Holdings

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

As of: *July 31, 2021* *View Date:* *August 10, 2021*

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								
			297.500	1.000000	297.50	1.000000	297.50	0.00	0.00
		Base		1.000000	297.50	1.000000	297.50	0.00	0.00
US DOLLAR Total									
			297.500		297.50		297.50	0.00	0.00
		Base			297.50		297.50	0.00	0.00
CASH Total									
			297.500	Base	297.50		297.50	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
			4,154,841.120	100.050001	4,156,918.57	100.050000	4,156,918.54	-0.03	0.36
		Base		100.050001	4,156,918.57	100.050000	4,156,918.54	-0.03	0.36
US DOLLAR Total									
			4,154,841.120		4,156,918.57		4,156,918.54	-0.03	0.36
		Base			4,156,918.57		4,156,918.54	-0.03	0.36
CASH EQUIVALENT Total									
			4,154,841.120	Base	4,156,918.57		4,156,918.54	-0.03	0.36
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
			29,883.000	42.827729	1,279,821.04	132.110000	3,947,843.13	2,668,022.09	0.34
		Base		42.827729	1,279,821.04	132.110000	3,947,843.13	2,668,022.09	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00191U102	ASGN INC COMMON STOCK USD.01							
	25,696.000	Local	64.710452	1,662,799.78	101.130000	2,598,636.48	935,836.70	0.23
		Base	64.710452	1,662,799.78	101.130000	2,598,636.48	935,836.70	0.23
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,406.000	Local	38.859789	1,686,747.99	61.720000	2,679,018.32	992,270.33	0.23
		Base	38.859789	1,686,747.99	61.720000	2,679,018.32	992,270.33	0.23
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	57,133.000	Local	14.524187	829,810.40	34.300000	1,959,661.90	1,129,851.50	0.17
		Base	14.524187	829,810.40	34.300000	1,959,661.90	1,129,851.50	0.17
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	17,290.000	Local	116.839744	2,020,159.18	175.380000	3,032,320.20	1,012,161.02	0.26
		Base	116.839744	2,020,159.18	175.380000	3,032,320.20	1,012,161.02	0.26
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	23,903.000	Local	27.208510	650,365.02	36.340000	868,635.02	218,270.00	0.08
		Base	27.208510	650,365.02	36.340000	868,635.02	218,270.00	0.08
00766T100	AECOM COMMON STOCK USD.01							
	22,049.000	Local	32.711278	721,250.96	62.960000	1,388,205.04	666,954.08	0.12
		Base	32.711278	721,250.96	62.960000	1,388,205.04	666,954.08	0.12
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,133.000	Local	82.517406	1,661,322.93	158.440000	3,189,872.52	1,528,549.59	0.28
		Base	82.517406	1,661,322.93	158.440000	3,189,872.52	1,528,549.59	0.28
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,734.000	Local	403.352030	2,716,172.57	663.100000	4,465,315.40	1,749,142.83	0.39
		Base	403.352030	2,716,172.57	663.100000	4,465,315.40	1,749,142.83	0.39
018522300	ALLETE INC COMMON STOCK							
	25,277.000	Local	67.824192	1,714,392.09	70.320000	1,777,478.64	63,086.55	0.15
		Base	67.824192	1,714,392.09	70.320000	1,777,478.64	63,086.55	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,048.000	Local	46.960191	1,129,298.68	93.250000	2,242,476.00	1,113,177.32	0.20
		Base	46.960191	1,129,298.68	93.250000	2,242,476.00	1,113,177.32	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
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	15,770.000	135.183231	2,131,839.55	260.620000	4,109,977.40	1,978,137.85	0.36
		Base		135.183231	2,131,839.55	260.620000	4,109,977.40	1,978,137.85	0.36
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,676.000	40.980020	2,732,383.79	50.310000	3,354,469.56	622,085.77	0.29
		Base		40.980020	2,732,383.79	50.310000	3,354,469.56	622,085.77	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	72,981.000	16.679079	1,217,255.86	34.470000	2,515,655.07	1,298,399.21	0.22
		Base		16.679079	1,217,255.86	34.470000	2,515,655.07	1,298,399.21	0.22
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	33,379.000	49.455976	1,650,791.02	126.490000	4,222,109.71	2,571,318.69	0.37
		Base		49.455976	1,650,791.02	126.490000	4,222,109.71	2,571,318.69	0.37
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
		Local	51,962.000	25.606200	1,330,549.36	24.640000	1,280,343.68	-50,205.68	0.11
		Base		25.606200	1,330,549.36	24.640000	1,280,343.68	-50,205.68	0.11
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
		Local	138,650.000	6.488982	899,697.39	9.500000	1,317,175.00	417,477.61	0.11
		Base		6.488982	899,697.39	9.500000	1,317,175.00	417,477.61	0.11
03750L109	APARTMENT INCOME REIT CO REIT USD.01								
		Local	75,845.000	38.905244	2,950,768.22	52.640000	3,992,480.80	1,041,712.58	0.35
		Base		38.905244	2,950,768.22	52.640000	3,992,480.80	1,041,712.58	0.35
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,781.000	57.162985	1,816,696.83	128.920000	4,097,206.52	2,280,509.69	0.36
		Base		57.162985	1,816,696.83	128.920000	4,097,206.52	2,280,509.69	0.36
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	35,867.000	37.964685	1,361,679.35	118.570000	4,252,750.19	2,891,070.84	0.37
		Base		37.964685	1,361,679.35	118.570000	4,252,750.19	2,891,070.84	0.37
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	50,344.000	59.537001	2,997,330.76	69.290000	3,488,335.76	491,005.00	0.30
		Base		59.537001	2,997,330.76	69.290000	3,488,335.76	491,005.00	0.30

& 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
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	26,425.000	Local	32.907739	869,586.99	85.070000	2,247,974.75	1,378,387.76	0.20
		Base	32.907739	869,586.99	85.070000	2,247,974.75	1,378,387.76	0.20
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1							
	32,900.000	Local	137.856287	4,535,471.84	146.260000	4,811,954.00	276,482.16	0.42
		Base	137.856287	4,535,471.84	146.260000	4,811,954.00	276,482.16	0.42
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	73,903.000	Local	18.216548	1,346,257.58	19.800000	1,463,279.40	117,021.82	0.13
		Base	18.216548	1,346,257.58	19.800000	1,463,279.40	117,021.82	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
	26,092.000	Local	40.910687	1,067,441.65	121.330000	3,165,742.36	2,098,300.71	0.28
		Base	40.910687	1,067,441.65	121.330000	3,165,742.36	2,098,300.71	0.28
05368V106	AVIENT CORP COMMON STOCK USD.01							
	44,145.000	Local	33.637041	1,484,907.18	48.520000	2,141,915.40	657,008.22	0.19
		Base	33.637041	1,484,907.18	48.520000	2,141,915.40	657,008.22	0.19
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	25,017.000	Local	33.884140	847,679.53	82.770000	2,070,657.09	1,222,977.56	0.18
		Base	33.884140	847,679.53	82.770000	2,070,657.09	1,222,977.56	0.18
053807103	AVNET INC COMMON STOCK USD1.0							
	48,134.000	Local	29.636587	1,426,527.48	41.320000	1,988,896.88	562,369.40	0.17
		Base	29.636587	1,426,527.48	41.320000	1,988,896.88	562,369.40	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	31,219.000	Local	67.480288	2,106,667.11	186.020000	5,807,358.38	3,700,691.27	0.51
		Base	67.480288	2,106,667.11	186.020000	5,807,358.38	3,700,691.27	0.51
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	66,322.000	Local	27.659490	1,834,432.70	50.640000	3,358,546.08	1,524,113.38	0.29
		Base	27.659490	1,834,432.70	50.640000	3,358,546.08	1,524,113.38	0.29
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	46,632.000	Local	20.238898	943,780.31	25.800000	1,203,105.60	259,325.29	0.10
		Base	20.238898	943,780.31	25.800000	1,203,105.60	259,325.29	0.10

& 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
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,536.000	56.336344	1,100,586.81	83.710000	1,635,358.56	534,771.75	0.14
		Base		56.336344	1,100,586.81	83.710000	1,635,358.56	534,771.75	0.14
06417N103	BANK OZK COMMON STOCK								
		Local	58,532.000	40.583909	2,375,457.36	40.710000	2,382,837.72	7,380.36	0.21
		Base		40.583909	2,375,457.36	40.710000	2,382,837.72	7,380.36	0.21
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,621.000	66.470619	1,437,161.25	49.000000	1,059,429.00	-377,732.25	0.09
		Base		66.470619	1,437,161.25	49.000000	1,059,429.00	-377,732.25	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,785.000	99.193569	1,863,351.20	482.240000	9,058,878.40	7,195,527.20	0.79
		Base		99.193569	1,863,351.20	482.240000	9,058,878.40	7,195,527.20	0.79
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	30,407.000	45.621139	1,387,201.97	67.650000	2,057,033.55	669,831.58	0.18
		Base		45.621139	1,387,201.97	67.650000	2,057,033.55	669,831.58	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,613.000	84.796182	2,002,292.25	71.330000	1,684,315.29	-317,976.96	0.15
		Base		84.796182	2,002,292.25	71.330000	1,684,315.29	-317,976.96	0.15
093671105	H+R BLOCK INC COMMON STOCK								
		Local	87,782.000	15.814600	1,388,237.22	24.550000	2,155,048.10	766,810.88	0.19
		Base		15.814600	1,388,237.22	24.550000	2,155,048.10	766,810.88	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,509.000	331.117070	1,493,006.87	710.000000	3,201,390.00	1,708,383.13	0.28
		Base		331.117070	1,493,006.87	710.000000	3,201,390.00	1,708,383.13	0.28
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,984.000	32.619572	1,271,641.39	57.000000	2,222,088.00	950,446.61	0.19
		Base		32.619572	1,271,641.39	57.000000	2,222,088.00	950,446.61	0.19
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	41,564.000	37.513139	1,559,196.11	43.060000	1,789,745.84	230,549.73	0.16
		Base		37.513139	1,559,196.11	43.060000	1,789,745.84	230,549.73	0.16

& 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
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	54.340000	221,272.48	129,628.64	0.02
		Base		22.505855	91,643.84	54.340000	221,272.48	129,628.64	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,018.000	78.408356	1,883,211.90	76.960000	1,848,425.28	-34,786.62	0.16
		Base		78.408356	1,883,211.90	76.960000	1,848,425.28	-34,786.62	0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,617.000	17.021332	2,444,552.59	23.020000	3,306,063.34	861,510.75	0.29
		Base		17.021332	2,444,552.59	23.020000	3,306,063.34	861,510.75	0.29
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	35,944.000	79.697500	2,864,646.94	89.010000	3,199,375.44	334,728.50	0.28
		Base		79.697500	2,864,646.94	89.010000	3,199,375.44	334,728.50	0.28
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	113,137.000	16.805287	1,901,299.71	54.400000	6,154,652.80	4,253,353.09	0.54
		Base		16.805287	1,901,299.71	54.400000	6,154,652.80	4,253,353.09	0.54
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,674.000	29.151247	1,098,244.08	104.400000	3,933,165.60	2,834,921.52	0.34
		Base		29.151247	1,098,244.08	104.400000	3,933,165.60	2,834,921.52	0.34
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	100,354.000	35.304343	3,542,932.03	44.500000	4,465,753.00	922,820.97	0.39
		Base		35.304343	3,542,932.03	44.500000	4,465,753.00	922,820.97	0.39
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,905.000	34.736648	2,046,162.27	47.990000	2,826,850.95	780,688.68	0.25
		Base		34.736648	2,046,162.27	47.990000	2,826,850.95	780,688.68	0.25
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	47,930.000	42.469382	2,035,557.47	48.240000	2,312,143.20	276,585.73	0.20
		Base		42.469382	2,035,557.47	48.240000	2,312,143.20	276,585.73	0.20
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,149.000	128.464534	1,817,644.69	144.640000	2,046,511.36	228,866.67	0.18
		Base		128.464534	1,817,644.69	144.640000	2,046,511.36	228,866.67	0.18

& 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
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	63,630.000	Local	17.140074	1,090,622.91	22.840000	1,453,309.20	362,686.29	0.13
		Base	17.140074	1,090,622.91	22.840000	1,453,309.20	362,686.29	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	106,602.000	Local	10.037511	1,070,018.74	12.100000	1,289,884.20	219,865.46	0.11
		Base	10.037511	1,070,018.74	12.100000	1,289,884.20	219,865.46	0.11
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,632.000	Local	684.810038	1,802,420.02	1,887.990000	4,969,189.68	3,166,769.66	0.43
		Base	684.810038	1,802,420.02	1,887.990000	4,969,189.68	3,166,769.66	0.43
127055101	CABOT CORP COMMON STOCK USD1.0							
	27,424.000	Local	31.804317	872,201.58	55.060000	1,509,965.44	637,763.86	0.13
		Base	31.804317	872,201.58	55.060000	1,509,965.44	637,763.86	0.13
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	11,397.000	Local	173.976494	1,982,810.10	266.960000	3,042,543.12	1,059,733.02	0.26
		Base	173.976494	1,982,810.10	266.960000	3,042,543.12	1,059,733.02	0.26
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	56,317.000	Local	33.614400	1,893,062.17	31.680000	1,784,122.56	-108,939.61	0.16
		Base	33.614400	1,893,062.17	31.680000	1,784,122.56	-108,939.61	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	47,243.000	Local	60.068809	2,837,830.75	149.390000	7,057,631.77	4,219,801.02	0.61
		Base	60.068809	2,837,830.75	149.390000	7,057,631.77	4,219,801.02	0.61
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,298.000	Local	62.916591	1,591,663.91	202.240000	5,116,267.52	3,524,603.61	0.45
		Base	62.916591	1,591,663.91	202.240000	5,116,267.52	3,524,603.61	0.45
146229109	CARTER S INC COMMON STOCK USD.01							
	21,281.000	Local	57.819805	1,230,463.28	97.740000	2,080,004.94	849,541.66	0.18
		Base	57.819805	1,230,463.28	97.740000	2,080,004.94	849,541.66	0.18
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	17,893.000	Local	108.523107	1,941,803.96	197.710000	3,537,625.03	1,595,821.07	0.31
		Base	108.523107	1,941,803.96	197.710000	3,537,625.03	1,595,821.07	0.31

& 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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	36,210.000	Local	17.885605	647,637.75	37.870000	1,371,272.70	723,634.95	0.12
		Base	17.885605	647,637.75	37.870000	1,371,272.70	723,634.95	0.12
156727109	CERENCE INC COMMON STOCK USD.01							
	18,202.000	Local	108.431000	1,973,661.07	107.510000	1,956,897.02	-16,764.05	0.17
		Base	108.431000	1,973,661.07	107.510000	1,956,897.02	-16,764.05	0.17
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	63,470.000	Local	67.083711	4,257,803.14	98.400000	6,245,448.00	1,987,644.86	0.54
		Base	67.083711	4,257,803.14	98.400000	6,245,448.00	1,987,644.86	0.54
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	90,524.000	Local	21.629764	1,958,012.72	23.240000	2,103,777.76	145,765.04	0.18
		Base	21.629764	1,958,012.72	23.240000	2,103,777.76	145,765.04	0.18
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,725.000	Local	342.168769	2,643,253.74	476.020000	3,677,254.50	1,034,000.76	0.32
		Base	342.168769	2,643,253.74	476.020000	3,677,254.50	1,034,000.76	0.32
163851108	CHEMOURS CO/THE COMMON STOCK							
	80,053.000	Local	20.876462	1,671,223.42	33.250000	2,661,762.25	990,538.83	0.23
		Base	20.876462	1,671,223.42	33.250000	2,661,762.25	990,538.83	0.23
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	13,998.000	Local	98.313825	1,376,196.92	119.900000	1,678,360.20	302,163.28	0.15
		Base	98.313825	1,376,196.92	119.900000	1,678,360.20	302,163.28	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,803.000	Local	56.857574	955,377.82	185.800000	3,121,997.40	2,166,619.58	0.27
		Base	56.857574	955,377.82	185.800000	3,121,997.40	2,166,619.58	0.27
171779309	CIENA CORP COMMON STOCK USD.01							
	74,983.000	Local	23.197768	1,739,438.23	58.140000	4,359,511.62	2,620,073.39	0.38
		Base	23.197768	1,739,438.23	58.140000	4,359,511.62	2,620,073.39	0.38
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	49,770.000	Local	27.905627	1,388,863.06	65.200000	3,245,004.00	1,856,140.94	0.28
		Base	27.905627	1,388,863.06	65.200000	3,245,004.00	1,856,140.94	0.28

& 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
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	52,564.000	Local	24.645552	1,295,468.77	15.530000	816,318.92	-479,149.85	0.07
		Base	24.645552	1,295,468.77	15.530000	816,318.92	-479,149.85	0.07
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	27,869.000	Local	58.113072	1,619,553.20	82.590000	2,301,700.71	682,147.51	0.20
		Base	58.113072	1,619,553.20	82.590000	2,301,700.71	682,147.51	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,284.000	Local	45.311311	1,100,339.88	95.000000	2,306,980.00	1,206,640.12	0.20
		Base	45.311311	1,100,339.88	95.000000	2,306,980.00	1,206,640.12	0.20
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	221,994.000	Local	16.397500	3,640,146.61	25.000000	5,549,850.00	1,909,703.39	0.48
		Base	16.397500	3,640,146.61	25.000000	5,549,850.00	1,909,703.39	0.48
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,382.000	Local	27.138542	2,317,143.00	90.410000	7,719,386.62	5,402,243.62	0.67
		Base	27.138542	2,317,143.00	90.410000	7,719,386.62	5,402,243.62	0.67
192479103	COHERENT INC COMMON STOCK USD.01							
	11,869.000	Local	180.830575	2,146,278.10	245.940000	2,919,061.86	772,783.76	0.25
		Base	180.830575	2,146,278.10	245.940000	2,919,061.86	772,783.76	0.25
194014106	COLFAX CORP COMMON STOCK USD.001							
	57,065.000	Local	30.539634	1,742,744.20	45.880000	2,618,142.20	875,398.00	0.23
		Base	30.539634	1,742,744.20	45.880000	2,618,142.20	875,398.00	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	14,804.000	Local	96.092299	1,422,550.39	99.620000	1,474,774.48	52,224.09	0.13
		Base	96.092299	1,422,550.39	99.620000	1,474,774.48	52,224.09	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	50,940.000	Local	31.948583	1,627,460.84	70.730000	3,602,986.20	1,975,525.36	0.31
		Base	31.948583	1,627,460.84	70.730000	3,602,986.20	1,975,525.36	0.31
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,282.000	Local	15.130244	881,820.86	32.800000	1,911,649.60	1,029,828.74	0.17
		Base	15.130244	881,820.86	32.800000	1,911,649.60	1,029,828.74	0.17

& 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
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	22,265.000	Local	64.328987	1,432,284.89	75.590000	1,683,011.35	250,726.46	0.15
		Base	64.328987	1,432,284.89	75.590000	1,683,011.35	250,726.46	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,444.000	Local	79.530950	1,307,806.94	68.560000	1,127,400.64	-180,406.30	0.10
		Base	79.530950	1,307,806.94	68.560000	1,127,400.64	-180,406.30	0.10
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,141.000	Local	45.506142	916,539.20	163.730000	3,297,685.93	2,381,146.73	0.29
		Base	45.506142	916,539.20	163.730000	3,297,685.93	2,381,146.73	0.29
21870Q105	CORESITE REALTY CORP REIT USD.01							
	20,794.000	Local	107.923864	2,244,168.82	138.210000	2,873,938.74	629,769.92	0.25
		Base	107.923864	2,244,168.82	138.210000	2,873,938.74	629,769.92	0.25
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,305.000	Local	30.262702	1,643,416.04	29.440000	1,598,739.20	-44,676.84	0.14
		Base	30.262702	1,643,416.04	29.440000	1,598,739.20	-44,676.84	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	137,089.000	Local	2.752800	377,378.61	8.730000	1,196,786.97	819,408.36	0.10
		Base	2.752800	377,378.61	8.730000	1,196,786.97	819,408.36	0.10
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	71,969.000	Local	37.521478	2,700,383.25	39.720000	2,858,608.68	158,225.43	0.25
		Base	37.521478	2,700,383.25	39.720000	2,858,608.68	158,225.43	0.25
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,475.000	Local	145.995428	1,675,297.54	136.180000	1,562,665.50	-112,632.04	0.14
		Base	145.995428	1,675,297.54	136.180000	1,562,665.50	-112,632.04	0.14
224399105	CRANE CO COMMON STOCK USD1.0							
	24,014.000	Local	44.303633	1,063,907.44	97.230000	2,334,881.22	1,270,973.78	0.20
		Base	44.303633	1,063,907.44	97.230000	2,334,881.22	1,270,973.78	0.20
225447101	CREE INC COMMON STOCK USD.00125							
	55,902.000	Local	38.520476	2,153,371.67	92.760000	5,185,469.52	3,032,097.85	0.45
		Base	38.520476	2,153,371.67	92.760000	5,185,469.52	3,032,097.85	0.45

& 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
227046109	CROCS INC COMMON STOCK USD.001							
	31,549.000	Local	111.515095	3,518,189.72	135.810000	4,284,669.69	766,479.97	0.37
		Base	111.515095	3,518,189.72	135.810000	4,284,669.69	766,479.97	0.37
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,352.000	Local	66.348416	1,814,761.88	107.320000	2,935,416.64	1,120,654.76	0.26
		Base	66.348416	1,814,761.88	107.320000	2,935,416.64	1,120,654.76	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,827.000	Local	78.068246	1,547,859.12	118.300000	2,345,534.10	797,674.98	0.20
		Base	78.068246	1,547,859.12	118.300000	2,345,534.10	797,674.98	0.20
23283R100	CYRUSONE INC REIT USD.01							
	59,269.000	Local	54.816678	3,248,929.68	71.270000	4,224,101.63	975,171.95	0.37
		Base	54.816678	3,248,929.68	71.270000	4,224,101.63	975,171.95	0.37
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	46,955.000	Local	40.303700	1,892,460.23	42.400000	1,990,892.00	98,431.77	0.17
		Base	40.303700	1,892,460.23	42.400000	1,990,892.00	98,431.77	0.17
235825205	DANA INC COMMON STOCK USD.01							
	70,284.000	Local	19.653021	1,381,292.95	24.160000	1,698,061.44	316,768.49	0.15
		Base	19.653021	1,381,292.95	24.160000	1,698,061.44	316,768.49	0.15
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	79,289.000	Local	27.499825	2,180,433.65	69.070000	5,476,491.23	3,296,057.58	0.48
		Base	27.499825	2,180,433.65	69.070000	5,476,491.23	3,296,057.58	0.48
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,472.000	Local	79.810394	1,075,205.63	410.850000	5,534,971.20	4,459,765.57	0.48
		Base	79.810394	1,075,205.63	410.850000	5,534,971.20	4,459,765.57	0.48
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	31,720.000	Local	32.911635	1,043,957.05	104.140000	3,303,320.80	2,259,363.75	0.29
		Base	32.911635	1,043,957.05	104.140000	3,303,320.80	2,259,363.75	0.29
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	61,104.000	Local	30.110995	1,839,902.22	66.190000	4,044,473.76	2,204,571.54	0.35
		Base	30.110995	1,839,902.22	66.190000	4,044,473.76	2,204,571.54	0.35

& 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
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	79,817.000	Local	31.898709	2,546,059.25	33.400000	2,665,887.80	119,828.55	0.23
		Base	31.898709	2,546,059.25	33.400000	2,665,887.80	119,828.55	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	14,913.000	Local	77.749514	1,159,478.50	69.400000	1,034,962.20	-124,516.30	0.09
		Base	77.749514	1,159,478.50	69.400000	1,034,962.20	-124,516.30	0.09
26884L109	EQT CORP COMMON STOCK							
	135,045.000	Local	17.143218	2,315,105.83	18.390000	2,483,477.55	168,371.72	0.22
		Base	17.143218	2,315,105.83	18.390000	2,483,477.55	168,371.72	0.22
26884U109	EPR PROPERTIES REIT USD.01							
	36,160.000	Local	55.237426	1,997,385.33	50.300000	1,818,848.00	-178,537.33	0.16
		Base	55.237426	1,997,385.33	50.300000	1,818,848.00	-178,537.33	0.16
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	20,503.000	Local	70.759633	1,450,784.76	141.320000	2,897,483.96	1,446,699.20	0.25
		Base	70.759633	1,450,784.76	141.320000	2,897,483.96	1,446,699.20	0.25
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,637.000	Local	26.154438	1,795,162.15	71.150000	4,883,522.55	3,088,360.40	0.42
		Base	26.154438	1,795,162.15	71.150000	4,883,522.55	3,088,360.40	0.42
277276101	EASTGROUP PROPERTIES INC REIT							
	19,411.000	Local	118.002443	2,290,545.43	176.220000	3,420,606.42	1,130,060.99	0.30
		Base	118.002443	2,290,545.43	176.220000	3,420,606.42	1,130,060.99	0.30
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	26,381.000	Local	53.517233	1,411,838.13	121.810000	3,213,469.61	1,801,631.48	0.28
		Base	53.517233	1,411,838.13	121.810000	3,213,469.61	1,801,631.48	0.28
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,070.000	Local	103.888075	2,292,809.81	65.900000	1,454,413.00	-838,396.81	0.13
		Base	103.888075	2,292,809.81	65.900000	1,454,413.00	-838,396.81	0.13
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,195.000	Local	46.779850	2,254,554.89	83.250000	4,012,233.75	1,757,678.86	0.35
		Base	46.779850	2,254,554.89	83.250000	4,012,233.75	1,757,678.86	0.35

& 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
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	28,118.000	Local	29.595472	832,165.47	42.850000	1,204,856.30	372,690.83	0.10
		Base	29.595472	832,165.47	42.850000	1,204,856.30	372,690.83	0.10
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,722.000	Local	66.516863	1,378,362.43	98.660000	2,044,432.52	666,070.09	0.18
		Base	66.516863	1,378,362.43	98.660000	2,044,432.52	666,070.09	0.18
29404K106	ENVESTNET INC COMMON STOCK							
	26,320.000	Local	79.646800	2,096,303.78	75.230000	1,980,053.60	-116,250.18	0.17
		Base	79.646800	2,096,303.78	75.230000	1,980,053.60	-116,250.18	0.17
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	77,756.000	Local	43.683600	3,396,662.00	43.080000	3,349,728.48	-46,933.52	0.29
		Base	43.683600	3,396,662.00	43.080000	3,349,728.48	-46,933.52	0.29
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	196,845.000	Local	14.206831	2,796,543.74	8.220000	1,618,065.90	-1,178,477.84	0.14
		Base	14.206831	2,796,543.74	8.220000	1,618,065.90	-1,178,477.84	0.14
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	108,084.000	Local	25.668274	2,774,329.77	49.120000	5,309,086.08	2,534,756.31	0.46
		Base	25.668274	2,774,329.77	49.120000	5,309,086.08	2,534,756.31	0.46
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,815.000	Local	80.271314	1,590,576.09	132.200000	2,619,543.00	1,028,966.91	0.23
		Base	80.271314	1,590,576.09	132.200000	2,619,543.00	1,028,966.91	0.23
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	151,563.000	Local	20.996861	3,182,347.31	16.850000	2,553,836.55	-628,510.76	0.22
		Base	20.996861	3,182,347.31	16.850000	2,553,836.55	-628,510.76	0.22
302520101	FNB CORP COMMON STOCK USD.01							
	154,343.000	Local	12.167905	1,878,030.92	11.460000	1,768,770.78	-109,260.14	0.15
		Base	12.167905	1,878,030.92	11.460000	1,768,770.78	-109,260.14	0.15
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,558.000	Local	110.317115	1,826,630.79	145.700000	2,412,500.60	585,869.81	0.21
		Base	110.317115	1,826,630.79	145.700000	2,412,500.60	585,869.81	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
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	18,307.000	Local	106.311917	1,946,252.26	357.280000	6,540,724.96	4,594,472.70	0.57
		Base	106.311917	1,946,252.26	357.280000	6,540,724.96	4,594,472.70	0.57
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,918.000	Local	88.002401	1,224,817.42	523.910000	7,291,779.38	6,066,961.96	0.63
		Base	88.002401	1,224,817.42	523.910000	7,291,779.38	6,066,961.96	0.63
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,298.000	Local	22.762795	1,031,109.10	32.440000	1,469,467.12	438,358.02	0.13
		Base	22.762795	1,031,109.10	32.440000	1,469,467.12	438,358.02	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,074.000	Local	24.182656	1,283,470.26	67.310000	3,572,410.94	2,288,940.68	0.31
		Base	24.182656	1,283,470.26	67.310000	3,572,410.94	2,288,940.68	0.31
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	68,814.000	Local	27.636195	1,901,757.09	48.840000	3,360,875.76	1,459,118.67	0.29
		Base	27.636195	1,901,757.09	48.840000	3,360,875.76	1,459,118.67	0.29
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	266,845.000	Local	11.588318	3,092,284.77	15.450000	4,122,755.25	1,030,470.48	0.36
		Base	11.588318	3,092,284.77	15.450000	4,122,755.25	1,030,470.48	0.36
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,485.000	Local	26.231455	1,639,072.49	54.780000	3,422,928.30	1,783,855.81	0.30
		Base	26.231455	1,639,072.49	54.780000	3,422,928.30	1,783,855.81	0.30
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	41,198.000	Local	39.456422	1,625,525.69	86.040000	3,544,675.92	1,919,150.23	0.31
		Base	39.456422	1,625,525.69	86.040000	3,544,675.92	1,919,150.23	0.31
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	19,842.000	Local	88.859409	1,763,148.39	79.200000	1,571,486.40	-191,661.99	0.14
		Base	88.859409	1,763,148.39	79.200000	1,571,486.40	-191,661.99	0.14
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,082.000	Local	80.127250	2,170,006.19	194.420000	5,265,282.44	3,095,276.25	0.46
		Base	80.127250	2,170,006.19	194.420000	5,265,282.44	3,095,276.25	0.46

