,954,247.22	99.542472	9,954,247.22	0.00	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
7426M4DW4	PRIVATE EXP. FUNDING				1.770000	30 Apr 2020		
	15,000,000.000	Local	99.410000	14,911,500.00	99.410000	14,911,500.00	0.00	0.84
		Base	99.410000	14,911,500.00	99.410000	14,911,500.00	0.00	0.84
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				1.542380	31 Dec 2030		
	6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
912796RT8	TREASURY BILL 01/20 0.00000				2.061400	02 Jan 2020		
	15,000,000.000	Local	99.993849	14,999,077.39	99.993849	14,999,077.39	0.00	0.85
		Base	99.993849	14,999,077.39	99.993849	14,999,077.39	0.00	0.85
912796SM2	TREASURY BILL 04/20 0.00000				1.629000	23 Apr 2020		
	10,000,000.000	Local	99.488675	9,948,867.50	99.488675	9,948,867.50	0.00	0.56
		Base	99.488675	9,948,867.50	99.488675	9,948,867.50	0.00	0.56
912796SV2	TREASURY BILL 06/20 0.00000				1.531000	18 Jun 2020		
	10,000,000.000	Local	99.281281	9,928,128.05	99.281281	9,928,128.05	0.00	0.56
		Base	99.281281	9,928,128.05	99.281281	9,928,128.05	0.00	0.56
912796TB5	TREASURY BILL 01/20 0.00000				1.632500	16 Jan 2020		
	30,000,000.000	Local	99.926628	29,977,988.33	99.926628	29,977,988.33	0.00	1.70
		Base	99.926628	29,977,988.33	99.926628	29,977,988.33	0.00	1.70
912796TC3	TREASURY BILL 01/20 0.00000				1.630000	23 Jan 2020		
	40,000,000.000	Local	99.900542	39,960,216.67	99.900542	39,960,216.67	0.00	2.26
		Base	99.900542	39,960,216.67	99.900542	39,960,216.67	0.00	2.26
912796TE9	TREASURY BILL 02/20 0.00000				1.546100	06 Feb 2020		
	20,000,000.000	Local	99.845390	19,969,078.00	99.845390	19,969,078.00	0.00	1.13
		Base	99.845390	19,969,078.00	99.845390	19,969,078.00	0.00	1.13
912796TF6	TREASURY BILL 02/20 0.00000				1.546300	13 Feb 2020		
	20,000,000.000	Local	99.793516	19,958,703.27	99.793516	19,958,703.27	0.00	1.13
		Base	99.793516	19,958,703.27	99.793516	19,958,703.27	0.00	1.13
912796TK5	TREASURY BILL 03/20 0.00000				1.538000	12 Mar 2020		
	20,000,000.000	Local	99.696672	19,939,334.44	99.696672	19,939,334.44	0.00	1.13
		Base	99.696672	19,939,334.44	99.696672	19,939,334.44	0.00	1.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TL3	TREASURY BILL 03/20 0.00000				1.525700	19 Mar 2020		
	20,000,000.000	Local	99.669432	19,933,886.33	99.669432	19,933,886.33	0.00	1.13
		Base	99.669432	19,933,886.33	99.669432	19,933,886.33	0.00	1.13
912796TR0	TREASURY BILL 04/20 0.00000				1.627600	16 Apr 2020		
	10,000,000.000	Local	99.520762	9,952,076.22	99.520762	9,952,076.22	0.00	0.56
		Base	99.520762	9,952,076.22	99.520762	9,952,076.22	0.00	0.56
912796TZ2	TREASURY BILL 06/20 0.00000				1.525000	11 Jun 2020		
	10,000,000.000	Local	99.313750	9,931,375.00	99.313750	9,931,375.00	0.00	0.56
		Base	99.313750	9,931,375.00	99.313750	9,931,375.00	0.00	0.56
912796WM7	TREASURY BILL 01/20 0.00000				1.531500	07 Jan 2020		
	20,000,000.000	Local	99.974475	19,994,895.00	99.974475	19,994,895.00	0.00	1.13
		Base	99.974475	19,994,895.00	99.974475	19,994,895.00	0.00	1.13
912796WP0	TREASURY BILL 01/20 0.00000				1.550800	21 Jan 2020		
	20,000,000.000	Local	99.913844	19,982,768.89	99.913844	19,982,768.89	0.00	1.13
		Base	99.913844	19,982,768.89	99.913844	19,982,768.89	0.00	1.13
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.620000	02 Jan 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.13
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.13
926NKW009	AMHERST PIERPONT 04/15 VAR				1.700000	02 Jan 2020		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.27
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.27
926NKW009	AMHERST PIERPONT 04/15 VAR				1.780000	09 Jan 2020		
	37,000,000.000	Local	100.000000	37,000,000.00	100.000000	37,000,000.00	0.00	2.10
		Base	100.000000	37,000,000.00	100.000000	37,000,000.00	0.00	2.10
979QHR003	SOUTH STREET REPO				1.720000	06 Jan 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.83
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.83
979QHT009	WELLS FARGO REPO				1.530000	02 Jan 2020		
	219,905,569.520	Local	100.000000	219,905,569.52	100.000000	219,905,569.52	0.00	12.45
		Base	100.000000	219,905,569.52	100.000000	219,905,569.52	0.00	12.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.530000	02 Jan 2020		
	33,000,000.000	Local	100.000000	33,000,000.00	100.000000	33,000,000.00	0.00	1.87
		Base	100.000000	33,000,000.00	100.000000	33,000,000.00	0.00	1.87
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.680000	06 Jan 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.83
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.83
US DOLLAR Total								
	818,544,920.360	Local		817,821,502.95		817,821,502.95	0.00	46.32
		Base		817,821,502.95		817,821,502.95	0.00	46.32
CASH EQUIVALENT Total								
	818,544,920.360	Base		817,821,502.95		817,821,502.95	0.00	46.32
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796RT8	TREASURY BILL 01/20 0.00000				0.010000	02 Jan 2020		
	50,000,000.000	Local	99.994950	49,997,475.00	100.000000	50,000,000.00	2,525.00	2.83
		Base	99.994950	49,997,475.00	100.000000	50,000,000.00	2,525.00	2.83
912796RY7	TREASURY BILL 01/20 0.00000					30 Jan 2020		
	30,000,000.000	Local	99.858356	29,957,506.93	99.886820	29,966,046.00	8,539.07	1.70
		Base	99.858356	29,957,506.93	99.886820	29,966,046.00	8,539.07	1.70
912796SD2	TREASURY BILL 02/20 0.00000				0.010000	27 Feb 2020		
	110,000,000.000	Local	99.743920	109,718,312.31	99.763556	109,739,911.60	21,599.29	6.22
		Base	99.743920	109,718,312.31	99.763556	109,739,911.60	21,599.29	6.22
912796SH3	TREASURY BILL 03/20 0.00000				0.010000	26 Mar 2020		
	50,000,000.000	Local	99.620357	49,810,178.51	99.648192	49,824,096.00	13,917.49	2.82
		Base	99.620357	49,810,178.51	99.648192	49,824,096.00	13,917.49	2.82
912796SR1	TREASURY BILL 05/20 0.00000				0.010000	21 May 2020		
	15,000,000.000	Local	99.395854	14,909,378.10	99.406458	14,910,968.70	1,590.60	0.84
		Base	99.395854	14,909,378.10	99.406458	14,910,968.70	1,590.60	0.84