& 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
343412102	FLUOR CORP COMMON STOCK USD.01							
	60,837.000	Local	28.550851	1,736,948.12	16.660000	1,013,544.42	-723,403.70	0.09
		Base	28.550851	1,736,948.12	16.660000	1,013,544.42	-723,403.70	0.09
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	95,264.000	Local	15.296771	1,457,231.58	23.560000	2,244,419.84	787,188.26	0.20
		Base	15.296771	1,457,231.58	23.560000	2,244,419.84	787,188.26	0.20
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,040.000	Local	40.136200	2,530,186.05	42.090000	2,653,353.60	123,167.55	0.23
		Base	40.136200	2,530,186.05	42.090000	2,653,353.60	123,167.55	0.23
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	49,949.000	Local	36.243064	1,810,304.80	57.060000	2,850,089.94	1,039,785.14	0.25
		Base	36.243064	1,810,304.80	57.060000	2,850,089.94	1,039,785.14	0.25
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,307.000	Local	75.892500	1,541,149.00	161.540000	3,280,392.78	1,739,243.78	0.29
		Base	75.892500	1,541,149.00	161.540000	3,280,392.78	1,739,243.78	0.29
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	78,545.000	Local	10.835950	851,109.72	15.320000	1,203,309.40	352,199.68	0.10
		Base	10.835950	851,109.72	15.320000	1,203,309.40	352,199.68	0.10
361448103	GATX CORP COMMON STOCK USD.625							
	17,120.000	Local	38.529946	659,632.68	92.250000	1,579,320.00	919,687.32	0.14
		Base	38.529946	659,632.68	92.250000	1,579,320.00	919,687.32	0.14
371901109	GENTEX CORP COMMON STOCK USD.06							
	116,919.000	Local	12.836997	1,500,888.88	34.030000	3,978,753.57	2,477,864.69	0.35
		Base	12.836997	1,500,888.88	34.030000	3,978,753.57	2,477,864.69	0.35
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	46,190.000	Local	34.104847	1,575,302.87	51.560000	2,381,556.40	806,253.53	0.21
		Base	34.104847	1,575,302.87	51.560000	2,381,556.40	806,253.53	0.21
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	37,530.000	Local	30.306633	1,137,407.95	83.170000	3,121,370.10	1,983,962.15	0.27
		Base	30.306633	1,137,407.95	83.170000	3,121,370.10	1,983,962.15	0.27

& 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
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	134,954.000	Local	17.802116	2,402,466.83	15.710000	2,120,127.34	-282,339.49	0.18
		Base	17.802116	2,402,466.83	15.710000	2,120,127.34	-282,339.49	0.18
384109104	GRACO INC COMMON STOCK USD1.0							
	81,988.000	Local	19.546629	1,602,589.04	78.080000	6,401,623.04	4,799,034.00	0.56
		Base	19.546629	1,602,589.04	78.080000	6,401,623.04	4,799,034.00	0.56
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,946.000	Local	443.139558	862,349.58	664.660000	1,293,428.36	431,078.78	0.11
		Base	443.139558	862,349.58	664.660000	1,293,428.36	431,078.78	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	22,434.000	Local	93.492498	2,097,410.69	92.370000	2,072,228.58	-25,182.11	0.18
		Base	93.492498	2,097,410.69	92.370000	2,072,228.58	-25,182.11	0.18
397624107	GREIF INC CL A COMMON STOCK							
	12,829.000	Local	49.217793	631,415.06	60.620000	777,693.98	146,278.92	0.07
		Base	49.217793	631,415.06	60.620000	777,693.98	146,278.92	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,133.000	Local	38.571068	1,625,114.81	33.120000	1,395,444.96	-229,669.85	0.12
		Base	38.571068	1,625,114.81	33.120000	1,395,444.96	-229,669.85	0.12
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,680.000	Local	95.430380	2,355,221.77	60.790000	1,500,297.20	-854,924.57	0.13
		Base	95.430380	2,355,221.77	60.790000	1,500,297.20	-854,924.57	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	39,557.000	Local	25.375321	1,003,771.58	39.910000	1,578,719.87	574,948.29	0.14
		Base	25.375321	1,003,771.58	39.910000	1,578,719.87	574,948.29	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,730.000	Local	43.045645	2,786,344.58	41.330000	2,675,290.90	-111,053.68	0.23
		Base	43.045645	2,786,344.58	41.330000	2,675,290.90	-111,053.68	0.23
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	41,962.000	Local	32.222687	1,352,128.38	43.710000	1,834,159.02	482,030.64	0.16
		Base	32.222687	1,352,128.38	43.710000	1,834,159.02	482,030.64	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
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	17,356.000	60.438346	1,048,967.93	135.900000	2,358,680.40	1,309,712.47	0.21
		Base		60.438346	1,048,967.93	135.900000	2,358,680.40	1,309,712.47	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	74,333.000	23.448400	1,742,989.92	39.620000	2,945,073.46	1,202,083.54	0.26
		Base		23.448400	1,742,989.92	39.620000	2,945,073.46	1,202,083.54	0.26
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	52,828.000	28.017720	1,480,120.12	43.340000	2,289,565.52	809,445.40	0.20
		Base		28.017720	1,480,120.12	43.340000	2,289,565.52	809,445.40	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	37,136.000	46.808787	1,738,291.11	26.100000	969,249.60	-769,041.51	0.08
		Base		46.808787	1,738,291.11	26.100000	969,249.60	-769,041.51	0.08
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	68,488.000	30.563314	2,093,220.23	31.880000	2,183,397.44	90,177.21	0.19
		Base		30.563314	2,093,220.23	31.880000	2,183,397.44	90,177.21	0.19
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	40,329.000	82.541392	3,328,811.80	73.980000	2,983,539.42	-345,272.38	0.26
		Base		82.541392	3,328,811.80	73.980000	2,983,539.42	-345,272.38	0.26
428291108	HEXCEL CORP COMMON STOCK USD.01								
		Local	40,522.000	42.077100	1,705,048.25	54.420000	2,205,207.24	500,158.99	0.19
		Base		42.077100	1,705,048.25	54.420000	2,205,207.24	500,158.99	0.19
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,325.000	35.062606	1,764,525.66	47.690000	2,399,999.25	635,473.59	0.21
		Base		35.062606	1,764,525.66	47.690000	2,399,999.25	635,473.59	0.21
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,151.000	52.763392	1,696,395.83	138.460000	4,451,627.46	2,755,231.63	0.39
		Base		52.763392	1,696,395.83	138.460000	4,451,627.46	2,755,231.63	0.39
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	72,298.000	33.801400	2,443,773.62	29.400000	2,125,561.20	-318,212.42	0.18
		Base		33.801400	2,443,773.62	29.400000	2,125,561.20	-318,212.42	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
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,345.000	Local	21.617915	1,585,566.01	21.180000	1,553,447.10	-32,118.91	0.14
		Base	21.617915	1,585,566.01	21.180000	1,553,447.10	-32,118.91	0.14
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,282.000	Local	72.915681	1,916,369.94	200.460000	5,268,489.72	3,352,119.78	0.46
		Base	72.915681	1,916,369.94	200.460000	5,268,489.72	3,352,119.78	0.46
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,030.000	Local	23.798500	1,738,004.46	27.260000	1,990,797.80	252,793.34	0.17
		Base	23.798500	1,738,004.46	27.260000	1,990,797.80	252,793.34	0.17
449253103	IAA INC COMMON STOCK USD.01							
	65,207.000	Local	52.128012	3,399,111.30	60.480000	3,943,719.36	544,608.06	0.34
		Base	52.128012	3,399,111.30	60.480000	3,943,719.36	544,608.06	0.34
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,553.000	Local	232.139590	2,217,629.50	203.290000	1,942,029.37	-275,600.13	0.17
		Base	232.139590	2,217,629.50	203.290000	1,942,029.37	-275,600.13	0.17
45073V108	ITT INC COMMON STOCK USD1.0							
	41,645.000	Local	28.360114	1,181,056.96	97.910000	4,077,461.95	2,896,404.99	0.35
		Base	28.360114	1,181,056.96	97.910000	4,077,461.95	2,896,404.99	0.35
451107106	IDACORP INC COMMON STOCK							
	24,443.000	Local	50.433111	1,232,736.52	105.450000	2,577,514.35	1,344,777.83	0.22
		Base	50.433111	1,232,736.52	105.450000	2,577,514.35	1,344,777.83	0.22
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,367.000	Local	94.532646	1,830,813.76	84.940000	1,645,032.98	-185,780.78	0.14
		Base	94.532646	1,830,813.76	84.940000	1,645,032.98	-185,780.78	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
	32,356.000	Local	53.377220	1,727,073.32	87.810000	2,841,180.36	1,114,107.04	0.25
		Base	53.377220	1,727,073.32	87.810000	2,841,180.36	1,114,107.04	0.25
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,389.000	Local	91.604918	1,592,917.92	99.050000	1,722,380.45	129,462.53	0.15
		Base	91.604918	1,592,917.92	99.050000	1,722,380.45	129,462.53	0.15

& 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
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	34,358.000	Local	60.329689	2,072,807.45	72.390000	2,487,175.62	414,368.17	0.22
		Base	60.329689	2,072,807.45	72.390000	2,487,175.62	414,368.17	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	39,102.000	Local	56.510837	2,209,686.76	61.860000	2,418,849.72	209,162.96	0.21
		Base	56.510837	2,209,686.76	61.860000	2,418,849.72	209,162.96	0.21
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	26,966.000	Local	22.794511	614,676.79	39.080000	1,053,831.28	439,154.49	0.09
		Base	22.794511	614,676.79	39.080000	1,053,831.28	439,154.49	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	56,862.000	Local	40.919400	2,326,758.92	42.230000	2,401,282.26	74,523.34	0.21
		Base	40.919400	2,326,758.92	42.230000	2,401,282.26	74,523.34	0.21
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	269.710000	5,961,939.55	2,747,351.56	0.52
		Base	145.423569	3,214,587.99	269.710000	5,961,939.55	2,747,351.56	0.52
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	53,422.000	Local	36.256615	1,936,900.90	32.630000	1,743,159.86	-193,741.04	0.15
		Base	36.256615	1,936,900.90	32.630000	1,743,159.86	-193,741.04	0.15
466313103	JABIL INC COMMON STOCK USD.001							
	64,720.000	Local	22.747048	1,472,188.97	59.540000	3,853,428.80	2,381,239.83	0.34
		Base	22.747048	1,472,188.97	59.540000	3,853,428.80	2,381,239.83	0.34
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	10,751.000	Local	83.844464	901,411.83	108.860000	1,170,353.86	268,942.03	0.10
		Base	83.844464	901,411.83	108.860000	1,170,353.86	268,942.03	0.10
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	96,689.000	Local	17.826216	1,723,598.96	33.190000	3,209,107.91	1,485,508.95	0.28
		Base	17.826216	1,723,598.96	33.190000	3,209,107.91	1,485,508.95	0.28
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	153,224.000	Local	12.350791	1,892,437.54	14.790000	2,266,182.96	373,745.42	0.20
		Base	12.350791	1,892,437.54	14.790000	2,266,182.96	373,745.42	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
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,820.000	Local	96.033035	2,383,539.94	222.570000	5,524,187.40	3,140,647.46	0.48
		Base	96.033035	2,383,539.94	222.570000	5,524,187.40	3,140,647.46	0.48
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	20,526.000	Local	78.252662	1,606,214.15	141.270000	2,899,708.02	1,293,493.87	0.25
		Base	78.252662	1,606,214.15	141.270000	2,899,708.02	1,293,493.87	0.25
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	17.610000	2,680,224.39	111,266.64	0.23
		Base	16.878940	2,568,957.75	17.610000	2,680,224.39	111,266.64	0.23
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	60,338.000	Local	22.697427	1,369,517.38	16.480000	994,370.24	-375,147.14	0.09
		Base	22.697427	1,369,517.38	16.480000	994,370.24	-375,147.14	0.09
48242W106	KBR INC COMMON STOCK USD.001							
	68,359.000	Local	25.312971	1,730,369.38	38.700000	2,645,493.30	915,123.92	0.23
		Base	25.312971	1,730,369.38	38.700000	2,645,493.30	915,123.92	0.23
48666K109	KB HOME COMMON STOCK USD1.0							
	42,967.000	Local	16.403944	704,828.28	42.440000	1,823,519.48	1,118,691.20	0.16
		Base	16.403944	704,828.28	42.440000	1,823,519.48	1,118,691.20	0.16
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,353.000	Local	44.840849	1,316,213.44	66.010000	1,937,591.53	621,378.09	0.17
		Base	44.840849	1,316,213.44	66.010000	1,937,591.53	621,378.09	0.17
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,431.000	Local	29.334936	1,186,040.78	36.250000	1,465,623.75	279,582.97	0.13
		Base	29.334936	1,186,040.78	36.250000	1,465,623.75	279,582.97	0.13
49427F108	KILROY REALTY CORP REIT USD.01							
	51,250.000	Local	60.613825	3,106,458.52	69.270000	3,550,087.50	443,628.98	0.31
		Base	60.613825	3,106,458.52	69.270000	3,550,087.50	443,628.98	0.31
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,371.000	Local	200.137500	2,075,626.01	178.645000	1,852,727.30	-222,898.71	0.16
		Base	200.137500	2,075,626.01	178.645000	1,852,727.30	-222,898.71	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
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,106.000	Local	54.182049	1,577,022.72	57.910000	1,685,528.46	108,505.74	0.15
		Base	54.182049	1,577,022.72	57.910000	1,685,528.46	108,505.74	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	59,234.000	Local	37.785433	2,238,182.33	49.690000	2,943,337.46	705,155.13	0.26
		Base	37.785433	2,238,182.33	49.690000	2,943,337.46	705,155.13	0.26
500255104	KOHLS CORP COMMON STOCK USD.01							
	75,519.000	Local	19.489400	1,471,820.00	50.800000	3,836,365.20	2,364,545.20	0.33
		Base	19.489400	1,471,820.00	50.800000	3,836,365.20	2,364,545.20	0.33
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,315.000	Local	126.382667	1,935,550.54	215.180000	3,295,481.70	1,359,931.16	0.29
		Base	126.382667	1,935,550.54	215.180000	3,295,481.70	1,359,931.16	0.29
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	41,930.000	Local	44.096622	1,848,971.34	106.600000	4,469,738.00	2,620,766.66	0.39
		Base	44.096622	1,848,971.34	106.600000	4,469,738.00	2,620,766.66	0.39
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,471.000	Local	78.775734	746,084.98	197.870000	1,874,026.77	1,127,941.79	0.16
		Base	78.775734	746,084.98	197.870000	1,874,026.77	1,127,941.79	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,577.000	Local	56.011061	1,040,517.48	157.000000	2,916,589.00	1,876,071.52	0.25
		Base	56.011061	1,040,517.48	157.000000	2,916,589.00	1,876,071.52	0.25
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	66,040.000	Local	57.418200	3,791,897.93	56.750000	3,747,770.00	-44,127.93	0.33
		Base	57.418200	3,791,897.93	56.750000	3,747,770.00	-44,127.93	0.33
521865204	LEAR CORP COMMON STOCK USD.01							
	26,474.000	Local	131.880707	3,491,409.83	174.980000	4,632,420.52	1,141,010.69	0.40
		Base	131.880707	3,491,409.83	174.980000	4,632,420.52	1,141,010.69	0.40
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,339.000	Local	313.807988	1,675,420.85	195.220000	1,042,279.58	-633,141.27	0.09
		Base	313.807988	1,675,420.85	195.220000	1,042,279.58	-633,141.27	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
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,618.000	Local	83.140185	1,381,623.60	329.430000	5,474,467.74	4,092,844.14	0.48
		Base	83.140185	1,381,623.60	329.430000	5,474,467.74	4,092,844.14	0.48
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,075.000	Local	151.592842	1,224,112.20	113.510000	916,593.25	-307,518.95	0.08
		Base	151.592842	1,224,112.20	113.510000	916,593.25	-307,518.95	0.08
53223X107	LIFE STORAGE INC REIT USD.01							
	37,182.000	Local	68.940202	2,563,334.60	117.360000	4,363,679.52	1,800,344.92	0.38
		Base	68.940202	2,563,334.60	117.360000	4,363,679.52	1,800,344.92	0.38
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	28,795.000	Local	44.614414	1,284,672.05	139.430000	4,014,886.85	2,730,214.80	0.35
		Base	44.614414	1,284,672.05	139.430000	4,014,886.85	2,730,214.80	0.35
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,145.000	Local	305.968168	656,301.72	377.220000	809,136.90	152,835.18	0.07
		Base	305.968168	656,301.72	377.220000	809,136.90	152,835.18	0.07
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,901.000	Local	155.428093	1,849,749.74	265.990000	3,165,546.99	1,315,797.25	0.28
		Base	155.428093	1,849,749.74	265.990000	3,165,546.99	1,315,797.25	0.28
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,093.000	Local	21.732572	719,196.00	40.010000	1,324,050.93	604,854.93	0.12
		Base	21.732572	719,196.00	40.010000	1,324,050.93	604,854.93	0.12
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	49,461.000	Local	12.244724	605,636.31	55.440000	2,742,117.84	2,136,481.53	0.24
		Base	12.244724	605,636.31	55.440000	2,742,117.84	2,136,481.53	0.24
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,734.000	Local	59.317131	2,178,955.48	83.990000	3,085,288.66	906,333.18	0.27
		Base	59.317131	2,178,955.48	83.990000	3,085,288.66	906,333.18	0.27
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	97,304.000	Local	21.511645	2,093,169.13	31.720000	3,086,482.88	993,313.75	0.27
		Base	21.511645	2,093,169.13	31.720000	3,086,482.88	993,313.75	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
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	164,103.000	Local	12.567500	2,062,364.46	13.840000	2,271,185.52	208,821.06	0.20
		Base	12.567500	2,062,364.46	13.840000	2,271,185.52	208,821.06	0.20
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,828.000	Local	102.750880	2,756,600.60	156.440000	4,196,972.32	1,440,371.72	0.37
		Base	102.750880	2,756,600.60	156.440000	4,196,972.32	1,440,371.72	0.37
553498106	MSA SAFETY INC COMMON STOCK							
	17,629.000	Local	51.915893	915,225.28	164.480000	2,899,617.92	1,984,392.64	0.25
		Base	51.915893	915,225.28	164.480000	2,899,617.92	1,984,392.64	0.25
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,751.000	Local	64.404045	1,465,256.43	89.170000	2,028,706.67	563,450.24	0.18
		Base	64.404045	1,465,256.43	89.170000	2,028,706.67	563,450.24	0.18
554382101	MACERICH CO/THE REIT USD.01							
	84,281.000	Local	21.809783	1,838,150.29	16.300000	1,373,780.30	-464,369.99	0.12
		Base	21.809783	1,838,150.29	16.300000	1,373,780.30	-464,369.99	0.12
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,791.000	Local	59.027531	1,817,516.71	159.630000	4,915,167.33	3,097,650.62	0.43
		Base	59.027531	1,817,516.71	159.630000	4,915,167.33	3,097,650.62	0.43
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,379.000	Local	54.360230	1,433,968.52	118.580000	3,128,021.82	1,694,053.30	0.27
		Base	54.360230	1,433,968.52	118.580000	3,128,021.82	1,694,053.30	0.27
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,637.000	Local	112.509967	2,321,868.18	147.370000	3,041,274.69	719,406.51	0.26
		Base	112.509967	2,321,868.18	147.370000	3,041,274.69	719,406.51	0.26
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,511.000	Local	109.506829	2,684,121.88	272.390000	6,676,551.29	3,992,429.41	0.58
		Base	109.506829	2,684,121.88	272.390000	6,676,551.29	3,992,429.41	0.58
576323109	MASTEC INC COMMON STOCK USD.1							
	27,314.000	Local	44.915528	1,226,822.74	101.230000	2,764,996.22	1,538,173.48	0.24
		Base	44.915528	1,226,822.74	101.230000	2,764,996.22	1,538,173.48	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
577081102	MATTEL INC COMMON STOCK USD1.0							
	168,764.000	Local	10.702945	1,806,271.78	21.720000	3,665,554.08	1,859,282.30	0.32
		Base	10.702945	1,806,271.78	21.720000	3,665,554.08	1,859,282.30	0.32
577933104	MAXIMUS INC COMMON STOCK							
	29,730.000	Local	63.441395	1,886,112.68	89.000000	2,645,970.00	759,857.32	0.23
		Base	63.441395	1,886,112.68	89.000000	2,645,970.00	759,857.32	0.23
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	284,608.000	Local	16.406245	4,669,348.45	21.030000	5,985,306.24	1,315,957.79	0.52
		Base	16.406245	4,669,348.45	21.030000	5,985,306.24	1,315,957.79	0.52
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,392.000	Local	109.845100	1,471,045.58	175.940000	2,356,188.48	885,142.90	0.21
		Base	109.845100	1,471,045.58	175.940000	2,356,188.48	885,142.90	0.21
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,193.000	Local	73.358259	1,994,831.14	66.000000	1,794,738.00	-200,093.14	0.16
		Base	73.358259	1,994,831.14	66.000000	1,794,738.00	-200,093.14	0.16
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,863.000	Local	43.610083	560,956.50	60.830000	782,456.29	221,499.79	0.07
		Base	43.610083	560,956.50	60.830000	782,456.29	221,499.79	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,907.000	Local	76.727200	2,064,498.77	191.490000	5,152,421.43	3,087,922.66	0.45
		Base	76.727200	2,064,498.77	191.490000	5,152,421.43	3,087,922.66	0.45
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	35,687.000	Local	27.241803	972,178.23	43.150000	1,539,894.05	567,715.82	0.13
		Base	27.241803	972,178.23	43.150000	1,539,894.05	567,715.82	0.13
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,311.000	Local	34.304284	559,537.18	80.220000	1,308,468.42	748,931.24	0.11
		Base	34.304284	559,537.18	80.220000	1,308,468.42	748,931.24	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	28,242.000	Local	95.661754	2,701,679.27	273.010000	7,710,348.42	5,008,669.15	0.67
		Base	95.661754	2,701,679.27	273.010000	7,710,348.42	5,008,669.15	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
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,220.000	Local	24.628879	1,729,439.89	21.710000	1,524,476.20	-204,963.69	0.13
		Base	24.628879	1,729,439.89	21.710000	1,524,476.20	-204,963.69	0.13
626755102	MURPHY USA INC COMMON STOCK							
	12,109.000	Local	50.632429	613,108.08	147.510000	1,786,198.59	1,173,090.51	0.16
		Base	50.632429	613,108.08	147.510000	1,786,198.59	1,173,090.51	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	63,321.000	Local	19.282231	1,220,970.16	44.400000	2,811,452.40	1,590,482.24	0.24
		Base	19.282231	1,220,970.16	44.400000	2,811,452.40	1,590,482.24	0.24
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,094.000	Local	44.313113	1,953,942.42	51.430000	2,267,754.42	313,812.00	0.20
		Base	44.313113	1,953,942.42	51.430000	2,267,754.42	313,812.00	0.20
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	63,679.000	Local	29.364036	1,869,872.42	44.110000	2,808,880.69	939,008.27	0.24
		Base	29.364036	1,869,872.42	44.110000	2,808,880.69	939,008.27	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	84,916.000	Local	35.000000	2,972,060.02	48.870000	4,149,844.92	1,177,784.90	0.36
		Base	35.000000	2,972,060.02	48.870000	4,149,844.92	1,177,784.90	0.36
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	33,363.000	Local	44.799562	1,494,647.79	54.170000	1,807,273.71	312,625.92	0.16
		Base	44.799562	1,494,647.79	54.170000	1,807,273.71	312,625.92	0.16
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	86,863.000	Local	12.067143	1,048,188.28	20.430000	1,774,611.09	726,422.81	0.15
		Base	12.067143	1,048,188.28	20.430000	1,774,611.09	726,422.81	0.15
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	88,272.000	Local	17.393998	1,535,403.00	15.790000	1,393,814.88	-141,588.12	0.12
		Base	17.393998	1,535,403.00	15.790000	1,393,814.88	-141,588.12	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16							
	51,930.000	Local	34.626930	1,798,176.46	43.560000	2,262,070.80	463,894.34	0.20
		Base	34.626930	1,798,176.46	43.560000	2,262,070.80	463,894.34	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
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	35,669.000	Local	34.418636	1,227,678.31	28.760000	1,025,840.44	-201,837.87	0.09
		Base	34.418636	1,227,678.31	28.760000	1,025,840.44	-201,837.87	0.09
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	45,726.000	Local	95.320600	4,358,629.75	93.210000	4,262,120.46	-96,509.29	0.37
		Base	95.320600	4,358,629.75	93.210000	4,262,120.46	-96,509.29	0.37
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,547.000	Local	35.318042	1,643,948.88	38.520000	1,792,990.44	149,041.56	0.16
		Base	35.318042	1,643,948.88	38.520000	1,792,990.44	149,041.56	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	224,918.000	Local	14.891284	3,349,317.73	11.780000	2,649,534.04	-699,783.69	0.23
		Base	14.891284	3,349,317.73	11.780000	2,649,534.04	-699,783.69	0.23
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	70,274.000	Local	16.301047	1,145,539.76	43.780000	3,076,595.72	1,931,055.96	0.27
		Base	16.301047	1,145,539.76	43.780000	3,076,595.72	1,931,055.96	0.27
651587107	NEWMARKET CORP COMMON STOCK							
	3,567.000	Local	209.387516	746,885.27	315.910000	1,126,850.97	379,965.70	0.10
		Base	209.387516	746,885.27	315.910000	1,126,850.97	379,965.70	0.10
655663102	NORDSON CORP COMMON STOCK							
	26,142.000	Local	69.760895	1,823,689.32	226.130000	5,911,490.46	4,087,801.14	0.51
		Base	69.760895	1,823,689.32	226.130000	5,911,490.46	4,087,801.14	0.51
655664100	NORDSTROM INC COMMON STOCK							
	52,678.000	Local	16.044900	845,213.24	33.100000	1,743,641.80	898,428.56	0.15
		Base	16.044900	845,213.24	33.100000	1,743,641.80	898,428.56	0.15
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	24,508.000	Local	61.026947	1,495,648.42	61.990000	1,519,250.92	23,602.50	0.13
		Base	61.026947	1,495,648.42	61.990000	1,519,250.92	23,602.50	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,248.000	Local	51.071803	1,238,389.07	53.690000	1,301,875.12	63,486.05	0.11
		Base	51.071803	1,238,389.07	53.690000	1,301,875.12	63,486.05	0.11

& 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
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,004.000	Local	66.462339	1,661,824.32	63.950000	1,599,005.80	-62,818.52	0.14
		Base	66.462339	1,661,824.32	63.950000	1,599,005.80	-62,818.52	0.14
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	96,838.000	Local	23.521874	2,277,811.25	33.750000	3,268,282.50	990,471.25	0.28
		Base	23.521874	2,277,811.25	33.750000	3,268,282.50	990,471.25	0.28
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	14.790000	1,100,997.18	39,876.97	0.10
		Base	14.254322	1,061,120.21	14.790000	1,100,997.18	39,876.97	0.10
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	137,176.000	Local	16.337291	2,241,084.28	24.660000	3,382,760.16	1,141,675.88	0.29
		Base	16.337291	2,241,084.28	24.660000	3,382,760.16	1,141,675.88	0.29
680665205	OLIN CORP COMMON STOCK USD1.0							
	69,267.000	Local	18.187742	1,259,810.35	47.030000	3,257,627.01	1,997,816.66	0.28
		Base	18.187742	1,259,810.35	47.030000	3,257,627.01	1,997,816.66	0.28
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	27,494.000	Local	70.213093	1,930,438.77	93.100000	2,559,691.40	629,252.63	0.22
		Base	70.213093	1,930,438.77	93.100000	2,559,691.40	629,252.63	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	113,857.000	Local	30.132425	3,430,787.46	36.280000	4,130,731.96	699,944.50	0.36
		Base	30.132425	3,430,787.46	36.280000	4,130,731.96	699,944.50	0.36
68235P108	ONE GAS INC COMMON STOCK							
	25,755.000	Local	45.547218	1,173,068.60	73.780000	1,900,203.90	727,135.30	0.17
		Base	45.547218	1,173,068.60	73.780000	1,900,203.90	727,135.30	0.17
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	33,162.000	Local	42.165811	1,398,302.62	119.550000	3,964,517.10	2,566,214.48	0.35
		Base	42.165811	1,398,302.62	119.550000	3,964,517.10	2,566,214.48	0.35
690742101	OWENS CORNING COMMON STOCK USD.001							
	50,579.000	Local	58.674107	2,967,677.64	96.160000	4,863,676.64	1,895,999.00	0.42
		Base	58.674107	2,967,677.64	96.160000	4,863,676.64	1,895,999.00	0.42