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796TA7	TREASURY BILL 01/20 0.00000				0.010000	09 Jan 2020		
	30,000,000.000	Local	99.959502	29,987,850.45	99.972140	29,991,642.00	3,791.55	1.70
		Base	99.959502	29,987,850.45	99.972140	29,991,642.00	3,791.55	1.70
912796TC3	TREASURY BILL 01/20 0.00000				0.010000	23 Jan 2020		
	10,000,000.000	Local	99.877472	9,987,747.22	99.914250	9,991,425.00	3,677.78	0.57
		Base	99.877472	9,987,747.22	99.914250	9,991,425.00	3,677.78	0.57
912796TE9	TREASURY BILL 02/20 0.00000				0.010000	06 Feb 2020		
	10,000,000.000	Local	99.796250	9,979,625.01	99.855139	9,985,513.90	5,888.89	0.57
		Base	99.796250	9,979,625.01	99.855139	9,985,513.90	5,888.89	0.57
912796TF6	TREASURY BILL 02/20 0.00000				0.010000	13 Feb 2020		
	40,000,000.000	Local	99.816294	39,926,517.72	99.826458	39,930,583.20	4,065.48	2.26
		Base	99.816294	39,926,517.72	99.826458	39,930,583.20	4,065.48	2.26
912796TG4	TREASURY BILL 02/20 0.00000					20 Feb 2020		
	90,000,000.000	Local	99.779039	89,801,135.38	99.793792	89,814,412.80	13,277.42	5.09
		Base	99.779039	89,801,135.38	99.793792	89,814,412.80	13,277.42	5.09
912796TH2	TREASURY BILL 03/20 0.00000				0.010000	05 Mar 2020		
	30,000,000.000	Local	99.706074	29,911,822.24	99.737062	29,921,118.60	9,296.36	1.69
		Base	99.706074	29,911,822.24	99.737062	29,921,118.60	9,296.36	1.69
912796TK5	TREASURY BILL 03/20 0.00000				0.010000	12 Mar 2020		
	10,000,000.000	Local	99.639083	9,963,908.32	99.707847	9,970,784.70	6,876.38	0.56
		Base	99.639083	9,963,908.32	99.707847	9,970,784.70	6,876.38	0.56
912796TL3	TREASURY BILL 03/20 0.00000				0.010000	19 Mar 2020		
	30,000,000.000	Local	99.633183	29,889,954.98	99.683088	29,904,926.40	14,971.42	1.69
		Base	99.633183	29,889,954.98	99.683088	29,904,926.40	14,971.42	1.69
912796TM1	TREASURY BILL 04/20 0.00000				0.010000	02 Apr 2020		
	30,000,000.000	Local	99.585200	29,875,560.09	99.614514	29,884,354.20	8,794.11	1.69
		Base	99.585200	29,875,560.09	99.614514	29,884,354.20	8,794.11	1.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TQ2	TREASURY BILL 04/20 0.00000				0.010000	09 Apr 2020		
	10,000,000.000	Local	99.538000	9,953,800.02	99.584793	9,958,479.30	4,679.28	0.56
		Base	99.538000	9,953,800.02	99.584793	9,958,479.30	4,679.28	0.56
912796TS8	TREASURY BILL 04/20 0.00000				0.010000	30 Apr 2020		
	10,000,000.000	Local	99.456666	9,945,666.64	99.495407	9,949,540.70	3,874.06	0.56
		Base	99.456666	9,945,666.64	99.495407	9,949,540.70	3,874.06	0.56
912796TT6	TREASURY BILL 05/20 0.00000				0.010000	07 May 2020		
	10,000,000.000	Local	99.458028	9,945,802.75	99.466687	9,946,668.70	865.95	0.56
		Base	99.458028	9,945,802.75	99.466687	9,946,668.70	865.95	0.56
912796TV1	TREASURY BILL 05/20 0.00000				0.010000	14 May 2020		
	10,000,000.000	Local	99.426777	9,942,677.74	99.435581	9,943,558.10	880.36	0.56
		Base	99.426777	9,942,677.74	99.435581	9,943,558.10	880.36	0.56
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	15,000,000.000	Local	99.365930	14,904,889.44	99.373106	14,905,965.90	1,076.46	0.84
		Base	99.365930	14,904,889.44	99.373106	14,905,965.90	1,076.46	0.84
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.324028	9,932,402.80	99.342719	9,934,271.90	1,869.10	0.56
		Base	99.324028	9,932,402.80	99.342719	9,934,271.90	1,869.10	0.56
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	20,000,000.000	Local	99.236722	19,847,344.47	99.253333	19,850,666.60	3,322.13	1.12
		Base	99.236722	19,847,344.47	99.253333	19,850,666.60	3,322.13	1.12
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	10,000,000.000	Local	99.213305	9,921,330.50	99.215125	9,921,512.50	182.00	0.56
		Base	99.213305	9,921,330.50	99.215125	9,921,512.50	182.00	0.56
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WM7	TREASURY BILL 01/20 0.00000				0.010000	07 Jan 2020		
	40,000,000.000	Local	99.974379	39,989,751.68	99.981042	39,992,416.80	2,665.12	2.26
		Base	99.974379	39,989,751.68	99.981042	39,992,416.80	2,665.12	2.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796WN5	TREASURY BILL 01/20 0.00000				0.010000	14 Jan 2020		
	40,000,000.000	Local	99.944479	39,977,791.64	99.950210	39,980,084.00	2,292.36	2.26
		Base	99.944479	39,977,791.64	99.950210	39,980,084.00	2,292.36	2.26
912796WP0	TREASURY BILL 01/20 0.00000				0.010000	21 Jan 2020		
	60,000,000.000	Local	99.914657	59,948,794.36	99.922417	59,953,450.20	4,655.84	3.40
		Base	99.914657	59,948,794.36	99.922417	59,953,450.20	4,655.84	3.40
912796WQ8	TREASURY BILL 01/20 0.00000				0.010000	28 Jan 2020		
	60,000,000.000	Local	99.881493	59,928,895.50	99.894375	59,936,625.00	7,729.50	3.39
		Base	99.881493	59,928,895.50	99.894375	59,936,625.00	7,729.50	3.39
912796WS4	TREASURY BILL 02/20 0.00000				0.010000	11 Feb 2020		
	40,000,000.000	Local	99.825403	39,930,161.04	99.834970	39,933,988.00	3,826.96	2.26
		Base	99.825403	39,930,161.04	99.834970	39,933,988.00	3,826.96	2.26
912796WT2	TREASURY BILL 02/20 0.00000				0.010000	18 Feb 2020		
	40,000,000.000	Local	99.796000	39,918,400.00	99.805472	39,922,188.80	3,788.80	2.26
		Base	99.796000	39,918,400.00	99.805472	39,922,188.80	3,788.80	2.26
912796WU9	TREASURY BILL 02/20 0.00000				0.010000	25 Feb 2020		
	40,000,000.000	Local	99.761277	39,904,510.77	99.776530	39,910,612.00	6,101.23	2.26
		Base	99.761277	39,904,510.77	99.776530	39,910,612.00	6,101.23	2.26
US DOLLAR Total								
	950,000,000.000	Local		947,703,532.12		947,875,811.60	172,279.48	53.68
		Base		947,703,532.12		947,875,811.60	172,279.48	53.68
FIXED INCOME Total								
	950,000,000.000	Base		947,703,532.12		947,875,811.60	172,279.48	53.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,768,544,920.840	Base		1,765,525,035.55		1,765,697,315.03	172,279.48	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.320619	31 Dec 2030		
			39,485.900	100.010004	39,489.85	100.000000	39,485.90	-3.95	0.01
		Base		100.010004	39,489.85	100.000000	39,485.90	-3.95	0.01
US DOLLAR Total									
			39,485.900		39,489.85		39,485.90	-3.95	0.01
		Base			39,489.85		39,485.90	-3.95	0.01
CASH EQUIVALENT Total									
			39,485.900		39,489.85		39,485.90	-3.95	0.01
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
040507QA6	ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR					1.700000	01 Jan 2046		
			12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.59
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.59
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
			1,500,000.000	104.211033	1,563,165.50	104.587000	1,568,805.00	5,639.50	0.47
		Base		104.211033	1,563,165.50	104.587000	1,568,805.00	5,639.50	0.47
160075YU5	CHARLESTON CNTY SC SCH DIST CHASCD 03/20 FIXED 3					3.000000	31 Mar 2020		
			10,000,000.000	100.441656	10,044,165.56	100.454000	10,045,400.00	1,234.44	3.00
		Base		100.441656	10,044,165.56	100.454000	10,045,400.00	1,234.44	3.00
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
			3,500,000.000	103.725159	3,630,380.57	103.928000	3,637,480.00	7,099.43	1.09
		Base		103.725159	3,630,380.57	103.928000	3,637,480.00	7,099.43	1.09
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					1.700000	01 Jul 2029		
			6,200,000.000	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.85
		Base		100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				1.560000	01 Jul 2040		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.20
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.20
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5				5.000000	01 Jul 2021		
	2,155,000.000	Local	105.732055	2,278,525.78	105.826000	2,280,550.30	2,024.52	0.68
		Base	105.732055	2,278,525.78	105.826000	2,280,550.30	2,024.52	0.68
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	104.147942	5,207,397.09	104.709000	5,235,450.00	28,052.91	1.57
		Base	104.147942	5,207,397.09	104.709000	5,235,450.00	28,052.91	1.57
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	105.002648	4,200,105.90	105.431000	4,217,240.00	17,134.10	1.26
		Base	105.002648	4,200,105.90	105.431000	4,217,240.00	17,134.10	1.26
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				1.750000	01 Apr 2038		
	10,070,000.000	Local	100.000000	10,070,000.00	100.000000	10,070,000.00	0.00	3.01
		Base	100.000000	10,070,000.00	100.000000	10,070,000.00	0.00	3.01
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	104.070811	4,605,133.40	104.221000	4,611,779.25	6,645.85	1.38
		Base	104.070811	4,605,133.40	104.221000	4,611,779.25	6,645.85	1.38
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	107.762993	5,199,564.39	108.071000	5,214,425.75	14,861.36	1.56
		Base	107.762993	5,199,564.39	108.071000	5,214,425.75	14,861.36	1.56
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	104.194192	4,725,206.61	104.474000	4,737,895.90	12,689.29	1.42
		Base	104.194192	4,725,206.61	104.474000	4,737,895.90	12,689.29	1.42
380037FL0	GLYNN BRUNSWICK GA MEMORIAL HO GLYMED 08/38 ADJUSTABLE VAR				1.620000	01 Aug 2038		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR				1.670000	01 Apr 2028		
	5,290,000.000	Local	100.000000	5,290,000.00	100.000000	5,290,000.00	0.00	1.58
		Base	100.000000	5,290,000.00	100.000000	5,290,000.00	0.00	1.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				1.670000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				1.580000	01 Nov 2039		
	2,200,000.000	Local	100.000000	2,200,000.00	100.000000	2,200,000.00	0.00	0.66
		Base	100.000000	2,200,000.00	100.000000	2,200,000.00	0.00	0.66
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				1.580000	01 Nov 2039		
	3,885,000.000	Local	100.000000	3,885,000.00	100.000000	3,885,000.00	0.00	1.16
		Base	100.000000	3,885,000.00	100.000000	3,885,000.00	0.00	1.16
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR				1.630000	01 Mar 2036		
	4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.39
		Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.39
46246K5E8	IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR				1.670000	01 Jul 2041		
	11,210,000.000	Local	100.000000	11,210,000.00	100.000000	11,210,000.00	0.00	3.35
		Base	100.000000	11,210,000.00	100.000000	11,210,000.00	0.00	3.35
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	104.729731	4,456,250.05	104.835000	4,460,729.25	4,479.20	1.33
		Base	104.729731	4,456,250.05	104.835000	4,460,729.25	4,479.20	1.33
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5				5.000000	01 Dec 2020		
	2,250,000.000	Local	103.504295	2,328,846.63	103.544000	2,329,740.00	893.37	0.70
		Base	103.504295	2,328,846.63	103.544000	2,329,740.00	893.37	0.70
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3				3.000000	01 Dec 2020		
	1,200,000.000	Local	101.693071	1,220,316.85	101.736000	1,220,832.00	515.15	0.37
		Base	101.693071	1,220,316.85	101.736000	1,220,832.00	515.15	0.37
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	104.041851	1,040,418.51	104.338000	1,043,380.00	2,961.49	0.31
		Base	104.041851	1,040,418.51	104.338000	1,043,380.00	2,961.49	0.31
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	102.567447	2,051,348.94	102.658000	2,053,160.00	1,811.06	0.61
		Base	102.567447	2,051,348.94	102.658000	2,053,160.00	1,811.06	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	105.302288	3,159,068.64	105.547000	3,166,410.00	7,341.36	0.95
		Base	105.302288	3,159,068.64	105.547000	3,166,410.00	7,341.36	0.95
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,700,000.000	Local	102.502376	2,767,564.16	102.658000	2,771,766.00	4,201.84	0.83
		Base	102.502376	2,767,564.16	102.658000	2,771,766.00	4,201.84	0.83
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	3,750,000.000	Local	102.464643	3,842,424.11	102.658000	3,849,675.00	7,250.89	1.15
		Base	102.464643	3,842,424.11	102.658000	3,849,675.00	7,250.89	1.15
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,500,000.000	Local	102.585224	2,564,630.60	102.640000	2,566,000.00	1,369.40	0.77
		Base	102.585224	2,564,630.60	102.640000	2,566,000.00	1,369.40	0.77
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	108.827358	4,129,998.22	109.224000	4,145,050.80	15,052.58	1.24
		Base	108.827358	4,129,998.22	109.224000	4,145,050.80	15,052.58	1.24
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	105.980000	1,245,265.00	106.264000	1,248,602.00	3,337.00	0.37
		Base	105.980000	1,245,265.00	106.264000	1,248,602.00	3,337.00	0.37
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				1.690000	15 Feb 2038		
	11,890,000.000	Local	100.000000	11,890,000.00	100.000000	11,890,000.00	0.00	3.56
		Base	100.000000	11,890,000.00	100.000000	11,890,000.00	0.00	3.56
548351AC9	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/38 ADJUSTABLE VAR				1.590000	01 Nov 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	110.140400	6,883,775.00	110.566000	6,910,375.00	26,600.00	2.07
		Base	110.140400	6,883,775.00	110.566000	6,910,375.00	26,600.00	2.07
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				1.650000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	1.22
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	1.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	104.777472	4,191,098.87	105.180000	4,207,200.00	16,101.13	1.26
		Base	104.777472	4,191,098.87	105.180000	4,207,200.00	16,101.13	1.26
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				1.680000	01 Oct 2039		
	4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.47
		Base	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.47
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR				1.630000	15 Oct 2052		
	3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	1.17
		Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	1.17
603695FU6	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR				1.680000	15 Nov 2035		
	8,800,000.000	Local	100.000000	8,800,000.00	100.000000	8,800,000.00	0.00	2.63
		Base	100.000000	8,800,000.00	100.000000	8,800,000.00	0.00	2.63
60528ABK9	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				1.600000	01 Dec 2030		
	2,585,000.000	Local	100.000000	2,585,000.00	100.000000	2,585,000.00	0.00	0.77
		Base	100.000000	2,585,000.00	100.000000	2,585,000.00	0.00	0.77
60528ABX1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				1.600000	01 Nov 2035		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
60528ACK8	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				1.600000	01 Nov 2035		
	3,180,000.000	Local	100.000000	3,180,000.00	100.000000	3,180,000.00	0.00	0.95
		Base	100.000000	3,180,000.00	100.000000	3,180,000.00	0.00	0.95
60637AED0	MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR				1.620000	01 Aug 2041		
	3,890,000.000	Local	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	1.16
		Base	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	1.16
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	105.416850	3,162,505.51	105.842000	3,175,260.00	12,754.49	0.95
		Base	105.416850	3,162,505.51	105.842000	3,175,260.00	12,754.49	0.95
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				1.620000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.99
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	2,175,000.000	Local	104.258927	2,267,631.66	104.361000	2,269,851.75	2,220.09	0.68
		Base	104.258927	2,267,631.66	104.361000	2,269,851.75	2,220.09	0.68
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	107.992800	2,932,004.52	108.111000	2,935,213.65	3,209.13	0.88
		Base	107.992800	2,932,004.52	108.111000	2,935,213.65	3,209.13	0.88
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR				1.580000	01 Jun 2035		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.20
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.20
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	103.813161	2,076,263.21	104.106000	2,082,120.00	5,856.79	0.62
		Base	103.813161	2,076,263.21	104.106000	2,082,120.00	5,856.79	0.62
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	105.127378	2,470,493.39	105.508000	2,479,438.00	8,944.61	0.74
		Base	105.127378	2,470,493.39	105.508000	2,479,438.00	8,944.61	0.74
6817125B7	OMAHA NE OMA 04/20 FIXED 4				4.000000	15 Apr 2020		
	1,005,000.000	Local	100.814625	1,013,186.98	100.819000	1,013,230.95	43.97	0.30
		Base	100.814625	1,013,186.98	100.819000	1,013,230.95	43.97	0.30
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	103.627237	1,471,506.77	103.684000	1,472,312.80	806.03	0.44
		Base	103.627237	1,471,506.77	103.684000	1,472,312.80	806.03	0.44
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				1.490000	01 Jan 2039		
	8,925,000.000	Local	100.000000	8,925,000.00	100.000000	8,925,000.00	0.00	2.67
		Base	100.000000	8,925,000.00	100.000000	8,925,000.00	0.00	2.67
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				1.600000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.69
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	105.119538	693,788.95	105.508000	696,352.80	2,563.85	0.21
		Base	105.119538	693,788.95	105.508000	696,352.80	2,563.85	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	102.418569	2,048,371.37	102.640000	2,052,800.00	4,428.63	0.61
		Base	102.418569	2,048,371.37	102.640000	2,052,800.00	4,428.63	0.61
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	104.971200	2,099,424.00	105.508000	2,110,160.00	10,736.00	0.63
		Base	104.971200	2,099,424.00	105.508000	2,110,160.00	10,736.00	0.63
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				1.620000	01 May 2035		
	6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.94
		Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.94
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	2,315,000.000	Local	104.026197	2,408,206.45	104.155000	2,411,188.25	2,981.80	0.72
		Base	104.026197	2,408,206.45	104.155000	2,411,188.25	2,981.80	0.72
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	107.676936	2,729,610.34	107.878000	2,734,707.30	5,096.96	0.82
		Base	107.676936	2,729,610.34	107.878000	2,734,707.30	5,096.96	0.82
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				1.620000	15 Nov 2035		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				1.600000	01 Jul 2037		
	5,755,000.000	Local	100.000000	5,755,000.00	100.000000	5,755,000.00	0.00	1.72
		Base	100.000000	5,755,000.00	100.000000	5,755,000.00	0.00	1.72
87638QBE8	TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR				1.700000	01 Oct 2041		
	1,940,000.000	Local	100.000000	1,940,000.00	100.000000	1,940,000.00	0.00	0.58
		Base	100.000000	1,940,000.00	100.000000	1,940,000.00	0.00	0.58
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020		
	9,000,000.000	Local	101.732931	9,155,963.75	101.867000	9,168,030.00	12,066.25	2.74
		Base	101.732931	9,155,963.75	101.867000	9,168,030.00	12,066.25	2.74
89453PJ42	TRAVIS CNTY TX TRA 03/20 FIXED 2				2.000000	01 Mar 2020		
	4,000,000.000	Local	100.089032	4,003,561.29	100.150000	4,006,000.00	2,438.71	1.20
		Base	100.089032	4,003,561.29	100.150000	4,006,000.00	2,438.71	1.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	104.263918	3,320,805.79	104.666000	3,333,612.10	12,806.31	1.00
		Base	104.263918	3,320,805.79	104.666000	3,333,612.10	12,806.31	1.00
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR				1.600000	01 Aug 2039		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,250,000.000	Local	103.936213	4,417,289.04	104.221000	4,429,392.50	12,103.46	1.32
		Base	103.936213	4,417,289.04	104.221000	4,429,392.50	12,103.46	1.32
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	105.998306	1,324,978.83	106.486000	1,331,075.00	6,096.17	0.40
		Base	105.998306	1,324,978.83	106.486000	1,331,075.00	6,096.17	0.40
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	1,750,000.000	Local	103.692980	1,814,627.15	103.887000	1,818,022.50	3,395.35	0.54
		Base	103.692980	1,814,627.15	103.887000	1,818,022.50	3,395.35	0.54
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	107.323372	1,523,991.88	107.714000	1,529,538.80	5,546.92	0.46
		Base	107.323372	1,523,991.88	107.714000	1,529,538.80	5,546.92	0.46
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				1.620000	01 Jun 2034		
	2,550,000.000	Local	100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	0.76
		Base	100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	0.76
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	1,000,000.000	Local	102.390890	1,023,908.90	102.640000	1,026,400.00	2,491.10	0.31
		Base	102.390890	1,023,908.90	102.640000	1,026,400.00	2,491.10	0.31
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
	10,530,000.000	Local	105.110105	11,068,094.08	105.207000	11,078,297.10	10,203.02	3.31
		Base	105.110105	11,068,094.08	105.207000	11,078,297.10	10,203.02	3.31
US DOLLAR Total								
	328,085,000.000	Local		334,070,864.24		334,384,949.75	314,085.51	99.99
		Base		334,070,864.24		334,384,949.75	314,085.51	99.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		328,085,000.000	Base	334,070,864.24		334,384,949.75	314,085.51	99.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		328,124,485.900	Base	334,110,354.09		334,424,435.65	314,081.56	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			503,843.150	Local	1.000000	503,843.15	1.000000	503,843.15	0.00	0.13
				Base	1.000000	503,843.15	1.000000	503,843.15	0.00	0.13
US DOLLAR Total										
			503,843.150	Local		503,843.15		503,843.15	0.00	0.13
				Base		503,843.15		503,843.15	0.00	0.13
CASH Total										
			503,843.150	Base		503,843.15		503,843.15	0.00	0.13
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR						2.350630	11 May 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
07644DJK5	BEDFORD ROW FDG CORP						1.857130	03 Feb 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
138994009	CANTOR FITZGERALD REPO REPO						1.870000	02 Jan 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.59
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.59
138994009	CANTOR FITZGERALD REPO REPO						1.870000	16 Jan 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
22845ALN8	CROWN POINT CAP CO.						1.843130	06 Apr 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.59
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.986261	4,999,313.03	99.986261	4,999,313.03	0.00	1.29
		Base	99.986261	4,999,313.03	99.986261	4,999,313.03	0.00	1.29
41282JAQ4	HARLEY-DAVIDSON FND CP				1.850000	24 Jan 2020		
	5,000,000.000	Local	99.881806	4,994,090.28	99.881806	4,994,090.28	0.00	1.29
		Base	99.881806	4,994,090.28	99.881806	4,994,090.28	0.00	1.29
62455AE11	MOUNTCLIFF				1.930000	01 May 2020		
	5,000,000.000	Local	99.351306	4,967,565.28	99.351306	4,967,565.28	0.00	1.29
		Base	99.351306	4,967,565.28	99.351306	4,967,565.28	0.00	1.29
66844CBA1	NORTHWESTERN UNIVERS				1.700000	10 Feb 2020		
	3,000,000.000	Local	99.811111	2,994,333.33	99.811111	2,994,333.33	0.00	0.78
		Base	99.811111	2,994,333.33	99.811111	2,994,333.33	0.00	0.78
82124LAA0	SHEFFIELD RECEIVABLE				2.140000	10 Jan 2020		
	6,000,000.000	Local	99.946500	5,996,790.00	99.946500	5,996,790.00	0.00	1.55
		Base	99.946500	5,996,790.00	99.946500	5,996,790.00	0.00	1.55
85520PBF2	STARBIRD FDG. CORP				1.947380	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.30
912796RT8	TREASURY BILL 01/20 0.00000				2.465000	02 Jan 2020		
	10,000,000.000	Local	99.993153	9,999,315.28	99.993153	9,999,315.28	0.00	2.59
		Base	99.993153	9,999,315.28	99.993153	9,999,315.28	0.00	2.59
92646KA77	VICTORY RECEIVABLES				2.160000	07 Jan 2020		
	5,000,000.000	Local	99.964000	4,998,200.00	99.964000	4,998,200.00	0.00	1.29
		Base	99.964000	4,998,200.00	99.964000	4,998,200.00	0.00	1.29
979QHR003	SOUTH STREET REPO				1.650000	02 Jan 2020		
	8,500,000.000	Local	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	2.20
		Base	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	2.20
US DOLLAR Total								
	87,500,000.000	Local		87,449,607.20		87,449,607.20	0.00	22.65
		Base		87,449,607.20		87,449,607.20	0.00	22.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			87,500,000.000		87,449,607.20		87,449,607.20	0.00	22.65
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
			2,000,000.000		2,010,086.94	100.900616	2,018,012.32	7,925.38	0.52
		Base		100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
			2,000,000.000		1,999,688.03	100.481913	2,009,638.26	9,950.23	0.52
		Base		99.984402	1,999,688.03	100.481913	2,009,638.26	9,950.23	0.52
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
			1,000,000.000		999,135.79	101.026294	1,010,262.94	11,127.15	0.26
		Base		99.913579	999,135.79	101.026294	1,010,262.94	11,127.15	0.26
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
			1,084,192.940		1,084,149.24	100.168800	1,086,023.06	1,873.82	0.28
Original Face:		Base	2,500,000.000	99.995969	1,084,149.24	100.168800	1,086,023.06	1,873.82	0.28
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.596630	25 Jun 2022		
			5,500,000.000		5,513,026.29	100.545612	5,530,008.66	16,982.37	1.43
		Base		100.236842	5,513,026.29	100.545612	5,530,008.66	16,982.37	1.43
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
			2,500,000.000		2,500,000.00	99.786885	2,494,672.13	-5,327.87	0.65
		Base		100.000000	2,500,000.00	99.786885	2,494,672.13	-5,327.87	0.65
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
			5,000,000.000		5,000,000.00	99.175988	4,958,799.40	-41,200.60	1.28
		Base		100.000000	5,000,000.00	99.175988	4,958,799.40	-41,200.60	1.28
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.936000	24 Jul 2024		
			5,000,000.000		5,000,000.00	100.854482	5,042,724.10	42,724.10	1.31
		Base		100.000000	5,000,000.00	100.854482	5,042,724.10	42,724.10	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.971146	4,998,557.28	100.161423	5,008,071.15	9,513.87	1.30
		Base		99.971146	4,998,557.28	100.161423	5,008,071.15	9,513.87	1.30
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.887695	4,994,384.73	102.363502	5,118,175.10	123,790.37	1.33
		Base		99.887695	4,994,384.73	102.363502	5,118,175.10	123,790.37	1.33
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.409750	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.243770	3,007,313.10	7,313.10	0.78
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.243770	3,007,313.10	7,313.10	0.78
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.139750	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.112630	5,005,631.50	5,631.50	1.30
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.112630	5,005,631.50	5,631.50	1.30
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.724250	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.748704	5,037,435.20	37,435.20	1.30
		Base		100.000000	5,000,000.00	100.748704	5,037,435.20	37,435.20	1.30
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.115500	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.020491	5,001,024.55	1,024.55	1.30
		Base		100.000000	5,000,000.00	100.020491	5,001,024.55	1,024.55	1.30
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	5,000,000.000	100.833303	5,041,665.17	100.939037	5,046,951.85	5,286.68	1.31
		Base		100.833303	5,041,665.17	100.939037	5,046,951.85	5,286.68	1.31
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.498500	20 May 2022		
		Local	4,900,000.000	100.163831	4,908,027.73	100.374888	4,918,369.51	10,341.78	1.27
		Base		100.163831	4,908,027.73	100.374888	4,918,369.51	10,341.78	1.27
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
		Local	3,000,000.000	99.971100	2,999,133.00	100.035035	3,001,051.05	1,918.05	0.78
		Base		99.971100	2,999,133.00	100.035035	3,001,051.05	1,918.05	0.78
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.217750	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.098158	5,004,907.90	4,907.90	1.30
		Base		100.000000	5,000,000.00	100.098158	5,004,907.90	4,907.90	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				2.339750	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.434190	4,017,367.60	17,367.60	1.04
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.434190	4,017,367.60	17,367.60	1.04
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.434137	2,983,024.12	100.268196	3,008,045.88	25,021.76	0.78
		Base	99.434137	2,983,024.12	100.268196	3,008,045.88	25,021.76	0.78
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.590293	1,508,854.40	8,854.40	0.39
		Base	100.000000	1,500,000.00	100.590293	1,508,854.40	8,854.40	0.39
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	100.674811	2,516,870.28	16,870.28	0.65
		Base	100.000000	2,500,000.00	100.674811	2,516,870.28	16,870.28	0.65
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,889,447.940	Local	101.286293	1,913,751.77	99.086494	1,872,187.72	-41,564.05	0.48
Original Face:	5,000,000.000	Base	101.286293	1,913,751.77	99.086494	1,872,187.72	-41,564.05	0.48
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	3,919,264.750	Local	102.870037	4,031,749.10	104.659484	4,101,882.26	70,133.16	1.06
Original Face:	5,000,000.000	Base	102.870037	4,031,749.10	104.659484	4,101,882.26	70,133.16	1.06
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				2.040130	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.117750	5,005,887.50	5,887.50	1.30
		Base	100.000000	5,000,000.00	100.117750	5,005,887.50	5,887.50	1.30
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,491,061.650	Local	102.616593	1,530,076.66	102.344390	1,526,017.95	-4,058.71	0.40
Original Face:	5,100,000.000	Base	102.616593	1,530,076.66	102.344390	1,526,017.95	-4,058.71	0.40
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				2.208000	25 Jun 2022		
	1,903,432.720	Local	100.000000	1,903,432.72	99.769000	1,899,035.79	-4,396.93	0.49
Original Face:	3,000,000.000	Base	100.000000	1,903,432.72	99.769000	1,899,035.79	-4,396.93	0.49
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	1,597,300.390	Local	100.391133	1,603,547.96	99.876470	1,595,327.24	-8,220.72	0.41
Original Face:	7,000,000.000	Base	100.391133	1,603,547.96	99.876470	1,595,327.24	-8,220.72	0.41

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	914,152.650	Local	100.209332	916,066.26	100.355770	917,404.93	1,338.67	0.24
Original Face:	5,000,000.000	Base	100.209332	916,066.26	100.355770	917,404.93	1,338.67	0.24
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043		
	2,057,737.860	Local	99.414398	2,045,687.71	106.762570	2,196,893.82	151,206.11	0.57
Original Face:	9,000,000.000	Base	99.414398	2,045,687.71	106.762570	2,196,893.82	151,206.11	0.57
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	812,432.200	Local	102.161508	829,992.99	102.378560	831,756.39	1,763.40	0.22
Original Face:	1,445,000.000	Base	102.161508	829,992.99	102.378560	831,756.39	1,763.40	0.22
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	1,698,552.240	Local	98.697066	1,676,421.22	101.381530	1,722,018.25	45,597.03	0.45
Original Face:	2,025,000.000	Base	98.697066	1,676,421.22	101.381530	1,722,018.25	45,597.03	0.45
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,921,831.600	Local	98.689857	3,870,450.00	100.793230	3,952,940.74	82,490.74	1.02
Original Face:	5,000,000.000	Base	98.689857	3,870,450.00	100.793230	3,952,940.74	82,490.74	1.02
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,437,456.750	Local	101.743788	4,514,836.60	103.363550	4,586,712.83	71,876.23	1.19
Original Face:	5,000,000.000	Base	101.743788	4,514,836.60	103.363550	4,586,712.83	71,876.23	1.19
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,715,857.310	Local	101.318919	2,751,677.28	101.768350	2,763,883.17	12,205.89	0.72
Original Face:	3,000,000.000	Base	101.318919	2,751,677.28	101.768350	2,763,883.17	12,205.89	0.72
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	2,715,857.310	Local	99.862605	2,712,125.85	100.865490	2,739,362.78	27,236.93	0.71
Original Face:	3,000,000.000	Base	99.862605	2,712,125.85	100.865490	2,739,362.78	27,236.93	0.71
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	5,000,000.000	Local	101.577750	5,078,887.52	101.357780	5,067,889.00	-10,998.52	1.31
Original Face:	5,000,000.000	Base	101.577750	5,078,887.52	101.357780	5,067,889.00	-10,998.52	1.31
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	5,000,000.000	Local	102.959515	5,147,975.77	101.812790	5,090,639.50	-57,336.27	1.32
Original Face:	5,000,000.000	Base	102.959515	5,147,975.77	101.812790	5,090,639.50	-57,336.27	1.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	411,253.550	98.597875	405,487.26	100.132200	411,797.23	6,309.97	0.11
Original Face:		Base	5,000,000.000	98.597875	405,487.26	100.132200	411,797.23	6,309.97	0.11
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	2,590,508.000	101.401808	2,626,821.94	100.087850	2,592,783.76	-34,038.18	0.67
Original Face:		Base	40,000,000.000	101.401808	2,626,821.94	100.087850	2,592,783.76	-34,038.18	0.67
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	671,490.700	98.228297	659,593.88	100.372380	673,991.20	14,397.32	0.17
Original Face:		Base	5,000,000.000	98.228297	659,593.88	100.372380	673,991.20	14,397.32	0.17
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	47,703.440	100.161603	47,780.53	100.151930	47,775.92	-4.61	0.01
Original Face:		Base	4,000,000.000	100.161603	47,780.53	100.151930	47,775.92	-4.61	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	480,324.020	101.905110	489,474.72	104.411890	501,515.39	12,040.67	0.13
Original Face:		Base	2,000,000.000	101.905110	489,474.72	104.411890	501,515.39	12,040.67	0.13
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.000000	15 Jan 2037		
		Local	78,002.580	101.952961	79,525.94	100.271260	78,214.17	-1,311.77	0.02
Original Face:		Base	3,000,000.000	101.952961	79,525.94	100.271260	78,214.17	-1,311.77	0.02
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
		Local	1,834,466.190	101.701843	1,865,685.93	101.088320	1,854,431.05	-11,254.88	0.48
Original Face:		Base	4,750,000.000	101.701843	1,865,685.93	101.088320	1,854,431.05	-11,254.88	0.48
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	346,757.460	99.395546	344,661.47	100.862090	349,746.82	5,085.35	0.09
Original Face:		Base	2,000,000.000	99.395546	344,661.47	100.862090	349,746.82	5,085.35	0.09
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,980,930.560	103.031714	2,040,986.70	104.693960	2,073,914.65	32,927.95	0.54
Original Face:		Base	2,000,000.000	103.031714	2,040,986.70	104.693960	2,073,914.65	32,927.95	0.54
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.210858	505,007.57	102.414380	516,112.11	11,104.54	0.13
Original Face:		Base	2,000,000.000	100.210858	505,007.57	102.414380	516,112.11	11,104.54	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,659,692.100	Local	102.885518	1,707,582.81	103.882150	1,724,123.84	16,541.03	0.45
Original Face:	5,000,000.000	Base	102.885518	1,707,582.81	103.882150	1,724,123.84	16,541.03	0.45
3137F5MS5	FREDDIE MAC FHR 4798 G				4.000000	15 Nov 2030		
	2,773,920.810	Local	101.857589	2,825,448.87	100.613390	2,790,935.76	-34,513.11	0.72
Original Face:	5,705,000.000	Base	101.857589	2,825,448.87	100.613390	2,790,935.76	-34,513.11	0.72
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	4,612,341.470	Local	98.650618	4,550,103.37	101.820330	4,696,301.31	146,197.94	1.22
Original Face:	5,500,000.000	Base	98.650618	4,550,103.37	101.820330	4,696,301.31	146,197.94	1.22
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	4,481,419.400	Local	102.787293	4,606,329.71	104.004670	4,660,885.46	54,555.75	1.21
Original Face:	5,000,000.000	Base	102.787293	4,606,329.71	104.004670	4,660,885.46	54,555.75	1.21
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,582,592.950	Local	104.592325	4,793,040.50	107.257810	4,915,188.84	122,148.34	1.27
Original Face:	5,000,000.000	Base	104.592325	4,793,040.50	107.257810	4,915,188.84	122,148.34	1.27
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,437,700.300	Local	103.215313	2,516,079.99	103.079510	2,512,769.52	-3,310.47	0.65
Original Face:	2,500,000.000	Base	103.215313	2,516,079.99	103.079510	2,512,769.52	-3,310.47	0.65
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	100,391.180	Local	101.423661	101,820.41	103.007121	103,410.06	1,589.65	0.03
Original Face:	500,000.000	Base	101.423661	101,820.41	103.007121	103,410.06	1,589.65	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,859,152.000	Local	100.599794	2,876,301.03	101.591648	2,904,659.64	28,358.61	0.75
Original Face:	5,000,000.000	Base	100.599794	2,876,301.03	101.591648	2,904,659.64	28,358.61	0.75
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	3,073,031.710	Local	104.658043	3,216,174.84	106.659521	3,277,680.90	61,506.06	0.85
Original Face:	7,000,000.000	Base	104.658043	3,216,174.84	106.659521	3,277,680.90	61,506.06	0.85
31393MGQ8	FREDDIE MAC FHR 2585 CJ				4.500000	15 Dec 2032		
	11,441.500	Local	101.650221	11,630.31	100.262850	11,471.57	-158.74	0.00
Original Face:	10,000,000.000	Base	101.650221	11,630.31	100.262850	11,471.57	-158.74	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	4,240,510.820	Local	102.533879	4,347,960.24	105.973340	4,493,810.95	145,850.71	1.16
Original Face:	7,000,000.000	Base	102.533879	4,347,960.24	105.973340	4,493,810.95	145,850.71	1.16
31397SAY0	FANNIE MAE FNR 2011 23 AB				2.750000	25 Jun 2020		
	401.160	Local	100.069798	401.44	100.061630	401.41	-0.03	0.00
Original Face:	3,000,000.000	Base	100.069798	401.44	100.061630	401.41	-0.03	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	288,303.000	Local	99.213675	286,036.00	101.237410	291,870.49	5,834.49	0.08
Original Face:	3,000,000.000	Base	99.213675	286,036.00	101.237410	291,870.49	5,834.49	0.08
31398SQU0	FANNIE MAE FNR 2010 137 MC				3.000000	25 Oct 2038		
	56,530.100	Local	98.252418	55,542.19	99.985060	56,521.65	979.46	0.01
Original Face:	4,867,385.000	Base	98.252418	55,542.19	99.985060	56,521.65	979.46	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	225,028.300	Local	105.107424	236,521.45	106.379330	239,383.60	2,862.15	0.06
Original Face:	5,000,000.000	Base	105.107424	236,521.45	106.379330	239,383.60	2,862.15	0.06
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	2,454,527.810	Local	102.453892	2,514,759.28	104.748711	2,571,086.24	56,326.96	0.67
Original Face:	7,000,000.000	Base	102.453892	2,514,759.28	104.748711	2,571,086.24	56,326.96	0.67
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.254547	4,862,727.35	100.016180	5,000,809.00	138,081.65	1.30
Original Face:	5,000,000.000	Base	97.254547	4,862,727.35	100.016180	5,000,809.00	138,081.65	1.30
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	103.787810	6,227,268.62	103.927990	6,235,679.40	8,410.78	1.62
Original Face:	6,000,000.000	Base	103.787810	6,227,268.62	103.927990	6,235,679.40	8,410.78	1.62
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
	7,422.420	Local	100.353254	7,448.64	100.582020	7,465.62	16.98	0.00
Original Face:	1,808,277.000	Base	100.353254	7,448.64	100.582020	7,465.62	16.98	0.00
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				2.709880	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.065853	5,003,292.65	3,292.65	1.30
		Base	100.000000	5,000,000.00	100.065853	5,003,292.65	3,292.65	1.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	598,678.400	99.967490	598,483.77	101.513620	607,740.12	9,256.35	0.16
Original Face:		Base	5,000,000.000	99.967490	598,483.77	101.513620	607,740.12	9,256.35	0.16
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	376,964.040	99.823906	376,300.23	100.749120	379,787.95	3,487.72	0.10
Original Face:		Base	3,000,000.000	99.823906	376,300.23	100.749120	379,787.95	3,487.72	0.10
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	491,330.870	96.240035	472,857.00	96.645690	474,850.11	1,993.11	0.12
Original Face:		Base	675,000.000	96.240035	472,857.00	96.645690	474,850.11	1,993.11	0.12
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
		Local	854,726.220	101.731209	869,523.32	99.933690	854,159.45	-15,363.87	0.22
Original Face:		Base	2,289,667.000	101.731209	869,523.32	99.933690	854,159.45	-15,363.87	0.22
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,756,506.750	100.832441	1,771,128.63	103.547700	1,818,822.34	47,693.71	0.47
Original Face:		Base	5,000,000.000	100.832441	1,771,128.63	103.547700	1,818,822.34	47,693.71	0.47
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	1,495,510.240	95.968507	1,435,218.85	97.730500	1,461,569.64	26,350.79	0.38
Original Face:		Base	1,600,000.000	95.968507	1,435,218.85	97.730500	1,461,569.64	26,350.79	0.38
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,644,810.220	100.847489	5,692,649.35	103.718190	5,854,694.99	162,045.64	1.52
Original Face:		Base	6,180,040.000	100.847489	5,692,649.35	103.718190	5,854,694.99	162,045.64	1.52
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	6,993,000.000	100.570208	7,032,874.66	99.913390	6,986,943.36	-45,931.30	1.81
Original Face:		Base	6,993,000.000	100.570208	7,032,874.66	99.913390	6,986,943.36	-45,931.30	1.81
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	2,000,000.000	99.995901	1,999,918.02	101.342357	2,026,847.14	26,929.12	0.52
		Base		99.995901	1,999,918.02	101.342357	2,026,847.14	26,929.12	0.52
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.199130	01 Feb 2021		
		Local	5,310,000.000	100.044328	5,312,353.84	100.020727	5,311,100.60	-1,253.24	1.38
		Base		100.044328	5,312,353.84	100.020727	5,311,100.60	-1,253.24	1.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.671952	996,719.52	101.100561	1,011,005.61	14,286.09	0.26
		Base	99.671952	996,719.52	101.100561	1,011,005.61	14,286.09	0.26
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.607103	4,980,355.15	100.533429	5,026,671.45	46,316.30	1.30
		Base	99.607103	4,980,355.15	100.533429	5,026,671.45	46,316.30	1.30
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				2.650880	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.772029	4,988,601.45	-11,398.55	1.29
		Base	100.000000	5,000,000.00	99.772029	4,988,601.45	-11,398.55	1.29
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95				1.950000	27 Feb 2020		
	3,000,000.000	Local	99.990630	2,999,718.90	99.997564	2,999,926.92	208.02	0.78
		Base	99.990630	2,999,718.90	99.997564	2,999,926.92	208.02	0.78
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR				2.000000	19 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.785112	1,995,702.24	-4,297.76	0.52
		Base	100.000000	2,000,000.00	99.785112	1,995,702.24	-4,297.76	0.52
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.959656	4,997,982.80	101.902388	5,095,119.40	97,136.60	1.32
		Base	99.959656	4,997,982.80	101.902388	5,095,119.40	97,136.60	1.32
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	101.417035	4,056,681.40	56,681.40	1.05
		Base	100.000000	4,000,000.00	101.417035	4,056,681.40	56,681.40	1.05
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR				2.304630	13 Feb 2020		
	2,750,000.000	Local	99.956182	2,748,795.00	100.015860	2,750,436.15	1,641.15	0.71
		Base	99.956182	2,748,795.00	100.015860	2,750,436.15	1,641.15	0.71
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.920550	2,997,616.49	100.571470	3,017,144.10	19,527.61	0.78
		Base	99.920550	2,997,616.49	100.571470	3,017,144.10	19,527.61	0.78
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.928977	2,498,224.42	101.586007	2,539,650.18	41,425.76	0.66
		Base	99.928977	2,498,224.42	101.586007	2,539,650.18	41,425.76	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.576000	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.634000	2,515,850.00	15,850.00	0.65
		Base		100.000000	2,500,000.00	100.634000	2,515,850.00	15,850.00	0.65
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	10,000,000.000	100.254982	10,025,498.16	100.996094	10,099,609.40	74,111.24	2.62
		Base		100.254982	10,025,498.16	100.996094	10,099,609.40	74,111.24	2.62
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.521005	5,026,050.26	101.984375	5,099,218.75	73,168.49	1.32
		Base		100.521005	5,026,050.26	101.984375	5,099,218.75	73,168.49	1.32
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	7,500,000.000	99.986953	7,499,021.48	100.835938	7,562,695.35	63,673.87	1.96
		Base		99.986953	7,499,021.48	100.835938	7,562,695.35	63,673.87	1.96
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
		Local	5,000,000.000	100.120160	5,006,007.98	100.231749	5,011,587.45	5,579.47	1.30
		Base		100.120160	5,006,007.98	100.231749	5,011,587.45	5,579.47	1.30
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.051288	5,002,564.42	100.601562	5,030,078.10	27,513.68	1.30
		Base		100.051288	5,002,564.42	100.601562	5,030,078.10	27,513.68	1.30
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.983559	2,499,588.98	101.635260	2,540,881.50	41,292.52	0.66
Original Face:		Base	2,500,000.000	99.983559	2,499,588.98	101.635260	2,540,881.50	41,292.52	0.66
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95					2.950000	15 Jun 2024		
		Local	5,000,000.000	99.994726	4,999,736.30	103.239856	5,161,992.80	162,256.50	1.34
		Base		99.994726	4,999,736.30	103.239856	5,161,992.80	162,256.50	1.34
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.830630	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	0.78
		Base		100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.538630	27 May 2022		
			5,000,000.000	100.205534	5,010,276.70	100.429312	5,021,465.60	11,188.90	1.30
		Base		100.205534	5,010,276.70	100.429312	5,021,465.60	11,188.90	1.30
US DOLLAR Total									
			294,139,893.540	Local	295,715,224.94		298,139,423.46	2,424,198.52	77.22
	Original Face:		279,938,369.000	Base	295,715,224.94		298,139,423.46	2,424,198.52	77.22
FIXED INCOME Total									
			294,139,893.540	Base	295,715,224.94		298,139,423.46	2,424,198.52	77.22
	Original Face:		279,938,369.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		382,143,736.690	Base		383,668,675.29		386,092,873.81	2,424,198.52	100.00
	Original Face:	279,938,369.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		1,106.910	Local	1.000000	1,106.91	1.000000	1,106.91	0.00	100.00
			Base	1.000000	1,106.91	1.000000	1,106.91	0.00	100.00
US DOLLAR Total									
		1,106.910	Local		1,106.91		1,106.91	0.00	100.00
			Base		1,106.91		1,106.91	0.00	100.00
CASH Total									
		1,106.910	Base		1,106.91		1,106.91	0.00	100.00