& 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
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,496.000	Local	22.188908	920,750.92	48.330000	2,005,501.68	1,084,750.76	0.17
		Base	22.188908	920,750.92	48.330000	2,005,501.68	1,084,750.76	0.17
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	9,736.000	Local	149.268191	1,453,275.11	153.670000	1,496,131.12	42,856.01	0.13
		Base	149.268191	1,453,275.11	153.670000	1,496,131.12	42,856.01	0.13
695263103	PACWEST BANCORP COMMON STOCK							
	56,571.000	Local	40.640696	2,299,084.79	39.820000	2,252,657.22	-46,427.57	0.20
		Base	40.640696	2,299,084.79	39.820000	2,252,657.22	-46,427.57	0.20
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,021.000	Local	82.683870	1,324,678.28	114.120000	1,828,316.52	503,638.24	0.16
		Base	82.683870	1,324,678.28	114.120000	1,828,316.52	503,638.24	0.16
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	114,427.000	Local	22.660900	2,593,018.85	18.500000	2,116,899.50	-476,119.35	0.18
		Base	22.660900	2,593,018.85	18.500000	2,116,899.50	-476,119.35	0.18
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,062.000	Local	21.927418	922,311.07	31.130000	1,309,390.06	387,078.99	0.11
		Base	21.927418	922,311.07	31.130000	1,309,390.06	387,078.99	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	18,226.000	Local	137.401157	2,504,273.49	207.460000	3,781,165.96	1,276,892.47	0.33
		Base	137.401157	2,504,273.49	207.460000	3,781,165.96	1,276,892.47	0.33
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	112,762.000	Local	31.145385	3,512,015.87	22.490000	2,536,017.38	-975,998.49	0.22
		Base	31.145385	3,512,015.87	22.490000	2,536,017.38	-975,998.49	0.22
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,487.000	Local	141.031319	2,325,183.35	266.230000	4,389,334.01	2,064,150.66	0.38
		Base	141.031319	2,325,183.35	266.230000	4,389,334.01	2,064,150.66	0.38
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	104,316.000	Local	16.963190	1,769,532.13	18.950000	1,976,788.20	207,256.07	0.17
		Base	16.963190	1,769,532.13	18.950000	1,976,788.20	207,256.07	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
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,579.000	Local	29.335188	691,694.39	22.150000	522,274.85	-169,419.54	0.05
		Base	29.335188	691,694.39	22.150000	522,274.85	-169,419.54	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,842.000	Local	60.924080	2,244,564.94	89.610000	3,301,411.62	1,056,846.68	0.29
		Base	60.924080	2,244,564.94	89.610000	3,301,411.62	1,056,846.68	0.29
731068102	POLARIS INC COMMON STOCK USD.01							
	27,871.000	Local	61.131565	1,703,797.84	131.070000	3,653,051.97	1,949,254.13	0.32
		Base	61.131565	1,703,797.84	131.070000	3,653,051.97	1,949,254.13	0.32
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	28,633.000	Local	53.224723	1,523,983.49	102.340000	2,930,301.22	1,406,317.73	0.26
		Base	53.224723	1,523,983.49	102.340000	2,930,301.22	1,406,317.73	0.26
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,173.000	Local	38.895560	1,368,073.54	51.940000	1,826,885.62	458,812.08	0.16
		Base	38.895560	1,368,073.54	51.940000	1,826,885.62	458,812.08	0.16
74164M108	PRIMERICA INC COMMON STOCK							
	19,071.000	Local	48.739905	929,518.73	146.220000	2,788,561.62	1,859,042.89	0.24
		Base	48.739905	929,518.73	146.220000	2,788,561.62	1,859,042.89	0.24
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	32,626.000	Local	22.524309	734,878.09	43.770000	1,428,040.02	693,161.93	0.12
		Base	22.524309	734,878.09	43.770000	1,428,040.02	693,161.93	0.12
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	17,981.000	Local	61.806700	1,111,346.28	55.690000	1,001,361.89	-109,984.39	0.09
		Base	61.806700	1,111,346.28	55.690000	1,001,361.89	-109,984.39	0.09
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,924.000	Local	53.893555	2,421,114.06	68.190000	3,063,367.56	642,253.50	0.27
		Base	53.893555	2,421,114.06	68.190000	3,063,367.56	642,253.50	0.27
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,282.000	Local	102.303800	1,665,710.47	101.560000	1,653,599.92	-12,110.55	0.14
		Base	102.303800	1,665,710.47	101.560000	1,653,599.92	-12,110.55	0.14

& 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
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,734.000	Local	201.396001	3,772,952.68	141.470000	2,650,298.98	-1,122,653.70	0.23
		Base	201.396001	3,772,952.68	141.470000	2,650,298.98	-1,122,653.70	0.23
749397105	R1 RCM INC COMMON STOCK USD.01							
	66,875.000	Local	23.156095	1,548,563.86	21.410000	1,431,793.75	-116,770.11	0.12
		Base	23.156095	1,548,563.86	21.410000	1,431,793.75	-116,770.11	0.12
749607107	RLI CORP COMMON STOCK USD1.0							
	364.000	Local	82.665962	30,090.41	108.380000	39,450.32	9,359.91	0.00
		Base	82.665962	30,090.41	108.380000	39,450.32	9,359.91	0.00
74967X103	RH COMMON STOCK USD.0001							
	373.000	Local	553.437694	206,432.26	664.080000	247,701.84	41,269.58	0.02
		Base	553.437694	206,432.26	664.080000	247,701.84	41,269.58	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,621.000	Local	33.397769	2,091,401.71	86.590000	5,422,352.39	3,330,950.68	0.47
		Base	33.397769	2,091,401.71	86.590000	5,422,352.39	3,330,950.68	0.47
754907103	RAYONIER INC REIT							
	67,219.000	Local	23.989918	1,612,578.27	37.710000	2,534,828.49	922,250.22	0.22
		Base	23.989918	1,612,578.27	37.710000	2,534,828.49	922,250.22	0.22
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	19,649.000	Local	66.511725	1,306,888.88	147.230000	2,892,922.27	1,586,033.39	0.25
		Base	66.511725	1,306,888.88	147.230000	2,892,922.27	1,586,033.39	0.25
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,880.000	Local	62.952078	2,069,864.33	110.180000	3,622,718.40	1,552,854.07	0.32
		Base	62.952078	2,069,864.33	110.180000	3,622,718.40	1,552,854.07	0.32
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,783.000	Local	49.757500	1,531,685.12	157.150000	4,837,548.45	3,305,863.33	0.42
		Base	49.757500	1,531,685.12	157.150000	4,837,548.45	3,305,863.33	0.42
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,705.000	Local	84.862030	2,096,516.44	245.700000	6,070,018.50	3,973,502.06	0.53
		Base	84.862030	2,096,516.44	245.700000	6,070,018.50	3,973,502.06	0.53

& 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
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	64,825.000	Local	46.804372	3,034,093.42	61.520000	3,988,034.00	953,940.58	0.35
		Base	46.804372	3,034,093.42	61.520000	3,988,034.00	953,940.58	0.35
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,750.000	Local	81.399739	2,584,441.72	121.520000	3,858,260.00	1,273,818.28	0.34
		Base	81.399739	2,584,441.72	121.520000	3,858,260.00	1,273,818.28	0.34
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,057.000	Local	65.112082	1,696,625.52	76.150000	1,984,240.55	287,615.03	0.17
		Base	65.112082	1,696,625.52	76.150000	1,984,240.55	287,615.03	0.17
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	57,326.000	Local	31.076422	1,781,486.99	60.800000	3,485,420.80	1,703,933.81	0.30
		Base	31.076422	1,781,486.99	60.800000	3,485,420.80	1,703,933.81	0.30
78440X804	SL GREEN REALTY CORP REIT USD.01							
	33,542.000	Local	73.182700	2,454,694.12	74.460000	2,497,537.32	42,843.20	0.22
		Base	73.182700	2,454,694.12	74.460000	2,497,537.32	42,843.20	0.22
78442P106	SLM CORP COMMON STOCK USD.2							
	156,301.000	Local	9.325466	1,457,579.67	18.830000	2,943,147.83	1,485,568.16	0.26
		Base	9.325466	1,457,579.67	18.830000	2,943,147.83	1,485,568.16	0.26
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	20,458.000	Local	420.078812	8,593,972.34	492.400000	10,073,519.20	1,479,546.86	0.88
		Base	420.078812	8,593,972.34	492.400000	10,073,519.20	1,479,546.86	0.88
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	104,483.000	Local	22.857266	2,388,195.68	18.590000	1,942,338.97	-445,856.71	0.17
		Base	22.857266	2,388,195.68	18.590000	1,942,338.97	-445,856.71	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
	154,618.000	Local	20.008329	3,093,647.78	11.790000	1,822,946.22	-1,270,701.56	0.16
		Base	20.008329	3,093,647.78	11.790000	1,822,946.22	-1,270,701.56	0.16
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	44,642.000	Local	43.920566	1,960,701.89	49.990000	2,231,653.58	270,951.69	0.19
		Base	43.920566	1,960,701.89	49.990000	2,231,653.58	270,951.69	0.19

& 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
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	9,612.000	Local	155.337718	1,493,106.15	186.840000	1,795,906.08	302,799.93	0.16
		Base	155.337718	1,493,106.15	186.840000	1,795,906.08	302,799.93	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	28,014.000	Local	56.088240	1,571,255.95	87.300000	2,445,622.20	874,366.25	0.21
		Base	56.088240	1,571,255.95	87.300000	2,445,622.20	874,366.25	0.21
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	27,436.000	Local	42.559320	1,167,657.51	61.710000	1,693,075.56	525,418.05	0.15
		Base	42.559320	1,167,657.51	61.710000	1,693,075.56	525,418.05	0.15
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,688.000	Local	61.217644	1,205,252.98	176.960000	3,483,988.48	2,278,735.50	0.30
		Base	61.217644	1,205,252.98	176.960000	3,483,988.48	2,278,735.50	0.30
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	29,033.000	Local	71.095226	2,064,107.69	81.350000	2,361,834.55	297,726.86	0.21
		Base	71.095226	2,064,107.69	81.350000	2,361,834.55	297,726.86	0.21
816850101	SEMTECH CORP COMMON STOCK USD.01							
	31,405.000	Local	51.460307	1,616,110.94	61.910000	1,944,283.55	328,172.61	0.17
		Base	51.460307	1,616,110.94	61.910000	1,944,283.55	328,172.61	0.17
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	20,446.000	Local	34.957049	714,731.82	87.180000	1,782,482.28	1,067,750.46	0.16
		Base	34.957049	714,731.82	87.180000	1,782,482.28	1,067,750.46	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	81,409.000	Local	16.134536	1,313,496.45	62.490000	5,087,248.41	3,773,751.96	0.44
		Base	16.134536	1,313,496.45	62.490000	5,087,248.41	3,773,751.96	0.44
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,885.000	Local	92.356609	2,575,364.05	226.970000	6,329,058.45	3,753,694.40	0.55
		Base	92.356609	2,575,364.05	226.970000	6,329,058.45	3,753,694.40	0.55
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	21,655.000	Local	56.509739	1,223,718.40	148.990000	3,226,378.45	2,002,660.05	0.28
		Base	56.509739	1,223,718.40	148.990000	3,226,378.45	2,002,660.05	0.28

& 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
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	37,945.000	Local	19.430315	737,283.32	40.520000	1,537,531.40	800,248.08	0.13
		Base	19.430315	737,283.32	40.520000	1,537,531.40	800,248.08	0.13
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	21,001.000	Local	90.369052	1,897,840.46	112.480000	2,362,192.48	464,352.02	0.21
		Base	90.369052	1,897,840.46	112.480000	2,362,192.48	464,352.02	0.21
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	36,764.000	Local	54.489349	2,003,246.42	41.550000	1,527,544.20	-475,702.22	0.13
		Base	54.489349	2,003,246.42	41.550000	1,527,544.20	-475,702.22	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	64,929.000	Local	35.433423	2,300,656.69	53.680000	3,485,388.72	1,184,732.03	0.30
		Base	35.433423	2,300,656.69	53.680000	3,485,388.72	1,184,732.03	0.30
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	25,159.000	Local	91.341647	2,298,064.49	259.480000	6,528,257.32	4,230,192.83	0.57
		Base	91.341647	2,298,064.49	259.480000	6,528,257.32	4,230,192.83	0.57
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	48,667.000	Local	35.227495	1,714,416.48	63.790000	3,104,467.93	1,390,051.45	0.27
		Base	35.227495	1,714,416.48	63.790000	3,104,467.93	1,390,051.45	0.27
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	28,046.000	Local	77.309430	2,168,220.28	69.930000	1,961,256.78	-206,963.50	0.17
		Base	77.309430	2,168,220.28	69.930000	1,961,256.78	-206,963.50	0.17
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,005.000	Local	77.318066	1,933,338.25	70.950000	1,774,104.75	-159,233.50	0.15
		Base	77.318066	1,933,338.25	70.950000	1,774,104.75	-159,233.50	0.15
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	55,622.000	Local	43.290702	2,407,915.40	50.220000	2,793,336.84	385,421.44	0.24
		Base	43.290702	2,407,915.40	50.220000	2,793,336.84	385,421.44	0.24
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,089.000	Local	21.372866	1,220,155.52	24.580000	1,403,247.62	183,092.10	0.12
		Base	21.372866	1,220,155.52	24.580000	1,403,247.62	183,092.10	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
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	22,679.000	Local	112.758025	2,557,239.25	127.920000	2,901,097.68	343,858.43	0.25
		Base	112.758025	2,557,239.25	127.920000	2,901,097.68	343,858.43	0.25
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	97,044.000	Local	16.273222	1,579,218.56	64.450000	6,254,485.80	4,675,267.24	0.54
		Base	16.273222	1,579,218.56	64.450000	6,254,485.80	4,675,267.24	0.54
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,385.000	Local	48.518125	2,153,476.98	70.550000	3,131,361.75	977,884.77	0.27
		Base	48.518125	2,153,476.98	70.550000	3,131,361.75	977,884.77	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	93,182.000	Local	22.824258	2,126,810.05	21.710000	2,022,981.22	-103,828.83	0.18
		Base	22.824258	2,126,810.05	21.710000	2,022,981.22	-103,828.83	0.18
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,717.000	Local	32.759718	1,661,474.61	66.540000	3,374,709.18	1,713,234.57	0.29
		Base	32.759718	1,661,474.61	66.540000	3,374,709.18	1,713,234.57	0.29
862121100	STORE CAPITAL CORP REIT USD.01							
	117,802.000	Local	23.538628	2,772,897.41	36.190000	4,263,254.38	1,490,356.97	0.37
		Base	23.538628	2,772,897.41	36.190000	4,263,254.38	1,490,356.97	0.37
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	11,921.000	Local	144.543402	1,723,101.89	79.290000	945,216.09	-777,885.80	0.08
		Base	144.543402	1,723,101.89	79.290000	945,216.09	-777,885.80	0.08
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	77,971.000	Local	67.556498	5,267,447.69	52.970000	4,130,123.87	-1,137,323.82	0.36
		Base	67.556498	5,267,447.69	52.970000	4,130,123.87	-1,137,323.82	0.36
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,025.000	Local	76.420999	1,301,067.50	151.920000	2,586,438.00	1,285,370.50	0.23
		Base	76.420999	1,301,067.50	151.920000	2,586,438.00	1,285,370.50	0.23
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	71,868.000	Local	24.345898	1,749,691.01	40.900000	2,939,401.20	1,189,710.19	0.26
		Base	24.345898	1,749,691.01	40.900000	2,939,401.20	1,189,710.19	0.26

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
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,062.000	Local	46.649484	935,881.94	119.540000	2,398,211.48	1,462,329.54	0.21
		Base	46.649484	935,881.94	119.540000	2,398,211.48	1,462,329.54	0.21
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	48,988.000	Local	57.039181	2,794,235.42	89.670000	4,392,753.96	1,598,518.54	0.38
		Base	57.039181	2,794,235.42	89.670000	4,392,753.96	1,598,518.54	0.38
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	57,274.000	Local	14.133612	809,488.50	24.120000	1,381,448.88	571,960.38	0.12
		Base	14.133612	809,488.50	24.120000	1,381,448.88	571,960.38	0.12
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	110,560.000	Local	45.552600	5,036,295.45	42.110000	4,655,681.60	-380,613.85	0.41
		Base	45.552600	5,036,295.45	42.110000	4,655,681.60	-380,613.85	0.41
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	62,367.000	Local	24.413743	1,522,611.93	26.820000	1,672,682.94	150,071.01	0.15
		Base	24.413743	1,522,611.93	26.820000	1,672,682.94	150,071.01	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0							
	106,772.000	Local	14.297131	1,526,533.28	17.720000	1,891,999.84	365,466.56	0.16
		Base	14.297131	1,526,533.28	17.720000	1,891,999.84	365,466.56	0.16
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	48,189.000	Local	31.242473	1,505,543.53	22.350000	1,077,024.15	-428,519.38	0.09
		Base	31.242473	1,505,543.53	22.350000	1,077,024.15	-428,519.38	0.09
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	88,630.000	Local	13.726136	1,216,547.43	43.270000	3,835,020.10	2,618,472.67	0.33
		Base	13.726136	1,216,547.43	43.270000	3,835,020.10	2,618,472.67	0.33
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,839.000	Local	28.618758	1,483,567.80	71.840000	3,724,113.76	2,240,545.96	0.32
		Base	28.618758	1,483,567.80	71.840000	3,724,113.76	2,240,545.96	0.32
88076W103	TERADATA CORP COMMON STOCK USD.01							
	53,006.000	Local	28.997560	1,537,044.69	49.660000	2,632,277.96	1,095,233.27	0.23
		Base	28.997560	1,537,044.69	49.660000	2,632,277.96	1,095,233.27	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
880779103	TEREX CORP COMMON STOCK USD.01							
	33,772.000	Local	22.801264	770,044.30	47.920000	1,618,354.24	848,309.94	0.14
		Base	22.801264	770,044.30	47.920000	1,618,354.24	848,309.94	0.14
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,192.000	Local	79.061085	2,070,767.93	133.520000	3,497,155.84	1,426,387.91	0.30
		Base	79.061085	2,070,767.93	133.520000	3,497,155.84	1,426,387.91	0.30
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,463.000	Local	72.820937	1,781,418.58	62.980000	1,540,679.74	-240,738.84	0.13
		Base	72.820937	1,781,418.58	62.980000	1,540,679.74	-240,738.84	0.13
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	31,706.000	Local	46.239744	1,466,077.31	92.170000	2,922,342.02	1,456,264.71	0.25
		Base	46.239744	1,466,077.31	92.170000	2,922,342.02	1,456,264.71	0.25
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,782.000	Local	43.355633	1,161,150.56	118.360000	3,169,917.52	2,008,766.96	0.28
		Base	43.355633	1,161,150.56	118.360000	3,169,917.52	2,008,766.96	0.28
887389104	TIMKEN CO COMMON STOCK							
	33,065.000	Local	28.925049	956,406.74	79.500000	2,628,667.50	1,672,260.76	0.23
		Base	28.925049	956,406.74	79.500000	2,628,667.50	1,672,260.76	0.23
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,308.000	Local	28.310443	1,537,483.55	59.270000	3,218,835.16	1,681,351.61	0.28
		Base	28.310443	1,537,483.55	59.270000	3,218,835.16	1,681,351.61	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	8,516.000	Local	22.134820	188,500.13	34.390000	292,865.24	104,365.11	0.03
		Base	22.134820	188,500.13	34.390000	292,865.24	104,365.11	0.03
89055F103	TOPBUILD CORP COMMON STOCK							
	15,986.000	Local	119.340000	1,907,769.24	202.690000	3,240,202.34	1,332,433.10	0.28
		Base	119.340000	1,907,769.24	202.690000	3,240,202.34	1,332,433.10	0.28
891092108	TORO CO COMMON STOCK USD1.0							
	51,812.000	Local	42.297610	2,191,523.79	113.740000	5,893,096.88	3,701,573.09	0.51
		Base	42.297610	2,191,523.79	113.740000	5,893,096.88	3,701,573.09	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,688.000	Local	43.343663	1,806,910.62	51.800000	2,159,438.40	352,527.78	0.19
		Base	43.343663	1,806,910.62	51.800000	2,159,438.40	352,527.78	0.19
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	27,185.000	Local	75.065472	2,040,654.85	44.400000	1,207,014.00	-833,640.85	0.11
		Base	75.065472	2,040,654.85	44.400000	1,207,014.00	-833,640.85	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	55,843.000	Local	33.179104	1,852,820.73	97.100000	5,422,355.30	3,569,534.57	0.47
		Base	33.179104	1,852,820.73	97.100000	5,422,355.30	3,569,534.57	0.47
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,145.000	Local	11.308373	442,666.27	27.110000	1,061,220.95	618,554.68	0.09
		Base	11.308373	442,666.27	27.110000	1,061,220.95	618,554.68	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	47,429.000	Local	29.136935	1,381,935.71	37.950000	1,799,930.55	417,994.84	0.16
		Base	29.136935	1,381,935.71	37.950000	1,799,930.55	417,994.84	0.16
898402102	TRUSTMARK CORP COMMON STOCK							
	30,663.000	Local	22.997821	705,182.19	30.020000	920,503.26	215,321.07	0.08
		Base	22.997821	705,182.19	30.020000	920,503.26	215,321.07	0.08
902104108	II VI INC COMMON STOCK							
	50,725.000	Local	34.343381	1,742,068.01	69.810000	3,541,112.25	1,799,044.24	0.31
		Base	34.343381	1,742,068.01	69.810000	3,541,112.25	1,799,044.24	0.31
902681105	UGI CORP COMMON STOCK							
	100,977.000	Local	26.918049	2,718,103.81	45.990000	4,643,932.23	1,925,828.42	0.40
		Base	26.918049	2,718,103.81	45.990000	4,643,932.23	1,925,828.42	0.40
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,018.000	Local	73.378823	1,542,276.10	93.600000	1,967,284.80	425,008.70	0.17
		Base	73.378823	1,542,276.10	93.600000	1,967,284.80	425,008.70	0.17
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	106,700.000	Local	17.349671	1,851,209.93	18.870000	2,013,429.00	162,219.07	0.18
		Base	17.349671	1,851,209.93	18.870000	2,013,429.00	162,219.07	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
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	64,886.000	Local	36.277091	2,353,875.31	34.540000	2,241,162.44	-112,712.87	0.20
		Base	36.277091	2,353,875.31	34.540000	2,241,162.44	-112,712.87	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	130,415.000	Local	22.425086	2,924,567.61	26.480000	3,453,389.20	528,821.59	0.30
		Base	22.425086	2,924,567.61	26.480000	3,453,389.20	528,821.59	0.30
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,681.000	Local	70.027808	1,518,272.91	181.930000	3,944,424.33	2,426,151.42	0.34
		Base	70.027808	1,518,272.91	181.930000	3,944,424.33	2,426,151.42	0.34
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,017.000	Local	16.656972	1,366,154.85	24.540000	2,012,697.18	646,542.33	0.18
		Base	16.656972	1,366,154.85	24.540000	2,012,697.18	646,542.33	0.18
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,797.000	Local	105.158032	2,186,971.59	234.490000	4,876,688.53	2,689,716.94	0.42
		Base	105.158032	2,186,971.59	234.490000	4,876,688.53	2,689,716.94	0.42
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	33,250.000	Local	23.139236	769,379.59	37.180000	1,236,235.00	466,855.41	0.11
		Base	23.139236	769,379.59	37.180000	1,236,235.00	466,855.41	0.11
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	53,256.000	Local	21.622931	1,151,550.80	19.000000	1,011,864.00	-139,686.80	0.09
		Base	21.622931	1,151,550.80	19.000000	1,011,864.00	-139,686.80	0.09
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,298.000	Local	10.538775	2,068,740.44	12.890000	2,530,281.22	461,540.78	0.22
		Base	10.538775	2,068,740.44	12.890000	2,530,281.22	461,540.78	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,278.000	Local	100.021763	1,028,023.68	236.950000	2,435,372.10	1,407,348.42	0.21
		Base	100.021763	1,028,023.68	236.950000	2,435,372.10	1,407,348.42	0.21
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	87,548.000	Local	12.604925	1,103,535.94	30.680000	2,685,972.64	1,582,436.70	0.23
		Base	12.604925	1,103,535.94	30.680000	2,685,972.64	1,582,436.70	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
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,985.000	Local	66.751835	2,201,809.28	49.640000	1,637,375.40	-564,433.88	0.14
		Base	66.751835	2,201,809.28	49.640000	1,637,375.40	-564,433.88	0.14
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,242.000	Local	10.671630	685,566.83	22.130000	1,421,675.46	736,108.63	0.12
		Base	10.671630	685,566.83	22.130000	1,421,675.46	736,108.63	0.12
92839U206	VISTEON CORP COMMON STOCK							
	13,524.000	Local	119.255430	1,612,810.44	114.050000	1,542,412.20	-70,398.24	0.13
		Base	119.255430	1,612,810.44	114.050000	1,542,412.20	-70,398.24	0.13
928881101	VONTIER CORP COMMON STOCK USD.0001							
	81,636.000	Local	31.152200	2,543,141.00	32.350000	2,640,924.60	97,783.60	0.23
		Base	31.152200	2,543,141.00	32.350000	2,640,924.60	97,783.60	0.23
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	35,006.000	Local	19.278401	674,859.69	32.270000	1,129,643.62	454,783.93	0.10
		Base	19.278401	674,859.69	32.270000	1,129,643.62	454,783.93	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	15,919.000	Local	100.062401	1,592,893.36	282.440000	4,496,162.36	2,903,269.00	0.39
		Base	100.062401	1,592,893.36	282.440000	4,496,162.36	2,903,269.00	0.39
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	43,738.000	Local	25.175193	1,101,112.59	48.100000	2,103,797.80	1,002,685.21	0.18
		Base	25.175193	1,101,112.59	48.100000	2,103,797.80	1,002,685.21	0.18
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	58,021.000	Local	23.668665	1,373,279.61	32.190000	1,867,695.99	494,416.38	0.16
		Base	23.668665	1,373,279.61	32.190000	1,867,695.99	494,416.38	0.16
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	85,682.000	Local	8.188627	701,617.95	23.210000	1,988,679.22	1,287,061.27	0.17
		Base	8.188627	701,617.95	23.210000	1,988,679.22	1,287,061.27	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	27,592.000	Local	29.359024	810,074.18	45.710000	1,261,230.32	451,156.14	0.11
		Base	29.359024	810,074.18	45.710000	1,261,230.32	451,156.14	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
96208T104	WEX INC COMMON STOCK USD.01							
	21,635.000	Local	96.080681	2,078,705.54	189.730000	4,104,808.55	2,026,103.01	0.36
		Base	96.080681	2,078,705.54	189.730000	4,104,808.55	2,026,103.01	0.36
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,061.000	Local	43.039350	906,451.76	58.780000	1,237,965.58	331,513.82	0.11
		Base	43.039350	906,451.76	58.780000	1,237,965.58	331,513.82	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	36,875.000	Local	37.180947	1,371,047.43	151.700000	5,593,937.50	4,222,890.07	0.49
		Base	37.180947	1,371,047.43	151.700000	5,593,937.50	4,222,890.07	0.49
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,378.000	Local	138.782701	1,995,417.67	171.310000	2,463,095.18	467,677.51	0.21
		Base	138.782701	1,995,417.67	171.310000	2,463,095.18	467,677.51	0.21
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,590.000	Local	68.075576	1,878,205.14	71.400000	1,969,926.00	91,720.86	0.17
		Base	68.075576	1,878,205.14	71.400000	1,969,926.00	91,720.86	0.17
980745103	WOODWARD INC COMMON STOCK USD.00292							
	28,386.000	Local	42.354345	1,202,270.43	121.560000	3,450,602.16	2,248,331.73	0.30
		Base	42.354345	1,202,270.43	121.560000	3,450,602.16	2,248,331.73	0.30
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	30,583.000	Local	38.709923	1,183,865.56	34.460000	1,053,890.18	-129,975.38	0.09
		Base	38.709923	1,183,865.56	34.460000	1,053,890.18	-129,975.38	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	21,894.000	Local	72.517062	1,587,688.55	49.380000	1,081,125.72	-506,562.83	0.09
		Base	72.517062	1,587,688.55	49.380000	1,081,125.72	-506,562.83	0.09
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,914.000	Local	19.745404	333,973.77	63.970000	1,081,988.58	748,014.81	0.09
		Base	19.745404	333,973.77	63.970000	1,081,988.58	748,014.81	0.09
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,199.000	Local	55.220078	1,281,050.58	30.740000	713,137.26	-567,913.32	0.06
		Base	55.220078	1,281,050.58	30.740000	713,137.26	-567,913.32	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
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,177.000	Local	56.526517	2,553,698.45	72.060000	3,255,454.62	701,756.17	0.28
		Base	56.526517	2,553,698.45	72.060000	3,255,454.62	701,756.17	0.28
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	49,168.000	Local	66.647832	3,276,940.60	138.690000	6,819,109.92	3,542,169.32	0.59
		Base	66.647832	3,276,940.60	138.690000	6,819,109.92	3,542,169.32	0.59
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	77,978.000	Local	25.059600	1,954,097.48	24.130000	1,881,609.14	-72,488.34	0.16
		Base	25.059600	1,954,097.48	24.130000	1,881,609.14	-72,488.34	0.16
985817105	YELP INC COMMON STOCK USD.000001							
	33,868.000	Local	32.661410	1,106,176.63	37.400000	1,266,663.20	160,486.57	0.11
		Base	32.661410	1,106,176.63	37.400000	1,266,663.20	160,486.57	0.11
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,242.000	Local	73.890000	2,677,921.38	96.330000	3,491,191.86	813,270.48	0.30
		Base	73.890000	2,677,921.38	96.330000	3,491,191.86	813,270.48	0.30
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,562.000	Local	37.615969	1,713,858.77	42.130000	1,919,527.06	205,668.29	0.17
		Base	37.615969	1,713,858.77	42.130000	1,919,527.06	205,668.29	0.17
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	73,225.000	Local	43.617500	3,193,891.43	56.310000	4,123,299.75	929,408.32	0.36
		Base	43.617500	3,193,891.43	56.310000	4,123,299.75	929,408.32	0.36
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	54,578.000	Local	35.298239	1,926,507.28	45.170000	2,465,288.26	538,780.98	0.21
		Base	35.298239	1,926,507.28	45.170000	2,465,288.26	538,780.98	0.21
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	84,231.000	Local	45.097792	3,798,632.14	49.810000	4,195,546.11	396,913.97	0.37
		Base	45.097792	3,798,632.14	49.810000	4,195,546.11	396,913.97	0.37
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,826.000	Local	112.145190	1,326,229.02	223.390000	2,641,810.14	1,315,581.12	0.23
		Base	112.145190	1,326,229.02	223.390000	2,641,810.14	1,315,581.12	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
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	82,520.000	Local	26.572105	2,192,730.10	41.840000	3,452,636.80	1,259,906.70	0.30
		Base	26.572105	2,192,730.10	41.840000	3,452,636.80	1,259,906.70	0.30
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	29,103.000	Local	143.760308	4,183,856.25	169.520000	4,933,540.56	749,684.31	0.43
		Base	143.760308	4,183,856.25	169.520000	4,933,540.56	749,684.31	0.43
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	23,629.000	Local	70.811269	1,673,199.48	86.300000	2,039,182.70	365,983.22	0.18
		Base	70.811269	1,673,199.48	86.300000	2,039,182.70	365,983.22	0.18
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,068.000	Local	24.682347	2,000,948.47	31.610000	2,562,559.48	561,611.01	0.22
		Base	24.682347	2,000,948.47	31.610000	2,562,559.48	561,611.01	0.22
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	24,012.000	Local	118.713170	2,850,540.65	152.690000	3,666,392.28	815,851.63	0.32
		Base	118.713170	2,850,540.65	152.690000	3,666,392.28	815,851.63	0.32
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	217.950000	1,348,674.60	-184,494.72	0.12
		Base	247.764919	1,533,169.32	217.950000	1,348,674.60	-184,494.72	0.12
US DOLLAR Total								
	19,728,555.000	Local		730,317,942.77		1,144,967,354.68	414,649,411.91	99.64
		Base		730,317,942.77		1,144,967,354.68	414,649,411.91	99.64
EQUITY Total								
	19,728,555.000	Base		730,317,942.77		1,144,967,354.68	414,649,411.91	99.64