Holdings

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

As of: *December 31, 2019*

View Date: *January 10, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,106.910	Base		1,106.91		1,106.91	0.00	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			296,786.460	Local	1.000000	296,786.46	1.000000	296,786.46	0.00	0.10
				Base	1.000000	296,786.46	1.000000	296,786.46	0.00	0.10
US DOLLAR Total									
			296,786.460	Local		296,786.46		296,786.46	0.00	0.10
				Base		296,786.46		296,786.46	0.00	0.10
CASH Total									
			296,786.460	Base		296,786.46		296,786.46	0.00	0.10
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
07644DJK5	BEDFORD ROW FDG CORP					1.857130	03 Feb 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
13738JAX8	CAN AST + CAN LTD JT					2.030000	31 Jan 2020		
			5,000,000.000	Local	99.830833	4,991,541.67	99.830833	4,991,541.67	0.00	1.66
				Base	99.830833	4,991,541.67	99.830833	4,991,541.67	0.00	1.66
138994009	CANTOR FITZGERALD REPO REPO					1.870000	16 Jan 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
22845ALN8	CROWN POINT CAP CO.					1.843130	06 Apr 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	Local	99.986261	4,999,313.03	99.986261	4,999,313.03	0.00	1.66
				Base	99.986261	4,999,313.03	99.986261	4,999,313.03	0.00	1.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85520PBF2	STARBIRD FDG. CORP				1.947380	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.66
92646KA77	VICTORY RECEIVABLES				2.160000	07 Jan 2020		
	5,000,000.000	Local	99.964000	4,998,200.00	99.964000	4,998,200.00	0.00	1.66
		Base	99.964000	4,998,200.00	99.964000	4,998,200.00	0.00	1.66
979QHR003	SOUTH STREET REPO				1.650000	02 Jan 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.99
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.99
US DOLLAR Total								
	38,000,000.000	Local		37,989,054.70		37,989,054.70	0.00	12.60
		Base		37,989,054.70		37,989,054.70	0.00	12.60
CASH EQUIVALENT Total								
	38,000,000.000	Base		37,989,054.70		37,989,054.70	0.00	12.60
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.67
		Base	100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.67
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.984401	2,999,532.04	100.481913	3,014,457.39	14,925.35	1.00
		Base	99.984401	2,999,532.04	100.481913	3,014,457.39	14,925.35	1.00
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				2.335500	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.033184	5,001,659.20	1,659.20	1.66
		Base	100.000000	5,000,000.00	100.033184	5,001,659.20	1,659.20	1.66
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.969604	4,998,480.18	101.306701	5,065,335.05	66,854.87	1.68
		Base	99.969604	4,998,480.18	101.306701	5,065,335.05	66,854.87	1.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	1,301,031.530	Local	99.995995	1,300,979.42	100.168800	1,303,227.67	2,248.25	0.43
Original Face:	3,000,000.000	Base	99.995995	1,300,979.42	100.168800	1,303,227.67	2,248.25	0.43
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
	5,395,000.000	Local	100.236842	5,407,777.60	100.545612	5,424,435.77	16,658.17	1.80
		Base	100.236842	5,407,777.60	100.545612	5,424,435.77	16,658.17	1.80
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	99.786885	2,494,672.13	-5,327.87	0.83
		Base	100.000000	2,500,000.00	99.786885	2,494,672.13	-5,327.87	0.83
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.927513	4,996,375.63	104.915035	5,245,751.75	249,376.12	1.74
		Base	99.927513	4,996,375.63	104.915035	5,245,751.75	249,376.12	1.74
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.936000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.854482	5,042,724.10	42,724.10	1.67
		Base	100.000000	5,000,000.00	100.854482	5,042,724.10	42,724.10	1.67
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.971146	4,998,557.28	100.161423	5,008,071.15	9,513.87	1.66
		Base	99.971146	4,998,557.28	100.161423	5,008,071.15	9,513.87	1.66
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
	3,000,000.000	Local	99.951539	2,998,546.18	100.386874	3,011,606.22	13,060.04	1.00
		Base	99.951539	2,998,546.18	100.386874	3,011,606.22	13,060.04	1.00
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.887695	4,994,384.73	102.363502	5,118,175.10	123,790.37	1.70
		Base	99.887695	4,994,384.73	102.363502	5,118,175.10	123,790.37	1.70
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.659018	4,982,950.89	103.259795	5,162,989.75	180,038.86	1.71
		Base	99.659018	4,982,950.89	103.259795	5,162,989.75	180,038.86	1.71
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.683985	3,652,025.75	103.035990	3,629,201.64	-22,824.11	1.20
Original Face:	3,522,266.000	Base	103.683985	3,652,025.75	103.035990	3,629,201.64	-22,824.11	1.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.409750	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.243770	3,007,313.10	7,313.10	1.00
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.243770	3,007,313.10	7,313.10	1.00
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.139750	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.112630	5,005,631.50	5,631.50	1.66
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.112630	5,005,631.50	5,631.50	1.66
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.724250	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.748704	5,037,435.20	37,435.20	1.67
		Base		100.000000	5,000,000.00	100.748704	5,037,435.20	37,435.20	1.67
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.992901	4,999,645.03	99.795290	4,989,764.50	-9,880.53	1.65
Original Face:		Base	5,000,000.000	99.992901	4,999,645.03	99.795290	4,989,764.50	-9,880.53	1.65
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.115500	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.020491	5,001,024.55	1,024.55	1.66
		Base		100.000000	5,000,000.00	100.020491	5,001,024.55	1,024.55	1.66
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,200,000.000	100.833304	2,218,332.68	100.939037	2,220,658.81	2,326.13	0.74
		Base		100.833304	2,218,332.68	100.939037	2,220,658.81	2,326.13	0.74
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.217750	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.098158	5,004,907.90	4,907.90	1.66
		Base		100.000000	5,000,000.00	100.098158	5,004,907.90	4,907.90	1.66
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.339750	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.434190	4,745,515.48	20,515.48	1.57
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.434190	4,745,515.48	20,515.48	1.57
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.590293	1,508,854.40	8,854.40	0.50
		Base		100.000000	1,500,000.00	100.590293	1,508,854.40	8,854.40	0.50
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	100.674811	2,516,870.28	16,870.28	0.83
		Base		100.000000	2,500,000.00	100.674811	2,516,870.28	16,870.28	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.089750	15 May 2036		
		Local	328,311.040	99.920213	328,049.09	100.020950	328,379.82	330.73	0.11
Original Face:		Base	16,000,000.000	99.920213	328,049.09	100.020950	328,379.82	330.73	0.11
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,889,447.940	101.286293	1,913,751.77	99.086494	1,872,187.72	-41,564.05	0.62
Original Face:		Base	5,000,000.000	101.286293	1,913,751.77	99.086494	1,872,187.72	-41,564.05	0.62
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	3,888,298.900	104.584938	4,066,574.99	101.706596	3,954,656.45	-111,918.54	1.31
Original Face:		Base	10,000,000.000	104.584938	4,066,574.99	101.706596	3,954,656.45	-111,918.54	1.31
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	112.359741	2,808,993.53	121.733609	3,043,340.23	234,346.70	1.01
		Base		112.359741	2,808,993.53	121.733609	3,043,340.23	234,346.70	1.01
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	111.757470	2,793,936.75	121.780828	3,044,520.70	250,583.95	1.01
		Base		111.757470	2,793,936.75	121.780828	3,044,520.70	250,583.95	1.01
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.208000	25 Jun 2022		
		Local	1,903,432.720	100.000000	1,903,432.72	99.769000	1,899,035.79	-4,396.93	0.63
Original Face:		Base	3,000,000.000	100.000000	1,903,432.72	99.769000	1,899,035.79	-4,396.93	0.63
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	5,000,000.000	101.064839	5,053,241.93	101.717230	5,085,861.50	32,619.57	1.69
Original Face:		Base	5,000,000.000	101.064839	5,053,241.93	101.717230	5,085,861.50	32,619.57	1.69
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,599,426.470	100.344329	1,604,933.76	100.567490	1,608,503.06	3,569.30	0.53
Original Face:		Base	2,000,000.000	100.344329	1,604,933.76	100.567490	1,608,503.06	3,569.30	0.53
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,437,456.750	101.743788	4,514,836.60	103.363550	4,586,712.83	71,876.23	1.52
Original Face:		Base	5,000,000.000	101.743788	4,514,836.60	103.363550	4,586,712.83	71,876.23	1.52
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,810,571.540	99.862605	1,808,083.90	100.865490	1,826,241.86	18,157.96	0.61
Original Face:		Base	2,000,000.000	99.862605	1,808,083.90	100.865490	1,826,241.86	18,157.96	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	958,616.150	100.751027	965,815.62	99.558140	954,380.41	-11,435.21	0.32
Original Face:		Base	5,000,000.000	100.751027	965,815.62	99.558140	954,380.41	-11,435.21	0.32
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,702,770.650	101.266754	4,762,343.19	101.212380	4,759,786.10	-2,557.09	1.58
Original Face:		Base	5,000,000.000	101.266754	4,762,343.19	101.212380	4,759,786.10	-2,557.09	1.58
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	2,971,395.840	103.034483	3,061,562.34	104.693960	3,110,871.97	49,309.63	1.03
Original Face:		Base	3,000,000.000	103.034483	3,061,562.34	104.693960	3,110,871.97	49,309.63	1.03
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.299171	4,117,999.20	103.036220	4,188,613.45	70,614.25	1.39
Original Face:		Base	5,565,000.000	101.299171	4,117,999.20	103.036220	4,188,613.45	70,614.25	1.39
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.636636	4,747,310.40	103.956610	4,671,810.05	-75,500.35	1.55
Original Face:		Base	4,494,000.000	105.636636	4,747,310.40	103.956610	4,671,810.05	-75,500.35	1.55
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.210858	505,007.57	102.414380	516,112.11	11,104.54	0.17
Original Face:		Base	2,000,000.000	100.210858	505,007.57	102.414380	516,112.11	11,104.54	0.17
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	919,709.500	100.371518	923,126.39	99.198490	912,337.94	-10,788.45	0.30
Original Face:		Base	5,000,000.000	100.371518	923,126.39	99.198490	912,337.94	-10,788.45	0.30
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,894,978.840	100.375235	1,902,089.47	98.019020	1,857,439.69	-44,649.78	0.62
Original Face:		Base	14,878,168.000	100.375235	1,902,089.47	98.019020	1,857,439.69	-44,649.78	0.62
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.106116	4,955,305.78	101.456830	5,072,841.50	117,535.72	1.68
Original Face:		Base	5,000,000.000	99.106116	4,955,305.78	101.456830	5,072,841.50	117,535.72	1.68
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,132,883.650	99.625527	1,128,641.31	100.314830	1,136,450.31	7,809.00	0.38
Original Face:		Base	5,000,000.000	99.625527	1,128,641.31	100.314830	1,136,450.31	7,809.00	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,659,692.100	Local	102.885518	1,707,582.81	103.882150	1,724,123.84	16,541.03	0.57
Original Face:	5,000,000.000	Base	102.885518	1,707,582.81	103.882150	1,724,123.84	16,541.03	0.57
3137F5Y94	FREDDIE MAC FHR 4800 MA				4.000000	15 Apr 2042		
	2,727,437.300	Local	102.147350	2,786,004.93	101.235320	2,761,129.88	-24,875.05	0.92
Original Face:	5,000,000.000	Base	102.147350	2,786,004.93	101.235320	2,761,129.88	-24,875.05	0.92
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	2,850,183.250	Local	102.042461	2,908,397.13	101.266130	2,886,270.28	-22,126.85	0.96
Original Face:	5,000,000.000	Base	102.042461	2,908,397.13	101.266130	2,886,270.28	-22,126.85	0.96
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,437,700.300	Local	103.215313	2,516,079.99	103.079510	2,512,769.52	-3,310.47	0.83
Original Face:	2,500,000.000	Base	103.215313	2,516,079.99	103.079510	2,512,769.52	-3,310.47	0.83
3137GAWQ6	FREDDIE MAC FHR 3738 BH				3.000000	15 Dec 2038		
	1,347,687.350	Local	101.216040	1,364,075.77	100.575120	1,355,438.17	-8,637.60	0.45
Original Face:	5,000,000.000	Base	101.216040	1,364,075.77	100.575120	1,355,438.17	-8,637.60	0.45
3137GAWS2	FREDDIE MAC FHR 3738 BJ				3.500000	15 Dec 2038		
	1,347,687.350	Local	102.940592	1,387,317.33	101.008190	1,361,274.60	-26,042.73	0.45
Original Face:	5,000,000.000	Base	102.940592	1,387,317.33	101.008190	1,361,274.60	-26,042.73	0.45
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	2,124,497.650	Local	103.623011	2,201,468.44	105.410711	2,239,448.08	37,979.64	0.74
Original Face:	5,000,000.000	Base	103.623011	2,201,468.44	105.410711	2,239,448.08	37,979.64	0.74
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,859,152.000	Local	100.599794	2,876,301.03	101.591648	2,904,659.64	28,358.61	0.96
Original Face:	5,000,000.000	Base	100.599794	2,876,301.03	101.591648	2,904,659.64	28,358.61	0.96
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	312,094.600	Local	105.885920	330,464.24	113.034770	352,775.41	22,311.17	0.12
Original Face:	10,000,000.000	Base	105.885920	330,464.24	113.034770	352,775.41	22,311.17	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	5,046,570.060	Local	107.054577	5,402,584.25	104.329650	5,265,068.88	-137,515.37	1.75
Original Face:	6,000,000.000	Base	107.054577	5,402,584.25	104.329650	5,265,068.88	-137,515.37	1.75

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
		Local	287,064.310	105.063405	301,599.54	99.866640	286,681.48	-14,918.06	0.10
Original Face:		Base	5,568,000.000	105.063405	301,599.54	99.866640	286,681.48	-14,918.06	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	225,028.300	105.107424	236,521.45	106.379330	239,383.60	2,862.15	0.08
Original Face:		Base	5,000,000.000	105.107424	236,521.45	106.379330	239,383.60	2,862.15	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.254547	4,862,727.35	100.016180	5,000,809.00	138,081.65	1.66
Original Face:		Base	5,000,000.000	97.254547	4,862,727.35	100.016180	5,000,809.00	138,081.65	1.66
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					2.709880	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.065853	5,003,292.65	3,292.65	1.66
		Base		100.000000	5,000,000.00	100.065853	5,003,292.65	3,292.65	1.66
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
		Local	1,005,099.100	103.059231	1,035,847.40	100.183080	1,006,939.24	-28,908.16	0.33
Original Face:		Base	5,000,000.000	103.059231	1,035,847.40	100.183080	1,006,939.24	-28,908.16	0.33
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,446,646.400	94.408477	3,253,926.39	97.553140	3,362,311.79	108,385.40	1.12
Original Face:		Base	5,000,000.000	94.408477	3,253,926.39	97.553140	3,362,311.79	108,385.40	1.12
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	653,562.310	99.940498	653,173.43	101.796910	665,306.24	12,132.81	0.22
Original Face:		Base	1,238,000.000	99.940498	653,173.43	101.796910	665,306.24	12,132.81	0.22
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,756,506.750	100.832441	1,771,128.63	103.547700	1,818,822.34	47,693.71	0.60
Original Face:		Base	5,000,000.000	100.832441	1,771,128.63	103.547700	1,818,822.34	47,693.71	0.60
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	101.640208	3,049,206.23	102.752591	3,082,577.73	33,371.50	1.02
		Base		101.640208	3,049,206.23	102.752591	3,082,577.73	33,371.50	1.02
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	5,000,000.000	99.995901	4,999,795.06	101.342357	5,067,117.85	67,322.79	1.68
		Base		99.995901	4,999,795.06	101.342357	5,067,117.85	67,322.79	1.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.882024	3,495,870.84	101.105142	3,538,679.97	42,809.13	1.17
		Base	99.882024	3,495,870.84	101.105142	3,538,679.97	42,809.13	1.17
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR				2.199130	01 Feb 2021		
	5,311,000.000	Local	100.044328	5,313,354.28	100.020727	5,312,100.81	-1,253.47	1.76
		Base	100.044328	5,313,354.28	100.020727	5,312,100.81	-1,253.47	1.76
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.607103	4,980,355.15	100.533429	5,026,671.45	46,316.30	1.67
		Base	99.607103	4,980,355.15	100.533429	5,026,671.45	46,316.30	1.67
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				2.650880	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.772029	4,988,601.45	-11,398.55	1.65
		Base	100.000000	5,000,000.00	99.772029	4,988,601.45	-11,398.55	1.65
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.962202	2,998,866.06	102.090728	3,062,721.84	63,855.78	1.02
		Base	99.962202	2,998,866.06	102.090728	3,062,721.84	63,855.78	1.02
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.851552	2,995,546.56	101.354541	3,040,636.23	45,089.67	1.01
		Base	99.851552	2,995,546.56	101.354541	3,040,636.23	45,089.67	1.01
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR				2.304250	08 May 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.006504	3,000,195.12	195.12	1.00
		Base	100.000000	3,000,000.00	100.006504	3,000,195.12	195.12	1.00
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR				2.000000	19 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.785112	1,995,702.24	-4,297.76	0.66
		Base	100.000000	2,000,000.00	99.785112	1,995,702.24	-4,297.76	0.66
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR				2.304630	13 Feb 2020		
	2,000,000.000	Local	99.956182	1,999,123.63	100.015860	2,000,317.20	1,193.57	0.66
		Base	99.956182	1,999,123.63	100.015860	2,000,317.20	1,193.57	0.66
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.968572	3,998,742.86	102.192258	4,087,690.32	88,947.46	1.36
		Base	99.968572	3,998,742.86	102.192258	4,087,690.32	88,947.46	1.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.900194	2,497,504.85	101.586007	2,539,650.18	42,145.33	0.84
		Base	99.900194	2,497,504.85	101.586007	2,539,650.18	42,145.33	0.84
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				2.576000	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.634000	2,515,850.00	15,850.00	0.83
		Base	100.000000	2,500,000.00	100.634000	2,515,850.00	15,850.00	0.83
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	5,000,000.000	Local	100.139092	5,006,954.61	100.996094	5,049,804.70	42,850.09	1.67
		Base	100.139092	5,006,954.61	100.996094	5,049,804.70	42,850.09	1.67
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	2,500,000.000	Local	100.070084	2,501,752.11	100.835938	2,520,898.45	19,146.34	0.84
		Base	100.070084	2,501,752.11	100.835938	2,520,898.45	19,146.34	0.84
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.051288	5,002,564.42	100.601562	5,030,078.10	27,513.68	1.67
		Base	100.051288	5,002,564.42	100.601562	5,030,078.10	27,513.68	1.67
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.983559	2,499,588.98	101.635260	2,540,881.50	41,292.52	0.84
Original Face:	2,500,000.000	Base	99.983559	2,499,588.98	101.635260	2,540,881.50	41,292.52	0.84
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.960630	26 Jul 2021		
	5,000,000.000	Local	101.038589	5,051,929.43	101.163992	5,058,199.60	6,270.17	1.68
		Base	101.038589	5,051,929.43	101.163992	5,058,199.60	6,270.17	1.68
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	1.00
		Base	100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	1.00
US DOLLAR Total								
	259,041,337.090	Local		261,134,065.84		263,233,767.72	2,099,701.88	87.30
Original Face:	214,990,434.000	Base		261,134,065.84		263,233,767.72	2,099,701.88	87.30
FIXED INCOME Total								
	259,041,337.090	Base		261,134,065.84		263,233,767.72	2,099,701.88	87.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	214,990,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		297,338,123.550	Base		299,419,907.00		301,519,608.88	2,099,701.88	100.00
	Original Face:	214,990,434.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			3,159,632.280	1.000000	3,159,632.28	1.000000	3,159,632.28	0.00	0.41
		Base		1.000000	3,159,632.28	1.000000	3,159,632.28	0.00	0.41
US DOLLAR Total									
			3,159,632.280		3,159,632.28		3,159,632.28	0.00	0.41
		Base			3,159,632.28		3,159,632.28	0.00	0.41
CASH Total									
			3,159,632.280	Base	3,159,632.28		3,159,632.28	0.00	0.41
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TD69	ATLANTIC ASSET SECUR					1.890000	06 Apr 2020		
			25,000,000.000	99.496000	24,874,000.00	99.496000	24,874,000.00	0.00	3.21
		Base		99.496000	24,874,000.00	99.496000	24,874,000.00	0.00	3.21
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	102.305486	5,115,274.31	102.305486	5,115,274.31	0.00	0.66
		Base		102.305486	5,115,274.31	102.305486	5,115,274.31	0.00	0.66
07644ABK9	BEDFORD ROW FDG CORP					1.830000	19 Feb 2020		
			6,000,000.000	99.750917	5,985,055.00	99.750917	5,985,055.00	0.00	0.77
		Base		99.750917	5,985,055.00	99.750917	5,985,055.00	0.00	0.77
07644DJK5	BEDFORD ROW FDG CORP					1.857130	03 Feb 2020		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.58
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.58
09702LBK0	BOEING COMPANY					2.160000	19 Feb 2020		
			20,000,000.000	99.706000	19,941,200.00	99.706000	19,941,200.00	0.00	2.58
		Base		99.706000	19,941,200.00	99.706000	19,941,200.00	0.00	2.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09702LBS3	BOEING COMPANY					2.170000	26 Feb 2020		
		Local	10,000,000.000	99.662444	9,966,244.44	99.662444	9,966,244.44	0.00	1.29
		Base		99.662444	9,966,244.44	99.662444	9,966,244.44	0.00	1.29
13738JAX8	CAN AST + CAN LTD JT					2.030000	31 Jan 2020		
		Local	15,000,000.000	99.830833	14,974,625.00	99.830833	14,974,625.00	0.00	1.93
		Base		99.830833	14,974,625.00	99.830833	14,974,625.00	0.00	1.93
13738JEL0	CAN AST + CAN LTD JT					1.900000	20 May 2020		
		Local	20,000,000.000	99.261111	19,852,222.22	99.261111	19,852,222.22	0.00	2.56
		Base		99.261111	19,852,222.22	99.261111	19,852,222.22	0.00	2.56
138994009	CANTOR FITZGERALD REPO REPO					1.870000	02 Jan 2020		
		Local	55,000,000.000	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	7.10
		Base		100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	7.10
17177LF17	CIESCO LLC					1.880000	01 Jun 2020		
		Local	5,000,000.000	99.206222	4,960,311.11	99.206222	4,960,311.11	0.00	0.64
		Base		99.206222	4,960,311.11	99.206222	4,960,311.11	0.00	0.64
22845ALN8	CROWN POINT CAP CO.					1.843130	06 Apr 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.23
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.23
22845AMB3	CROWN POINT CAP CO.					1.827130	01 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.29
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.29
2546R2AQ9	WALT DISNEY CO					1.970000	24 Jan 2020		
		Local	5,000,000.000	99.874139	4,993,706.95	99.874139	4,993,706.95	0.00	0.64
		Base		99.874139	4,993,706.95	99.874139	4,993,706.95	0.00	0.64
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.986261	4,999,313.03	99.986261	4,999,313.03	0.00	0.65
		Base		99.986261	4,999,313.03	99.986261	4,999,313.03	0.00	0.65
37829ABF4	GLENCOVE FDG DAC/LLC					1.860130	03 Apr 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.58
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37829ABK3	GLENCOVE FDG DAC/LLC				1.952000	02 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.29
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.29
40588LBK4	HALKIN FINANCE LLC USC				1.880000	19 Feb 2020		
	20,000,000.000	Local	99.744111	19,948,822.22	99.744111	19,948,822.22	0.00	2.58
		Base	99.744111	19,948,822.22	99.744111	19,948,822.22	0.00	2.58
40588LCK3	HALKIN FINANCE LLC USC				1.890000	19 Mar 2020		
	5,000,000.000	Local	99.590500	4,979,525.00	99.590500	4,979,525.00	0.00	0.64
		Base	99.590500	4,979,525.00	99.590500	4,979,525.00	0.00	0.64
62454XBK3	MOUNTCLIFF				1.871130	24 Apr 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.94
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.94
62455AE11	MOUNTCLIFF				1.930000	01 May 2020		
	20,000,000.000	Local	99.351306	19,870,261.11	99.351306	19,870,261.11	0.00	2.57
		Base	99.351306	19,870,261.11	99.351306	19,870,261.11	0.00	2.57
66844CAN4	NORTHWESTERN UNIVERS				1.850000	22 Jan 2020		
	10,000,000.000	Local	99.892083	9,989,208.33	99.892083	9,989,208.33	0.00	1.29
		Base	99.892083	9,989,208.33	99.892083	9,989,208.33	0.00	1.29
66844CBA1	NORTHWESTERN UNIVERS				1.700000	10 Feb 2020		
	10,000,000.000	Local	99.811111	9,981,111.11	99.811111	9,981,111.11	0.00	1.29
		Base	99.811111	9,981,111.11	99.811111	9,981,111.11	0.00	1.29
67983TES1	OLD LINE FUNDING LLC				1.860000	26 May 2020		
	4,030,000.000	Local	99.245667	3,999,600.36	99.245667	3,999,600.36	0.00	0.52
		Base	99.245667	3,999,600.36	99.245667	3,999,600.36	0.00	0.52
82124LAA0	SHEFFIELD RECEIVABLE				2.140000	10 Jan 2020		
	18,000,000.000	Local	99.946500	17,990,370.00	99.946500	17,990,370.00	0.00	2.32
		Base	99.946500	17,990,370.00	99.946500	17,990,370.00	0.00	2.32
82124LAU6	SHEFFIELD RECEIVABLE				2.130000	28 Jan 2020		
	5,000,000.000	Local	99.840250	4,992,012.50	99.840250	4,992,012.50	0.00	0.64
		Base	99.840250	4,992,012.50	99.840250	4,992,012.50	0.00	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85520PBF2	STARBIRD FDG. CORP				1.947380	17 Mar 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.58
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.58
86563GDW9	SUMITOMO MITSUI TRUST NY				1.870000	30 Apr 2020		
	10,000,000.000	Local	99.376667	9,937,666.67	99.376667	9,937,666.67	0.00	1.28
		Base	99.376667	9,937,666.67	99.376667	9,937,666.67	0.00	1.28
92646KA77	VICTORY RECEIVABLES				2.160000	07 Jan 2020		
	25,000,000.000	Local	99.964000	24,991,000.00	99.964000	24,991,000.00	0.00	3.23
		Base	99.964000	24,991,000.00	99.964000	24,991,000.00	0.00	3.23
979QHR003	SOUTH STREET REPO				1.650000	02 Jan 2020		
	36,607,754.070	Local	100.000000	36,607,754.07	100.000000	36,607,754.07	0.00	4.73
		Base	100.000000	36,607,754.07	100.000000	36,607,754.07	0.00	4.73
US DOLLAR Total								
	454,637,754.070	Local		453,949,283.43		453,949,283.43	0.00	58.63
		Base		453,949,283.43		453,949,283.43	0.00	58.63
CASH EQUIVALENT Total								
	454,637,754.070	Base		453,949,283.43		453,949,283.43	0.00	58.63

FIXED INCOME

US DOLLAR — Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	4,000,000.000	Local	100.504347	4,020,173.89	100.900616	4,036,024.64	15,850.75	0.52
		Base	100.504347	4,020,173.89	100.900616	4,036,024.64	15,850.75	0.52
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.490500	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.433423	5,021,671.15	21,671.15	0.65
		Base	100.000000	5,000,000.00	100.433423	5,021,671.15	21,671.15	0.65
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.984402	4,999,220.08	100.481913	5,024,095.65	24,875.57	0.65
		Base	99.984402	4,999,220.08	100.481913	5,024,095.65	24,875.57	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	1,301,031.530	Local	99.995995	1,300,979.42	100.168800	1,303,227.67	2,248.25	0.17
Original Face:	3,000,000.000	Base	99.995995	1,300,979.42	100.168800	1,303,227.67	2,248.25	0.17
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR				2.259500	24 May 2021		
	10,110,000.000	Local	100.040360	10,114,080.38	100.090507	10,119,150.26	5,069.88	1.31
		Base	100.040360	10,114,080.38	100.090507	10,119,150.26	5,069.88	1.31
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.994029	2,999,820.88	100.916195	3,027,485.85	27,664.97	0.39
		Base	99.994029	2,999,820.88	100.916195	3,027,485.85	27,664.97	0.39
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.314000	23 Jan 2022		
	5,000,000.000	Local	99.873978	4,993,698.91	100.117062	5,005,853.10	12,154.19	0.65
		Base	99.873978	4,993,698.91	100.117062	5,005,853.10	12,154.19	0.65
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
	10,000,000.000	Local	100.234859	10,023,485.87	100.545612	10,054,561.20	31,075.33	1.30
		Base	100.234859	10,023,485.87	100.545612	10,054,561.20	31,075.33	1.30
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.786885	4,989,344.25	-10,655.75	0.64
		Base	100.000000	5,000,000.00	99.786885	4,989,344.25	-10,655.75	0.64
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.971146	9,997,114.55	100.161423	10,016,142.30	19,027.75	1.29
		Base	99.971146	9,997,114.55	100.161423	10,016,142.30	19,027.75	1.29
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85				1.850000	04 Sep 2020		
	10,000,000.000	Local	99.981017	9,998,101.73	99.954990	9,995,499.00	-2,602.73	1.29
		Base	99.981017	9,998,101.73	99.954990	9,995,499.00	-2,602.73	1.29
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4				1.490000	15 Jul 2022		
	5,000,000.000	Local	99.992901	4,999,645.03	99.795290	4,989,764.50	-9,880.53	0.64
Original Face:	5,000,000.000	Base	99.992901	4,999,645.03	99.795290	4,989,764.50	-9,880.53	0.64
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				2.498500	20 May 2022		
	10,000,000.000	Local	100.163831	10,016,383.12	100.374888	10,037,488.80	21,105.68	1.30
		Base	100.163831	10,016,383.12	100.374888	10,037,488.80	21,105.68	1.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				2.285000	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.356699	10,035,669.90	35,669.90	1.30
		Base	100.000000	10,000,000.00	100.356699	10,035,669.90	35,669.90	1.30
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.971644	9,997,164.36	100.988410	10,098,841.00	101,676.64	1.30
Original Face:	10,000,000.000	Base	99.971644	9,997,164.36	100.988410	10,098,841.00	101,676.64	1.30
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	438,781.430	Local	101.440255	445,101.00	103.063034	452,221.45	7,120.45	0.06
Original Face:	2,096,032.000	Base	101.440255	445,101.00	103.063034	452,221.45	7,120.45	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	3,212,619.350	Local	101.068182	3,246,935.97	103.640971	3,329,589.89	82,653.92	0.43
Original Face:	5,000,000.000	Base	101.068182	3,246,935.97	103.640971	3,329,589.89	82,653.92	0.43
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	3,372,463.740	Local	104.754699	3,532,814.25	105.869523	3,570,411.27	37,597.02	0.46
Original Face:	8,645,247.000	Base	104.754699	3,532,814.25	105.869523	3,570,411.27	37,597.02	0.46
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,404,559.730	Local	104.662781	1,470,051.28	105.475044	1,481,459.99	11,408.71	0.19
Original Face:	4,322,624.000	Base	104.662781	1,470,051.28	105.475044	1,481,459.99	11,408.71	0.19
3135G0S53	FANNIE MAE NOTES 01/20 1.7				1.700000	27 Jan 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.002532	10,000,253.20	253.20	1.29
		Base	100.000000	10,000,000.00	100.002532	10,000,253.20	253.20	1.29
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	137,093.360	Local	102.840728	140,987.81	100.392110	137,630.92	-3,356.89	0.02
Original Face:	2,161,312.000	Base	102.840728	140,987.81	100.392110	137,630.92	-3,356.89	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	1,014,804.930	Local	101.512031	1,030,149.10	98.407350	998,642.64	-31,506.46	0.13
Original Face:	4,322,624.000	Base	101.512031	1,030,149.10	98.407350	998,642.64	-31,506.46	0.13
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	1,609,053.990	Local	101.569712	1,634,311.50	100.004620	1,609,128.33	-25,183.17	0.21
Original Face:	8,584,720.000	Base	101.569712	1,634,311.50	100.004620	1,609,128.33	-25,183.17	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
		Local	549,661.030	100.796233	554,037.61	99.713680	548,087.24	-5,950.37	0.07
Original Face:		Base	5,571,429.000	100.796233	554,037.61	99.713680	548,087.24	-5,950.37	0.07
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	964,171.450	101.432370	977,981.95	98.790620	952,510.95	-25,471.00	0.12
Original Face:		Base	4,322,624.000	101.432370	977,981.95	98.790620	952,510.95	-25,471.00	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,940,944.420	100.811505	1,956,695.29	98.476780	1,911,379.57	-45,315.72	0.25
Original Face:		Base	5,111,816.000	100.811505	1,956,695.29	98.476780	1,911,379.57	-45,315.72	0.25
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,258,887.430	99.738581	1,255,596.46	97.677060	1,229,644.23	-25,952.23	0.16
Original Face:		Base	4,322,624.000	99.738581	1,255,596.46	97.677060	1,229,644.23	-25,952.23	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,924,392.400	101.538417	1,953,997.58	99.236000	1,909,690.04	-44,307.54	0.25
Original Face:		Base	5,326,337.000	101.538417	1,953,997.58	99.236000	1,909,690.04	-44,307.54	0.25
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,258,887.430	100.252988	1,262,072.26	98.382490	1,238,524.80	-23,547.46	0.16
Original Face:		Base	4,322,624.000	100.252988	1,262,072.26	98.382490	1,238,524.80	-23,547.46	0.16
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,402,020.850	100.696936	2,418,761.41	98.185250	2,358,430.18	-60,331.23	0.30
Original Face:		Base	8,645,247.000	100.696936	2,418,761.41	98.185250	2,358,430.18	-60,331.23	0.30
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	790,307.630	100.405996	793,516.25	100.577940	794,875.13	1,358.88	0.10
Original Face:		Base	4,322,624.000	100.405996	793,516.25	100.577940	794,875.13	1,358.88	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,765,594.690	101.624930	1,794,284.36	98.532450	1,739,683.71	-54,600.65	0.22
Original Face:		Base	6,483,935.000	101.624930	1,794,284.36	98.532450	1,739,683.71	-54,600.65	0.22
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,145,170.430	99.876938	1,143,761.16	97.915630	1,121,300.84	-22,460.32	0.14
Original Face:		Base	4,322,624.000	99.876938	1,143,761.16	97.915630	1,121,300.84	-22,460.32	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	3,248,652.550	Local	99.638220	3,236,899.57	101.606260	3,300,834.36	63,934.79	0.43
Original Face:	4,507,221.000	Base	99.638220	3,236,899.57	101.606260	3,300,834.36	63,934.79	0.43
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,921,831.600	Local	98.689857	3,870,450.00	100.793230	3,952,940.74	82,490.74	0.51
Original Face:	5,000,000.000	Base	98.689857	3,870,450.00	100.793230	3,952,940.74	82,490.74	0.51
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	290,260.190	Local	98.228290	285,117.62	100.372380	291,341.06	6,223.44	0.04
Original Face:	2,161,312.000	Base	98.228290	285,117.62	100.372380	291,341.06	6,223.44	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	542,209.560	Local	100.133633	542,934.13	99.489080	539,439.30	-3,494.83	0.07
Original Face:	4,527,840.000	Base	100.133633	542,934.13	99.489080	539,439.30	-3,494.83	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	4,529,542.540	Local	100.963844	4,573,200.26	101.125060	4,580,502.61	7,302.35	0.59
Original Face:	4,600,000.000	Base	100.963844	4,573,200.26	101.125060	4,580,502.61	7,302.35	0.59
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	709,610.700	Local	101.393481	719,498.99	100.621760	714,022.78	-5,476.21	0.09
Original Face:	8,645,247.000	Base	101.393481	719,498.99	100.621760	714,022.78	-5,476.21	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	374,725.530	Local	99.395528	372,460.42	100.862090	377,956.00	5,495.58	0.05
Original Face:	2,161,312.000	Base	99.395528	372,460.42	100.862090	377,956.00	5,495.58	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	489,278.420	Local	99.977273	489,167.22	99.498450	486,824.44	-2,342.78	0.06
Original Face:	2,161,312.000	Base	99.977273	489,167.22	99.498450	486,824.44	-2,342.78	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	377,573.450	Local	99.954687	377,402.36	99.852790	377,017.62	-384.74	0.05
Original Face:	2,472,541.000	Base	99.954687	377,402.36	99.852790	377,017.62	-384.74	0.05
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	1,089,182.290	Local	100.210850	1,091,478.83	102.414380	1,115,479.29	24,000.46	0.14
Original Face:	4,322,624.000	Base	100.210850	1,091,478.83	102.414380	1,115,479.29	24,000.46	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,715,939.750	Local	100.369257	1,722,275.98	99.250020	1,703,070.55	-19,205.43	0.22
Original Face:	6,483,935.000	Base	100.369257	1,722,275.98	99.250020	1,703,070.55	-19,205.43	0.22
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,552,293.560	Local	100.068331	1,553,354.26	98.430300	1,527,927.21	-25,427.05	0.20
Original Face:	5,619,411.000	Base	100.068331	1,553,354.26	98.430300	1,527,927.21	-25,427.05	0.20
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,878,080.410	Local	101.285490	1,902,222.95	97.073330	1,823,115.19	-79,107.76	0.24
Original Face:	4,322,624.000	Base	101.285490	1,902,222.95	97.073330	1,823,115.19	-79,107.76	0.24
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,446,883.740	Local	100.024212	1,447,234.06	98.565550	1,426,128.92	-21,105.14	0.18
Original Face:	4,322,624.000	Base	100.024212	1,447,234.06	98.565550	1,426,128.92	-21,105.14	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	3,617,208.900	Local	100.750716	3,644,363.86	98.235630	3,553,387.95	-90,975.91	0.46
Original Face:	10,806,559.000	Base	100.750716	3,644,363.86	98.235630	3,553,387.95	-90,975.91	0.46
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,448,514.800	Local	100.478151	2,460,222.41	100.314830	2,456,223.46	-3,998.95	0.32
Original Face:	10,806,559.000	Base	100.478151	2,460,222.41	100.314830	2,456,223.46	-3,998.95	0.32
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,452,628.250	Local	100.530073	1,460,328.24	99.566570	1,446,332.12	-13,996.12	0.19
Original Face:	4,322,624.000	Base	100.530073	1,460,328.24	99.566570	1,446,332.12	-13,996.12	0.19
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,362,310.190	Local	99.903300	2,360,025.83	98.733540	2,332,392.48	-27,633.35	0.30
Original Face:	6,483,935.000	Base	99.903300	2,360,025.83	98.733540	2,332,392.48	-27,633.35	0.30
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,703,586.360	Local	102.470139	1,745,667.31	102.761200	1,750,625.79	4,958.48	0.23
Original Face:	6,000,000.000	Base	102.470139	1,745,667.31	102.761200	1,750,625.79	4,958.48	0.23
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	3,319,384.200	Local	102.885517	3,415,165.58	103.882150	3,448,247.67	33,082.09	0.45
Original Face:	10,000,000.000	Base	102.885517	3,415,165.58	103.882150	3,448,247.67	33,082.09	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,319,384.200	Local	102.843361	3,413,766.28	104.981630	3,484,743.64	70,977.36	0.45
Original Face:	10,000,000.000	Base	102.843361	3,413,766.28	104.981630	3,484,743.64	70,977.36	0.45
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	3,289,783.200	Local	101.787171	3,348,577.24	100.960150	3,321,370.05	-27,207.19	0.43
Original Face:	5,000,000.000	Base	101.787171	3,348,577.24	100.960150	3,321,370.05	-27,207.19	0.43
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	2,850,183.250	Local	102.042461	2,908,397.13	101.266130	2,886,270.28	-22,126.85	0.37
Original Face:	5,000,000.000	Base	102.042461	2,908,397.13	101.266130	2,886,270.28	-22,126.85	0.37
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	8,226,372.720	Local	100.599794	8,275,714.02	101.591648	8,357,307.62	81,593.60	1.08
Original Face:	14,386,036.000	Base	100.599794	8,275,714.02	101.591648	8,357,307.62	81,593.60	1.08
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	2,297,378.380	Local	102.707542	2,359,580.87	101.341628	2,328,200.65	-31,380.22	0.30
Original Face:	6,483,935.000	Base	102.707542	2,359,580.87	101.341628	2,328,200.65	-31,380.22	0.30
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	505,003.880	Local	101.202084	511,074.45	104.437380	527,412.82	16,338.37	0.07
Original Face:	33,932,595.000	Base	101.202084	511,074.45	104.437380	527,412.82	16,338.37	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	591,633.550	Local	105.886357	626,459.21	113.034770	668,751.62	42,292.41	0.09
Original Face:	18,956,866.000	Base	105.886357	626,459.21	113.034770	668,751.62	42,292.41	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	415,408.490	Local	99.213678	412,142.04	101.237410	420,548.80	8,406.76	0.05
Original Face:	4,322,624.000	Base	99.213678	412,142.04	101.237410	420,548.80	8,406.76	0.05
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	291,813.770	Local	105.107418	306,717.92	106.379330	310,429.53	3,711.61	0.04
Original Face:	6,483,935.000	Base	105.107418	306,717.92	106.379330	310,429.53	3,711.61	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027		
	6,000,000.000	Local	98.995703	5,939,742.19	100.213310	6,012,798.60	73,056.41	0.78
Original Face:	6,000,000.000	Base	98.995703	5,939,742.19	100.213310	6,012,798.60	73,056.41	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.254547	9,725,454.70	100.016180	10,001,618.00	276,163.30	1.29
Original Face:	10,000,000.000	Base	97.254547	9,725,454.70	100.016180	10,001,618.00	276,163.30	1.29
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR				2.190630	11 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.057363	7,004,015.41	4,015.41	0.90
		Base	100.000000	7,000,000.00	100.057363	7,004,015.41	4,015.41	0.90
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
	46,872.630	Local	101.475808	47,564.38	99.881240	46,816.96	-747.42	0.01
Original Face:	7,000,000.000	Base	101.475808	47,564.38	99.881240	46,816.96	-747.42	0.01
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,496,992.040	Local	102.119404	2,549,913.39	98.832670	2,467,843.90	-82,069.49	0.32
Original Face:	7,989,505.000	Base	102.119404	2,549,913.39	98.832670	2,467,843.90	-82,069.49	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,893,292.800	Local	94.408478	6,507,852.79	97.553140	6,724,623.58	216,770.79	0.87
Original Face:	10,000,000.000	Base	94.408478	6,507,852.79	97.553140	6,724,623.58	216,770.79	0.87
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,522,351.800	Local	97.713664	4,418,955.63	100.023320	4,523,406.41	104,450.78	0.58
Original Face:	5,000,000.000	Base	97.713664	4,418,955.63	100.023320	4,523,406.41	104,450.78	0.58
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,513,013.500	Local	100.832441	3,542,257.25	103.547700	3,637,644.68	95,387.43	0.47
Original Face:	10,000,000.000	Base	100.832441	3,542,257.25	103.547700	3,637,644.68	95,387.43	0.47
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,566,937.850	Local	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.58
Original Face:	5,000,000.000	Base	96.373797	4,401,331.41	98.031620	4,477,043.16	75,711.75	0.58
46513BR75	STATE OF ISRAEL 03/20 0				3.562500	01 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.65
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.65
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.65
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.882024	3,495,870.84	101.105142	3,538,679.97	42,809.13	0.46
		Base	99.882024	3,495,870.84	101.105142	3,538,679.97	42,809.13	0.46
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85				1.850000	01 Mar 2020		
	3,000,000.000	Local	99.997966	2,999,938.97	99.922397	2,997,671.91	-2,267.06	0.39
		Base	99.997966	2,999,938.97	99.922397	2,997,671.91	-2,267.06	0.39
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25				2.250000	10 Jan 2020		
	5,000,000.000	Local	99.999926	4,999,996.29	100.003804	5,000,190.20	193.91	0.65
		Base	99.999926	4,999,996.29	100.003804	5,000,190.20	193.91	0.65
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3				1.320000	15 Jan 2021		
	35,911.060	Local	99.996436	35,909.78	99.969540	35,900.12	-9.66	0.00
Original Face:	2,000,000.000	Base	99.996436	35,909.78	99.969540	35,900.12	-9.66	0.00
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.990407	6,999,328.50	101.809631	7,126,674.17	127,345.67	0.92
		Base	99.990407	6,999,328.50	101.809631	7,126,674.17	127,345.67	0.92
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				2.492000	25 Jan 2029		
	718,531.720	Local	100.000001	718,531.73	97.412780	699,941.72	-18,590.01	0.09
Original Face:	2,161,312.000	Base	100.000001	718,531.73	97.412780	699,941.72	-18,590.01	0.09
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR				2.304630	13 Feb 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.015860	5,000,793.00	793.00	0.65
		Base	100.000000	5,000,000.00	100.015860	5,000,793.00	793.00	0.65
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	15,000,000.000	Local	99.895752	14,984,362.86	100.640625	15,096,093.75	111,730.89	1.95
		Base	99.895752	14,984,362.86	100.640625	15,096,093.75	111,730.89	1.95
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.521005	5,026,050.26	101.984375	5,099,218.75	73,168.49	0.66
		Base	100.521005	5,026,050.26	101.984375	5,099,218.75	73,168.49	0.66
912828LY4	US TREASURY N/B 11/19 3.375				3.375000	15 Nov 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	10,000,000.000	Local	99.946377	9,994,637.68	100.421875	10,042,187.50	47,549.82	1.30
		Base	99.946377	9,994,637.68	100.421875	10,042,187.50	47,549.82	1.30
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	2,270,824.730	Local	100.272570	2,277,014.31	100.005660	2,270,953.26	-6,061.05	0.29
Original Face:	9,605,000.000	Base	100.272570	2,277,014.31	100.005660	2,270,953.26	-6,061.05	0.29
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A				1.920000	15 Mar 2021		
	1,032,369.530	Local	99.998551	1,032,354.57	99.966150	1,032,020.07	-334.50	0.13
Original Face:	4,000,000.000	Base	99.998551	1,032,354.57	99.966150	1,032,020.07	-334.50	0.13
94988J5V5	WELLS FARGO BANK NA SR UNSECURED 05/21 VAR				2.274630	21 May 2021		
	5,676,000.000	Local	100.046000	5,678,610.96	100.082252	5,680,668.62	2,057.66	0.73
		Base	100.046000	5,678,610.96	100.082252	5,680,668.62	2,057.66	0.73
US DOLLAR Total								
	315,730,201.910	Local		315,878,500.83		317,163,931.94	1,285,431.11	40.96
Original Face:	398,933,931.000	Base		315,878,500.83		317,163,931.94	1,285,431.11	40.96
FIXED INCOME Total								
	315,730,201.910	Base		315,878,500.83		317,163,931.94	1,285,431.11	40.96
Original Face:	398,933,931.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		773,527,588.260	Base		772,987,416.54		774,272,847.65	1,285,431.11	100.00
	Original Face:	398,933,931.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			20,007,518.730	1.000000	20,007,518.73	1.000000	20,007,518.73	0.00	15.93
		Base		1.000000	20,007,518.73	1.000000	20,007,518.73	0.00	15.93
US DOLLAR Total									
			20,007,518.730		20,007,518.73		20,007,518.73	0.00	15.93
		Base			20,007,518.73		20,007,518.73	0.00	15.93
CASH Total									
			20,007,518.730	Base	20,007,518.73		20,007,518.73	0.00	15.93
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.748314	31 Dec 2030		
			6,660,470.900	Local	100.050233	6,663,816.65	100.050000	6,663,801.14	-15.51	5.31
		Base		100.050233	6,663,816.65	100.050000	6,663,801.14	-15.51	5.31
09702LC60	BOEING COMPANY					2.040000	06 Mar 2020		
			10,000,000.000	Local	99.631667	9,963,166.66	99.631667	9,963,166.66	0.00	7.93
		Base		99.631667	9,963,166.66	99.631667	9,963,166.66	0.00	7.93
2063C0AQ5	CONCORD MIN CPTL CO					1.960000	24 Jan 2020		
			10,000,000.000	Local	99.874778	9,987,477.78	99.874778	9,987,477.78	0.00	7.95
		Base		99.874778	9,987,477.78	99.874778	9,987,477.78	0.00	7.95
22845AMH0	CROWN POINT CAP CO.					1.984880	18 Feb 2020		
			6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	4.78
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	4.78
22845ANF3	CROWN POINT CAP CO.					1.980000	25 Feb 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.98
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2AQ9	WALT DISNEY CO					1.970000	24 Jan 2020		
		Local	5,000,000.000	99.874139	4,993,706.95	99.874139	4,993,706.95	0.00	3.98
		Base		99.874139	4,993,706.95	99.874139	4,993,706.95	0.00	3.98
40588LBS7	HALKIN FINANCE LLC USC					1.900000	26 Feb 2020		
		Local	10,000,000.000	99.704444	9,970,444.44	99.704444	9,970,444.44	0.00	7.94
		Base		99.704444	9,970,444.44	99.704444	9,970,444.44	0.00	7.94
52952LAA0	LEXINGTN PKR CAP CO LL					1.950000	10 Jan 2020		
		Local	5,000,000.000	99.951250	4,997,562.50	99.951250	4,997,562.50	0.00	3.98
		Base		99.951250	4,997,562.50	99.951250	4,997,562.50	0.00	3.98
52952LAM4	LEXINGTN PKR CAP CO LL					1.950000	21 Jan 2020		
		Local	2,000,000.000	99.891667	1,997,833.33	99.891667	1,997,833.33	0.00	1.59
		Base		99.891667	1,997,833.33	99.891667	1,997,833.33	0.00	1.59
62455ADU8	MOUNTCLIFF					1.930000	28 Apr 2020		
		Local	10,000,000.000	99.372750	9,937,275.00	99.372750	9,937,275.00	0.00	7.91
		Base		99.372750	9,937,275.00	99.372750	9,937,275.00	0.00	7.91
62455AE11	MOUNTCLIFF					2.000000	01 May 2020		
		Local	5,000,000.000	99.327778	4,966,388.89	99.327778	4,966,388.89	0.00	3.95
		Base		99.327778	4,966,388.89	99.327778	4,966,388.89	0.00	3.95
66844CA61	NORTHWESTERN UNIVERS					1.600000	06 Jan 2020		
		Local	6,000,000.000	99.977778	5,998,666.67	99.977778	5,998,666.67	0.00	4.78
		Base		99.977778	5,998,666.67	99.977778	5,998,666.67	0.00	4.78
82124LAU6	SHEFFIELD RECEIVABLE					2.130000	28 Jan 2020		
		Local	10,000,000.000	99.840250	9,984,025.00	99.840250	9,984,025.00	0.00	7.95
		Base		99.840250	9,984,025.00	99.840250	9,984,025.00	0.00	7.95
82124LBR2	SHEFFIELD RECEIVABLE					1.920000	25 Feb 2020		
		Local	5,000,000.000	99.706667	4,985,333.33	99.706667	4,985,333.33	0.00	3.97
		Base		99.706667	4,985,333.33	99.706667	4,985,333.33	0.00	3.97
82124LBT8	SHEFFIELD RECEIVABLE					1.960000	27 Feb 2020		
		Local	5,000,000.000	99.689667	4,984,483.33	99.689667	4,984,483.33	0.00	3.97
		Base		99.689667	4,984,483.33	99.689667	4,984,483.33	0.00	3.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85520PBF2	STARBIRD FDG. CORP				1.947380	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.98
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.98
US DOLLAR Total								
	105,660,470.900	Local		105,430,180.53		105,430,165.02	-15.51	83.93
		Base		105,430,180.53		105,430,165.02	-15.51	83.93
CASH EQUIVALENT Total								
	105,660,470.900	Base		105,430,180.53		105,430,165.02	-15.51	83.93
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	172,386.620	Local	0.993268	171,226.04	1.000000	172,386.62	1,160.58	0.14
		Base	0.993268	171,226.04	1.000000	172,386.62	1,160.58	0.14
US DOLLAR Total								
	172,386.620	Local		171,226.04		172,386.62	1,160.58	0.14
		Base		171,226.04		172,386.62	1,160.58	0.14
EQUITY Total								
	172,386.620	Base		171,226.04		172,386.62	1,160.58	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		125,840,376.250	Base		125,608,925.30		125,610,070.37	1,145.07	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.694690	31 Dec 2030		
			490.010	100.187751	490.93	100.050000	490.26	-0.67	0.02
		Base		100.187751	490.93	100.050000	490.26	-0.67	0.02
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					1.000000	31 Dec 2030		
			2,040.770	100.000000	2,040.77	100.000000	2,040.77	0.00	0.07
		Base		100.000000	2,040.77	100.000000	2,040.77	0.00	0.07
US DOLLAR Total									
			2,530.780		2,531.70		2,531.03	-0.67	0.08
		Base			2,531.70		2,531.03	-0.67	0.08
CASH EQUIVALENT Total									
			2,530.780	Base	2,531.70		2,531.03	-0.67	0.08
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
			9,615.000	296.067609	2,846,690.06	321.860000	3,094,683.90	247,993.84	99.89
		Base		296.067609	2,846,690.06	321.860000	3,094,683.90	247,993.84	99.89
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			823.870	1.000000	823.87	1.000000	823.87	0.00	0.03
		Base		1.000000	823.87	1.000000	823.87	0.00	0.03
US DOLLAR Total									
			10,438.870		2,847,513.93		3,095,507.77	247,993.84	99.92
		Base			2,847,513.93		3,095,507.77	247,993.84	99.92
EQUITY Total									
			10,438.870	Base	2,847,513.93		3,095,507.77	247,993.84	99.92