& 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
FUND Total									
		23,883,693.620	Base		734,475,158.84		1,149,124,570.72	414,649,411.88	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					0.035113	31 Dec 2030		
		Local	8,399,431.000	100.050622	8,403,682.93	100.050000	8,403,630.72	-52.21	1.17
		Base		100.050622	8,403,682.93	100.050000	8,403,630.72	-52.21	1.17
US DOLLAR Total									
		Local	8,399,431.000		8,403,682.93		8,403,630.72	-52.21	1.17
		Base			8,403,682.93		8,403,630.72	-52.21	1.17
CASH EQUIVALENT Total									
		Base	8,399,431.000		8,403,682.93		8,403,630.72	-52.21	1.17
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	26,060.000	21.447913	558,932.60	62.150000	1,619,629.00	1,060,696.40	0.23
		Base		21.447913	558,932.60	62.150000	1,619,629.00	1,060,696.40	0.23
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	21,190.000	25.332007	536,785.23	35.760000	757,754.40	220,969.17	0.11
		Base		25.332007	536,785.23	35.760000	757,754.40	220,969.17	0.11
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	42,755.000	26.677805	1,140,609.56	46.490000	1,987,679.95	847,070.39	0.28
		Base		26.677805	1,140,609.56	46.490000	1,987,679.95	847,070.39	0.28
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	19,584.000	35.949158	704,028.32	50.040000	979,983.36	275,955.04	0.14
		Base		35.949158	704,028.32	50.040000	979,983.36	275,955.04	0.14
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	30,116.000	24.481007	737,270.02	100.560000	3,028,464.96	2,291,194.94	0.42
		Base		24.481007	737,270.02	100.560000	3,028,464.96	2,291,194.94	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
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	6,323.000	Local	60.610699	383,241.45	33.930000	214,539.39	-168,702.06	0.03
		Base	60.610699	383,241.45	33.930000	214,539.39	-168,702.06	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	7,001.000	Local	49.717549	348,072.56	43.050000	301,393.05	-46,679.51	0.04
		Base	49.717549	348,072.56	43.050000	301,393.05	-46,679.51	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
	15,951.000	Local	30.863093	492,297.20	52.990000	845,243.49	352,946.29	0.12
		Base	30.863093	492,297.20	52.990000	845,243.49	352,946.29	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
	21,829.000	Local	19.208000	419,291.44	28.870000	630,203.23	210,911.79	0.09
		Base	19.208000	419,291.44	28.870000	630,203.23	210,911.79	0.09
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	39,590.000	Local	14.656257	580,241.23	37.810000	1,496,897.90	916,656.67	0.21
		Base	14.656257	580,241.23	37.810000	1,496,897.90	916,656.67	0.21
004239109	ACADIA REALTY TRUST REIT USD.001							
	54,951.000	Local	24.632779	1,353,595.82	21.400000	1,175,951.40	-177,644.42	0.16
		Base	24.632779	1,353,595.82	21.400000	1,175,951.40	-177,644.42	0.16
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	9,628.000	Local	74.213922	714,531.64	86.790000	835,614.12	121,082.48	0.12
		Base	74.213922	714,531.64	86.790000	835,614.12	121,082.48	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	31,383.000	Local	36.381900	1,141,773.17	36.340000	1,140,458.22	-1,314.95	0.16
		Base	36.381900	1,141,773.17	36.340000	1,140,458.22	-1,314.95	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01							
	30,842.000	Local	17.746026	547,322.93	22.410000	691,169.22	143,846.29	0.10
		Base	17.746026	547,322.93	22.410000	691,169.22	143,846.29	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	17,876.000	Local	15.856656	283,453.59	33.450000	597,952.20	314,498.61	0.08
		Base	15.856656	283,453.59	33.450000	597,952.20	314,498.61	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
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	47,464.000	Local	20.189074	958,254.23	47.180000	2,239,351.52	1,281,097.29	0.31
		Base	20.189074	958,254.23	47.180000	2,239,351.52	1,281,097.29	0.31
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,506.000	Local	26.351191	645,762.28	103.750000	2,542,497.50	1,896,735.22	0.35
		Base	26.351191	645,762.28	103.750000	2,542,497.50	1,896,735.22	0.35
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,310.000	Local	36.980943	529,197.30	101.100000	1,446,741.00	917,543.70	0.20
		Base	36.980943	529,197.30	101.100000	1,446,741.00	917,543.70	0.20
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	13,096.000	Local	14.153122	185,349.28	55.560000	727,613.76	542,264.48	0.10
		Base	14.153122	185,349.28	55.560000	727,613.76	542,264.48	0.10
008492100	AGREE REALTY CORP REIT USD.0001							
	40,913.000	Local	53.465153	2,187,419.80	75.150000	3,074,611.95	887,192.15	0.43
		Base	53.465153	2,187,419.80	75.150000	3,074,611.95	887,192.15	0.43
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,302.000	Local	71.283583	449,229.14	146.770000	924,944.54	475,715.40	0.13
		Base	71.283583	449,229.14	146.770000	924,944.54	475,715.40	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	28,856.000	Local	43.505306	1,255,389.11	83.220000	2,401,396.32	1,146,007.21	0.34
		Base	43.505306	1,255,389.11	83.220000	2,401,396.32	1,146,007.21	0.34
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	19,556.000	Local	36.917141	721,951.60	86.350000	1,688,660.60	966,709.00	0.24
		Base	36.917141	721,951.60	86.350000	1,688,660.60	966,709.00	0.24
014491104	ALEXANDER + BALDWIN INC REIT							
	46,139.000	Local	20.072828	926,140.21	20.020000	923,702.78	-2,437.43	0.13
		Base	20.072828	926,140.21	20.020000	923,702.78	-2,437.43	0.13
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	81,179.000	Local	8.753600	710,608.50	20.530000	1,666,604.87	955,996.37	0.23
		Base	8.753600	710,608.50	20.530000	1,666,604.87	955,996.37	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
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	11,833.000	Local	33.007468	390,577.37	36.470000	431,549.51	40,972.14	0.06
		Base	33.007468	390,577.37	36.470000	431,549.51	40,972.14	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	9,284.000	Local	90.286718	838,221.89	190.120000	1,765,074.08	926,852.19	0.25
		Base	90.286718	838,221.89	190.120000	1,765,074.08	926,852.19	0.25
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	89,961.000	Local	7.164900	644,561.58	17.080000	1,536,533.88	891,972.30	0.21
		Base	7.164900	644,561.58	17.080000	1,536,533.88	891,972.30	0.21
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	29,386.000	Local	18.913352	555,787.76	14.520000	426,684.72	-129,103.04	0.06
		Base	18.913352	555,787.76	14.520000	426,684.72	-129,103.04	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	32,003.000	Local	35.404101	1,133,037.45	36.930000	1,181,870.79	48,833.34	0.16
		Base	35.404101	1,133,037.45	36.930000	1,181,870.79	48,833.34	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	72,775.000	Local	13.779990	1,002,838.76	9.690000	705,189.75	-297,649.01	0.10
		Base	13.779990	1,002,838.76	9.690000	705,189.75	-297,649.01	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	54,749.000	Local	24.263108	1,328,380.91	32.090000	1,756,895.41	428,514.50	0.25
		Base	24.263108	1,328,380.91	32.090000	1,756,895.41	428,514.50	0.25
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	11,886.000	Local	33.973105	403,804.33	29.620000	352,063.32	-51,741.01	0.05
		Base	33.973105	403,804.33	29.620000	352,063.32	-51,741.01	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	23,524.000	Local	37.700718	886,871.70	88.320000	2,077,639.68	1,190,767.98	0.29
		Base	37.700718	886,871.70	88.320000	2,077,639.68	1,190,767.98	0.29
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	17,279.000	Local	14.478344	250,171.31	16.510000	285,276.29	35,104.98	0.04
		Base	14.478344	250,171.31	16.510000	285,276.29	35,104.98	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
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,834.000	53.116438	575,463.49	74.250000	804,424.50	228,961.01	0.11
		Base		53.116438	575,463.49	74.250000	804,424.50	228,961.01	0.11
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	3,927.000	95.396394	374,621.64	159.000000	624,393.00	249,771.36	0.09
		Base		95.396394	374,621.64	159.000000	624,393.00	249,771.36	0.09
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,319.000	37.199308	458,258.28	57.200000	704,646.80	246,388.52	0.10
		Base		37.199308	458,258.28	57.200000	704,646.80	246,388.52	0.10
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	44,438.000	31.483787	1,399,076.54	48.610000	2,160,131.18	761,054.64	0.30
		Base		31.483787	1,399,076.54	48.610000	2,160,131.18	761,054.64	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	23,397.000	19.292595	451,388.85	20.950000	490,167.15	38,778.30	0.07
		Base		19.292595	451,388.85	20.950000	490,167.15	38,778.30	0.07
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,955.000	27.819114	555,130.41	26.700000	532,798.50	-22,331.91	0.07
		Base		27.819114	555,130.41	26.700000	532,798.50	-22,331.91	0.07
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	24,304.000	15.481653	376,266.10	26.630000	647,215.52	270,949.42	0.09
		Base		15.481653	376,266.10	26.630000	647,215.52	270,949.42	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	9,198.000	36.952353	339,887.74	40.130000	369,115.74	29,228.00	0.05
		Base		36.952353	339,887.74	40.130000	369,115.74	29,228.00	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	16,430.000	21.527222	353,692.26	39.670000	651,778.10	298,085.84	0.09
		Base		21.527222	353,692.26	39.670000	651,778.10	298,085.84	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	82,113.000	17.094620	1,403,690.51	15.220000	1,249,759.86	-153,930.65	0.17
		Base		17.094620	1,403,690.51	15.220000	1,249,759.86	-153,930.65	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
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	8,412.000	Local	62.265300	523,775.70	88.370000	743,368.44	219,592.74	0.10
		Base	62.265300	523,775.70	88.370000	743,368.44	219,592.74	0.10
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	24,783.000	Local	40.236068	997,170.48	89.700000	2,223,035.10	1,225,864.62	0.31
		Base	40.236068	997,170.48	89.700000	2,223,035.10	1,225,864.62	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	15,785.000	Local	36.677821	578,959.40	7.730000	122,018.05	-456,941.35	0.02
		Base	36.677821	578,959.40	7.730000	122,018.05	-456,941.35	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	16,181.000	Local	23.481865	379,960.06	59.110000	956,458.91	576,498.85	0.13
		Base	23.481865	379,960.06	59.110000	956,458.91	576,498.85	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	82,467.000	Local	9.903077	816,677.08	8.610000	710,040.87	-106,636.21	0.10
		Base	9.903077	816,677.08	8.610000	710,040.87	-106,636.21	0.10
039653100	ARCOSA INC COMMON STOCK USD.01							
	30,700.000	Local	30.427440	934,122.42	54.760000	1,681,132.00	747,009.58	0.23
		Base	30.427440	934,122.42	54.760000	1,681,132.00	747,009.58	0.23
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	62,459.000	Local	8.036969	501,981.05	35.940000	2,244,776.46	1,742,795.41	0.31
		Base	8.036969	501,981.05	35.940000	2,244,776.46	1,742,795.41	0.31
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	51,868.000	Local	6.287642	326,127.42	6.110000	316,913.48	-9,213.94	0.04
		Base	6.287642	326,127.42	6.110000	316,913.48	-9,213.94	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	38,435.000	Local	13.321643	512,017.36	13.000000	499,655.00	-12,362.36	0.07
		Base	13.321643	512,017.36	13.000000	499,655.00	-12,362.36	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	45,441.000	Local	20.125210	914,509.68	10.400000	472,586.40	-441,923.28	0.07
		Base	20.125210	914,509.68	10.400000	472,586.40	-441,923.28	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
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	12,324.000	Local	55.004159	677,871.26	205.460000	2,532,089.04	1,854,217.78	0.35
		Base	55.004159	677,871.26	205.460000	2,532,089.04	1,854,217.78	0.35
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	14,490.000	Local	36.527663	529,285.84	61.310000	888,381.90	359,096.06	0.12
		Base	36.527663	529,285.84	61.310000	888,381.90	359,096.06	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	17,555.000	Local	40.691776	714,344.13	66.970000	1,175,658.35	461,314.22	0.16
		Base	40.691776	714,344.13	66.970000	1,175,658.35	461,314.22	0.16
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	30,651.000	Local	38.984775	1,194,922.34	37.940000	1,162,898.94	-32,023.40	0.16
		Base	38.984775	1,194,922.34	37.940000	1,162,898.94	-32,023.40	0.16
05379B107	AVISTA CORP COMMON STOCK							
	44,172.000	Local	32.712742	1,444,987.25	42.830000	1,891,886.76	446,899.51	0.26
		Base	32.712742	1,444,987.25	42.830000	1,891,886.76	446,899.51	0.26
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	21,413.000	Local	29.197455	625,205.11	38.550000	825,471.15	200,266.04	0.12
		Base	29.197455	625,205.11	38.550000	825,471.15	200,266.04	0.12
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	32,836.000	Local	19.678110	646,150.43	47.850000	1,571,202.60	925,052.17	0.22
		Base	19.678110	646,150.43	47.850000	1,571,202.60	925,052.17	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	41,302.000	Local	24.024471	992,258.70	28.720000	1,186,193.44	193,934.74	0.17
		Base	24.024471	992,258.70	28.720000	1,186,193.44	193,934.74	0.17
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	11,265.000	Local	72.986700	822,195.18	67.560000	761,063.40	-61,131.78	0.11
		Base	72.986700	822,195.18	67.560000	761,063.40	-61,131.78	0.11
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001							
	3,818.000	Local	11.387200	43,476.33	10.030000	38,294.54	-5,181.79	0.01
		Base	11.387200	43,476.33	10.030000	38,294.54	-5,181.79	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,593.000	29.887181	555,692.36	101.030000	1,878,450.79	1,322,758.43	0.26
		Base		29.887181	555,692.36	101.030000	1,878,450.79	1,322,758.43	0.26
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,671.000	57.303775	1,184,526.34	134.890000	2,788,311.19	1,603,784.85	0.39
		Base		57.303775	1,184,526.34	134.890000	2,788,311.19	1,603,784.85	0.39
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	11,907.000	45.484216	541,580.56	55.480000	660,600.36	119,019.80	0.09
		Base		45.484216	541,580.56	55.480000	660,600.36	119,019.80	0.09
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	32,470.000	23.380900	759,177.83	23.370000	758,823.90	-353.93	0.11
		Base		23.380900	759,177.83	23.370000	758,823.90	-353.93	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	28,490.000	16.150827	460,137.06	17.120000	487,748.80	27,611.74	0.07
		Base		16.150827	460,137.06	17.120000	487,748.80	27,611.74	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	59,422.000	21.643500	1,286,100.06	39.580000	2,351,922.76	1,065,822.70	0.33
		Base		21.643500	1,286,100.06	39.580000	2,351,922.76	1,065,822.70	0.33
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,188.000	42.558504	944,288.09	53.040000	1,176,851.52	232,563.43	0.16
		Base		42.558504	944,288.09	53.040000	1,176,851.52	232,563.43	0.16
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	20,346.000	8.737594	177,775.08	8.350000	169,889.10	-7,885.98	0.02
		Base		8.737594	177,775.08	8.350000	169,889.10	-7,885.98	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	29,681.000	32.388612	961,326.38	50.670000	1,503,936.27	542,609.89	0.21
		Base		32.388612	961,326.38	50.670000	1,503,936.27	542,609.89	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	67,955.000	10.330500	702,009.12	28.540000	1,939,435.70	1,237,426.58	0.27
		Base		10.330500	702,009.12	28.540000	1,939,435.70	1,237,426.58	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
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,521.000	18.411340	120,060.35	13.640000	88,946.44	-31,113.91	0.01
		Base		18.411340	120,060.35	13.640000	88,946.44	-31,113.91	0.01
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	22,817.000	18.971151	432,864.75	26.400000	602,368.80	169,504.05	0.08
		Base		18.971151	432,864.75	26.400000	602,368.80	169,504.05	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	32,689.000	31.301721	1,023,221.97	27.040000	883,910.56	-139,311.41	0.12
		Base		31.301721	1,023,221.97	27.040000	883,910.56	-139,311.41	0.12
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	20,356.000	30.672227	624,363.85	57.610000	1,172,709.16	548,345.31	0.16
		Base		30.672227	624,363.85	57.610000	1,172,709.16	548,345.31	0.16
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,809.000	39.533228	585,447.58	40.580000	600,949.22	15,501.64	0.08
		Base		39.533228	585,447.58	40.580000	600,949.22	15,501.64	0.08
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	51,585.000	17.691417	912,611.77	25.130000	1,296,331.05	383,719.28	0.18
		Base		17.691417	912,611.77	25.130000	1,296,331.05	383,719.28	0.18
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,854.000	13.960186	430,727.58	16.860000	520,198.44	89,470.86	0.07
		Base		13.960186	430,727.58	16.860000	520,198.44	89,470.86	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,060.000	30.055522	753,191.38	51.150000	1,281,819.00	528,627.62	0.18
		Base		30.055522	753,191.38	51.150000	1,281,819.00	528,627.62	0.18
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	12,333.000	66.361562	818,437.15	38.470000	474,450.51	-343,986.64	0.07
		Base		66.361562	818,437.15	38.470000	474,450.51	-343,986.64	0.07
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	18,642.000	27.767858	517,648.40	86.420000	1,611,041.64	1,093,393.24	0.22
		Base		27.767858	517,648.40	86.420000	1,611,041.64	1,093,393.24	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
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,071.000	30.863092	773,768.57	40.360000	1,011,865.56	238,096.99	0.14
		Base		30.863092	773,768.57	40.360000	1,011,865.56	238,096.99	0.14
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	31,009.000	34.666619	1,074,977.19	54.680000	1,695,572.12	620,594.93	0.24
		Base		34.666619	1,074,977.19	54.680000	1,695,572.12	620,594.93	0.24
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	108,962.000	10.161441	1,107,210.91	13.960000	1,521,109.52	413,898.61	0.21
		Base		10.161441	1,107,210.91	13.960000	1,521,109.52	413,898.61	0.21
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	37,928.000	10.272200	389,604.00	24.990000	947,820.72	558,216.72	0.13
		Base		10.272200	389,604.00	24.990000	947,820.72	558,216.72	0.13
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,191.000	23.418400	683,606.50	54.340000	1,586,238.94	902,632.44	0.22
		Base		23.418400	683,606.50	54.340000	1,586,238.94	902,632.44	0.22
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	14,754.000	29.209403	430,955.53	25.980000	383,308.92	-47,646.61	0.05
		Base		29.209403	430,955.53	25.980000	383,308.92	-47,646.61	0.05
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	49,894.000	10.680569	532,896.31	14.370000	716,976.78	184,080.47	0.10
		Base		10.680569	532,896.31	14.370000	716,976.78	184,080.47	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	18,391.000	35.911532	660,448.99	42.080000	773,893.28	113,444.29	0.11
		Base		35.911532	660,448.99	42.080000	773,893.28	113,444.29	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	20,991.000	27.153937	569,988.30	45.360000	952,151.76	382,163.46	0.13
		Base		27.153937	569,988.30	45.360000	952,151.76	382,163.46	0.13
126501105	CTS CORP COMMON STOCK								
		Local	20,649.000	15.217141	314,218.75	34.990000	722,508.51	408,289.76	0.10
		Base		15.217141	314,218.75	34.990000	722,508.51	408,289.76	0.10