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

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Holdings

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

As of: *December 31, 2019* *View Date:* *January 10, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		12,969.650	Base		2,850,045.63		3,098,038.80	247,993.17	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.000000	31 Dec 2030		
			237.900	100.054645	238.03	100.050000	238.02	-0.01	0.02
		Base		100.054645	238.03	100.050000	238.02	-0.01	0.02
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					1.000000	31 Dec 2030		
			765.730	100.000000	765.73	100.000000	765.73	0.00	0.06
		Base		100.000000	765.73	100.000000	765.73	0.00	0.06
US DOLLAR Total									
			1,003.630		1,003.76		1,003.75	-0.01	0.08
		Base			1,003.76		1,003.75	-0.01	0.08
CASH EQUIVALENT Total									
			1,003.630	Base	1,003.76		1,003.75	-0.01	0.08
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			3,510.000	347.690906	1,220,395.08	375.380000	1,317,583.80	97,188.72	99.89
		Base		347.690906	1,220,395.08	375.380000	1,317,583.80	97,188.72	99.89
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			434.220	1.000000	434.22	1.000000	434.22	0.00	0.03
		Base		1.000000	434.22	1.000000	434.22	0.00	0.03
US DOLLAR Total									
			3,944.220		1,220,829.30		1,318,018.02	97,188.72	99.92
		Base			1,220,829.30		1,318,018.02	97,188.72	99.92
EQUITY Total									
			3,944.220	Base	1,220,829.30		1,318,018.02	97,188.72	99.92

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,947.850	Base		1,221,833.06		1,319,021.77	97,188.71	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24						1.000000	31 Dec 2030		
			814.300	Local	100.060174	814.79	100.050000	814.71	-0.08	0.10
				Base	100.060174	814.79	100.050000	814.71	-0.08	0.10
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						1.000000	31 Dec 2030		
			2,583.910	Local	100.000000	2,583.91	100.000000	2,583.91	0.00	0.31
				Base	100.000000	2,583.91	100.000000	2,583.91	0.00	0.31
US DOLLAR Total										
			3,398.210	Local		3,398.70		3,398.62	-0.08	0.40
				Base		3,398.70		3,398.62	-0.08	0.40
CASH EQUIVALENT Total										
			3,398.210	Base		3,398.70		3,398.62	-0.08	0.40
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E									
			9,409.000	Local	81.586321	767,645.69	83.850000	788,944.65	21,298.96	93.89
				Base	81.586321	767,645.69	83.850000	788,944.65	21,298.96	93.89
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			47,913.280	Local	1.000000	47,913.28	1.000000	47,913.28	0.00	5.70
				Base	1.000000	47,913.28	1.000000	47,913.28	0.00	5.70
US DOLLAR Total										
			57,322.280	Local		815,558.97		836,857.93	21,298.96	99.60
				Base		815,558.97		836,857.93	21,298.96	99.60
EQUITY Total										
			57,322.280	Base		815,558.97		836,857.93	21,298.96	99.60

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

Holdings

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

As of: *December 31, 2019*

View Date: *January 10, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		60,720.490	Base		818,957.67		840,256.55	21,298.88	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.694690	31 Dec 2030		
			53.270	101.295288	53.96	100.050000	53.30	-0.66	0.00
		Base		101.295288	53.96	100.050000	53.30	-0.66	0.00
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					1.579319	31 Dec 2030		
			11,087.770	100.000000	11,087.77	100.000000	11,087.77	0.00	0.34
		Base		100.000000	11,087.77	100.000000	11,087.77	0.00	0.34
US DOLLAR Total									
			11,141.040		11,141.73		11,141.07	-0.66	0.34
		Base			11,141.73		11,141.07	-0.66	0.34
CASH EQUIVALENT Total									
			11,141.040	Base	11,141.73		11,141.07	-0.66	0.34
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			28,990.000	112.736335	3,268,226.36	112.370000	3,257,606.30	-10,620.06	99.65
		Base		112.736335	3,268,226.36	112.370000	3,257,606.30	-10,620.06	99.65
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			382.100	1.000000	382.10	1.000000	382.10	0.00	0.01
		Base		1.000000	382.10	1.000000	382.10	0.00	0.01
US DOLLAR Total									
			29,372.100		3,268,608.46		3,257,988.40	-10,620.06	99.66
		Base			3,268,608.46		3,257,988.40	-10,620.06	99.66
EQUITY Total									
			29,372.100	Base	3,268,608.46		3,257,988.40	-10,620.06	99.66

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

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		40,513.140	Base		3,279,750.19		3,269,129.47	-10,620.72	100.00

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

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	7,864.160	Local	7,864.16	7,864.16	0.00	0.00		0.00
		Base	7,864.16	7,864.16	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,841,578.020	Local	3,843,517.55	3,843,498.81	0.43	-18.74		-18.74
		Base	3,843,517.55	3,843,498.81	0.43	-18.74	0.00	-18.74
EQUITY								
	19,576,362.600	Local	647,604,674.36	886,425,230.38	99.57	238,820,556.02		238,820,556.02
		Base	647,604,674.36	886,425,230.38	99.57	238,820,556.02	0.00	238,820,556.02
US DOLLAR Total								
	23,425,804.780	Local	651,456,056.07	890,276,593.35	100.00	238,820,537.28		238,820,537.28
		Base	651,456,056.07	890,276,593.35	100.00	238,820,537.28	0.00	238,820,537.28
FUND Total								
	23,425,804.780	Base	651,456,056.07	890,276,593.35	100.00	238,820,537.28	0.00	238,820,537.28

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,877,759.030	Local	3,879,787.53	3,879,697.91	0.64	-89.62		-89.62
		Base	3,879,787.53	3,879,697.91	0.64	-89.62	0.00	-89.62
EQUITY								
	24,062,505.000	Local	469,558,193.87	602,946,346.02	99.36	133,388,152.15		133,388,152.15
		Base	469,558,193.87	602,946,346.02	99.36	133,388,152.15	0.00	133,388,152.15
US DOLLAR Total								
	27,940,264.030	Local	473,437,981.40	606,826,043.93	100.00	133,388,062.53		133,388,062.53
		Base	473,437,981.40	606,826,043.93	100.00	133,388,062.53	0.00	133,388,062.53
FUND Total								
	27,940,264.030	Base	473,437,981.40	606,826,043.93	100.00	133,388,062.53	0.00	133,388,062.53

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,000.000	Local	5,000.00	5,000.00	0.00	0.00		0.00
		Base	5,000.00	5,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	96,032,066.030	Local	95,921,210.83	95,810,313.06	4.23	-110,897.77		-110,897.77
		Base	95,921,210.83	95,810,313.06	4.23	-110,897.77	0.00	-110,897.77
FIXED INCOME								
	2,018,842,897.510	Local	2,111,086,363.33	2,168,851,826.19	95.77	57,765,462.86		57,765,462.86
Original Face:	2,136,947,609.000	Base	2,111,086,363.33	2,168,851,826.19	95.77	57,765,462.86	0.00	57,765,462.86
US DOLLAR Total								
	2,114,879,963.540	Local	2,207,012,574.16	2,264,667,139.25	100.00	57,654,565.09		57,654,565.09
Original Face:	2,136,947,609.000	Base	2,207,012,574.16	2,264,667,139.25	100.00	57,654,565.09	0.00	57,654,565.09
FUND Total								
	2,114,879,963.540	Base	2,207,012,574.16	2,264,667,139.25	100.00	57,654,565.09	0.00	57,654,565.09
Original Face:	2,136,947,609.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	365,729.760	Local	365,729.76	365,729.76	0.10	0.00		0.00
		Base	365,729.76	365,729.76	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	56,690,000.000	Local	56,627,581.55	56,632,313.54	15.03	4,731.99		4,731.99
		Base	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99
FIXED INCOME								
	317,901,089.220	Local	318,494,509.37	319,731,061.54	84.87	1,236,552.17		1,236,552.17
Original Face:	191,711,032.000	Base	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17
US DOLLAR Total								
	374,956,818.980	Local	375,487,820.68	376,729,104.84	100.00	1,241,284.16		1,241,284.16
Original Face:	191,711,032.000	Base	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16
FUND Total								
	374,956,818.980	Base	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16
Original Face:	191,711,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	170,522.800	Local	170,522.80	170,522.80	0.13	0.00		0.00
		Base	170,522.80	170,522.80	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	28,000,000.000	Local	27,947,561.47	27,948,426.20	21.95	864.73		864.73
		Base	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73
FIXED INCOME								
	98,537,872.460	Local	99,208,144.93	99,224,678.56	77.92	16,533.63		16,533.63
Original Face:	95,498,075.000	Base	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63
US DOLLAR Total								
	126,708,395.260	Local	127,326,229.20	127,343,627.56	100.00	17,398.36		17,398.36
Original Face:	95,498,075.000	Base	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36
FUND Total								
	126,708,395.260	Base	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36
Original Face:	95,498,075.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	11,413.790	Local	11,413.79	11,413.79	0.00	0.00		0.00
		Base	11,413.79	11,413.79	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,251,817.480	Local	1,252,450.60	1,252,443.39	0.05	-7.21		-7.21
		Base	1,252,450.60	1,252,443.39	0.05	-7.21	0.00	-7.21
EQUITY								
	25,494,357.000	Local	1,108,575,702.47	2,421,364,827.91	99.95	1,312,789,125.44		1,312,789,125.44
		Base	1,108,575,702.47	2,421,364,827.91	99.95	1,312,789,125.44	0.00	1,312,789,125.44
US DOLLAR Total								
	26,757,588.270	Local	1,109,839,566.86	2,422,628,685.09	100.00	1,312,789,118.23		1,312,789,118.23
		Base	1,109,839,566.86	2,422,628,685.09	100.00	1,312,789,118.23	0.00	1,312,789,118.23
FUND Total								
	26,757,588.270	Base	1,109,839,566.86	2,422,628,685.09	100.00	1,312,789,118.23	0.00	1,312,789,118.23