& 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
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	81,383.000	16.061607	1,307,141.80	19.060000	1,551,159.98	244,018.18	0.22
		Base		16.061607	1,307,141.80	19.060000	1,551,159.98	244,018.18	0.22
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	79,706.000	15.886137	1,266,220.47	19.000000	1,514,414.00	248,193.53	0.21
		Base		15.886137	1,266,220.47	19.000000	1,514,414.00	248,193.53	0.21
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,865.000	30.135127	719,174.80	34.890000	832,649.85	113,475.05	0.12
		Base		30.135127	719,174.80	34.890000	832,649.85	113,475.05	0.12
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	22,370.000	13.245102	296,292.94	12.130000	271,348.10	-24,944.84	0.04
		Base		13.245102	296,292.94	12.130000	271,348.10	-24,944.84	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	10,603.000	42.460260	450,206.14	56.340000	597,373.02	147,166.88	0.08
		Base		42.460260	450,206.14	56.340000	597,373.02	147,166.88	0.08
129500104	CALERES INC COMMON STOCK USD.01								
		Local	24,404.000	14.375703	350,824.65	24.740000	603,754.96	252,930.31	0.08
		Base		14.375703	350,824.65	24.740000	603,754.96	252,930.31	0.08
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	32,471.000	32.302139	1,048,882.74	62.680000	2,035,282.28	986,399.54	0.28
		Base		32.302139	1,048,882.74	62.680000	2,035,282.28	986,399.54	0.28
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	61,362.000	9.610034	589,690.88	31.680000	1,943,948.16	1,354,257.28	0.27
		Base		9.610034	589,690.88	31.680000	1,943,948.16	1,354,257.28	0.27
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	29,558.000	75.356755	2,227,394.96	39.360000	1,163,402.88	-1,063,992.08	0.16
		Base		75.356755	2,227,394.96	39.360000	1,163,402.88	-1,063,992.08	0.16
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	82,268.000	11.963096	984,179.99	11.090000	912,352.12	-71,827.87	0.13
		Base		11.963096	984,179.99	11.090000	912,352.12	-71,827.87	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
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	61,719.000	10.248698	632,539.38	6.370000	393,150.03	-239,389.35	0.05
		Base		10.248698	632,539.38	6.370000	393,150.03	-239,389.35	0.05
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	27,469.000	15.563302	427,508.35	11.970000	328,803.93	-98,704.42	0.05
		Base		15.563302	427,508.35	11.970000	328,803.93	-98,704.42	0.05
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	25,594.000	39.897991	1,021,149.17	40.290000	1,031,182.26	10,033.09	0.14
		Base		39.897991	1,021,149.17	40.290000	1,031,182.26	10,033.09	0.14
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	69,049.000	15.353246	1,060,126.31	24.120000	1,665,461.88	605,335.57	0.23
		Base		15.353246	1,060,126.31	24.120000	1,665,461.88	605,335.57	0.23
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	30,610.000	20.732452	634,620.35	38.150000	1,167,771.50	533,151.15	0.16
		Base		20.732452	634,620.35	38.150000	1,167,771.50	533,151.15	0.16
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	12,317.000	24.289318	299,171.53	16.500000	203,230.50	-95,941.03	0.03
		Base		24.289318	299,171.53	16.500000	203,230.50	-95,941.03	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,438.000	117.512231	639,031.51	235.000000	1,277,930.00	638,898.49	0.18
		Base		117.512231	639,031.51	235.000000	1,277,930.00	638,898.49	0.18
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	17,018.000	64.822500	1,103,149.31	68.630000	1,167,945.34	64,796.03	0.16
		Base		64.822500	1,103,149.31	68.630000	1,167,945.34	64,796.03	0.16
15202L107	CENTERSPACE REIT								
		Local	8,316.000	70.021825	582,301.50	90.000000	748,440.00	166,138.50	0.10
		Base		70.021825	582,301.50	90.000000	748,440.00	166,138.50	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,278.000	19.682676	123,567.84	48.290000	303,164.62	179,596.78	0.04
		Base		19.682676	123,567.84	48.290000	303,164.62	179,596.78	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
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,299.000	17.052348	431,407.35	43.310000	1,095,699.69	664,292.34	0.15
		Base		17.052348	431,407.35	43.310000	1,095,699.69	664,292.34	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	18,003.000	21.426211	385,736.07	25.600000	460,876.80	75,140.73	0.06
		Base		21.426211	385,736.07	25.600000	460,876.80	75,140.73	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	32,150.000	11.304625	363,443.68	14.560000	468,104.00	104,660.32	0.07
		Base		11.304625	363,443.68	14.560000	468,104.00	104,660.32	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,699.000	25.808439	482,592.00	69.450000	1,298,645.55	816,053.55	0.18
		Base		25.808439	482,592.00	69.450000	1,298,645.55	816,053.55	0.18
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,538.000	26.320878	382,652.93	49.640000	721,666.32	339,013.39	0.10
		Base		26.320878	382,652.93	49.640000	721,666.32	339,013.39	0.10
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,665.000	40.192510	910,963.24	155.450000	3,523,274.25	2,612,311.01	0.49
		Base		40.192510	910,963.24	155.450000	3,523,274.25	2,612,311.01	0.49
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	30,983.000	18.054824	559,392.60	12.280000	380,471.24	-178,921.36	0.05
		Base		18.054824	559,392.60	12.280000	380,471.24	-178,921.36	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	27,250.000	24.336000	663,156.01	45.260000	1,233,335.00	570,178.99	0.17
		Base		24.336000	663,156.01	45.260000	1,233,335.00	570,178.99	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	20,773.000	28.435312	590,686.73	28.920000	600,755.16	10,068.43	0.08
		Base		28.435312	590,686.73	28.920000	600,755.16	10,068.43	0.08
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	11,172.000	94.211876	1,052,535.08	124.590000	1,391,919.48	339,384.40	0.19
		Base		94.211876	1,052,535.08	124.590000	1,391,919.48	339,384.40	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
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	78,233.000	6.996808	547,381.28	6.180000	483,479.94	-63,901.34	0.07
		Base		6.996808	547,381.28	6.180000	483,479.94	-63,901.34	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,345.000	50.947811	476,107.29	84.330000	788,063.85	311,956.56	0.11
		Base		50.947811	476,107.29	84.330000	788,063.85	311,956.56	0.11
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,737.000	25.831160	329,011.48	33.000000	420,321.00	91,309.52	0.06
		Base		25.831160	329,011.48	33.000000	420,321.00	91,309.52	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,465.000	15.912317	516,593.37	15.340000	498,013.10	-18,580.27	0.07
		Base		15.912317	516,593.37	15.340000	498,013.10	-18,580.27	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,903.000	37.455020	483,282.12	30.840000	397,928.52	-85,353.60	0.06
		Base		37.455020	483,282.12	30.840000	397,928.52	-85,353.60	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,989.000	47.690381	476,379.22	75.660000	755,767.74	279,388.52	0.11
		Base		47.690381	476,379.22	75.660000	755,767.74	279,388.52	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	10,633.000	35.945966	382,213.46	29.490000	313,567.17	-68,646.29	0.04
		Base		35.945966	382,213.46	29.490000	313,567.17	-68,646.29	0.04
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,957.000	215.980764	638,655.12	399.150000	1,180,286.55	541,631.43	0.16
		Base		215.980764	638,655.12	399.150000	1,180,286.55	541,631.43	0.16
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	26,961.000	47.046498	1,268,420.62	77.610000	2,092,443.21	824,022.59	0.29
		Base		47.046498	1,268,420.62	77.610000	2,092,443.21	824,022.59	0.29
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	42,482.000	17.795530	755,989.70	13.050000	554,390.10	-201,599.60	0.08
		Base		17.795530	755,989.70	13.050000	554,390.10	-201,599.60	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
192576106	COHU INC COMMON STOCK USD1.0								
		Local	30,872.000	15.695579	484,553.90	35.410000	1,093,177.52	608,623.62	0.15
		Base		15.695579	484,553.90	35.410000	1,093,177.52	608,623.62	0.15
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	22,507.000	23.261113	523,537.86	24.890000	560,199.23	36,661.37	0.08
		Base		23.261113	523,537.86	24.890000	560,199.23	36,661.37	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,794.000	27.813454	1,273,689.30	34.940000	1,600,042.36	326,353.06	0.22
		Base		27.813454	1,273,689.30	34.940000	1,600,042.36	326,353.06	0.22
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	23,115.000	19.877153	459,460.40	74.750000	1,727,846.25	1,268,385.85	0.24
		Base		19.877153	459,460.40	74.750000	1,727,846.25	1,268,385.85	0.24
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,321.000	39.670920	1,361,545.64	71.640000	2,458,756.44	1,097,210.80	0.34
		Base		39.670920	1,361,545.64	71.640000	2,458,756.44	1,097,210.80	0.34
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	79,598.000	9.235880	735,157.57	13.320000	1,060,245.36	325,087.79	0.15
		Base		9.235880	735,157.57	13.320000	1,060,245.36	325,087.79	0.15
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	14,636.000	31.923960	467,239.08	49.830000	729,311.88	262,072.80	0.10
		Base		31.923960	467,239.08	49.830000	729,311.88	262,072.80	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,166.000	48.176831	393,412.00	31.570000	257,800.62	-135,611.38	0.04
		Base		48.176831	393,412.00	31.570000	257,800.62	-135,611.38	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	16,604.000	23.194553	385,122.35	24.970000	414,601.88	29,479.53	0.06
		Base		23.194553	385,122.35	24.970000	414,601.88	29,479.53	0.06
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,540.000	46.797705	867,629.45	137.940000	2,557,407.60	1,689,778.15	0.36
		Base		46.797705	867,629.45	137.940000	2,557,407.60	1,689,778.15	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
208242107	CONN S INC COMMON STOCK USD.01								
		Local	12,325.000	17.376776	214,168.77	22.240000	274,108.00	59,939.23	0.04
		Base		17.376776	214,168.77	22.240000	274,108.00	59,939.23	0.04
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	19,314.000	18.678169	360,750.15	21.010000	405,787.14	45,036.99	0.06
		Base		18.678169	360,750.15	21.010000	405,787.14	45,036.99	0.06
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,894.000	17.820884	835,692.53	7.690000	360,614.86	-475,077.67	0.05
		Base		17.820884	835,692.53	7.690000	360,614.86	-475,077.67	0.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	10,786.000	78.295688	844,497.29	26.050000	280,975.30	-563,521.99	0.04
		Base		78.295688	844,497.29	26.050000	280,975.30	-563,521.99	0.04
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	66,894.000	18.486836	1,236,658.42	20.770000	1,389,388.38	152,729.96	0.19
		Base		18.486836	1,236,658.42	20.770000	1,389,388.38	152,729.96	0.19
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	28,814.000	31.873850	918,413.10	43.040000	1,240,154.56	321,741.46	0.17
		Base		31.873850	918,413.10	43.040000	1,240,154.56	321,741.46	0.17
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	76,719.000	9.736180	746,950.01	10.280000	788,671.32	41,721.31	0.11
		Base		9.736180	746,950.01	10.280000	788,671.32	41,721.31	0.11
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	5,802.000	38.895602	225,672.28	140.820000	817,037.64	591,365.36	0.11
		Base		38.895602	225,672.28	140.820000	817,037.64	591,365.36	0.11
22304C100	COVETRUS INC COMMON STOCK								
		Local	63,612.000	11.193385	712,033.62	25.460000	1,619,561.52	907,527.90	0.23
		Base		11.193385	712,033.62	25.460000	1,619,561.52	907,527.90	0.23
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	22,312.000	8.718691	194,531.44	16.420000	366,363.04	171,831.60	0.05
		Base		8.718691	194,531.44	16.420000	366,363.04	171,831.60	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
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,899.000	14.052636	349,896.58	27.000000	672,273.00	322,376.42	0.09
		Base		14.052636	349,896.58	27.000000	672,273.00	322,376.42	0.09
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	18,964.000	23.466465	445,018.04	36.220000	686,876.08	241,858.04	0.10
		Base		23.466465	445,018.04	36.220000	686,876.08	241,858.04	0.10
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,345.000	35.185611	399,180.76	51.950000	589,372.75	190,191.99	0.08
		Base		35.185611	399,180.76	51.950000	589,372.75	190,191.99	0.08
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	45,676.000	16.067021	733,877.25	29.680000	1,355,663.68	621,786.43	0.19
		Base		16.067021	733,877.25	29.680000	1,355,663.68	621,786.43	0.19
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	11,922.000	58.100772	692,677.40	43.770000	521,825.94	-170,851.46	0.07
		Base		58.100772	692,677.40	43.770000	521,825.94	-170,851.46	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,321.000	10.156074	145,445.14	16.050000	229,852.05	84,406.91	0.03
		Base		10.156074	145,445.14	16.050000	229,852.05	84,406.91	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,258.000	48.433565	545,265.07	32.650000	367,573.70	-177,691.37	0.05
		Base		48.433565	545,265.07	32.650000	367,573.70	-177,691.37	0.05
234264109	DAKTRONICS INC COMMON STOCK								
		Local	23,425.000	9.027017	211,457.88	6.110000	143,126.75	-68,331.13	0.02
		Base		9.027017	211,457.88	6.110000	143,126.75	-68,331.13	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	30,450.000	31.023841	944,675.95	33.280000	1,013,376.00	68,700.05	0.14
		Base		31.023841	944,675.95	33.280000	1,013,376.00	68,700.05	0.14
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	32.270000	36,336.02	-761,912.11	0.01
		Base		708.923739	798,248.13	32.270000	36,336.02	-761,912.11	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
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	26,911.000	29.073802	782,405.08	43.900000	1,181,392.90	398,987.82	0.16
		Base		29.073802	782,405.08	43.900000	1,181,392.90	398,987.82	0.16
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	37,838.000	17.380890	657,658.11	14.570000	551,299.66	-106,358.45	0.08
		Base		17.380890	657,658.11	14.570000	551,299.66	-106,358.45	0.08
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	133,989.000	9.636406	1,291,172.38	8.610000	1,153,645.29	-137,527.09	0.16
		Base		9.636406	1,291,172.38	8.610000	1,153,645.29	-137,527.09	0.16
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	49,890.000	10.867456	542,177.39	10.410000	519,354.90	-22,822.49	0.07
		Base		10.867456	542,177.39	10.410000	519,354.90	-22,822.49	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,687.000	11.299726	245,057.16	20.680000	448,487.16	203,430.00	0.06
		Base		11.299726	245,057.16	20.680000	448,487.16	203,430.00	0.06
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	22,525.000	26.822967	604,187.34	33.020000	743,775.50	139,588.16	0.10
		Base		26.822967	604,187.34	33.020000	743,775.50	139,588.16	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	10,950.000	59.696139	653,672.72	77.470000	848,296.50	194,623.78	0.12
		Base		59.696139	653,672.72	77.470000	848,296.50	194,623.78	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,012.000	29.830667	805,785.98	82.000000	2,214,984.00	1,409,198.02	0.31
		Base		29.830667	805,785.98	82.000000	2,214,984.00	1,409,198.02	0.31
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	151,843.000	4.143900	629,222.21	3.900000	592,187.70	-37,034.51	0.08
		Base		4.143900	629,222.21	3.900000	592,187.70	-37,034.51	0.08
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	32,020.000	54.585300	1,747,821.31	54.910000	1,758,218.20	10,396.89	0.25
		Base		54.585300	1,747,821.31	54.910000	1,758,218.20	10,396.89	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
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	19,032.000	20.773881	395,368.51	32.210000	613,020.72	217,652.21	0.09
		Base		20.773881	395,368.51	32.210000	613,020.72	217,652.21	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	18,197.000	45.741075	832,350.35	101.150000	1,840,626.55	1,008,276.20	0.26
		Base		45.741075	832,350.35	101.150000	1,840,626.55	1,008,276.20	0.26
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	22,635.000	37.177860	841,520.87	28.580000	646,908.30	-194,612.57	0.09
		Base		37.177860	841,520.87	28.580000	646,908.30	-194,612.57	0.09
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	24,722.000	23.747500	587,085.69	27.610000	682,574.42	95,488.73	0.10
		Base		23.747500	587,085.69	27.610000	682,574.42	95,488.73	0.10
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	12,095.000	12.799844	154,814.11	18.610000	225,087.95	70,273.84	0.03
		Base		12.799844	154,814.11	18.610000	225,087.95	70,273.84	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	20,386.000	51.412759	1,048,100.50	55.030000	1,121,841.58	73,741.08	0.16
		Base		51.412759	1,048,100.50	55.030000	1,121,841.58	73,741.08	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,474.000	53.422815	399,282.12	46.500000	347,541.00	-51,741.12	0.05
		Base		53.422815	399,282.12	46.500000	347,541.00	-51,741.12	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	53,573.000	21.733587	1,164,333.46	22.700000	1,216,107.10	51,773.64	0.17
		Base		21.733587	1,164,333.46	22.700000	1,216,107.10	51,773.64	0.17
278715206	EBIX INC COMMON STOCK USD.1								
		Local	14,985.000	22.575644	338,296.03	30.220000	452,846.70	114,550.67	0.06
		Base		22.575644	338,296.03	30.220000	452,846.70	114,550.67	0.06
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	17,001.000	23.440473	398,511.48	30.930000	525,840.93	127,329.45	0.07
		Base		23.440473	398,511.48	30.930000	525,840.93	127,329.45	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
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	34,642.000	43.964700	1,523,025.14	41.080000	1,423,093.36	-99,931.78	0.20
		Base		43.964700	1,523,025.14	41.080000	1,423,093.36	-99,931.78	0.20
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	16,712.000	63.343515	1,058,596.82	52.010000	869,191.12	-189,405.70	0.12
		Base		63.343515	1,058,596.82	52.010000	869,191.12	-189,405.70	0.12
282914100	8X8 INC COMMON STOCK USD.001								
		Local	70,082.000	12.818279	898,330.61	25.560000	1,791,295.92	892,965.31	0.25
		Base		12.818279	898,330.61	25.560000	1,791,295.92	892,965.31	0.25
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	27,930.000	19.065071	532,487.43	18.180000	507,767.40	-24,720.03	0.07
		Base		19.065071	532,487.43	18.180000	507,767.40	-24,720.03	0.07
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	18,215.000	23.626222	430,351.64	41.520000	756,286.80	325,935.16	0.11
		Base		23.626222	430,351.64	41.520000	756,286.80	325,935.16	0.11
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,454.000	49.482880	566,776.91	42.250000	483,931.50	-82,845.41	0.07
		Base		49.482880	566,776.91	42.250000	483,931.50	-82,845.41	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	19,758.000	30.971936	611,943.51	47.340000	935,343.72	323,400.21	0.13
		Base		30.971936	611,943.51	47.340000	935,343.72	323,400.21	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	13,163.000	33.715818	443,801.31	78.430000	1,032,374.09	588,572.78	0.14
		Base		33.715818	443,801.31	78.430000	1,032,374.09	588,572.78	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	38,329.000	23.754199	910,474.68	25.670000	983,905.43	73,430.75	0.14
		Base		23.754199	910,474.68	25.670000	983,905.43	73,430.75	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	13,123.000	47.883903	628,380.46	93.120000	1,222,013.76	593,633.30	0.17
		Base		47.883903	628,380.46	93.120000	1,222,013.76	593,633.30	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							
	23,421.000	Local	21.329021	499,546.99	33.090000	775,000.89	275,453.90	0.11
		Base	21.329021	499,546.99	33.090000	775,000.89	275,453.90	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	32,933.000	Local	19.094454	628,837.66	85.070000	2,801,610.31	2,172,772.65	0.39
		Base	19.094454	628,837.66	85.070000	2,801,610.31	2,172,772.65	0.39
294268107	EPLUS INC COMMON STOCK USD.01							
	8,601.000	Local	48.669662	418,607.76	92.460000	795,248.46	376,640.70	0.11
		Base	48.669662	418,607.76	92.460000	795,248.46	376,640.70	0.11
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	16,595.000	Local	46.514672	771,910.98	94.370000	1,566,070.15	794,159.17	0.22
		Base	46.514672	771,910.98	94.370000	1,566,070.15	794,159.17	0.22
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	74,851.000	Local	22.559910	1,688,631.83	29.800000	2,230,559.80	541,927.97	0.31
		Base	22.559910	1,688,631.83	29.800000	2,230,559.80	541,927.97	0.31
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	13,970.000	Local	19.990831	279,271.91	23.770000	332,066.90	52,794.99	0.05
		Base	19.990831	279,271.91	23.770000	332,066.90	52,794.99	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	38,204.000	Local	21.552979	823,410.00	43.700000	1,669,514.80	846,104.80	0.23
		Base	21.552979	823,410.00	43.700000	1,669,514.80	846,104.80	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	21,326.000	Local	37.383307	797,236.41	113.220000	2,414,529.72	1,617,293.31	0.34
		Base	37.383307	797,236.41	113.220000	2,414,529.72	1,617,293.31	0.34
30214U102	EXPONENT INC COMMON STOCK USD.001							
	33,295.000	Local	28.142619	937,008.49	107.090000	3,565,561.55	2,628,553.06	0.50
		Base	28.142619	937,008.49	107.090000	3,565,561.55	2,628,553.06	0.50
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	80,406.000	Local	12.009652	965,648.04	11.010000	885,270.06	-80,377.98	0.12
		Base	12.009652	965,648.04	11.010000	885,270.06	-80,377.98	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
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	33,643.000	17.953240	604,000.86	5.720000	192,437.96	-411,562.90	0.03
		Base		17.953240	604,000.86	5.720000	192,437.96	-411,562.90	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,429.000	30.137078	645,807.45	37.810000	810,230.49	164,423.04	0.11
		Base		30.137078	645,807.45	37.810000	810,230.49	164,423.04	0.11
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	11,613.000	44.087156	511,984.14	72.890000	846,471.57	334,487.43	0.12
		Base		44.087156	511,984.14	72.890000	846,471.57	334,487.43	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	38,579.000	13.070315	504,239.68	39.610000	1,528,114.19	1,023,874.51	0.21
		Base		13.070315	504,239.68	39.610000	1,528,114.19	1,023,874.51	0.21
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	52,654.000	17.080707	899,367.53	20.800000	1,095,203.20	195,835.67	0.15
		Base		17.080707	899,367.53	20.800000	1,095,203.20	195,835.67	0.15
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	44.610000	1,375,995.45	250,727.74	0.19
		Base		36.481365	1,125,267.71	44.610000	1,375,995.45	250,727.74	0.19
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	11,291.000	20.132525	227,316.34	13.390000	151,186.49	-76,129.85	0.02
		Base		20.132525	227,316.34	13.390000	151,186.49	-76,129.85	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	137,186.000	6.207471	851,578.06	12.130000	1,664,066.18	812,488.12	0.23
		Base		6.207471	851,578.06	12.130000	1,664,066.18	812,488.12	0.23
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	18,155.000	34.061400	618,384.72	40.000000	726,200.00	107,815.28	0.10
		Base		34.061400	618,384.72	40.000000	726,200.00	107,815.28	0.10
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	61,312.000	7.988854	489,812.64	13.170000	807,479.04	317,666.40	0.11
		Base		7.988854	489,812.64	13.170000	807,479.04	317,666.40	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
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	62,045.000	20.406604	1,266,127.74	22.500000	1,396,012.50	129,884.76	0.19
		Base		20.406604	1,266,127.74	22.500000	1,396,012.50	129,884.76	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	83,111.000	17.678759	1,469,299.30	27.530000	2,288,045.83	818,746.53	0.32
		Base		17.678759	1,469,299.30	27.530000	2,288,045.83	818,746.53	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	72,789.000	15.443957	1,124,150.20	17.940000	1,305,834.66	181,684.46	0.18
		Base		15.443957	1,124,150.20	17.940000	1,305,834.66	181,684.46	0.18
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	30,243.000	31.150924	942,097.39	45.760000	1,383,919.68	441,822.29	0.19
		Base		31.150924	942,097.39	45.760000	1,383,919.68	441,822.29	0.19
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	49,467.000	15.871873	785,133.93	37.260000	1,843,140.42	1,058,006.49	0.26
		Base		15.871873	785,133.93	37.260000	1,843,140.42	1,058,006.49	0.26
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,105.000	34.671821	246,343.29	46.850000	332,869.25	86,525.96	0.05
		Base		34.671821	246,343.29	46.850000	332,869.25	86,525.96	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	17,411.000	40.710714	708,814.25	88.440000	1,539,828.84	831,014.59	0.21
		Base		40.710714	708,814.25	88.440000	1,539,828.84	831,014.59	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	30,204.000	14.281730	431,365.38	12.620000	381,174.48	-50,190.90	0.05
		Base		14.281730	431,365.38	12.620000	381,174.48	-50,190.90	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	63,042.000	20.890629	1,316,987.04	28.710000	1,809,935.82	492,948.78	0.25
		Base		20.890629	1,316,987.04	28.710000	1,809,935.82	492,948.78	0.25
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	24,585.000	32.381489	796,098.90	81.760000	2,010,069.60	1,213,970.70	0.28
		Base		32.381489	796,098.90	81.760000	2,010,069.60	1,213,970.70	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
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	62,006.000	Local	11.015497	683,026.88	5.220000	323,671.32	-359,355.56	0.05
		Base	11.015497	683,026.88	5.220000	323,671.32	-359,355.56	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	11,275.000	Local	47.855800	539,574.15	92.250000	1,040,118.75	500,544.60	0.15
		Base	47.855800	539,574.15	92.250000	1,040,118.75	500,544.60	0.15
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	33,333.000	Local	30.550549	1,018,341.46	64.620000	2,153,978.46	1,135,637.00	0.30
		Base	30.550549	1,018,341.46	64.620000	2,153,978.46	1,135,637.00	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	16,430.000	Local	14.116251	231,930.01	8.500000	139,655.00	-92,275.01	0.02
		Base	14.116251	231,930.01	8.500000	139,655.00	-92,275.01	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
	77,512.000	Local	8.848500	685,864.94	6.920000	536,383.04	-149,481.90	0.07
		Base	8.848500	685,864.94	6.920000	536,383.04	-149,481.90	0.07
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	30,842.000	Local	19.009489	586,290.67	23.250000	717,076.50	130,785.83	0.10
		Base	19.009489	586,290.67	23.250000	717,076.50	130,785.83	0.10
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	27,747.000	Local	32.582310	904,061.36	29.860000	828,525.42	-75,535.94	0.12
		Base	32.582310	904,061.36	29.860000	828,525.42	-75,535.94	0.12
36251C103	GMS INC COMMON STOCK USD.01							
	27,356.000	Local	20.391357	557,825.96	49.130000	1,344,000.28	786,174.32	0.19
		Base	20.391357	557,825.96	49.130000	1,344,000.28	786,174.32	0.19
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	23,134.000	Local	5.059098	117,037.17	161.120000	3,727,350.08	3,610,312.91	0.52
		Base	5.059098	117,037.17	161.120000	3,727,350.08	3,610,312.91	0.52
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	86,276.000	Local	8.354271	720,773.09	5.770000	497,812.52	-222,960.57	0.07
		Base	8.354271	720,773.09	5.770000	497,812.52	-222,960.57	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
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	9,047.000	47.084308	425,971.73	57.450000	519,750.15	93,778.42	0.07
		Base		47.084308	425,971.73	57.450000	519,750.15	93,778.42	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	323,764.000	4.074622	1,319,215.85	3.340000	1,081,371.76	-237,844.09	0.15
		Base		4.074622	1,319,215.85	3.340000	1,081,371.76	-237,844.09	0.15
37253A103	GENTHERM INC COMMON STOCK								
		Local	21,109.000	47.355549	999,628.28	82.930000	1,750,569.37	750,941.09	0.24
		Base		47.355549	999,628.28	82.930000	1,750,569.37	750,941.09	0.24
374297109	GETTY REALTY CORP REIT USD.01								
		Local	24,009.000	22.503725	540,291.94	31.590000	758,444.31	218,152.37	0.11
		Base		22.503725	540,291.94	31.590000	758,444.31	218,152.37	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	20,794.000	22.510638	468,086.20	74.680000	1,552,895.92	1,084,809.72	0.22
		Base		22.510638	468,086.20	74.680000	1,552,895.92	1,084,809.72	0.22
377320106	GLATFELTER CORP COMMON STOCK USD.01								
		Local	28,308.000	17.938616	507,806.35	15.230000	431,130.84	-76,675.51	0.06
		Base		17.938616	507,806.35	15.230000	431,130.84	-76,675.51	0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	29,494.000	37.202927	1,097,263.13	51.000000	1,504,194.00	406,930.87	0.21
		Base		37.202927	1,097,263.13	51.000000	1,504,194.00	406,930.87	0.21
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	60,792.000	17.254420	1,048,930.72	18.470000	1,122,828.24	73,897.52	0.16
		Base		17.254420	1,048,930.72	18.470000	1,122,828.24	73,897.52	0.16
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	29,785.000	20.465000	609,550.03	15.710000	467,922.35	-141,627.68	0.07
		Base		20.465000	609,550.03	15.710000	467,922.35	-141,627.68	0.07
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	29,182.000	25.449324	742,662.16	38.420000	1,121,172.44	378,510.28	0.16
		Base		25.449324	742,662.16	38.420000	1,121,172.44	378,510.28	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
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	35,119.000	16.669695	585,423.02	14.110000	495,529.09	-89,893.93	0.07
		Base		16.669695	585,423.02	14.110000	495,529.09	-89,893.93	0.07
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	35,131.000	29.461758	1,035,021.02	30.800000	1,082,034.80	47,013.78	0.15
		Base		29.461758	1,035,021.02	30.800000	1,082,034.80	47,013.78	0.15
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,687.000	34.333038	1,190,910.10	46.070000	1,598,030.09	407,119.99	0.22
		Base		34.333038	1,190,910.10	46.070000	1,598,030.09	407,119.99	0.22
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,018.000	19.928388	538,425.18	35.360000	955,356.48	416,931.30	0.13
		Base		19.928388	538,425.18	35.360000	955,356.48	416,931.30	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,891.000	31.225880	652,339.86	42.800000	894,134.80	241,794.94	0.12
		Base		31.225880	652,339.86	42.800000	894,134.80	241,794.94	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	9,311.000	36.542710	340,249.17	16.020000	149,162.22	-191,086.95	0.02
		Base		36.542710	340,249.17	16.020000	149,162.22	-191,086.95	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	28,888.000	15.523755	448,450.22	23.120000	667,890.56	219,440.34	0.09
		Base		15.523755	448,450.22	23.120000	667,890.56	219,440.34	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,877.000	56.147389	610,715.15	173.740000	1,889,769.98	1,279,054.83	0.26
		Base		56.147389	610,715.15	173.740000	1,889,769.98	1,279,054.83	0.26
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	24,402.000	13.400816	327,006.72	22.320000	544,652.64	217,645.92	0.08
		Base		13.400816	327,006.72	22.320000	544,652.64	217,645.92	0.08
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,167.000	43.631279	181,811.54	100.480000	418,700.16	236,888.62	0.06
		Base		43.631279	181,811.54	100.480000	418,700.16	236,888.62	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
404251100	HNI CORP COMMON STOCK USD1.0							
	27,755.000	Local	43.707100	1,213,090.56	37.300000	1,035,261.50	-177,829.06	0.14
		Base	43.707100	1,213,090.56	37.300000	1,035,261.50	-177,829.06	0.14
41043F208	HANGER INC COMMON STOCK USD.01							
	24,561.000	Local	21.709989	533,219.03	24.540000	602,726.94	69,507.91	0.08
		Base	21.709989	533,219.03	24.540000	602,726.94	69,507.91	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,611.000	Local	12.479484	244,735.16	18.230000	357,508.53	112,773.37	0.05
		Base	12.479484	244,735.16	18.230000	357,508.53	112,773.37	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
	64,498.000	Local	6.156177	397,061.09	8.850000	570,807.30	173,746.21	0.08
		Base	6.156177	397,061.09	8.850000	570,807.30	173,746.21	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	50,451.000	Local	14.742140	743,755.72	20.120000	1,015,074.12	271,318.40	0.14
		Base	14.742140	743,755.72	20.120000	1,015,074.12	271,318.40	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,787.000	Local	14.912207	160,857.98	35.990000	388,224.13	227,366.15	0.05
		Base	14.912207	160,857.98	35.990000	388,224.13	227,366.15	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	32,569.000	Local	25.181684	820,142.28	19.730000	642,586.37	-177,555.91	0.09
		Base	25.181684	820,142.28	19.730000	642,586.37	-177,555.91	0.09
420261109	HAWKINS INC COMMON STOCK USD.01							
	12,110.000	Local	19.170607	232,156.05	36.310000	439,714.10	207,558.05	0.06
		Base	19.170607	232,156.05	36.310000	439,714.10	207,558.05	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,089.000	Local	46.519581	376,296.89	37.730000	305,197.97	-71,098.92	0.04
		Base	46.519581	376,296.89	37.730000	305,197.97	-71,098.92	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
	16,084.000	Local	26.538694	426,848.36	29.210000	469,813.64	42,965.28	0.07
		Base	26.538694	426,848.36	29.210000	469,813.64	42,965.28	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
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	31,063.000	18.313313	568,866.44	17.030000	529,002.89	-39,863.55	0.07
		Base		18.313313	568,866.44	17.030000	529,002.89	-39,863.55	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	12,434.000	22.310131	277,404.17	42.710000	531,056.14	253,651.97	0.07
		Base		22.310131	277,404.17	42.710000	531,056.14	253,651.97	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	90,736.000	5.767832	523,350.00	4.150000	376,554.40	-146,795.60	0.05
		Base		5.767832	523,350.00	4.150000	376,554.40	-146,795.60	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	68,944.000	20.792611	1,433,525.77	28.670000	1,976,624.48	543,098.71	0.28
		Base		20.792611	1,433,525.77	28.670000	1,976,624.48	543,098.71	0.28
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	22,975.000	31.000059	712,226.35	24.190000	555,765.25	-156,461.10	0.08
		Base		31.000059	712,226.35	24.190000	555,765.25	-156,461.10	0.08
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	23,484.000	16.617890	390,254.53	9.410000	220,984.44	-169,270.09	0.03
		Base		16.617890	390,254.53	9.410000	220,984.44	-169,270.09	0.03
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	6,311.000	96.749094	610,583.53	240.700000	1,519,057.70	908,474.17	0.21
		Base		96.749094	610,583.53	240.700000	1,519,057.70	908,474.17	0.21
428567101	HIBBETT INC COMMON STOCK USD.01								
		Local	10,328.000	34.842130	359,849.52	88.660000	915,680.48	555,830.96	0.13
		Base		34.842130	359,849.52	88.660000	915,680.48	555,830.96	0.13
431571108	HILLENBRAND INC COMMON STOCK								
		Local	47,954.000	24.507760	1,175,245.14	45.300000	2,172,316.20	997,071.06	0.30
		Base		24.507760	1,175,245.14	45.300000	2,172,316.20	997,071.06	0.30
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	41,435.000	35.653460	1,477,301.13	31.680000	1,312,660.80	-164,640.33	0.18
		Base		35.653460	1,477,301.13	31.680000	1,312,660.80	-164,640.33	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
43785V102	HOMESTREET INC COMMON STOCK								
		Local	13,635.000	29.699285	404,949.75	37.710000	514,175.85	109,226.10	0.07
		Base		29.699285	404,949.75	37.710000	514,175.85	109,226.10	0.07
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	78,692.000	10.115332	795,995.71	13.250000	1,042,669.00	246,673.29	0.15
		Base		10.115332	795,995.71	13.250000	1,042,669.00	246,673.29	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	26,409.000	24.247105	640,341.80	39.810000	1,051,342.29	411,000.49	0.15
		Base		24.247105	640,341.80	39.810000	1,051,342.29	411,000.49	0.15
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	21,518.000	38.337821	824,953.23	66.280000	1,426,213.04	601,259.81	0.20
		Base		38.337821	824,953.23	66.280000	1,426,213.04	601,259.81	0.20
45031U101	ISTAR INC REIT USD.001								
		Local	46,649.000	11.746854	547,978.98	24.230000	1,130,305.27	582,326.29	0.16
		Base		11.746854	547,978.98	24.230000	1,130,305.27	582,326.29	0.16
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	65,132.000	10.216821	665,442.01	19.280000	1,255,744.96	590,302.95	0.18
		Base		10.216821	665,442.01	19.280000	1,255,744.96	590,302.95	0.18
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	21,042.000	48.907044	1,029,102.01	70.680000	1,487,248.56	458,146.55	0.21
		Base		48.907044	1,029,102.01	70.680000	1,487,248.56	458,146.55	0.21
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	23,397.000	42.646300	997,795.49	69.700000	1,630,770.90	632,975.41	0.23
		Base		42.646300	997,795.49	69.700000	1,630,770.90	632,975.41	0.23
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	41,646.000	20.640158	859,580.02	27.100000	1,128,606.60	269,026.58	0.16
		Base		20.640158	859,580.02	27.100000	1,128,606.60	269,026.58	0.16
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,509.000	27.170638	611,583.89	100.380000	2,259,453.42	1,647,869.53	0.32
		Base		27.170638	611,583.89	100.380000	2,259,453.42	1,647,869.53	0.32

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
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	15,712.000	55.332749	869,388.16	88.450000	1,389,726.40	520,338.24	0.19
		Base		55.332749	869,388.16	88.450000	1,389,726.40	520,338.24	0.19
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,326.000	33.795249	416,560.24	38.830000	478,618.58	62,058.34	0.07
		Base		33.795249	416,560.24	38.830000	478,618.58	62,058.34	0.07
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	11,846.000	49.605426	587,625.88	79.770000	944,955.42	357,329.54	0.13
		Base		49.605426	587,625.88	79.770000	944,955.42	357,329.54	0.13
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,383.000	37.306768	536,583.25	120.000000	1,725,960.00	1,189,376.75	0.24
		Base		37.306768	536,583.25	120.000000	1,725,960.00	1,189,376.75	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	40,097.000	11.131057	446,322.00	14.180000	568,575.46	122,253.46	0.08
		Base		11.131057	446,322.00	14.180000	568,575.46	122,253.46	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	15,261.000	86.773101	1,324,244.30	214.990000	3,280,962.39	1,956,718.09	0.46
		Base		86.773101	1,324,244.30	214.990000	3,280,962.39	1,956,718.09	0.46
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,032.000	42.666735	897,366.77	97.890000	2,058,822.48	1,161,455.71	0.29
		Base		42.666735	897,366.77	97.890000	2,058,822.48	1,161,455.71	0.29
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	11,296.000	30.487251	344,383.99	76.870000	868,323.52	523,939.53	0.12
		Base		30.487251	344,383.99	76.870000	868,323.52	523,939.53	0.12
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	37,608.000	15.002144	564,200.64	14.420000	542,307.36	-21,893.28	0.08
		Base		15.002144	564,200.64	14.420000	542,307.36	-21,893.28	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	19,610.000	74.610900	1,463,119.75	65.890000	1,292,102.90	-171,016.85	0.18
		Base		74.610900	1,463,119.75	65.890000	1,292,102.90	-171,016.85	0.18

& 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
461203101	INVACARE CORP COMMON STOCK USD.25							
	22,302.000	Local	18.616418	415,183.36	7.230000	161,243.46	-253,939.90	0.02
		Base	18.616418	415,183.36	7.230000	161,243.46	-253,939.90	0.02
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	195,515.000	Local	11.420201	2,232,820.52	3.440000	672,571.60	-1,560,248.92	0.09
		Base	11.420201	2,232,820.52	3.440000	672,571.60	-1,560,248.92	0.09
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
	143,629.000	Local	14.433500	2,073,069.17	13.820000	1,984,952.78	-88,116.39	0.28
		Base	14.433500	2,073,069.17	13.820000	1,984,952.78	-88,116.39	0.28
462726100	IROBOT CORP COMMON STOCK USD.01							
	17,904.000	Local	36.313353	650,154.27	87.500000	1,566,600.00	916,445.73	0.22
		Base	36.313353	650,154.27	87.500000	1,566,600.00	916,445.73	0.22
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	297,220.000	Local	90.226575	26,817,142.74	110.260000	32,771,477.20	5,954,334.46	4.57
		Base	90.226575	26,817,142.74	110.260000	32,771,477.20	5,954,334.46	4.57
465741106	ITRON INC COMMON STOCK							
	28,762.000	Local	45.759744	1,316,141.77	98.620000	2,836,508.44	1,520,366.67	0.40
		Base	45.759744	1,316,141.77	98.620000	2,836,508.44	1,520,366.67	0.40
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	9,571.000	Local	85.227254	815,710.05	164.380000	1,573,280.98	757,570.93	0.22
		Base	85.227254	815,710.05	164.380000	1,573,280.98	757,570.93	0.22
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	20,262.000	Local	42.420282	859,519.75	146.580000	2,970,003.96	2,110,484.21	0.41
		Base	42.420282	859,519.75	146.580000	2,970,003.96	2,110,484.21	0.41
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
	8,411.000	Local	81.867100	688,584.18	78.990000	664,384.89	-24,199.29	0.09
		Base	81.867100	688,584.18	78.990000	664,384.89	-24,199.29	0.09
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	17,374.000	Local	18.885883	328,123.33	21.310000	370,239.94	42,116.61	0.05
		Base	18.885883	328,123.33	21.310000	370,239.94	42,116.61	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
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,064.000	Local	65.165516	655,825.75	121.680000	1,224,587.52	568,761.77	0.17
		Base	65.165516	655,825.75	121.680000	1,224,587.52	568,761.77	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	17,723.000	Local	38.695255	685,796.00	44.350000	786,015.05	100,219.05	0.11
		Base	38.695255	685,796.00	44.350000	786,015.05	100,219.05	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	21,343.000	Local	17.087126	364,690.52	21.920000	467,838.56	103,148.04	0.07
		Base	17.087126	364,690.52	21.920000	467,838.56	103,148.04	0.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	53,840.000	Local	21.281921	1,145,818.60	20.160000	1,085,414.40	-60,404.20	0.15
		Base	21.281921	1,145,818.60	20.160000	1,085,414.40	-60,404.20	0.15
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	59,135.000	Local	14.185914	838,884.04	20.040000	1,185,065.40	346,181.36	0.17
		Base	14.185914	838,884.04	20.040000	1,185,065.40	346,181.36	0.17
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	30,143.000	Local	35.004705	1,055,146.82	55.380000	1,669,319.34	614,172.52	0.23
		Base	35.004705	1,055,146.82	55.380000	1,669,319.34	614,172.52	0.23
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,549.000	Local	30.700940	415,967.04	30.710000	416,089.79	122.75	0.06
		Base	30.700940	415,967.04	30.710000	416,089.79	122.75	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	34,375.000	Local	23.069937	793,029.10	68.740000	2,362,937.50	1,569,908.40	0.33
		Base	23.069937	793,029.10	68.740000	2,362,937.50	1,569,908.40	0.33
50077C106	KRATON CORP COMMON STOCK USD.01							
	20,478.000	Local	24.699331	505,792.90	38.190000	782,054.82	276,261.92	0.11
		Base	24.699331	505,792.90	38.190000	782,054.82	276,261.92	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	39,520.000	Local	13.809561	545,753.85	54.360000	2,148,307.20	1,602,553.35	0.30
		Base	13.809561	545,753.85	54.360000	2,148,307.20	1,602,553.35	0.30

& 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
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,983.000	47.651234	666,307.20	170.900000	2,389,694.70	1,723,387.50	0.33
		Base		47.651234	666,307.20	170.900000	2,389,694.70	1,723,387.50	0.33
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	16,094.000	47.896368	770,844.15	145.820000	2,346,827.08	1,575,982.93	0.33
		Base		47.896368	770,844.15	145.820000	2,346,827.08	1,575,982.93	0.33
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	25,086.000	35.863402	899,669.30	37.850000	949,505.10	49,835.80	0.13
		Base		35.863402	899,669.30	37.850000	949,505.10	49,835.80	0.13
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	29,614.000	16.716159	495,032.32	33.580000	994,438.12	499,405.80	0.14
		Base		16.716159	495,032.32	33.580000	994,438.12	499,405.80	0.14
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	43,040.000	21.100235	908,154.11	26.170000	1,126,356.80	218,202.69	0.16
		Base		21.100235	908,154.11	26.170000	1,126,356.80	218,202.69	0.16
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	6,181.000	90.994202	562,435.16	55.060000	340,325.86	-222,109.30	0.05
		Base		90.994202	562,435.16	55.060000	340,325.86	-222,109.30	0.05
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,898.000	30.891777	336,658.59	54.460000	593,505.08	256,846.49	0.08
		Base		30.891777	336,658.59	54.460000	593,505.08	256,846.49	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	176,926.000	9.850501	1,742,809.75	13.150000	2,326,576.90	583,767.15	0.32
		Base		9.850501	1,742,809.75	13.150000	2,326,576.90	583,767.15	0.32
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	6,951.000	75.541003	525,085.51	160.690000	1,116,956.19	591,870.68	0.16
		Base		75.541003	525,085.51	160.690000	1,116,956.19	591,870.68	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	17,236.000	18.806419	324,147.43	19.840000	341,962.24	17,814.81	0.05
		Base		18.806419	324,147.43	19.840000	341,962.24	17,814.81	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
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	40,867.000	Local	16.460718	672,700.17	63.690000	2,602,819.23	1,930,119.06	0.36
		Base	16.460718	672,700.17	63.690000	2,602,819.23	1,930,119.06	0.36
53814L108	LIVENT CORP COMMON STOCK USD.001							
	93,403.000	Local	10.898846	1,017,984.95	19.510000	1,822,292.53	804,307.58	0.25
		Base	10.898846	1,017,984.95	19.510000	1,822,292.53	804,307.58	0.25
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	18,498.000	Local	22.751578	420,858.69	19.080000	352,941.84	-67,916.85	0.05
		Base	22.751578	420,858.69	19.080000	352,941.84	-67,916.85	0.05
550819106	LYDALL INC COMMON STOCK USD.1							
	10,909.000	Local	14.576193	159,011.69	61.200000	667,630.80	508,619.11	0.09
		Base	14.576193	159,011.69	61.200000	667,630.80	508,619.11	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	35,340.000	Local	21.529906	760,866.87	53.320000	1,884,328.80	1,123,461.93	0.26
		Base	21.529906	760,866.87	53.320000	1,884,328.80	1,123,461.93	0.26
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	8,401.000	Local	74.600689	626,720.39	59.650000	501,119.65	-125,600.74	0.07
		Base	74.600689	626,720.39	59.650000	501,119.65	-125,600.74	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	18,603.000	Local	20.897354	388,753.47	64.710000	1,203,800.13	815,046.66	0.17
		Base	20.897354	388,753.47	64.710000	1,203,800.13	815,046.66	0.17
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	10,745.000	Local	29.596349	318,012.77	95.630000	1,027,544.35	709,531.58	0.14
		Base	29.596349	318,012.77	95.630000	1,027,544.35	709,531.58	0.14
554489104	MACK CALI REALTY CORP REIT USD.01							
	54,994.000	Local	12.751500	701,255.98	18.000000	989,892.00	288,636.02	0.14
		Base	12.751500	701,255.98	18.000000	989,892.00	288,636.02	0.14
55616P104	MACY S INC COMMON STOCK USD.01							
	198,751.000	Local	4.951611	984,137.67	17.000000	3,378,767.00	2,394,629.33	0.47
		Base	4.951611	984,137.67	17.000000	3,378,767.00	2,394,629.33	0.47

& 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
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	49,047.000	Local	20.418214	1,001,452.14	43.830000	2,149,730.01	1,148,277.87	0.30
		Base	20.418214	1,001,452.14	43.830000	2,149,730.01	1,148,277.87	0.30
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	14,835.000	Local	54.992938	815,820.24	94.320000	1,399,237.20	583,416.96	0.20
		Base	54.992938	815,820.24	94.320000	1,399,237.20	583,416.96	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	17,487.000	Local	40.992211	716,830.79	87.460000	1,529,413.02	812,582.23	0.21
		Base	40.992211	716,830.79	87.460000	1,529,413.02	812,582.23	0.21
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,386.000	Local	34.850273	536,206.30	39.790000	612,208.94	76,002.64	0.09
		Base	34.850273	536,206.30	39.790000	612,208.94	76,002.64	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,349.000	Local	17.594549	270,058.73	16.070000	246,658.43	-23,400.30	0.03
		Base	17.594549	270,058.73	16.070000	246,658.43	-23,400.30	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001							
	14,115.000	Local	12.410244	175,170.60	53.790000	759,245.85	584,075.25	0.11
		Base	12.410244	175,170.60	53.790000	759,245.85	584,075.25	0.11
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	37,453.000	Local	9.925056	371,723.13	15.820000	592,506.46	220,783.33	0.08
		Base	9.925056	371,723.13	15.820000	592,506.46	220,783.33	0.08
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	69,957.000	Local	10.080400	705,194.55	30.900000	2,161,671.30	1,456,476.75	0.30
		Base	10.080400	705,194.55	30.900000	2,161,671.30	1,456,476.75	0.30
576690101	MATERION CORP COMMON STOCK							
	12,970.000	Local	36.280910	470,563.40	71.360000	925,539.20	454,975.80	0.13
		Base	36.280910	470,563.40	71.360000	925,539.20	454,975.80	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	16,887.000	Local	14.441923	243,880.75	10.910000	184,237.17	-59,643.58	0.03
		Base	14.441923	243,880.75	10.910000	184,237.17	-59,643.58	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
57686G105	MATSON INC COMMON STOCK								
			27,659.000	27.715986	766,596.45	67.120000	1,856,472.08	1,089,875.63	0.26
		Base		27.715986	766,596.45	67.120000	1,856,472.08	1,089,875.63	0.26
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
			20,196.000	39.070483	789,067.47	34.600000	698,781.60	-90,285.87	0.10
		Base		39.070483	789,067.47	34.600000	698,781.60	-90,285.87	0.10
57776J100	MAXLINEAR INC COMMON STOCK								
			43,766.000	26.538022	1,161,463.07	48.230000	2,110,834.18	949,371.11	0.29
		Base		26.538022	1,161,463.07	48.230000	2,110,834.18	949,371.11	0.29
58470H101	MEDIFAST INC COMMON STOCK USD.001								
			7,491.000	53.827014	403,218.16	285.510000	2,138,755.41	1,735,537.25	0.30
		Base		53.827014	403,218.16	285.510000	2,138,755.41	1,735,537.25	0.30
58502B106	MEDNAX INC COMMON STOCK USD.01								
			54,948.000	24.648200	1,354,369.28	29.120000	1,600,085.76	245,716.48	0.22
		Base		24.648200	1,354,369.28	29.120000	1,600,085.76	245,716.48	0.22
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
			25,271.000	12.959739	327,505.57	11.630000	293,901.73	-33,603.84	0.04
		Base		12.959739	327,505.57	11.630000	293,901.73	-33,603.84	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0								
			25,868.000	13.349403	345,322.35	43.640000	1,128,879.52	783,557.17	0.16
		Base		13.349403	345,322.35	43.640000	1,128,879.52	783,557.17	0.16
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
			27,626.000	17.373106	479,949.43	20.500000	566,333.00	86,383.57	0.08
		Base		17.373106	479,949.43	20.500000	566,333.00	86,383.57	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
			31,428.000	24.074881	756,625.37	70.090000	2,202,788.52	1,446,163.15	0.31
		Base		24.074881	756,625.37	70.090000	2,202,788.52	1,446,163.15	0.31
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
			24,114.000	39.543680	953,556.31	108.580000	2,618,298.12	1,664,741.81	0.37
		Base		39.543680	953,556.31	108.580000	2,618,298.12	1,664,741.81	0.37

& 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
59001K100	MERITOR INC COMMON STOCK USD1.0							
	46,255.000	Local	24.280942	1,123,114.99	24.330000	1,125,384.15	2,269.16	0.16
		Base	24.280942	1,123,114.99	24.330000	1,125,384.15	2,269.16	0.16
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,129.000	Local	238.506651	746,287.31	294.510000	921,521.79	175,234.48	0.13
		Base	238.506651	746,287.31	294.510000	921,521.79	175,234.48	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	20,353.000	Local	25.316205	515,260.73	49.700000	1,011,544.10	496,283.37	0.14
		Base	25.316205	515,260.73	49.700000	1,011,544.10	496,283.37	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	24,501.000	Local	20.183877	494,525.17	47.830000	1,171,882.83	677,357.66	0.16
		Base	20.183877	494,525.17	47.830000	1,171,882.83	677,357.66	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	4,959.000	Local	136.320175	676,011.75	626.010000	3,104,383.59	2,428,371.84	0.43
		Base	136.320175	676,011.75	626.010000	3,104,383.59	2,428,371.84	0.43
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	7,773.000	Local	51.049521	396,807.93	170.000000	1,321,410.00	924,602.07	0.18
		Base	51.049521	396,807.93	170.000000	1,321,410.00	924,602.07	0.18
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,270.000	Local	20.169282	166,799.96	63.850000	528,039.50	361,239.54	0.07
		Base	20.169282	166,799.96	63.850000	528,039.50	361,239.54	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	21,341.000	Local	45.852893	978,546.59	58.000000	1,237,778.00	259,231.41	0.17
		Base	45.852893	978,546.59	58.000000	1,237,778.00	259,231.41	0.17
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	18,652.000	Local	50.871660	948,858.21	77.870000	1,452,431.24	503,573.03	0.20
		Base	50.871660	948,858.21	77.870000	1,452,431.24	503,573.03	0.20
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	12,144.000	Local	28.865191	350,538.88	22.240000	270,082.56	-80,456.32	0.04
		Base	28.865191	350,538.88	22.240000	270,082.56	-80,456.32	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
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	10,719.000	Local	19.591980	210,006.43	30.070000	322,320.33	112,313.90	0.04
		Base	19.591980	210,006.43	30.070000	322,320.33	112,313.90	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	36,423.000	Local	23.555043	857,945.34	43.400000	1,580,758.20	722,812.86	0.22
		Base	23.555043	857,945.34	43.400000	1,580,758.20	722,812.86	0.22
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	43,365.000	Local	22.234500	964,199.09	37.180000	1,612,310.70	648,111.61	0.23
		Base	22.234500	964,199.09	37.180000	1,612,310.70	648,111.61	0.23
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	23,008.000	Local	13.935490	320,627.75	21.180000	487,309.44	166,681.69	0.07
		Base	13.935490	320,627.75	21.180000	487,309.44	166,681.69	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	49,179.000	Local	20.441852	1,005,309.83	31.630000	1,555,531.77	550,221.94	0.22
		Base	20.441852	1,005,309.83	31.630000	1,555,531.77	550,221.94	0.22
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	27,703.000	Local	25.443629	704,864.86	34.850000	965,449.55	260,584.69	0.13
		Base	25.443629	704,864.86	34.850000	965,449.55	260,584.69	0.13
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	54,551.000	Local	16.576573	904,268.62	22.020000	1,201,213.02	296,944.40	0.17
		Base	16.576573	904,268.62	22.020000	1,201,213.02	296,944.40	0.17
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	19,606.000	Local	30.894418	605,715.95	35.460000	695,228.76	89,512.81	0.10
		Base	30.894418	605,715.95	35.460000	695,228.76	89,512.81	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	14,865.000	Local	21.085296	313,432.93	45.380000	674,573.70	361,140.77	0.09
		Base	21.085296	313,432.93	45.380000	674,573.70	361,140.77	0.09
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,344.000	Local	90.746770	303,457.20	96.480000	322,629.12	19,171.92	0.05
		Base	90.746770	303,457.20	96.480000	322,629.12	19,171.92	0.05

& 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
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	21,717.000	Local	22.802127	495,193.80	26.700000	579,843.90	84,650.10	0.08
		Base	22.802127	495,193.80	26.700000	579,843.90	84,650.10	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
	10,746.000	Local	35.903782	385,822.04	50.270000	540,201.42	154,379.38	0.08
		Base	35.903782	385,822.04	50.270000	540,201.42	154,379.38	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	75,152.000	Local	19.844005	1,491,316.65	46.100000	3,464,507.20	1,973,190.55	0.48
		Base	19.844005	1,491,316.65	46.100000	3,464,507.20	1,973,190.55	0.48
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	19,425.000	Local	22.000812	427,365.77	34.250000	665,306.25	237,940.48	0.09
		Base	22.000812	427,365.77	34.250000	665,306.25	237,940.48	0.09
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	242,236.000	Local	5.341488	1,293,900.79	4.370000	1,058,571.32	-235,329.47	0.15
		Base	5.341488	1,293,900.79	4.370000	1,058,571.32	-235,329.47	0.15
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	14,798.000	Local	43.589949	645,044.06	58.950000	872,342.10	227,298.04	0.12
		Base	43.589949	645,044.06	58.950000	872,342.10	227,298.04	0.12
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	35,455.000	Local	26.148926	927,110.17	16.220000	575,080.10	-352,030.07	0.08
		Base	26.148926	927,110.17	16.220000	575,080.10	-352,030.07	0.08
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	29,460.000	Local	14.384773	423,775.42	16.450000	484,617.00	60,841.58	0.07
		Base	14.384773	423,775.42	16.450000	484,617.00	60,841.58	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	81,095.000	Local	12.063354	978,277.71	13.310000	1,079,374.45	101,096.74	0.15
		Base	12.063354	978,277.71	13.310000	1,079,374.45	101,096.74	0.15
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	19,569.000	Local	52.357859	1,024,590.94	52.290000	1,023,263.01	-1,327.93	0.14
		Base	52.357859	1,024,590.94	52.290000	1,023,263.01	-1,327.93	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
67011P100	NOW INC COMMON STOCK USD.01							
	70,854.000	Local	8.719100	617,783.12	9.870000	699,328.98	81,545.86	0.10
		Base	8.719100	617,783.12	9.870000	699,328.98	81,545.86	0.10
67098H104	O I GLASS INC COMMON STOCK							
	100,634.000	Local	16.395200	1,649,914.56	14.790000	1,488,376.86	-161,537.70	0.21
		Base	16.395200	1,649,914.56	14.790000	1,488,376.86	-161,537.70	0.21
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	32,894.000	Local	15.814131	520,190.01	23.100000	759,851.40	239,661.39	0.11
		Base	15.814131	520,190.01	23.100000	759,851.40	239,661.39	0.11
671044105	OSI SYSTEMS INC COMMON STOCK							
	10,687.000	Local	57.187365	611,161.37	100.050000	1,069,234.35	458,072.98	0.15
		Base	57.187365	611,161.37	100.050000	1,069,234.35	458,072.98	0.15
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24							
	1,308.000	Local	23.969992	31,352.75	18.700000	24,459.60	-6,893.15	0.00
		Base	23.969992	31,352.75	18.700000	24,459.60	-6,893.15	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	63,570.000	Local	12.478866	793,281.49	13.260000	842,938.20	49,656.71	0.12
		Base	12.478866	793,281.49	13.260000	842,938.20	49,656.71	0.12
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	30,782.000	Local	51.652396	1,589,964.04	28.980000	892,062.36	-697,901.68	0.12
		Base	51.652396	1,589,964.04	28.980000	892,062.36	-697,901.68	0.12
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	39,100.000	Local	20.133090	787,203.83	5.660000	221,306.00	-565,897.83	0.03
		Base	20.133090	787,203.83	5.660000	221,306.00	-565,897.83	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	105,560.000	Local	13.655287	1,441,452.13	16.090000	1,698,460.40	257,008.27	0.24
		Base	13.655287	1,441,452.13	16.090000	1,698,460.40	257,008.27	0.24
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	5,781.000	Local	20.063795	115,988.80	30.120000	174,123.72	58,134.92	0.02
		Base	20.063795	115,988.80	30.120000	174,123.72	58,134.92	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
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,522.000	35.916647	988,497.97	146.500000	4,031,973.00	3,043,475.03	0.56
		Base		35.916647	988,497.97	146.500000	4,031,973.00	3,043,475.03	0.56
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	21,546.000	13.682381	294,800.59	24.670000	531,539.82	236,739.23	0.07
		Base		13.682381	294,800.59	24.670000	531,539.82	236,739.23	0.07
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	31,295.000	18.901459	591,521.15	70.080000	2,193,153.60	1,601,632.45	0.31
		Base		18.901459	591,521.15	70.080000	2,193,153.60	1,601,632.45	0.31
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	45,906.000	11.881802	545,446.00	11.790000	541,231.74	-4,214.26	0.08
		Base		11.881802	545,446.00	11.790000	541,231.74	-4,214.26	0.08
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	31,867.000	16.855200	537,124.66	15.340000	488,839.78	-48,284.88	0.07
		Base		16.855200	537,124.66	15.340000	488,839.78	-48,284.88	0.07
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	12,467.000	38.717964	482,696.86	39.740000	495,438.58	12,741.72	0.07
		Base		38.717964	482,696.86	39.740000	495,438.58	12,741.72	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	47,890.000	14.780108	707,819.35	46.250000	2,214,912.50	1,507,093.15	0.31
		Base		14.780108	707,819.35	46.250000	2,214,912.50	1,507,093.15	0.31
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	10,768.000	48.864016	526,167.72	86.930000	936,062.24	409,894.52	0.13
		Base		48.864016	526,167.72	86.930000	936,062.24	409,894.52	0.13
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	61,271.000	5.907500	361,958.43	9.170000	561,855.07	199,896.64	0.08
		Base		5.907500	361,958.43	9.170000	561,855.07	199,896.64	0.08
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,009.000	50.368665	353,033.97	47.560000	333,348.04	-19,685.93	0.05
		Base		50.368665	353,033.97	47.560000	333,348.04	-19,685.93	0.05

& 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
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	63,279.000	Local	40.704719	2,575,753.93	39.550000	2,502,684.45	-73,069.48	0.35
		Base	40.704719	2,575,753.93	39.550000	2,502,684.45	-73,069.48	0.35
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	18,879.000	Local	17.015948	321,244.08	18.710000	353,226.09	31,982.01	0.05
		Base	17.015948	321,244.08	18.710000	353,226.09	31,982.01	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	38,066.000	Local	10.963056	417,319.70	22.580000	859,530.28	442,210.58	0.12
		Base	10.963056	417,319.70	22.580000	859,530.28	442,210.58	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	29,187.000	Local	30.825240	899,696.28	38.790000	1,132,163.73	232,467.45	0.16
		Base	30.825240	899,696.28	38.790000	1,132,163.73	232,467.45	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	60,277.000	Local	31.309025	1,887,214.07	37.980000	2,289,320.46	402,106.39	0.32
		Base	31.309025	1,887,214.07	37.980000	2,289,320.46	402,106.39	0.32
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	28,052.000	Local	37.997622	1,065,909.30	58.950000	1,653,665.40	587,756.10	0.23
		Base	37.997622	1,065,909.30	58.950000	1,653,665.40	587,756.10	0.23
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	13,837.000	Local	87.456186	1,210,131.25	81.430000	1,126,746.91	-83,384.34	0.16
		Base	87.456186	1,210,131.25	81.430000	1,126,746.91	-83,384.34	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	28,382.000	Local	18.186267	516,162.62	16.380000	464,897.16	-51,265.46	0.06
		Base	18.186267	516,162.62	16.380000	464,897.16	-51,265.46	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	11,950.000	Local	23.384845	279,448.90	14.900000	178,055.00	-101,393.90	0.02
		Base	23.384845	279,448.90	14.900000	178,055.00	-101,393.90	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	9,055.000	Local	84.285009	763,200.76	113.910000	1,031,455.05	268,254.29	0.14
		Base	84.285009	763,200.76	113.910000	1,031,455.05	268,254.29	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
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	14,241.000	41.853008	596,028.69	82.630000	1,176,733.83	580,705.14	0.16
		Base		41.853008	596,028.69	82.630000	1,176,733.83	580,705.14	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	119,674.000	4.229600	506,173.15	8.020000	959,785.48	453,612.33	0.13
		Base		4.229600	506,173.15	8.020000	959,785.48	453,612.33	0.13
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,757.000	60.737536	592,616.14	18.490000	180,406.93	-412,209.21	0.03
		Base		60.737536	592,616.14	18.490000	180,406.93	-412,209.21	0.03
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001								
		Local	16,234.000	7.244649	117,609.63	34.220000	555,527.48	437,917.85	0.08
		Base		7.244649	117,609.63	34.220000	555,527.48	437,917.85	0.08
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	62,384.000	17.556054	1,095,216.87	19.720000	1,230,212.48	134,995.61	0.17
		Base		17.556054	1,095,216.87	19.720000	1,230,212.48	134,995.61	0.17
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	44,925.000	8.171996	367,126.92	11.860000	532,810.50	165,683.58	0.07
		Base		8.171996	367,126.92	11.860000	532,810.50	165,683.58	0.07
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	21,060.000	18.591965	391,546.78	94.290000	1,985,747.40	1,594,200.62	0.28
		Base		18.591965	391,546.78	94.290000	1,985,747.40	1,594,200.62	0.28
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	12,913.000	16.543488	213,626.06	31.390000	405,339.07	191,713.01	0.06
		Base		16.543488	213,626.06	31.390000	405,339.07	191,713.01	0.06
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	12,961.000	29.786902	386,068.04	23.670000	306,786.87	-79,281.17	0.04
		Base		29.786902	386,068.04	23.670000	306,786.87	-79,281.17	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	40,424.000	10.119322	409,063.47	13.370000	540,468.88	131,405.41	0.08
		Base		10.119322	409,063.47	13.370000	540,468.88	131,405.41	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
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	9,198.000	48.329251	444,532.45	122.690000	1,128,502.62	683,970.17	0.16
		Base		48.329251	444,532.45	122.690000	1,128,502.62	683,970.17	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	111,838.000	5.883235	657,969.29	8.000000	894,704.00	236,734.71	0.12
		Base		5.883235	657,969.29	8.000000	894,704.00	236,734.71	0.12
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	24,258.000	22.691523	550,450.97	31.190000	756,607.02	206,156.05	0.11
		Base		22.691523	550,450.97	31.190000	756,607.02	206,156.05	0.11
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	18,226.000	39.897361	727,169.31	90.320000	1,646,172.32	919,003.01	0.23
		Base		39.897361	727,169.31	90.320000	1,646,172.32	919,003.01	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,657.000	35.785070	202,436.14	29.090000	164,562.13	-37,874.01	0.02
		Base		35.785070	202,436.14	29.090000	164,562.13	-37,874.01	0.02
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	38,654.000	26.731218	1,033,268.49	96.990000	3,749,051.46	2,715,782.97	0.52
		Base		26.731218	1,033,268.49	96.990000	3,749,051.46	2,715,782.97	0.52
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	8,646.000	60.806011	525,728.77	58.980000	509,941.08	-15,787.69	0.07
		Base		60.806011	525,728.77	58.980000	509,941.08	-15,787.69	0.07
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	31,807.000	52.413100	1,667,103.47	52.550000	1,671,457.85	4,354.38	0.23
		Base		52.413100	1,667,103.47	52.550000	1,671,457.85	4,354.38	0.23
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	14,893.000	68.181900	1,015,433.04	89.740000	1,336,497.82	321,064.78	0.19
		Base		68.181900	1,015,433.04	89.740000	1,336,497.82	321,064.78	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	34,383.000	35.870985	1,233,352.09	20.280000	697,287.24	-536,064.85	0.10
		Base		35.870985	1,233,352.09	20.280000	697,287.24	-536,064.85	0.10

& 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
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	28,042.000	27.544654	772,407.19	45.590000	1,278,434.78	506,027.59	0.18
		Base		27.544654	772,407.19	45.590000	1,278,434.78	506,027.59	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	52,349.000	14.534814	760,882.99	7.550000	395,234.95	-365,648.04	0.06
		Base		14.534814	760,882.99	7.550000	395,234.95	-365,648.04	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,644.000	81.681674	1,441,191.45	78.190000	1,379,584.36	-61,607.09	0.19
		Base		81.681674	1,441,191.45	78.190000	1,379,584.36	-61,607.09	0.19
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,422.000	15.460498	717,707.25	21.600000	1,002,715.20	285,007.95	0.14
		Base		15.460498	717,707.25	21.600000	1,002,715.20	285,007.95	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	8,413.000	76.867289	646,684.50	251.740000	2,117,888.62	1,471,204.12	0.30
		Base		76.867289	646,684.50	251.740000	2,117,888.62	1,471,204.12	0.30
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	21,410.000	16.241011	347,720.05	24.840000	531,824.40	184,104.35	0.07
		Base		16.241011	347,720.05	24.840000	531,824.40	184,104.35	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	31,437.000	9.304397	292,502.34	18.340000	576,554.58	284,052.24	0.08
		Base		9.304397	292,502.34	18.340000	576,554.58	284,052.24	0.08
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,935.000	40.164902	760,522.42	108.380000	2,052,175.30	1,291,652.88	0.29
		Base		40.164902	760,522.42	108.380000	2,052,175.30	1,291,652.88	0.29
749660106	RPC INC COMMON STOCK USD.1								
		Local	37,189.000	4.942597	183,810.24	4.200000	156,193.80	-27,616.44	0.02
		Base		4.942597	183,810.24	4.200000	156,193.80	-27,616.44	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
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	664.080000	5,155,917.12	4,866,391.23	0.72
		Base	37.290815	289,525.89	664.080000	5,155,917.12	4,866,391.23	0.72
74971D101	RPT REALTY REIT USD.01							
	51,725.000	Local	12.180425	630,032.47	12.740000	658,976.50	28,944.03	0.09
		Base	12.180425	630,032.47	12.740000	658,976.50	28,944.03	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	27,875.000	Local	18.207404	507,531.40	36.740000	1,024,127.50	516,596.10	0.14
		Base	18.207404	507,531.40	36.740000	1,024,127.50	516,596.10	0.14
750917106	RAMBUS INC COMMON STOCK USD.001							
	71,697.000	Local	11.619754	833,101.52	23.660000	1,696,351.02	863,249.50	0.24
		Base	11.619754	833,101.52	23.660000	1,696,351.02	863,249.50	0.24
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	165,533.000	Local	4.386239	726,067.28	15.230000	2,521,067.59	1,795,000.31	0.35
		Base	4.386239	726,067.28	15.230000	2,521,067.59	1,795,000.31	0.35
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	22,894.000	Local	22.392148	512,645.84	58.250000	1,333,575.50	820,929.66	0.19
		Base	22.392148	512,645.84	58.250000	1,333,575.50	820,929.66	0.19
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	40,529.000	Local	14.025163	568,425.82	6.970000	282,487.13	-285,938.69	0.04
		Base	14.025163	568,425.82	6.970000	282,487.13	-285,938.69	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	12,039.000	Local	31.089904	374,291.36	34.300000	412,937.70	38,646.34	0.06
		Base	31.089904	374,291.36	34.300000	412,937.70	38,646.34	0.06
75574U101	READY CAPITAL CORP REIT USD.0001							
	38,833.000	Local	13.792530	535,605.33	15.120000	587,154.96	51,549.63	0.08
		Base	13.792530	535,605.33	15.120000	587,154.96	51,549.63	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	74,278.000	Local	6.701965	497,808.52	17.720000	1,316,206.16	818,397.64	0.18
		Base	6.701965	497,808.52	17.720000	1,316,206.16	818,397.64	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
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	9,994.000	Local	32.287179	322,678.07	26.230000	262,142.62	-60,535.45	0.04
		Base	32.287179	322,678.07	26.230000	262,142.62	-60,535.45	0.04
758075402	REDWOOD TRUST INC REIT USD.01							
	72,079.000	Local	11.536264	831,522.37	11.870000	855,577.73	24,055.36	0.12
		Base	11.536264	831,522.37	11.870000	855,577.73	24,055.36	0.12
758932107	REGIS CORP COMMON STOCK USD.05							
	15,510.000	Local	14.574133	226,044.80	7.970000	123,614.70	-102,430.10	0.02
		Base	14.574133	226,044.80	7.970000	123,614.70	-102,430.10	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	22,214.000	Local	60.959796	1,354,160.91	32.320000	717,956.48	-636,204.43	0.10
		Base	60.959796	1,354,160.91	32.320000	717,956.48	-636,204.43	0.10
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	35,973.000	Local	31.832422	1,145,107.70	35.180000	1,265,530.14	120,422.44	0.18
		Base	31.832422	1,145,107.70	35.180000	1,265,530.14	120,422.44	0.18
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,379.000	Local	22.002509	668,414.22	61.250000	1,860,713.75	1,192,299.53	0.26
		Base	22.002509	668,414.22	61.250000	1,860,713.75	1,192,299.53	0.26
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	38,031.000	Local	20.952168	796,831.89	57.220000	2,176,133.82	1,379,301.93	0.30
		Base	20.952168	796,831.89	57.220000	2,176,133.82	1,379,301.93	0.30
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	91,672.000	Local	12.922287	1,184,611.92	29.500000	2,704,324.00	1,519,712.08	0.38
		Base	12.922287	1,184,611.92	29.500000	2,704,324.00	1,519,712.08	0.38
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	19,662.000	Local	11.865033	233,290.28	15.490000	304,564.38	71,274.10	0.04
		Base	11.865033	233,290.28	15.490000	304,564.38	71,274.10	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	75,737.000	Local	15.424364	1,168,195.03	17.670000	1,338,272.79	170,077.76	0.19
		Base	15.424364	1,168,195.03	17.670000	1,338,272.79	170,077.76	0.19