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	933,724.990	Local	933,724.99	933,724.99	0.08	0.00		0.00
		Base	933,724.99	933,724.99	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	483,525,104.010	Local	483,102,875.58	483,158,046.73	42.64	55,171.15		55,171.15
		Base	483,102,875.58	483,158,046.73	42.64	55,171.15	0.00	55,171.15
FIXED INCOME								
	646,753,816.470	Local	648,533,794.98	649,127,595.74	57.28	593,800.76		593,800.76
Original Face:	798,398,364.000	Base	648,535,126.78	649,127,595.74	57.28	593,800.76	-1,331.80	592,468.96
US DOLLAR Total								
	1,131,212,645.470	Local	1,132,570,395.55	1,133,219,367.46	100.00	648,971.91		648,971.91
Original Face:	798,398,364.000	Base	1,132,571,727.35	1,133,219,367.46	100.00	648,971.91	-1,331.80	647,640.11
FUND Total								
	1,131,212,645.470	Base	1,132,571,727.35	1,133,219,367.46	100.00	648,971.91	-1,331.80	647,640.11
Original Face:	798,398,364.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	8,143.560	Local	8,143.56	8,143.56	0.00	0.00		0.00
		Base	8,143.56	8,143.56	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,423,085,612.260	Local	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15		60,014.15
		Base	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15
FIXED INCOME								
	1,127,452,133.430	Local	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45		3,243,750.45
Original Face:	545,273,741.000	Base	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45
US DOLLAR Total								
	3,550,545,889.250	Local	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60		3,303,764.60
Original Face:	545,273,741.000	Base	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60
FUND Total								
	3,550,545,889.250	Base	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60
Original Face:	545,273,741.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,133.660	Local	3,133.66	3,133.66	0.00	0.00		0.00
		Base	3,133.66	3,133.66	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,370,763.380	Local	1,372,100.86	1,372,100.83	1.25	-0.03		-0.03
		Base	1,372,100.86	1,372,100.83	1.25	-0.03	0.00	-0.03
FIXED INCOME								
	108,171,504.640	Local	108,193,505.48	108,712,033.26	98.75	518,527.78		518,527.78
Original Face:	54,348,000.000	Base	108,193,505.48	108,712,033.26	98.75	518,527.78	0.00	518,527.78
US DOLLAR Total								
	109,545,401.680	Local	109,568,740.00	110,087,267.75	100.00	518,527.75		518,527.75
Original Face:	54,348,000.000	Base	109,568,740.00	110,087,267.75	100.00	518,527.75	0.00	518,527.75
FUND Total								
	109,545,401.680	Base	109,568,740.00	110,087,267.75	100.00	518,527.75	0.00	518,527.75
Original Face:	54,348,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	442,499.850	Local	442,499.85	442,499.85	0.04	0.00		0.00
		Base	442,499.85	442,499.85	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	387,821,064.140	Local	387,390,741.42	387,390,741.42	37.27	0.00		0.00
		Base	387,390,741.42	387,390,741.42	37.27	0.00	0.00	0.00
FIXED INCOME								
	646,941,425.690	Local	647,573,179.84	651,536,312.95	62.69	3,963,133.11		3,963,133.11
Original Face:	493,007,603.330	Base	647,573,179.84	651,536,312.95	62.69	3,963,133.11	0.00	3,963,133.11
US DOLLAR Total								
	1,035,204,989.680	Local	1,035,406,421.11	1,039,369,554.22	100.00	3,963,133.11		3,963,133.11
Original Face:	493,007,603.330	Base	1,035,406,421.11	1,039,369,554.22	100.00	3,963,133.11	0.00	3,963,133.11
FUND Total								
	1,035,204,989.680	Base	1,035,406,421.11	1,039,369,554.22	100.00	3,963,133.11	0.00	3,963,133.11
Original Face:	493,007,603.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	8,147.850	Local	8,147.85	8,147.85	0.00	0.00		0.00
		Base	8,147.85	8,147.85	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,615,977,247.510	Local	1,613,094,504.86	1,613,094,504.86	94.87	0.00		0.00
		Base	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00
FIXED INCOME								
	87,433,144.890	Local	87,139,759.32	87,156,191.12	5.13	16,431.80		16,431.80
Original Face:	72,000,000.000	Base	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80
US DOLLAR Total								
	1,703,418,540.250	Local	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80		16,431.80
Original Face:	72,000,000.000	Base	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80
FUND Total								
	1,703,418,540.250	Base	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80
Original Face:	72,000,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.480	Local	0.48	0.48	0.00	0.00		0.00
		Base	0.48	0.48	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	818,544,920.360	Local	817,821,502.95	817,821,502.95	46.32	0.00		0.00
		Base	817,821,502.95	817,821,502.95	46.32	0.00	0.00	0.00
FIXED INCOME								
	950,000,000.000	Local	947,703,532.12	947,875,811.60	53.68	172,279.48		172,279.48
		Base	947,703,532.12	947,875,811.60	53.68	172,279.48	0.00	172,279.48
US DOLLAR Total								
	1,768,544,920.840	Local	1,765,525,035.55	1,765,697,315.03	100.00	172,279.48		172,279.48
		Base	1,765,525,035.55	1,765,697,315.03	100.00	172,279.48	0.00	172,279.48
FUND Total								
	1,768,544,920.840	Base	1,765,525,035.55	1,765,697,315.03	100.00	172,279.48	0.00	172,279.48

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	39,485.900	Local	39,489.85	39,485.90	0.01	-3.95		-3.95
		Base	39,489.85	39,485.90	0.01	-3.95	0.00	-3.95
FIXED INCOME								
	328,085,000.000	Local	334,070,864.24	334,384,949.75	99.99	314,085.51		314,085.51
		Base	334,070,864.24	334,384,949.75	99.99	314,085.51	0.00	314,085.51
US DOLLAR Total								
	328,124,485.900	Local	334,110,354.09	334,424,435.65	100.00	314,081.56		314,081.56
		Base	334,110,354.09	334,424,435.65	100.00	314,081.56	0.00	314,081.56
FUND Total								
	328,124,485.900	Base	334,110,354.09	334,424,435.65	100.00	314,081.56	0.00	314,081.56

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	503,843.150	Local	503,843.15	503,843.15	0.13	0.00		0.00
		Base	503,843.15	503,843.15	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	87,500,000.000	Local	87,449,607.20	87,449,607.20	22.65	0.00		0.00
		Base	87,449,607.20	87,449,607.20	22.65	0.00	0.00	0.00
FIXED INCOME								
	294,139,893.540	Local	295,715,224.94	298,139,423.46	77.22	2,424,198.52		2,424,198.52
Original Face:	279,938,369.000	Base	295,715,224.94	298,139,423.46	77.22	2,424,198.52	0.00	2,424,198.52
US DOLLAR Total								
	382,143,736.690	Local	383,668,675.29	386,092,873.81	100.00	2,424,198.52		2,424,198.52
Original Face:	279,938,369.000	Base	383,668,675.29	386,092,873.81	100.00	2,424,198.52	0.00	2,424,198.52
FUND Total								
	382,143,736.690	Base	383,668,675.29	386,092,873.81	100.00	2,424,198.52	0.00	2,424,198.52
Original Face:	279,938,369.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
	1,106.910	Local	1,106.91	1,106.91	100.00	0.00			0.00
		Base	1,106.91	1,106.91	100.00	0.00		0.00	0.00
US DOLLAR Total									
	1,106.910	Local	1,106.91	1,106.91	100.00	0.00			0.00
		Base	1,106.91	1,106.91	100.00	0.00		0.00	0.00
FUND Total									
	1,106.910	Base	1,106.91	1,106.91	100.00	0.00		0.00	0.00

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	296,786.460	Local	296,786.46	296,786.46	0.10	0.00		0.00
		Base	296,786.46	296,786.46	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	38,000,000.000	Local	37,989,054.70	37,989,054.70	12.60	0.00		0.00
		Base	37,989,054.70	37,989,054.70	12.60	0.00	0.00	0.00
FIXED INCOME								
	259,041,337.090	Local	261,134,065.84	263,233,767.72	87.30	2,099,701.88		2,099,701.88
Original Face:	214,990,434.000	Base	261,134,065.84	263,233,767.72	87.30	2,099,701.88	0.00	2,099,701.88
US DOLLAR Total								
	297,338,123.550	Local	299,419,907.00	301,519,608.88	100.00	2,099,701.88		2,099,701.88
Original Face:	214,990,434.000	Base	299,419,907.00	301,519,608.88	100.00	2,099,701.88	0.00	2,099,701.88
FUND Total								
	297,338,123.550	Base	299,419,907.00	301,519,608.88	100.00	2,099,701.88	0.00	2,099,701.88
Original Face:	214,990,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,159,632.280	Local	3,159,632.28	3,159,632.28	0.41	0.00		0.00
		Base	3,159,632.28	3,159,632.28	0.41	0.00	0.00	0.00
CASH EQUIVALENT								
	454,637,754.070	Local	453,949,283.43	453,949,283.43	58.63	0.00		0.00
		Base	453,949,283.43	453,949,283.43	58.63	0.00	0.00	0.00
FIXED INCOME								
	315,730,201.910	Local	315,878,500.83	317,163,931.94	40.96	1,285,431.11		1,285,431.11
Original Face:	398,933,931.000	Base	315,878,500.83	317,163,931.94	40.96	1,285,431.11	0.00	1,285,431.11
US DOLLAR Total								
	773,527,588.260	Local	772,987,416.54	774,272,847.65	100.00	1,285,431.11		1,285,431.11
Original Face:	398,933,931.000	Base	772,987,416.54	774,272,847.65	100.00	1,285,431.11	0.00	1,285,431.11
FUND Total								
	773,527,588.260	Base	772,987,416.54	774,272,847.65	100.00	1,285,431.11	0.00	1,285,431.11
Original Face:	398,933,931.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	20,007,518.730	Local	20,007,518.73	20,007,518.73	15.93	0.00		0.00
		Base	20,007,518.73	20,007,518.73	15.93	0.00	0.00	0.00
CASH EQUIVALENT								
	105,660,470.900	Local	105,430,180.53	105,430,165.02	83.93	-15.51		-15.51
		Base	105,430,180.53	105,430,165.02	83.93	-15.51	0.00	-15.51
EQUITY								
	172,386.620	Local	171,226.04	172,386.62	0.14	1,160.58		1,160.58
		Base	171,226.04	172,386.62	0.14	1,160.58	0.00	1,160.58
US DOLLAR Total								
	125,840,376.250	Local	125,608,925.30	125,610,070.37	100.00	1,145.07		1,145.07
		Base	125,608,925.30	125,610,070.37	100.00	1,145.07	0.00	1,145.07
FUND Total								
	125,840,376.250	Base	125,608,925.30	125,610,070.37	100.00	1,145.07	0.00	1,145.07

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,530.780	Local	2,531.70	2,531.03	0.08	-0.67		-0.67
		Base	2,531.70	2,531.03	0.08	-0.67	0.00	-0.67
EQUITY								
	10,438.870	Local	2,847,513.93	3,095,507.77	99.92	247,993.84		247,993.84
		Base	2,847,513.93	3,095,507.77	99.92	247,993.84	0.00	247,993.84
US DOLLAR Total								
	12,969.650	Local	2,850,045.63	3,098,038.80	100.00	247,993.17		247,993.17
		Base	2,850,045.63	3,098,038.80	100.00	247,993.17	0.00	247,993.17
FUND Total								
	12,969.650	Base	2,850,045.63	3,098,038.80	100.00	247,993.17	0.00	247,993.17

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,003.630	Local	1,003.76	1,003.75	0.08	-0.01		-0.01
		Base	1,003.76	1,003.75	0.08	-0.01	0.00	-0.01
EQUITY								
	3,944.220	Local	1,220,829.30	1,318,018.02	99.92	97,188.72		97,188.72
		Base	1,220,829.30	1,318,018.02	99.92	97,188.72	0.00	97,188.72
US DOLLAR Total								
	4,947.850	Local	1,221,833.06	1,319,021.77	100.00	97,188.71		97,188.71
		Base	1,221,833.06	1,319,021.77	100.00	97,188.71	0.00	97,188.71
FUND Total								
	4,947.850	Base	1,221,833.06	1,319,021.77	100.00	97,188.71	0.00	97,188.71

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	3,398.210	Local	3,398.70	3,398.62	0.40	-0.08		-0.08
		Base	3,398.70	3,398.62	0.40	-0.08	0.00	-0.08
EQUITY								
	57,322.280	Local	815,558.97	836,857.93	99.60	21,298.96		21,298.96
		Base	815,558.97	836,857.93	99.60	21,298.96	0.00	21,298.96
US DOLLAR Total								
	60,720.490	Local	818,957.67	840,256.55	100.00	21,298.88		21,298.88
		Base	818,957.67	840,256.55	100.00	21,298.88	0.00	21,298.88
FUND Total								
	60,720.490	Base	818,957.67	840,256.55	100.00	21,298.88	0.00	21,298.88

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	11,141.040	Local	11,141.73	11,141.07	0.34	-0.66		-0.66
		Base	11,141.73	11,141.07	0.34	-0.66	0.00	-0.66
EQUITY								
	29,372.100	Local	3,268,608.46	3,257,988.40	99.66	-10,620.06		-10,620.06
		Base	3,268,608.46	3,257,988.40	99.66	-10,620.06	0.00	-10,620.06
US DOLLAR Total								
	40,513.140	Local	3,279,750.19	3,269,129.47	100.00	-10,620.72		-10,620.72
		Base	3,279,750.19	3,269,129.47	100.00	-10,620.72	0.00	-10,620.72
FUND Total								
	40,513.140	Base	3,279,750.19	3,269,129.47	100.00	-10,620.72	0.00	-10,620.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	7,864.160	7,864.16	7,864.16	0.00	0.00	0.00	0.00
CASH Total	7,864.160	7,864.16	7,864.16	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,841,578.020	3,843,517.55	3,843,498.81	0.43	-18.74	0.00	-18.74
CASH EQUIVALENT Total	3,841,578.020	3,843,517.55	3,843,498.81	0.43	-18.74	0.00	-18.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,576,362.600	647,604,674.36	886,425,230.38	99.57	238,820,556.02	0.00	238,820,556.02
EQUITY Total	19,576,362.600	647,604,674.36	886,425,230.38	99.57	238,820,556.02	0.00	238,820,556.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	23,425,804.780	651,456,056.07	890,276,593.35	100.00	238,820,537.28	0.00	238,820,537.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,877,759.030	3,879,787.53	3,879,697.91	0.64	-89.62	0.00	-89.62
CASH EQUIVALENT Total	3,877,759.030	3,879,787.53	3,879,697.91	0.64	-89.62	0.00	-89.62

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,062,505.000	469,558,193.87	602,946,346.02	99.36	133,388,152.15	0.00	133,388,152.15
EQUITY Total	24,062,505.000	469,558,193.87	602,946,346.02	99.36	133,388,152.15	0.00	133,388,152.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,940,264.030	473,437,981.40	606,826,043.93	100.00	133,388,062.53	0.00	133,388,062.53

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,000.000	5,000.00	5,000.00	0.00	0.00	0.00	0.00
CASH Total	5,000.000	5,000.00	5,000.00	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	96,032,066.030	95,921,210.83	95,810,313.06	4.23	-110,897.77	0.00	-110,897.77
CASH EQUIVALENT Total	96,032,066.030	95,921,210.83	95,810,313.06	4.23	-110,897.77	0.00	-110,897.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,018,842,897.510	2,111,086,363.33	2,168,851,826.19	95.77	57,765,462.86	0.00	57,765,462.86
FIXED INCOME Total	2,018,842,897.510	2,111,086,363.33	2,168,851,826.19	95.77	57,765,462.86	0.00	57,765,462.86

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,114,879,963.540	2,207,012,574.16	2,264,667,139.25	100.00	57,654,565.09	0.00	57,654,565.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	365,729.760	365,729.76	365,729.76	0.10	0.00	0.00	0.00
CASH Total	365,729.760	365,729.76	365,729.76	0.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	56,690,000.000	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99
CASH EQUIVALENT Total	56,690,000.000	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	317,901,089.220	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17
FIXED INCOME Total	317,901,089.220	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	374,956,818.980	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	170,522.800	170,522.80	170,522.80	0.13	0.00	0.00	0.00
CASH Total	170,522.800	170,522.80	170,522.80	0.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	28,000,000.000	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73
CASH EQUIVALENT Total	28,000,000.000	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	98,537,872.460	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63
FIXED INCOME Total	98,537,872.460	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	126,708,395.260	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	11,413.790	11,413.79	11,413.79	0.00	0.00	0.00	0.00
CASH Total	11,413.790	11,413.79	11,413.79	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,251,817.480	1,252,450.60	1,252,443.39	0.05	-7.21	0.00	-7.21
CASH EQUIVALENT Total	1,251,817.480	1,252,450.60	1,252,443.39	0.05	-7.21	0.00	-7.21

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	25,494,357.000	1,108,575,702.47	2,421,364,827.91	99.95	1,312,789,125.44	0.00	1,312,789,125.44
EQUITY Total	25,494,357.000	1,108,575,702.47	2,421,364,827.91	99.95	1,312,789,125.44	0.00	1,312,789,125.44

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,757,588.270	1,109,839,566.86	2,422,628,685.09	100.00	1,312,789,118.23	0.00	1,312,789,118.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	933,724.990	933,724.99	933,724.99	0.08	0.00	0.00	0.00
CASH Total	933,724.990	933,724.99	933,724.99	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	483,525,104.010	483,102,875.58	483,158,046.73	42.64	55,171.15	0.00	55,171.15
CASH EQUIVALENT Total	483,525,104.010	483,102,875.58	483,158,046.73	42.64	55,171.15	0.00	55,171.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	646,753,816.470	648,535,126.78	649,127,595.74	57.28	593,800.76	-1,331.80	592,468.96
FIXED INCOME Total							
	646,753,816.470	648,535,126.78	649,127,595.74	57.28	593,800.76	-1,331.80	592,468.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,131,212,645.470	1,132,571,727.35	1,133,219,367.46	100.00	648,971.91	-1,331.80	647,640.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	8,143.560	8,143.56	8,143.56	0.00	0.00	0.00	0.00
CASH Total	8,143.560	8,143.56	8,143.56	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,423,085,612.260	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15
CASH EQUIVALENT Total	2,423,085,612.260	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,127,452,133.430	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45
FIXED INCOME Total	1,127,452,133.430	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,550,545,889.250	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,133.660	3,133.66	3,133.66	0.00	0.00	0.00	0.00
CASH Total	3,133.660	3,133.66	3,133.66	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,370,763.380	1,372,100.86	1,372,100.83	1.25	-0.03	0.00	-0.03
CASH EQUIVALENT Total	1,370,763.380	1,372,100.86	1,372,100.83	1.25	-0.03	0.00	-0.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	108,171,504.640	108,193,505.48	108,712,033.26	98.75	518,527.78	0.00	518,527.78
FIXED INCOME Total							
	108,171,504.640	108,193,505.48	108,712,033.26	98.75	518,527.78	0.00	518,527.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	109,545,401.680	109,568,740.00	110,087,267.75	100.00	518,527.75	0.00	518,527.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	442,499.850	442,499.85	442,499.85	0.04	0.00	0.00	0.00
CASH Total	442,499.850	442,499.85	442,499.85	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	387,821,064.140	387,390,741.42	387,390,741.42	37.27	0.00	0.00	0.00
CASH EQUIVALENT Total	387,821,064.140	387,390,741.42	387,390,741.42	37.27	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	646,941,425.690	647,573,179.84	651,536,312.95	62.69	3,963,133.11	0.00	3,963,133.11
FIXED INCOME Total							
	646,941,425.690	647,573,179.84	651,536,312.95	62.69	3,963,133.11	0.00	3,963,133.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,035,204,989.680	1,035,406,421.11	1,039,369,554.22	100.00	3,963,133.11	0.00	3,963,133.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	8,147.850	8,147.85	8,147.85	0.00	0.00	0.00	0.00
CASH Total	8,147.850	8,147.85	8,147.85	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,615,977,247.510	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00
CASH EQUIVALENT Total	1,615,977,247.510	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	87,433,144.890	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80
FIXED INCOME Total	87,433,144.890	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,703,418,540.250	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.480	0.48	0.48	0.00	0.00	0.00	0.00
CASH Total	0.480	0.48	0.48	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	818,544,920.360	817,821,502.95	817,821,502.95	46.32	0.00	0.00	0.00
CASH EQUIVALENT Total	818,544,920.360	817,821,502.95	817,821,502.95	46.32	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	950,000,000.000	947,703,532.12	947,875,811.60	53.68	172,279.48	0.00	172,279.48
FIXED INCOME Total							
	950,000,000.000	947,703,532.12	947,875,811.60	53.68	172,279.48	0.00	172,279.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,768,544,920.840	1,765,525,035.55	1,765,697,315.03	100.00	172,279.48	0.00	172,279.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	39,485.900	39,489.85	39,485.90	0.01	-3.95	0.00	-3.95
CASH EQUIVALENT Total							
	39,485.900	39,489.85	39,485.90	0.01	-3.95	0.00	-3.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	328,085,000.000	334,070,864.24	334,384,949.75	99.99	314,085.51	0.00	314,085.51
FIXED INCOME Total							
	328,085,000.000	334,070,864.24	334,384,949.75	99.99	314,085.51	0.00	314,085.51