& 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
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	136,962.000	7.147300	978,908.50	12.610000	1,727,090.82	748,182.32	0.24
		Base		7.147300	978,908.50	12.610000	1,727,090.82	748,182.32	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	3,345.000	58.388413	195,309.24	82.000000	274,290.00	78,980.76	0.04
		Base		58.388413	195,309.24	82.000000	274,290.00	78,980.76	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	11,907.000	65.240935	776,823.81	190.600000	2,269,474.20	1,492,650.39	0.32
		Base		65.240935	776,823.81	190.600000	2,269,474.20	1,492,650.39	0.32
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,368.000	9.118852	185,732.78	19.970000	406,748.96	221,016.18	0.06
		Base		9.118852	185,732.78	19.970000	406,748.96	221,016.18	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,099.000	25.915721	650,458.68	29.450000	739,165.55	88,706.87	0.10
		Base		25.915721	650,458.68	29.450000	739,165.55	88,706.87	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	69,841.000	9.389650	655,782.56	18.700000	1,306,026.70	650,244.14	0.18
		Base		9.389650	655,782.56	18.700000	1,306,026.70	650,244.14	0.18
784635104	SPX CORP COMMON STOCK USD.01								
		Local	28,920.000	18.900162	546,592.69	66.660000	1,927,807.20	1,381,214.51	0.27
		Base		18.900162	546,592.69	66.660000	1,927,807.20	1,381,214.51	0.27
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	22,893.000	39.715234	909,200.86	108.950000	2,494,192.35	1,584,991.49	0.35
		Base		39.715234	909,200.86	108.950000	2,494,192.35	1,584,991.49	0.35
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	26,903.000	33.088958	890,192.23	82.150000	2,210,081.45	1,319,889.22	0.31
		Base		33.088958	890,192.23	82.150000	2,210,081.45	1,319,889.22	0.31
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	1,196.000	379.975142	454,450.27	549.960000	657,752.16	203,301.89	0.09
		Base		379.975142	454,450.27	549.960000	657,752.16	203,301.89	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
78645L100	SAFEHOLD INC REIT USD.01								
		Local	9,153.000	44.445644	406,810.98	90.320000	826,698.96	419,887.98	0.12
		Base		44.445644	406,810.98	90.320000	826,698.96	419,887.98	0.12
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,090.000	57.892666	526,244.33	76.620000	696,475.80	170,231.47	0.10
		Base		57.892666	526,244.33	76.620000	696,475.80	170,231.47	0.10
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	16,788.000	46.665059	783,413.01	226.000000	3,794,088.00	3,010,674.99	0.53
		Base		46.665059	783,413.01	226.000000	3,794,088.00	3,010,674.99	0.53
790148100	ST JOE CO/THE COMMON STOCK								
		Local	19,884.000	19.555366	388,838.89	45.270000	900,148.68	511,309.79	0.13
		Base		19.555366	388,838.89	45.270000	900,148.68	511,309.79	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	71,951.000	8.343452	600,319.75	18.920000	1,361,312.92	760,993.17	0.19
		Base		8.343452	600,319.75	18.920000	1,361,312.92	760,993.17	0.19
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,658.000	75.003613	424,370.44	92.360000	522,572.88	98,202.44	0.07
		Base		75.003613	424,370.44	92.360000	522,572.88	98,202.44	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	41,484.000	19.702137	817,323.45	38.420000	1,593,815.28	776,491.83	0.22
		Base		19.702137	817,323.45	38.420000	1,593,815.28	776,491.83	0.22
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,239.000	41.186083	339,332.14	45.600000	375,698.40	36,366.26	0.05
		Base		41.186083	339,332.14	45.600000	375,698.40	36,366.26	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	16,304.000	32.949497	537,208.60	27.590000	449,827.36	-87,381.24	0.06
		Base		32.949497	537,208.60	27.590000	449,827.36	-87,381.24	0.06
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,160.000	31.660225	606,609.92	33.610000	643,967.60	37,357.68	0.09
		Base		31.660225	606,609.92	33.610000	643,967.60	37,357.68	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
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,007.000	31.685543	633,932.65	39.330000	786,875.31	152,942.66	0.11
		Base		31.685543	633,932.65	39.330000	786,875.31	152,942.66	0.11
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	36,745.000	14.447221	530,863.13	19.080000	701,094.60	170,231.47	0.10
		Base		14.447221	530,863.13	19.080000	701,094.60	170,231.47	0.10
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	35,197.000	25.619472	901,728.57	30.390000	1,069,636.83	167,908.26	0.15
		Base		25.619472	901,728.57	30.390000	1,069,636.83	167,908.26	0.15
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	68,792.000	14.680426	1,009,895.86	39.450000	2,713,844.40	1,703,948.54	0.38
		Base		14.680426	1,009,895.86	39.450000	2,713,844.40	1,703,948.54	0.38
816307300	SELECTQUOTE INC COMMON STOCK USD.01								
		Local	28,114.000	19.902500	559,538.89	17.800000	500,429.20	-59,109.69	0.07
		Base		19.902500	559,538.89	17.800000	500,429.20	-59,109.69	0.07
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,259.000	29.241897	124,541.24	54.740000	233,137.66	108,596.42	0.03
		Base		29.241897	124,541.24	54.740000	233,137.66	108,596.42	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	105,039.000	12.704300	1,334,446.97	11.130000	1,169,084.07	-165,362.90	0.16
		Base		12.704300	1,334,446.97	11.130000	1,169,084.07	-165,362.90	0.16
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	30,024.000	25.041837	751,856.10	71.080000	2,134,105.92	1,382,249.82	0.30
		Base		25.041837	751,856.10	71.080000	2,134,105.92	1,382,249.82	0.30
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	23,176.000	51.237680	1,187,484.47	100.540000	2,330,115.04	1,142,630.57	0.33
		Base		51.237680	1,187,484.47	100.540000	2,330,115.04	1,142,630.57	0.33
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	31,834.000	38.759351	1,233,865.18	52.790000	1,680,516.86	446,651.68	0.23
		Base		38.759351	1,233,865.18	52.790000	1,680,516.86	446,651.68	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
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,012.000	14.413602	158,722.59	33.700000	371,104.40	212,381.81	0.05
		Base		14.413602	158,722.59	33.700000	371,104.40	212,381.81	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,212.000	44.549232	633,133.69	108.490000	1,541,859.88	908,726.19	0.22
		Base		44.549232	633,133.69	108.490000	1,541,859.88	908,726.19	0.22
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	69,026.000	22.067685	1,523,244.04	27.220000	1,878,887.72	355,643.68	0.26
		Base		22.067685	1,523,244.04	27.220000	1,878,887.72	355,643.68	0.26
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	53,689.000	31.208300	1,675,542.42	37.480000	2,012,263.72	336,721.30	0.28
		Base		31.208300	1,675,542.42	37.480000	2,012,263.72	336,721.30	0.28
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	9,744.000	61.537777	599,624.10	47.190000	459,819.36	-139,804.74	0.06
		Base		61.537777	599,624.10	47.190000	459,819.36	-139,804.74	0.06
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	107,660.000	7.955113	856,447.48	15.860000	1,707,487.60	851,040.12	0.24
		Base		7.955113	856,447.48	15.860000	1,707,487.60	851,040.12	0.24
830879102	SKYWEST INC COMMON STOCK								
		Local	32,084.000	20.735373	665,273.72	40.490000	1,299,081.16	633,807.44	0.18
		Base		20.735373	665,273.72	40.490000	1,299,081.16	633,807.44	0.18
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	15,600.000	23.518801	366,893.29	99.210000	1,547,676.00	1,180,782.71	0.22
		Base		23.518801	366,893.29	99.210000	1,547,676.00	1,180,782.71	0.22
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	14,878.000	17.590286	261,708.27	54.550000	811,594.90	549,886.63	0.11
		Base		17.590286	261,708.27	54.550000	811,594.90	549,886.63	0.11
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	71,697.000	27.166913	1,947,786.16	25.170000	1,804,613.49	-143,172.67	0.25
		Base		27.166913	1,947,786.16	25.170000	1,804,613.49	-143,172.67	0.25

& 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
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,774.000	27.975773	553,192.93	36.040000	712,654.96	159,462.03	0.10
		Base		27.975773	553,192.93	36.040000	712,654.96	159,462.03	0.10
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	414,179.000	2.267766	939,261.25	4.710000	1,950,783.09	1,011,521.84	0.27
		Base		2.267766	939,261.25	4.710000	1,950,783.09	1,011,521.84	0.27
847215100	SPARTANNASH CO COMMON STOCK								
		Local	23,095.000	19.909065	459,799.86	19.450000	449,197.75	-10,602.11	0.06
		Base		19.909065	459,799.86	19.450000	449,197.75	-10,602.11	0.06
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	102,934.000	7.754137	798,164.33	3.220000	331,447.48	-466,716.85	0.05
		Base		7.754137	798,164.33	3.220000	331,447.48	-466,716.85	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	11,354.000	13.982202	158,753.92	8.240000	93,556.96	-65,196.96	0.01
		Base		13.982202	158,753.92	8.240000	93,556.96	-65,196.96	0.01
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,675.000	81.049351	946,251.17	326.760000	3,814,923.00	2,868,671.83	0.53
		Base		81.049351	946,251.17	326.760000	3,814,923.00	2,868,671.83	0.53
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	12,717.000	27.153583	345,312.12	41.760000	531,061.92	185,749.80	0.07
		Base		27.153583	345,312.12	41.760000	531,061.92	185,749.80	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	7,813.000	47.641175	372,220.50	92.000000	718,796.00	346,575.50	0.10
		Base		47.641175	372,220.50	92.000000	718,796.00	346,575.50	0.10
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,611.000	59.536459	810,350.74	117.950000	1,605,417.45	795,066.71	0.22
		Base		59.536459	810,350.74	117.950000	1,605,417.45	795,066.71	0.22
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,086.000	26.019971	444,577.22	59.010000	1,008,244.86	563,667.64	0.14
		Base		26.019971	444,577.22	59.010000	1,008,244.86	563,667.64	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
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	10,607.000	Local	32.541958	345,172.55	64.530000	684,469.71	339,297.16	0.10
		Base	32.541958	345,172.55	64.530000	684,469.71	339,297.16	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	11,206.000	Local	40.190028	450,369.45	74.360000	833,278.16	382,908.71	0.12
		Base	40.190028	450,369.45	74.360000	833,278.16	382,908.71	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	67,972.000	Local	12.149695	825,839.09	9.010000	612,427.72	-213,411.37	0.09
		Base	12.149695	825,839.09	9.010000	612,427.72	-213,411.37	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	52,880.000	Local	10.170033	537,791.32	7.730000	408,762.40	-129,028.92	0.06
		Base	10.170033	537,791.32	7.730000	408,762.40	-129,028.92	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	33,840.000	Local	19.676383	665,848.81	26.330000	891,007.20	225,158.39	0.12
		Base	19.676383	665,848.81	26.330000	891,007.20	225,158.39	0.12
868873100	SURMODICS INC COMMON STOCK USD.05							
	8,849.000	Local	22.155750	196,056.23	55.110000	487,668.39	291,612.16	0.07
		Base	22.155750	196,056.23	55.110000	487,668.39	291,612.16	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
	25,350.000	Local	22.262680	564,358.93	53.660000	1,360,281.00	795,922.07	0.19
		Base	22.262680	564,358.93	53.660000	1,360,281.00	795,922.07	0.19
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	63,527.000	Local	11.969836	760,407.79	13.990000	888,742.73	128,334.94	0.12
		Base	11.969836	760,407.79	13.990000	888,742.73	128,334.94	0.12
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	14,407.000	Local	48.136717	693,505.68	42.960000	618,924.72	-74,580.96	0.09
		Base	48.136717	693,505.68	42.960000	618,924.72	-74,580.96	0.09
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
	12,523.000	Local	37.948921	475,234.34	48.980000	613,376.54	138,142.20	0.09
		Base	37.948921	475,234.34	48.980000	613,376.54	138,142.20	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
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	20,308.000	18.783622	381,457.80	11.540000	234,354.32	-147,103.48	0.03
		Base		18.783622	381,457.80	11.540000	234,354.32	-147,103.48	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	64,172.000	14.148595	907,943.67	17.170000	1,101,833.24	193,889.57	0.15
		Base		14.148595	907,943.67	17.170000	1,101,833.24	193,889.57	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	19,688.000	24.072920	473,947.65	6.170000	121,474.96	-352,472.69	0.02
		Base		24.072920	473,947.65	6.170000	121,474.96	-352,472.69	0.02
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,067.000	21.010186	316,560.47	73.080000	1,101,096.36	784,535.89	0.15
		Base		21.010186	316,560.47	73.080000	1,101,096.36	784,535.89	0.15
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	11,871.000	49.524154	587,901.23	79.120000	939,233.52	351,332.29	0.13
		Base		49.524154	587,901.23	79.120000	939,233.52	351,332.29	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	79,612.000	24.386373	1,941,447.93	47.330000	3,768,035.96	1,826,588.03	0.53
		Base		24.386373	1,941,447.93	47.330000	3,768,035.96	1,826,588.03	0.53
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	79,793.000	11.117247	887,078.50	27.540000	2,197,499.22	1,310,420.72	0.31
		Base		11.117247	887,078.50	27.540000	2,197,499.22	1,310,420.72	0.31
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	24,465.000	14.403093	352,371.66	13.330000	326,118.45	-26,253.21	0.05
		Base		14.403093	352,371.66	13.330000	326,118.45	-26,253.21	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,390.000	16.317100	528,510.87	8.620000	279,201.80	-249,309.07	0.04
		Base		16.317100	528,510.87	8.620000	279,201.80	-249,309.07	0.04
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,203.000	15.958841	386,251.82	25.080000	607,011.24	220,759.42	0.08
		Base		15.958841	386,251.82	25.080000	607,011.24	220,759.42	0.08

& 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
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	7,705.000	Local	52.888884	407,508.85	76.750000	591,358.75	183,849.90	0.08
		Base	52.888884	407,508.85	76.750000	591,358.75	183,849.90	0.08
894650100	TREDEGAR CORP COMMON STOCK							
	16,502.000	Local	18.670603	308,102.29	13.070000	215,681.14	-92,421.15	0.03
		Base	18.670603	308,102.29	13.070000	215,681.14	-92,421.15	0.03
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	14,430.000	Local	38.325778	553,040.97	76.660000	1,106,203.80	553,162.83	0.15
		Base	38.325778	553,040.97	76.660000	1,106,203.80	553,162.83	0.15
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	38,880.000	Local	23.234715	903,365.71	19.050000	740,664.00	-162,701.71	0.10
		Base	23.234715	903,365.71	19.050000	740,664.00	-162,701.71	0.10
89785X101	TRUEBLUE INC COMMON STOCK							
	22,597.000	Local	17.830169	402,908.32	27.190000	614,412.43	211,504.11	0.09
		Base	17.830169	402,908.32	27.190000	614,412.43	211,504.11	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001							
	21,443.000	Local	78.721903	1,688,033.77	115.020000	2,466,373.86	778,340.09	0.34
		Base	78.721903	1,688,033.77	115.020000	2,466,373.86	778,340.09	0.34
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	12,289.000	Local	28.941527	355,662.42	33.630000	413,279.07	57,616.65	0.06
		Base	28.941527	355,662.42	33.630000	413,279.07	57,616.65	0.06
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	11,637.000	Local	27.354719	318,326.86	104.500000	1,216,066.50	897,739.64	0.17
		Base	27.354719	318,326.86	104.500000	1,216,066.50	897,739.64	0.17
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	31,652.000	Local	13.040865	412,769.47	20.890000	661,210.28	248,440.81	0.09
		Base	13.040865	412,769.47	20.890000	661,210.28	248,440.81	0.09
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
	174,438.000	Local	7.709600	1,344,847.21	6.410000	1,118,147.58	-226,699.63	0.16
		Base	7.709600	1,344,847.21	6.410000	1,118,147.58	-226,699.63	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
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	69.810000	1,326,180.57	804,074.50	0.19
		Base		27.483606	522,106.07	69.810000	1,326,180.57	804,074.50	0.19
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	39,408.000	19.715315	776,941.14	74.260000	2,926,438.08	2,149,496.94	0.41
		Base		19.715315	776,941.14	74.260000	2,926,438.08	2,149,496.94	0.41
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,352.000	63.234223	464,898.01	95.270000	700,425.04	235,527.03	0.10
		Base		63.234223	464,898.01	95.270000	700,425.04	235,527.03	0.10
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,278.000	40.503652	416,296.54	72.810000	748,341.18	332,044.64	0.10
		Base		40.503652	416,296.54	72.810000	748,341.18	332,044.64	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	8,253.000	60.252969	497,267.75	118.160000	975,174.48	477,906.73	0.14
		Base		60.252969	497,267.75	118.160000	975,174.48	477,906.73	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	47,414.000	25.253260	1,197,358.05	10.100000	478,881.40	-718,476.65	0.07
		Base		25.253260	1,197,358.05	10.100000	478,881.40	-718,476.65	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,913.000	22.773591	635,679.25	54.010000	1,507,581.13	871,901.88	0.21
		Base		22.773591	635,679.25	54.010000	1,507,581.13	871,901.88	0.21
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	9,510.000	26.497542	251,991.62	23.590000	224,340.90	-27,650.72	0.03
		Base		26.497542	251,991.62	23.590000	224,340.90	-27,650.72	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,707.000	94.618141	918,458.29	217.770000	2,113,893.39	1,195,435.10	0.30
		Base		94.618141	918,458.29	217.770000	2,113,893.39	1,195,435.10	0.30
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	42,712.000	16.012700	683,934.45	22.350000	954,613.20	270,678.75	0.13
		Base		16.012700	683,934.45	22.350000	954,613.20	270,678.75	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
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	55,285.000	Local	17.478303	966,287.99	28.810000	1,592,760.85	626,472.86	0.22
		Base	17.478303	966,287.99	28.810000	1,592,760.85	626,472.86	0.22
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	13,782.000	Local	26.469539	364,803.18	24.920000	343,447.44	-21,355.74	0.05
		Base	26.469539	364,803.18	24.920000	343,447.44	-21,355.74	0.05
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	13,223.000	Local	19.108005	252,665.15	4.380000	57,916.74	-194,748.41	0.01
		Base	19.108005	252,665.15	4.380000	57,916.74	-194,748.41	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	35,885.000	Local	18.765280	673,392.07	33.120000	1,188,511.20	515,119.13	0.17
		Base	18.765280	673,392.07	33.120000	1,188,511.20	515,119.13	0.17
913259107	UNITIL CORP COMMON STOCK							
	9,587.000	Local	54.409300	521,621.96	52.920000	507,344.04	-14,277.92	0.07
		Base	54.409300	521,621.96	52.920000	507,344.04	-14,277.92	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
	148,771.000	Local	8.494353	1,263,713.32	11.710000	1,742,108.41	478,395.09	0.24
		Base	8.494353	1,263,713.32	11.710000	1,742,108.41	478,395.09	0.24
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	15,628.000	Local	47.733164	745,973.89	52.160000	815,156.48	69,182.59	0.11
		Base	47.733164	745,973.89	52.160000	815,156.48	69,182.59	0.11
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	8,794.000	Local	32.674113	287,336.15	46.740000	411,031.56	123,695.41	0.06
		Base	32.674113	287,336.15	46.740000	411,031.56	123,695.41	0.06
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,165.000	Local	57.284103	467,724.70	59.750000	487,858.75	20,134.05	0.07
		Base	57.284103	467,724.70	59.750000	487,858.75	20,134.05	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	18,103.000	Local	17.784002	321,943.79	14.160000	256,338.48	-65,605.31	0.04
		Base	17.784002	321,943.79	14.160000	256,338.48	-65,605.31	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
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	19,230.000	18.952622	364,458.93	19.070000	366,716.10	2,257.17	0.05
		Base		18.952622	364,458.93	19.070000	366,716.10	2,257.17	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01								
		Local	20,082.000	43.710515	877,794.57	35.000000	702,870.00	-174,924.57	0.10
		Base		43.710515	877,794.57	35.000000	702,870.00	-174,924.57	0.10
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	35,425.000	17.629409	624,521.83	16.310000	577,781.75	-46,740.08	0.08
		Base		17.629409	624,521.83	16.310000	577,781.75	-46,740.08	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	24,481.000	132.271091	3,238,128.59	202.211400	4,950,337.28	1,712,208.69	0.69
		Base		132.271091	3,238,128.59	202.211400	4,950,337.28	1,712,208.69	0.69
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	25,045.000	27.452395	687,545.23	27.300000	683,728.50	-3,816.73	0.10
		Base		27.452395	687,545.23	27.300000	683,728.50	-3,816.73	0.10
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	81,560.000	10.920679	890,690.61	13.360000	1,089,641.60	198,950.99	0.15
		Base		10.920679	890,690.61	13.360000	1,089,641.60	198,950.99	0.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,980.000	28.939783	925,494.26	23.200000	741,936.00	-183,558.26	0.10
		Base		28.939783	925,494.26	23.200000	741,936.00	-183,558.26	0.10
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	14,127.000	13.616331	192,357.91	11.010000	155,538.27	-36,819.64	0.02
		Base		13.616331	192,357.91	11.010000	155,538.27	-36,819.64	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	31,524.000	22.914373	722,352.71	33.550000	1,057,630.20	335,277.49	0.15
		Base		22.914373	722,352.71	33.550000	1,057,630.20	335,277.49	0.15
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	7,797.000	33.933455	264,579.15	61.280000	477,800.16	213,221.01	0.07
		Base		33.933455	264,579.15	61.280000	477,800.16	213,221.01	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
92346J108	VERICEL CORP COMMON STOCK							
	29,546.000	Local	53.655830	1,585,315.15	52.940000	1,564,165.24	-21,149.91	0.22
		Base	53.655830	1,585,315.15	52.940000	1,564,165.24	-21,149.91	0.22
92552R406	VIAD CORP COMMON STOCK USD1.5							
	13,046.000	Local	26.795405	349,572.86	45.850000	598,159.10	248,586.24	0.08
		Base	26.795405	349,572.86	45.850000	598,159.10	248,586.24	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	145,706.000	Local	7.882982	1,148,597.72	16.690000	2,431,833.14	1,283,235.42	0.34
		Base	7.882982	1,148,597.72	16.690000	2,431,833.14	1,283,235.42	0.34
925815102	VICOR CORP COMMON STOCK USD.01							
	13,564.000	Local	26.911629	365,029.33	115.610000	1,568,134.04	1,203,104.71	0.22
		Base	26.911629	365,029.33	115.610000	1,568,134.04	1,203,104.71	0.22
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,583.000	Local	103.904999	476,196.61	276.130000	1,265,503.79	789,307.18	0.18
		Base	103.904999	476,196.61	276.130000	1,265,503.79	789,307.18	0.18
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	36,800.000	Local	17.041814	627,138.76	40.390000	1,486,352.00	859,213.24	0.21
		Base	17.041814	627,138.76	40.390000	1,486,352.00	859,213.24	0.21
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	150,592.000	Local	8.447974	1,272,197.29	14.260000	2,147,441.92	875,244.63	0.30
		Base	8.447974	1,272,197.29	14.260000	2,147,441.92	875,244.63	0.30
929236107	WD 40 CO COMMON STOCK USD.001							
	8,739.000	Local	88.755058	775,630.45	242.990000	2,123,489.61	1,347,859.16	0.30
		Base	88.755058	775,630.45	242.990000	2,123,489.61	1,347,859.16	0.30
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	30,291.000	Local	47.251619	1,431,298.80	43.780000	1,326,139.98	-105,158.82	0.19
		Base	47.251619	1,431,298.80	43.780000	1,326,139.98	-105,158.82	0.19
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	33,023.000	Local	12.896298	425,874.44	14.640000	483,456.72	57,582.28	0.07
		Base	12.896298	425,874.44	14.640000	483,456.72	57,582.28	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
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	18,816.000	27.927008	525,474.58	103.480000	1,947,079.68	1,421,605.10	0.27
		Base		27.927008	525,474.58	103.480000	1,947,079.68	1,421,605.10	0.27
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	32,762.000	18.165751	595,146.33	18.670000	611,666.54	16,520.21	0.09
		Base		18.165751	595,146.33	18.670000	611,666.54	16,520.21	0.09
939653101	WASHINGTON REIT REIT USD.01								
		Local	54,386.000	26.627706	1,448,174.44	24.290000	1,321,035.94	-127,138.50	0.18
		Base		26.627706	1,448,174.44	24.290000	1,321,035.94	-127,138.50	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	17,527.000	51.661451	905,470.26	150.760000	2,642,370.52	1,736,900.26	0.37
		Base		51.661451	905,470.26	150.760000	2,642,370.52	1,736,900.26	0.37
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	17,126.000	50.393414	863,037.61	55.550000	951,349.30	88,311.69	0.13
		Base		50.393414	863,037.61	55.550000	951,349.30	88,311.69	0.13
966084204	WHITESTONE REIT REIT USD.001								
		Local	25,447.000	11.979550	304,843.60	8.850000	225,205.95	-79,637.65	0.03
		Base		11.979550	304,843.60	8.850000	225,205.95	-79,637.65	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,400.000	23.764187	508,553.60	71.870000	1,538,018.00	1,029,464.40	0.21
		Base		23.764187	508,553.60	71.870000	1,538,018.00	1,029,464.40	0.21
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	71,499.000	7.350176	525,530.22	6.180000	441,863.82	-83,666.40	0.06
		Base		7.350176	525,530.22	6.180000	441,863.82	-83,666.40	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,768.000	21.290042	1,123,432.95	33.540000	1,769,838.72	646,405.77	0.25
		Base		21.290042	1,123,432.95	33.540000	1,769,838.72	646,405.77	0.25
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,504.000	70.928870	177,605.89	189.570000	474,683.28	297,077.39	0.07
		Base		70.928870	177,605.89	189.570000	474,683.28	297,077.39	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
98390M103	XPERI HOLDING CORP COMMON STOCK							
	66,915.000	Local	23.272941	1,557,308.85	20.770000	1,389,824.55	-167,484.30	0.19
		Base	23.272941	1,557,308.85	20.770000	1,389,824.55	-167,484.30	0.19
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	72,525.000	Local	19.527552	1,416,235.72	17.680000	1,282,242.00	-133,993.72	0.18
		Base	19.527552	1,416,235.72	17.680000	1,282,242.00	-133,993.72	0.18
98401F105	XENCOR INC COMMON STOCK USD.01							
	37,105.000	Local	40.844112	1,515,520.79	30.780000	1,142,091.90	-373,428.89	0.16
		Base	40.844112	1,515,520.79	30.780000	1,142,091.90	-373,428.89	0.16
989817101	ZUMIEZ INC COMMON STOCK							
	13,453.000	Local	24.988226	336,166.60	43.650000	587,223.45	251,056.85	0.08
		Base	24.988226	336,166.60	43.650000	587,223.45	251,056.85	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
	12,420.000	Local	22.808780	283,285.05	13.890000	172,513.80	-110,771.25	0.02
		Base	22.808780	283,285.05	13.890000	172,513.80	-110,771.25	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	48,064.000	Local	25.445700	1,223,022.12	47.810000	2,297,939.84	1,074,917.72	0.32
		Base	25.445700	1,223,022.12	47.810000	2,297,939.84	1,074,917.72	0.32
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	149,287.000	Local	7.568644	1,129,900.16	5.060000	755,392.22	-374,507.94	0.11
		Base	7.568644	1,129,900.16	5.060000	755,392.22	-374,507.94	0.11
G3323L100	FABRINET COMMON STOCK USD.01							
	23,505.000	Local	33.207417	780,540.34	94.520000	2,221,692.60	1,441,152.26	0.31
		Base	33.207417	780,540.34	94.520000	2,221,692.60	1,441,152.26	0.31
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	19,325.000	Local	33.633572	649,968.78	30.860000	596,369.50	-53,599.28	0.08
		Base	33.633572	649,968.78	30.860000	596,369.50	-53,599.28	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	17,894.000	Local	25.589752	457,903.02	51.570000	922,793.58	464,890.56	0.13
		Base	25.589752	457,903.02	51.570000	922,793.58	464,890.56	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
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	23,746.000	Local	35.777356	849,569.10	36.380000	863,879.48	14,310.38	0.12
		Base	35.777356	849,569.10	36.380000	863,879.48	14,310.38	0.12
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	4,157.000	Local	108.734215	452,008.13	87.510000	363,779.07	-88,229.06	0.05
		Base	108.734215	452,008.13	87.510000	363,779.07	-88,229.06	0.05
G6359F145	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26							
	1,686.000	Local	0.000000	0.00	6.500000	10,959.00	10,959.00	0.00
		Base	0.000000	0.00	6.500000	10,959.00	10,959.00	0.00
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	33,370.000	Local	16.163712	539,383.07	64.340000	2,147,025.80	1,607,642.73	0.30
		Base	16.163712	539,383.07	64.340000	2,147,025.80	1,607,642.73	0.30
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	48,399.000	Local	14.135536	684,145.81	9.800000	474,310.20	-209,835.61	0.07
		Base	14.135536	684,145.81	9.800000	474,310.20	-209,835.61	0.07
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	8,663.000	Local	28.479945	246,721.76	46.840000	405,774.92	159,053.16	0.06
		Base	28.479945	246,721.76	46.840000	405,774.92	159,053.16	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	24,692.000	Local	32.163811	794,188.82	54.360000	1,342,257.12	548,068.30	0.19
		Base	32.163811	794,188.82	54.360000	1,342,257.12	548,068.30	0.19
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	29,510.000	Local	17.720442	522,930.25	33.360000	984,453.60	461,523.35	0.14
		Base	17.720442	522,930.25	33.360000	984,453.60	461,523.35	0.14
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	17,281.000	Local	12.584528	217,473.22	12.100000	209,100.10	-8,373.12	0.03
		Base	12.584528	217,473.22	12.100000	209,100.10	-8,373.12	0.03
US DOLLAR Total								
	21,099,400.000	Local		453,912,716.60		708,074,317.68	254,161,601.08	98.83
		Base		453,912,716.60		708,074,317.68	254,161,601.08	98.83