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	328,124,485.900	334,110,354.09	334,424,435.65	100.00	314,081.56	0.00	314,081.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	503,843.150	503,843.15	503,843.15	0.13	0.00	0.00	0.00
CASH Total	503,843.150	503,843.15	503,843.15	0.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	87,500,000.000	87,449,607.20	87,449,607.20	22.65	0.00	0.00	0.00
CASH EQUIVALENT Total	87,500,000.000	87,449,607.20	87,449,607.20	22.65	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	294,139,893.540	295,715,224.94	298,139,423.46	77.22	2,424,198.52	0.00	2,424,198.52
FIXED INCOME Total							
	294,139,893.540	295,715,224.94	298,139,423.46	77.22	2,424,198.52	0.00	2,424,198.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	382,143,736.690	383,668,675.29	386,092,873.81	100.00	2,424,198.52	0.00	2,424,198.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,106.910	1,106.91	1,106.91	100.00	0.00	0.00	0.00
CASH Total	1,106.910	1,106.91	1,106.91	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,106.910	1,106.91	1,106.91	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	296,786.460	296,786.46	296,786.46	0.10	0.00	0.00	0.00
CASH Total	296,786.460	296,786.46	296,786.46	0.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	38,000,000.000	37,989,054.70	37,989,054.70	12.60	0.00	0.00	0.00
CASH EQUIVALENT Total	38,000,000.000	37,989,054.70	37,989,054.70	12.60	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	259,041,337.090	261,134,065.84	263,233,767.72	87.30	2,099,701.88	0.00	2,099,701.88
FIXED INCOME Total	259,041,337.090	261,134,065.84	263,233,767.72	87.30	2,099,701.88	0.00	2,099,701.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	297,338,123.550	299,419,907.00	301,519,608.88	100.00	2,099,701.88	0.00	2,099,701.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,159,632.280	3,159,632.28	3,159,632.28	0.41	0.00	0.00	0.00
CASH Total	3,159,632.280	3,159,632.28	3,159,632.28	0.41	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	454,637,754.070	453,949,283.43	453,949,283.43	58.63	0.00	0.00	0.00
CASH EQUIVALENT Total	454,637,754.070	453,949,283.43	453,949,283.43	58.63	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	315,730,201.910	315,878,500.83	317,163,931.94	40.96	1,285,431.11	0.00	1,285,431.11
FIXED INCOME Total	315,730,201.910	315,878,500.83	317,163,931.94	40.96	1,285,431.11	0.00	1,285,431.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	773,527,588.260	772,987,416.54	774,272,847.65	100.00	1,285,431.11	0.00	1,285,431.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	20,007,518.730	20,007,518.73	20,007,518.73	15.93	0.00	0.00	0.00
CASH Total	20,007,518.730	20,007,518.73	20,007,518.73	15.93	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	105,660,470.900	105,430,180.53	105,430,165.02	83.93	-15.51	0.00	-15.51
CASH EQUIVALENT Total	105,660,470.900	105,430,180.53	105,430,165.02	83.93	-15.51	0.00	-15.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	172,386.620	171,226.04	172,386.62	0.14	1,160.58	0.00	1,160.58
EQUITY Total	172,386.620	171,226.04	172,386.62	0.14	1,160.58	0.00	1,160.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	125,840,376.250	125,608,925.30	125,610,070.37	100.00	1,145.07	0.00	1,145.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,530.780	2,531.70	2,531.03	0.08	-0.67	0.00	-0.67
CASH EQUIVALENT Total	2,530.780	2,531.70	2,531.03	0.08	-0.67	0.00	-0.67

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	10,438.870	2,847,513.93	3,095,507.77	99.92	247,993.84	0.00	247,993.84
EQUITY Total	10,438.870	2,847,513.93	3,095,507.77	99.92	247,993.84	0.00	247,993.84

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	12,969.650	2,850,045.63	3,098,038.80	100.00	247,993.17	0.00	247,993.17

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,003.630	1,003.76	1,003.75	0.08	-0.01	0.00	-0.01
CASH EQUIVALENT Total	1,003.630	1,003.76	1,003.75	0.08	-0.01	0.00	-0.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	3,944.220	1,220,829.30	1,318,018.02	99.92	97,188.72	0.00	97,188.72
EQUITY Total	3,944.220	1,220,829.30	1,318,018.02	99.92	97,188.72	0.00	97,188.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,947.850	1,221,833.06	1,319,021.77	100.00	97,188.71	0.00	97,188.71

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,398.210	3,398.70	3,398.62	0.40	-0.08	0.00	-0.08
CASH EQUIVALENT Total	3,398.210	3,398.70	3,398.62	0.40	-0.08	0.00	-0.08

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	57,322.280	815,558.97	836,857.93	99.60	21,298.96	0.00	21,298.96
EQUITY Total	57,322.280	815,558.97	836,857.93	99.60	21,298.96	0.00	21,298.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	60,720.490	818,957.67	840,256.55	100.00	21,298.88	0.00	21,298.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	11,141.040	11,141.73	11,141.07	0.34	-0.66	0.00	-0.66
CASH EQUIVALENT Total	11,141.040	11,141.73	11,141.07	0.34	-0.66	0.00	-0.66

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	29,372.100	3,268,608.46	3,257,988.40	99.66	-10,620.06	0.00	-10,620.06
EQUITY Total	29,372.100	3,268,608.46	3,257,988.40	99.66	-10,620.06	0.00	-10,620.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	40,513.140	3,279,750.19	3,269,129.47	100.00	-10,620.72	0.00	-10,620.72

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	7,864.160	7,864.16	7,864.16	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,841,578.020	3,843,517.55	3,843,498.81	0.43	-18.74	0.00	-18.74
					0.00 GN	0.00 GN	0.00 GN
					-18.74 LS	0.00 LS	-18.74 LS
EQUITY							
	19,576,362.600	647,604,674.36	886,425,230.38	99.57	238,820,556.02	0.00	238,820,556.02
					288,289,510.26 GN	0.00 GN	288,289,510.26 GN
					-49,468,954.24 LS	0.00 LS	-49,468,954.24 LS
FUND Total							
0.000	23,425,804.780	651,456,056.07	890,276,593.35	100.00	238,820,537.28	0.00	238,820,537.28
					288,289,510.26 GN	0.00 GN	288,289,510.26 GN
					-49,468,972.98 LS	0.00 LS	-49,468,972.98 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,877,759.030	3,879,787.53	3,879,697.91	0.64	-89.62	0.00	-89.62
					0.00 GN	0.00 GN	0.00 GN
					-89.62 LS	0.00 LS	-89.62 LS
EQUITY							
	24,062,505.000	469,558,193.87	602,946,346.02	99.36	133,388,152.15	0.00	133,388,152.15
					188,078,179.18 GN	0.00 GN	188,078,179.18 GN
					-54,690,027.03 LS	0.00 LS	-54,690,027.03 LS
FUND Total							
0.000	27,940,264.030	473,437,981.40	606,826,043.93	100.00	133,388,062.53	0.00	133,388,062.53
					188,078,179.18 GN	0.00 GN	188,078,179.18 GN
					-54,690,116.65 LS	0.00 LS	-54,690,116.65 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,000.000	5,000.00	5,000.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	96,032,066.030	95,921,210.83	95,810,313.06	4.23	-110,897.77	0.00	-110,897.77
					4,007.77 GN	0.00 GN	4,007.77 GN
					-114,905.54 LS	0.00 LS	-114,905.54 LS
FIXED INCOME							
	2,018,842,897.510	2,111,086,363.33	2,168,851,826.19	95.77	57,765,462.86	0.00	57,765,462.86
					64,224,134.74 GN	0.00 GN	64,224,134.74 GN
					-6,458,671.88 LS	0.00 LS	-6,458,671.88 LS
Original Face:	2,136,947,609.000						
FUND Total							
0.000	2,114,879,963.540	2,207,012,574.16	2,264,667,139.25	100.00	57,654,565.09	0.00	57,654,565.09
					64,228,142.51 GN	0.00 GN	64,228,142.51 GN
					-6,573,577.42 LS	0.00 LS	-6,573,577.42 LS
Original Face:	2,136,947,609.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	365,729.760	365,729.76	365,729.76	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	56,690,000.000	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99
					6,151.43 GN	0.00 GN	6,151.43 GN
					-1,419.44 LS	0.00 LS	-1,419.44 LS
FIXED INCOME							
	317,901,089.220	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17
					1,547,652.67 GN	0.00 GN	1,547,652.67 GN
					-311,100.50 LS	0.00 LS	-311,100.50 LS
Original Face:	191,711,032.000						
FUND Total							
0.000	374,956,818.980	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16
					1,553,804.10 GN	0.00 GN	1,553,804.10 GN
					-312,519.94 LS	0.00 LS	-312,519.94 LS
Original Face:	191,711,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	170,522.800	170,522.80	170,522.80	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	28,000,000.000	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73
					1,428.78 GN	0.00 GN	1,428.78 GN
					-564.05 LS	0.00 LS	-564.05 LS
FIXED INCOME							
	98,537,872.460	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63
					198,766.25 GN	0.00 GN	198,766.25 GN
					-182,232.62 LS	0.00 LS	-182,232.62 LS
Original Face:	95,498,075.000						
FUND Total							
0.000	126,708,395.260	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36
					200,195.03 GN	0.00 GN	200,195.03 GN
					-182,796.67 LS	0.00 LS	-182,796.67 LS
Original Face:	95,498,075.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	11,413.790	11,413.79	11,413.79	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,251,817.480	1,252,450.60	1,252,443.39	0.05	-7.21	0.00	-7.21
					0.00 GN	0.00 GN	0.00 GN
					-7.21 LS	0.00 LS	-7.21 LS
EQUITY							
	25,494,357.000	1,108,575,702.47	2,421,364,827.91	99.95	1,312,789,125.44	0.00	1,312,789,125.44
					1,368,664,083.25 GN	0.00 GN	1,368,664,083.25 GN
					-55,874,957.81 LS	0.00 LS	-55,874,957.81 LS
FUND Total							
0.000	26,757,588.270	1,109,839,566.86	2,422,628,685.09	100.00	1,312,789,118.23	0.00	1,312,789,118.23
					1,368,664,083.25 GN	0.00 GN	1,368,664,083.25 GN
					-55,874,965.02 LS	0.00 LS	-55,874,965.02 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	933,724.990	933,724.99	933,724.99	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	483,525,104.010	483,102,875.58	483,158,046.73	42.64	55,171.15	0.00	55,171.15
					55,171.15 GN	0.00 GN	55,171.15 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	646,753,816.470	648,535,126.78	649,127,595.74	57.28	593,800.76	-1,331.80	592,468.96
					3,004,051.35 GN	0.00 GN	3,004,051.35 GN
					-2,410,250.59 LS	-1,331.80 LS	-2,411,582.39 LS
Original Face:	798,398,364.000						
FUND Total							
0.000	1,131,212,645.470	1,132,571,727.35	1,133,219,367.46	100.00	648,971.91	-1,331.80	647,640.11
					3,059,222.50 GN	0.00 GN	3,059,222.50 GN
					-2,410,250.59 LS	-1,331.80 LS	-2,411,582.39 LS
Original Face:	798,398,364.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	8,143.560	8,143.56	8,143.56	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,423,085,612.260	2,421,466,482.74	2,421,526,496.89	68.14	60,014.15	0.00	60,014.15
					144,829.80 GN	0.00 GN	144,829.80 GN
					-84,815.65 LS	0.00 LS	-84,815.65 LS
FIXED INCOME							
	1,127,452,133.430	1,128,970,293.18	1,132,214,043.63	31.86	3,243,750.45	0.00	3,243,750.45
					6,131,571.24 GN	0.00 GN	6,131,571.24 GN
					-2,887,820.79 LS	0.00 LS	-2,887,820.79 LS
Original Face:	545,273,741.000						
FUND Total							
0.000	3,550,545,889.250	3,550,444,919.48	3,553,748,684.08	100.00	3,303,764.60	0.00	3,303,764.60
					6,276,401.04 GN	0.00 GN	6,276,401.04 GN
					-2,972,636.44 LS	0.00 LS	-2,972,636.44 LS
Original Face:	545,273,741.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,133.660	3,133.66	3,133.66	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,370,763.380	1,372,100.86	1,372,100.83	1.25	-0.03	0.00	-0.03
					0.00 GN	0.00 GN	0.00 GN
					-0.03 LS	0.00 LS	-0.03 LS
FIXED INCOME							
	108,171,504.640	108,193,505.48	108,712,033.26	98.75	518,527.78	0.00	518,527.78
					537,140.24 GN	0.00 GN	537,140.24 GN
					-18,612.46 LS	0.00 LS	-18,612.46 LS
Original Face:	54,348,000.000						
FUND Total							
0.000	109,545,401.680	109,568,740.00	110,087,267.75	100.00	518,527.75	0.00	518,527.75
					537,140.24 GN	0.00 GN	537,140.24 GN
					-18,612.49 LS	0.00 LS	-18,612.49 LS
Original Face:	54,348,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	442,499.850	442,499.85	442,499.85	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	387,821,064.140	387,390,741.42	387,390,741.42	37.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	646,941,425.690	647,573,179.84	651,536,312.95	62.69	3,963,133.11	0.00	3,963,133.11
					4,804,660.42 GN	0.00 GN	4,804,660.42 GN
					-841,527.31 LS	0.00 LS	-841,527.31 LS
Original Face:	493,007,603.330						
FUND Total							
0.000	1,035,204,989.680	1,035,406,421.11	1,039,369,554.22	100.00	3,963,133.11	0.00	3,963,133.11
					4,804,660.42 GN	0.00 GN	4,804,660.42 GN
					-841,527.31 LS	0.00 LS	-841,527.31 LS
Original Face:	493,007,603.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	8,147.850	8,147.85	8,147.85	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,615,977,247.510	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	87,433,144.890	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80
					16,520.87 GN	0.00 GN	16,520.87 GN
					-89.07 LS	0.00 LS	-89.07 LS
Original Face:	72,000,000.000						
FUND Total							
0.000	1,703,418,540.250	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80
					16,520.87 GN	0.00 GN	16,520.87 GN
					-89.07 LS	0.00 LS	-89.07 LS
Original Face:	72,000,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.480	0.48	0.48	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	818,544,920.360	817,821,502.95	817,821,502.95	46.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	950,000,000.000	947,703,532.12	947,875,811.60	53.68	172,279.48	0.00	172,279.48
					172,279.48 GN	0.00 GN	172,279.48 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,768,544,920.840	1,765,525,035.55	1,765,697,315.03	100.00	172,279.48	0.00	172,279.48
					172,279.48 GN	0.00 GN	172,279.48 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	39,485.900	39,489.85	39,485.90	0.01	-3.95	0.00	-3.95
					0.00 GN	0.00 GN	0.00 GN
					-3.95 LS	0.00 LS	-3.95 LS
FIXED INCOME							
	328,085,000.000	334,070,864.24	334,384,949.75	99.99	314,085.51	0.00	314,085.51
					314,085.51 GN	0.00 GN	314,085.51 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	328,124,485.900	334,110,354.09	334,424,435.65	100.00	314,081.56	0.00	314,081.56
					314,085.51 GN	0.00 GN	314,085.51 GN
					-3.95 LS	0.00 LS	-3.95 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	503,843.150	503,843.15	503,843.15	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	87,500,000.000	87,449,607.20	87,449,607.20	22.65	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	294,139,893.540	295,715,224.94	298,139,423.46	77.22	2,424,198.52	0.00	2,424,198.52
					2,760,138.70 GN	0.00 GN	2,760,138.70 GN
					-335,940.18 LS	0.00 LS	-335,940.18 LS
Original Face:	279,938,369.000						
FUND Total							
0.000	382,143,736.690	383,668,675.29	386,092,873.81	100.00	2,424,198.52	0.00	2,424,198.52
					2,760,138.70 GN	0.00 GN	2,760,138.70 GN
					-335,940.18 LS	0.00 LS	-335,940.18 LS
Original Face:	279,938,369.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,106.910	1,106.91	1,106.91	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,106.910	1,106.91	1,106.91	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	296,786.460	296,786.46	296,786.46	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	38,000,000.000	37,989,054.70	37,989,054.70	12.60	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	259,041,337.090	261,134,065.84	263,233,767.72	87.30	2,099,701.88	0.00	2,099,701.88
					2,723,828.86 GN	0.00 GN	2,723,828.86 GN
					-624,126.98 LS	0.00 LS	-624,126.98 LS
Original Face:	214,990,434.000						
FUND Total							
0.000	297,338,123.550	299,419,907.00	301,519,608.88	100.00	2,099,701.88	0.00	2,099,701.88
					2,723,828.86 GN	0.00 GN	2,723,828.86 GN
					-624,126.98 LS	0.00 LS	-624,126.98 LS
Original Face:	214,990,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,159,632.280	3,159,632.28	3,159,632.28	0.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	454,637,754.070	453,949,283.43	453,949,283.43	58.63	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	315,730,201.910	315,878,500.83	317,163,931.94	40.96	1,285,431.11	0.00	1,285,431.11
					2,160,494.88 GN	0.00 GN	2,160,494.88 GN
					-875,063.77 LS	0.00 LS	-875,063.77 LS
Original Face:	398,933,931.000						
FUND Total							
0.000	773,527,588.260	772,987,416.54	774,272,847.65	100.00	1,285,431.11	0.00	1,285,431.11
					2,160,494.88 GN	0.00 GN	2,160,494.88 GN
					-875,063.77 LS	0.00 LS	-875,063.77 LS
Original Face:	398,933,931.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	20,007,518.730	20,007,518.73	20,007,518.73	15.93	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	105,660,470.900	105,430,180.53	105,430,165.02	83.93	-15.51	0.00	-15.51
					0.00 GN	0.00 GN	0.00 GN
					-15.51 LS	0.00 LS	-15.51 LS
EQUITY							
	172,386.620	171,226.04	172,386.62	0.14	1,160.58	0.00	1,160.58
					1,160.58 GN	0.00 GN	1,160.58 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	125,840,376.250	125,608,925.30	125,610,070.37	100.00	1,145.07	0.00	1,145.07
					1,160.58 GN	0.00 GN	1,160.58 GN
					-15.51 LS	0.00 LS	-15.51 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,530.780	2,531.70	2,531.03	0.08	-0.67	0.00	-0.67
					0.00 GN	0.00 GN	0.00 GN
					-0.67 LS	0.00 LS	-0.67 LS
EQUITY							
	10,438.870	2,847,513.93	3,095,507.77	99.92	247,993.84	0.00	247,993.84
					247,993.84 GN	0.00 GN	247,993.84 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	12,969.650	2,850,045.63	3,098,038.80	100.00	247,993.17	0.00	247,993.17
					247,993.84 GN	0.00 GN	247,993.84 GN
					-0.67 LS	0.00 LS	-0.67 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,003.630	1,003.76	1,003.75	0.08	-0.01	0.00	-0.01
					0.00 GN	0.00 GN	0.00 GN
					-0.01 LS	0.00 LS	-0.01 LS
EQUITY							
	3,944.220	1,220,829.30	1,318,018.02	99.92	97,188.72	0.00	97,188.72
					97,188.72 GN	0.00 GN	97,188.72 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	4,947.850	1,221,833.06	1,319,021.77	100.00	97,188.71	0.00	97,188.71
					97,188.72 GN	0.00 GN	97,188.72 GN
					-0.01 LS	0.00 LS	-0.01 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,398.210	3,398.70	3,398.62	0.40	-0.08	0.00	-0.08
					0.00 GN	0.00 GN	0.00 GN
					-0.08 LS	0.00 LS	-0.08 LS
EQUITY							
	57,322.280	815,558.97	836,857.93	99.60	21,298.96	0.00	21,298.96
					21,298.96 GN	0.00 GN	21,298.96 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	60,720.490	818,957.67	840,256.55	100.00	21,298.88	0.00	21,298.88
					21,298.96 GN	0.00 GN	21,298.96 GN
					-0.08 LS	0.00 LS	-0.08 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	11,141.040	11,141.73	11,141.07	0.34	-0.66	0.00	-0.66
					0.00 GN	0.00 GN	0.00 GN
					-0.66 LS	0.00 LS	-0.66 LS
EQUITY							
	29,372.100	3,268,608.46	3,257,988.40	99.66	-10,620.06	0.00	-10,620.06
					0.00 GN	0.00 GN	0.00 GN
					-10,620.06 LS	0.00 LS	-10,620.06 LS
FUND Total							
0.000	40,513.140	3,279,750.19	3,269,129.47	100.00	-10,620.72	0.00	-10,620.72
					0.00 GN	0.00 GN	0.00 GN
					-10,620.72 LS	0.00 LS	-10,620.72 LS