& 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
EQUITY Total								
		21,099,400.000	Base	453,912,716.60		708,074,317.68	254,161,601.08	98.83

& 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
FUND Total									
		29,498,831.000	Base		462,316,399.53		716,477,948.40	254,161,548.87	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-674,422.270	1.000000	-674,422.27	1.000000	-674,422.27	0.00	0.03
		Base		1.000000	-674,422.27	1.000000	-674,422.27	0.00	0.03
US DOLLAR Total									
			-674,422.270		-674,422.27		-674,422.27	0.00	0.03
		Base			-674,422.27		-674,422.27	0.00	0.03
CASH Total									
			-674,422.270	Base	-674,422.27		-674,422.27	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.978472	4,998,923.61	99.978472	4,998,923.61	0.00	0.20
		Base		99.978472	4,998,923.61	99.978472	4,998,923.61	0.00	0.20
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			10,000,000.000	99.951833	9,995,183.33	99.951833	9,995,183.33	0.00	0.40
		Base		99.951833	9,995,183.33	99.951833	9,995,183.33	0.00	0.40
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.887736	9,988,773.61	99.757444	9,975,744.40	-13,029.21	0.40
		Base		99.887736	9,988,773.61	99.757444	9,975,744.40	-13,029.21	0.40
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			72,034,849.460	100.050014	72,070,876.67	100.050000	72,070,866.88	-9.79	2.90
		Base		100.050014	72,070,876.67	100.050000	72,070,866.88	-9.79	2.90
0347M2X19	ANGLESEA FDG PLC and ANG					0.100000	01 Oct 2021		
			10,000,000.000	99.983056	9,998,305.55	99.983056	9,998,305.55	0.00	0.40
		Base		99.983056	9,998,305.55	99.983056	9,998,305.55	0.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0347M2ZV1	ANGLESEA FDG PLC and ANG					0.120000	29 Dec 2021		
		Local	10,000,000.000	99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.40
		Base		99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.40
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
		Local	10,000,000.000	99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	0.40
		Base		99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	0.40
17177LX41	CIESCO LLC					0.170000	04 Oct 2021		
		Local	15,000,000.000	99.969778	14,995,466.67	99.969778	14,995,466.67	0.00	0.60
		Base		99.969778	14,995,466.67	99.969778	14,995,466.67	0.00	0.60
26244HWT6	DUKE ENERGY CORP					0.130000	27 Sep 2021		
		Local	10,000,000.000	99.979417	9,997,941.67	99.979417	9,997,941.67	0.00	0.40
		Base		99.979417	9,997,941.67	99.979417	9,997,941.67	0.00	0.40
30229AYG8	EXXON MOBIL CORP					0.120000	16 Nov 2021		
		Local	15,000,000.000	99.964333	14,994,650.00	99.979389	14,996,908.35	2,258.35	0.60
		Base		99.964333	14,994,650.00	99.979389	14,996,908.35	2,258.35	0.60
36955DYA2	GEN DYNAMICS CORP					0.190000	10 Nov 2021		
		Local	15,000,000.000	99.946694	14,992,004.17	99.946694	14,992,004.17	0.00	0.60
		Base		99.946694	14,992,004.17	99.946694	14,992,004.17	0.00	0.60
40588LVT3	HALKIN FINANCE LLC USC					0.110000	27 Aug 2021		
		Local	15,000,000.000	99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	0.60
		Base		99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	0.60
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	10,000,000.000	99.948889	9,994,888.89	99.969667	9,996,966.70	2,077.81	0.40
		Base		99.948889	9,994,888.89	99.969667	9,996,966.70	2,077.81	0.40
41282JXM8	HARLEY-DAVIDSON FND CP					0.360000	21 Oct 2021		
		Local	10,000,000.000	99.919000	9,991,900.00	99.919000	9,991,900.00	0.00	0.40
		Base		99.919000	9,991,900.00	99.919000	9,991,900.00	0.00	0.40
41282JZE4	HARLEY-DAVIDSON FND CP					0.320000	14 Dec 2021		
		Local	5,000,000.000	99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	0.20
		Base		99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	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
45779PXM5	INSTITUTIONAL SECURED				0.150000	21 Oct 2021		
	10,000,000.000	Local	99.966250	9,996,625.00	99.966250	9,996,625.00	0.00	0.40
		Base	99.966250	9,996,625.00	99.966250	9,996,625.00	0.00	0.40
52953AX67	LEXINGTN PKR CAP CO LL				0.130000	06 Oct 2021		
	5,153,000.000	Local	99.976167	5,151,771.87	99.976167	5,151,771.87	0.00	0.21
		Base	99.976167	5,151,771.87	99.976167	5,151,771.87	0.00	0.21
52953BB36	LEXINGTN PKR CAP CO LL				0.210000	03 Feb 2022		
	15,000,000.000	Local	99.891500	14,983,725.00	99.891500	14,983,725.00	0.00	0.60
		Base	99.891500	14,983,725.00	99.891500	14,983,725.00	0.00	0.60
62455AY84	MOUNTCLIFF				0.160000	08 Nov 2021		
	12,500,000.000	Local	99.956000	12,494,500.00	99.956000	12,494,500.00	0.00	0.50
		Base	99.956000	12,494,500.00	99.956000	12,494,500.00	0.00	0.50
85520LX75	STARBIRD FDG. CORP				0.080000	07 Oct 2021		
	15,000,000.000	Local	99.985111	14,997,766.67	99.985111	14,997,766.67	0.00	0.60
		Base	99.985111	14,997,766.67	99.985111	14,997,766.67	0.00	0.60
85520LZL2	STARBIRD FDG. CORP				0.130000	20 Dec 2021		
	10,000,000.000	Local	99.949083	9,994,908.33	99.949083	9,994,908.33	0.00	0.40
		Base	99.949083	9,994,908.33	99.949083	9,994,908.33	0.00	0.40
91842JVT3	VW CR INC				0.190000	27 Aug 2021		
	15,000,000.000	Local	99.986278	14,997,941.67	99.986278	14,997,941.67	0.00	0.60
		Base	99.986278	14,997,941.67	99.986278	14,997,941.67	0.00	0.60
91842JWF2	VW CR INC				0.180000	15 Sep 2021		
	10,000,000.000	Local	99.977500	9,997,750.00	99.977500	9,997,750.00	0.00	0.40
		Base	99.977500	9,997,750.00	99.977500	9,997,750.00	0.00	0.40
92646KV58	VICTORY RECEIVABLES				0.160000	05 Aug 2021		
	8,350,000.000	Local	99.998222	8,349,851.56	99.998222	8,349,851.56	0.00	0.34
		Base	99.998222	8,349,851.56	99.998222	8,349,851.56	0.00	0.34
94107MXD3	WASTE MANAGEMENT INC				0.180000	13 Oct 2021		
	20,000,000.000	Local	99.963500	19,992,700.00	99.963500	19,992,700.00	0.00	0.80
		Base	99.963500	19,992,700.00	99.963500	19,992,700.00	0.00	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
US DOLLAR Total									
		Local	343,037,849.460		342,961,287.60		342,952,584.76	-8,702.84	13.78
		Base			342,961,287.60		342,952,584.76	-8,702.84	13.78
CASH EQUIVALENT Total									
		Base	343,037,849.460		342,961,287.60		342,952,584.76	-8,702.84	13.78
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
		Local	201,613.000	127.422983	25,690,129.86	130.580000	26,326,625.54	636,495.68	1.06
		Base		127.422983	25,690,129.86	130.580000	26,326,625.54	636,495.68	1.06
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		Local	65,200.000	114.416401	7,459,949.32	116.460000	7,593,192.00	133,242.68	0.31
		Base		114.416401	7,459,949.32	116.460000	7,593,192.00	133,242.68	0.31
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	6,000,000.000	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
		Base		1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total									
		Local	6,266,813.000		39,150,079.18		39,919,817.54	769,738.36	1.60
		Base			39,150,079.18		39,919,817.54	769,738.36	1.60
EQUITY Total									
		Base	6,266,813.000		39,150,079.18		39,919,817.54	769,738.36	1.60
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	7,500,000.000	99.910846	7,493,313.45	100.624488	7,546,836.60	53,523.15	0.30
		Base		99.910846	7,493,313.45	100.624488	7,546,836.60	53,523.15	0.30

& 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
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.195841	10,224,985.54	114.763716	11,711,637.22	1,486,651.68	0.47
		Base		100.195841	10,224,985.54	114.763716	11,711,637.22	1,486,651.68	0.47
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	130.564634	13,137,413.47	3,088,731.53	0.53
		Base		99.867640	10,048,681.94	130.564634	13,137,413.47	3,088,731.53	0.53
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.587192	9,958,719.19	97.279630	9,727,963.00	-230,756.19	0.39
		Base		99.587192	9,958,719.19	97.279630	9,727,963.00	-230,756.19	0.39
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.987064	9,998,706.38	99.775596	9,977,559.60	-21,146.78	0.40
		Base		99.987064	9,998,706.38	99.775596	9,977,559.60	-21,146.78	0.40
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	102.680450	5,134,022.51	107.760000	5,388,000.00	253,977.49	0.22
		Base		102.680450	5,134,022.51	107.760000	5,388,000.00	253,977.49	0.22
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.920800	9,992,080.00	99.630328	9,963,032.80	-29,047.20	0.40
		Base		99.920800	9,992,080.00	99.630328	9,963,032.80	-29,047.20	0.40
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.987553	17,997,759.61	99.957183	17,992,292.94	-5,466.67	0.72
		Base		99.987553	17,997,759.61	99.957183	17,992,292.94	-5,466.67	0.72
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.864790	9,986,479.01	99.978734	9,997,873.40	11,394.39	0.40
		Base		99.864790	9,986,479.01	99.978734	9,997,873.40	11,394.39	0.40
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.796521	4,989,826.05	160.194171	8,009,708.55	3,019,882.50	0.32
		Base		99.796521	4,989,826.05	160.194171	8,009,708.55	3,019,882.50	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.788500	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.742245	10,074,224.50	74,224.50	0.40
		Base		100.000000	10,000,000.00	100.742245	10,074,224.50	74,224.50	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.413130	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.487420	4,019,496.80	19,496.80	0.16
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.487420	4,019,496.80	19,496.80	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.954213	2,998,626.38	127.454652	3,823,639.56	825,013.18	0.15
		Base		99.954213	2,998,626.38	127.454652	3,823,639.56	825,013.18	0.15
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					0.733130	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.066000	10,006,600.00	6,600.00	0.40
		Base		100.000000	10,000,000.00	100.066000	10,006,600.00	6,600.00	0.40
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	101.179111	5,058,955.54	103.674414	5,183,720.70	124,765.16	0.21
		Base		101.179111	5,058,955.54	103.674414	5,183,720.70	124,765.16	0.21
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	97.946413	7,391,036.29	98.208381	7,410,804.43	19,768.14	0.30
		Base		97.946413	7,391,036.29	98.208381	7,410,804.43	19,768.14	0.30
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.927402	4,996,370.11	124.135143	6,206,757.15	1,210,387.04	0.25
		Base		99.927402	4,996,370.11	124.135143	6,206,757.15	1,210,387.04	0.25
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.818143	4,990,907.15	112.451553	5,622,577.65	631,670.50	0.23
		Base		99.818143	4,990,907.15	112.451553	5,622,577.65	631,670.50	0.23
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997065	9,999,706.49	112.373973	11,237,397.30	1,237,690.81	0.45
		Base		99.997065	9,999,706.49	112.373973	11,237,397.30	1,237,690.81	0.45
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.077286	15,011,592.90	11,592.90	0.60
		Base		100.000000	15,000,000.00	100.077286	15,011,592.90	11,592.90	0.60
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	110.221860	11,573,295.33	110.408226	11,592,863.73	19,568.40	0.47
		Base		110.221860	11,573,295.33	110.408226	11,592,863.73	19,568.40	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.058198	5,052,909.91	103.517287	5,175,864.35	122,954.44	0.21
		Base		101.058198	5,052,909.91	103.517287	5,175,864.35	122,954.44	0.21
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.702611	5,085,130.54	110.066870	5,503,343.50	418,212.96	0.22
		Base		101.702611	5,085,130.54	110.066870	5,503,343.50	418,212.96	0.22
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.947697	14,992,154.61	103.523000	15,528,450.00	536,295.39	0.62
		Base		99.947697	14,992,154.61	103.523000	15,528,450.00	536,295.39	0.62
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.987044	14,998,056.65	102.226811	15,334,021.65	335,965.00	0.62
		Base		99.987044	14,998,056.65	102.226811	15,334,021.65	335,965.00	0.62
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.957856	2,998,735.67	109.657000	3,289,710.00	290,974.33	0.13
		Base		99.957856	2,998,735.67	109.657000	3,289,710.00	290,974.33	0.13
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.932079	9,993,207.88	106.345976	10,634,597.60	641,389.72	0.43
		Base		99.932079	9,993,207.88	106.345976	10,634,597.60	641,389.72	0.43
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	115.740501	34,722,150.30	4,722,150.30	1.40
		Base		100.000000	30,000,000.00	115.740501	34,722,150.30	4,722,150.30	1.40
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.557296	5,827,864.80	129.806046	6,490,302.30	662,437.50	0.26
		Base		116.557296	5,827,864.80	129.806046	6,490,302.30	662,437.50	0.26
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	135.619836	6,780,991.80	1,780,991.80	0.27
		Base		100.000000	5,000,000.00	135.619836	6,780,991.80	1,780,991.80	0.27
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	14,555,040.570	95.382395	13,882,946.25	96.026980	13,976,765.90	93,819.65	0.56
Original Face:		Base	15,000,000.000	95.382395	13,882,946.25	96.026980	13,976,765.90	93,819.65	0.56

& 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
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.140186	3,370,626.14	107.853530	3,559,166.49	188,540.35	0.14
Original Face:	3,300,000.000	Base	102.140186	3,370,626.14	107.853530	3,559,166.49	188,540.35	0.14
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	103.080620	0.01	8.73	0.00
		Base	-87,200.000000	-8.72	103.080620	0.01	8.73	0.00
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.278500	30 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.495432	10,049,543.20	49,543.20	0.40
		Base	100.000000	10,000,000.00	100.495432	10,049,543.20	49,543.20	0.40
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	0.040	Local	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:	7,000,000.000	Base	100.000000	0.04	100.000000	0.04	0.00	0.00
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
	3,000,000.000	Local	99.987495	2,999,624.86	101.368000	3,041,040.00	41,415.14	0.12
		Base	99.987495	2,999,624.86	101.368000	3,041,040.00	41,415.14	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.618737	2,988,562.12	112.944830	3,388,344.90	399,782.78	0.14
		Base	99.618737	2,988,562.12	112.944830	3,388,344.90	399,782.78	0.14
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	15,000,000.000	Local	99.963912	14,994,586.84	100.702075	15,105,311.25	110,724.41	0.61
		Base	99.963912	14,994,586.84	100.702075	15,105,311.25	110,724.41	0.61
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	20,000,000.000	Local	100.251952	20,050,390.48	100.189666	20,037,933.20	-12,457.28	0.81
		Base	100.251952	20,050,390.48	100.189666	20,037,933.20	-12,457.28	0.81
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.658500	03 Mar 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.290886	4,011,635.44	11,635.44	0.16
		Base	100.000000	4,000,000.00	100.290886	4,011,635.44	11,635.44	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
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	108.842000	10,884,200.00	884,200.00	0.44
		Base		100.000000	10,000,000.00	108.842000	10,884,200.00	884,200.00	0.44
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.668926	2,073,378.52	73,378.52	0.08
		Base		100.000000	2,000,000.00	103.668926	2,073,378.52	73,378.52	0.08
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35					2.350000	02 Aug 2021		
		Local	6,806,000.000	100.005550	6,806,377.72	100.000000	6,806,000.00	-377.72	0.27
		Base		100.005550	6,806,377.72	100.000000	6,806,000.00	-377.72	0.27
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	108.047797	10,804,779.72	110.123974	11,012,397.40	207,617.68	0.44
		Base		108.047797	10,804,779.72	110.123974	11,012,397.40	207,617.68	0.44
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.405622	5,120,281.09	107.481130	5,374,056.50	253,775.41	0.22
Original Face:		Base	5,000,000.000	102.405622	5,120,281.09	107.481130	5,374,056.50	253,775.41	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.788641	9,978,864.14	140.537077	14,053,707.70	4,074,843.56	0.56
		Base		99.788641	9,978,864.14	140.537077	14,053,707.70	4,074,843.56	0.56
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.406240	8,511,025.72	105.382481	8,844,751.63	333,725.91	0.36
		Base		101.406240	8,511,025.72	105.382481	8,844,751.63	333,725.91	0.36
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.958876	4,997,943.82	100.948781	5,047,439.05	49,495.23	0.20
		Base		99.958876	4,997,943.82	100.948781	5,047,439.05	49,495.23	0.20
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.720507	12,963,665.92	103.538485	13,460,003.05	496,337.13	0.54
		Base		99.720507	12,963,665.92	103.538485	13,460,003.05	496,337.13	0.54
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					0.998500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.034806	15,155,220.90	155,220.90	0.61
		Base		100.000000	15,000,000.00	101.034806	15,155,220.90	155,220.90	0.61

& 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
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	106.005774	5,300,288.70	300,288.70	0.21
		Base	100.000000	5,000,000.00	106.005774	5,300,288.70	300,288.70	0.21
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	37,312.900	Local	100.128776	37,360.95	114.381913	42,679.21	5,318.26	0.00
Original Face:	5,000,000.000	Base	100.128776	37,360.95	114.381913	42,679.21	5,318.26	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	2,115,652.000	Local	91.774466	1,941,628.33	104.248245	2,205,530.08	263,901.75	0.09
Original Face:	10,000,000.000	Base	91.774466	1,941,628.33	104.248245	2,205,530.08	263,901.75	0.09
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	349,977.260	Local	101.633109	355,692.77	106.758518	373,630.54	17,937.77	0.02
Original Face:	5,085,000.000	Base	101.633109	355,692.77	106.758518	373,630.54	17,937.77	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,505,522.500	Local	102.547611	1,543,877.36	106.532819	1,603,875.56	59,998.20	0.06
Original Face:	5,000,000.000	Base	102.547611	1,543,877.36	106.532819	1,603,875.56	59,998.20	0.06
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	1,392,973.250	Local	106.630139	1,485,329.31	108.689591	1,514,016.93	28,687.62	0.06
Original Face:	5,000,000.000	Base	106.630139	1,485,329.31	108.689591	1,514,016.93	28,687.62	0.06
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,020,233.110	Local	102.769188	2,076,177.17	106.952000	2,160,679.72	84,502.55	0.09
Original Face:	7,000,000.000	Base	102.769188	2,076,177.17	106.952000	2,160,679.72	84,502.55	0.09
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,405,760.910	Local	100.802343	1,417,039.94	105.789468	1,487,146.99	70,107.05	0.06
Original Face:	3,550,000.000	Base	100.802343	1,417,039.94	105.789468	1,487,146.99	70,107.05	0.06
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	1,491,461.200	Local	102.834119	1,533,730.99	107.861048	1,608,705.68	74,974.69	0.06
Original Face:	5,000,000.000	Base	102.834119	1,533,730.99	107.861048	1,608,705.68	74,974.69	0.06
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	811,081.640	Local	104.055122	843,971.99	116.388137	944,002.81	100,030.82	0.04
Original Face:	10,300,000.000	Base	104.055122	843,971.99	116.388137	944,002.81	100,030.82	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
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	446,334.060	99.684855	444,927.46	113.395921	506,124.62	61,197.16	0.02
	Original Face:	Base	14,598,876.000	99.684855	444,927.46	113.395921	506,124.62	61,197.16	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	444,830.250	99.676982	443,393.37	113.895839	506,643.15	63,249.78	0.02
	Original Face:	Base	11,774,977.000	99.676982	443,393.37	113.895839	506,643.15	63,249.78	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	194,084.610	99.627724	193,362.08	111.815838	217,017.33	23,655.25	0.01
	Original Face:	Base	3,598,890.000	99.627724	193,362.08	111.815838	217,017.33	23,655.25	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	116,209.330	99.701590	115,862.55	113.770080	132,211.45	16,348.90	0.01
	Original Face:	Base	6,241,535.000	99.701590	115,862.55	113.770080	132,211.45	16,348.90	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	147,644.600	100.189943	147,925.04	114.076161	168,427.29	20,502.25	0.01
	Original Face:	Base	5,000,000.000	100.189943	147,925.04	114.076161	168,427.29	20,502.25	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	193,229.650	100.724294	194,629.20	114.743554	221,718.57	27,089.37	0.01
	Original Face:	Base	5,000,000.000	100.724294	194,629.20	114.743554	221,718.57	27,089.37	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	186,289.150	100.492262	187,206.18	116.071971	216,229.49	29,023.31	0.01
	Original Face:	Base	5,000,000.000	100.492262	187,206.18	116.071971	216,229.49	29,023.31	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.508000	01 Jan 2037		
		Local	499,806.480	103.141680	515,508.80	106.393501	531,761.61	16,252.81	0.02
	Original Face:	Base	6,000,000.000	103.141680	515,508.80	106.393501	531,761.61	16,252.81	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.238000	01 Oct 2036		
		Local	484,662.000	103.090015	499,638.13	105.834740	512,940.77	13,302.64	0.02
	Original Face:	Base	5,000,000.000	103.090015	499,638.13	105.834740	512,940.77	13,302.64	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,995,878.370	99.940980	1,994,700.41	105.609703	2,107,841.22	113,140.81	0.08
	Original Face:	Base	8,208,821.000	99.940980	1,994,700.41	105.609703	2,107,841.22	113,140.81	0.08

& 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
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.910521	19,982,104.25	99.957528	19,991,505.60	9,401.35	0.80
		Base		99.910521	19,982,104.25	99.957528	19,991,505.60	9,401.35	0.80
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,655,548.600	103.325880	1,710,610.16	108.055000	1,788,903.04	78,292.88	0.07
Original Face:		Base	5,000,000.000	103.325880	1,710,610.16	108.055000	1,788,903.04	78,292.88	0.07
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,885,355.740	109.631293	2,066,939.88	111.570000	2,103,491.40	36,551.52	0.08
Original Face:		Base	7,231,153.000	109.631293	2,066,939.88	111.570000	2,103,491.40	36,551.52	0.08
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	2,644,120.180	99.974284	2,643,440.23	106.079376	2,804,866.19	161,425.96	0.11
Original Face:		Base	8,000,000.000	99.974284	2,643,440.23	106.079376	2,804,866.19	161,425.96	0.11
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	1,640,496.600	103.037979	1,690,334.55	107.165882	1,758,052.65	67,718.10	0.07
Original Face:		Base	6,000,000.000	103.037979	1,690,334.55	107.165882	1,758,052.65	67,718.10	0.07
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	2,054,591.000	100.424127	2,063,305.07	105.842480	2,174,630.07	111,325.00	0.09
Original Face:		Base	5,000,000.000	100.424127	2,063,305.07	105.842480	2,174,630.07	111,325.00	0.09
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	106.765257	5,338,262.84	118.395551	5,919,777.55	581,514.71	0.24
		Base		106.765257	5,338,262.84	118.395551	5,919,777.55	581,514.71	0.24
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	106.104520	5,305,226.00	114.386064	5,719,303.20	414,077.20	0.23
		Base		106.104520	5,305,226.00	114.386064	5,719,303.20	414,077.20	0.23
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	115.703583	4,905,831.92	113.026128	4,792,307.83	-113,524.09	0.19
		Base		115.703583	4,905,831.92	113.026128	4,792,307.83	-113,524.09	0.19
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125					0.125000	10 May 2023		
		Local	7,000,000.000	99.886553	6,992,058.74	99.948612	6,996,402.84	4,344.10	0.28
		Base		99.886553	6,992,058.74	99.948612	6,996,402.84	4,344.10	0.28

& 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
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	134.741209	6,737,060.47	146.098146	7,304,907.30	567,846.83	0.29
		Base	134.741209	6,737,060.47	146.098146	7,304,907.30	567,846.83	0.29
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.693508	4,984,675.40	99.522356	4,976,117.80	-8,557.60	0.20
		Base	99.693508	4,984,675.40	99.522356	4,976,117.80	-8,557.60	0.20
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.637728	25 Mar 2052		
	345,319.810	Local	108.495365	374,655.99	117.078220	404,294.29	29,638.30	0.02
Original Face:	4,261,779.000	Base	108.495365	374,655.99	117.078220	404,294.29	29,638.30	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	680,011.670	Local	100.278332	681,904.36	100.585440	683,992.73	2,088.37	0.03
Original Face:	5,000,000.000	Base	100.278332	681,904.36	100.585440	683,992.73	2,088.37	0.03
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	807,384.700	Local	103.415866	834,963.88	105.128270	848,789.57	13,825.69	0.03
Original Face:	5,000,000.000	Base	103.415866	834,963.88	105.128270	848,789.57	13,825.69	0.03
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
	74,757.540	Local	106.555178	79,658.03	99.892020	74,676.82	-4,981.21	0.00
Original Face:	5,469,245.000	Base	106.555178	79,658.03	99.892020	74,676.82	-4,981.21	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	5,704,135.500	Local	98.407079	5,613,273.11	105.966520	6,044,473.89	431,200.78	0.24
Original Face:	30,000,000.000	Base	98.407079	5,613,273.11	105.966520	6,044,473.89	431,200.78	0.24
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	992,727.800	Local	101.343745	1,006,067.53	102.946760	1,021,981.11	15,913.58	0.04
Original Face:	5,000,000.000	Base	101.343745	1,006,067.53	102.946760	1,021,981.11	15,913.58	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,397,323.560	Local	99.929877	1,396,343.71	104.338580	1,457,947.56	61,603.85	0.06
Original Face:	6,000,000.000	Base	99.929877	1,396,343.71	104.338580	1,457,947.56	61,603.85	0.06
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,245,667.680	Local	99.352280	1,237,599.24	104.114860	1,296,925.16	59,325.92	0.05
Original Face:	5,000,000.000	Base	99.352280	1,237,599.24	104.114860	1,296,925.16	59,325.92	0.05

& 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
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	794,549.280	100.777432	800,726.36	107.747600	856,107.78	55,381.42	0.03
Original Face:		Base	6,000,000.000	100.777432	800,726.36	107.747600	856,107.78	55,381.42	0.03
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	201,351.860	101.929438	205,236.82	101.432520	204,236.27	-1,000.55	0.01
Original Face:		Base	2,500,000.000	101.929438	205,236.82	101.432520	204,236.27	-1,000.55	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.439250	25 Apr 2038		
		Local	1,159,321.300	99.870526	1,157,820.28	100.726330	1,167,741.80	9,921.52	0.05
Original Face:		Base	5,000,000.000	99.870526	1,157,820.28	100.726330	1,167,741.80	9,921.52	0.05
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,201,950.310	102.223169	1,228,671.70	100.778590	1,211,308.57	-17,363.13	0.05
Original Face:		Base	1,500,000.000	102.223169	1,228,671.70	100.778590	1,211,308.57	-17,363.13	0.05
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	700,332.350	105.496503	738,826.14	106.203590	743,778.10	4,951.96	0.03
Original Face:		Base	5,000,000.000	105.496503	738,826.14	106.203590	743,778.10	4,951.96	0.03
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	833,906.240	102.244126	852,620.15	103.565130	863,636.08	11,015.93	0.03
Original Face:		Base	1,750,000.000	102.244126	852,620.15	103.565130	863,636.08	11,015.93	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.602269	3,454,687.56	102.729360	3,751,472.82	296,785.26	0.15
Original Face:		Base	3,651,802.000	94.602269	3,454,687.56	102.729360	3,751,472.82	296,785.26	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	886,977.800	101.638039	901,506.84	104.121580	923,535.30	22,028.46	0.04
Original Face:		Base	8,500,000.000	101.638039	901,506.84	104.121580	923,535.30	22,028.46	0.04
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	513,549.600	102.528028	526,532.28	101.815440	522,872.78	-3,659.50	0.02
Original Face:		Base	5,000,000.000	102.528028	526,532.28	101.815440	522,872.78	-3,659.50	0.02
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	165,120.660	104.721281	172,916.47	100.577680	166,074.53	-6,841.94	0.01
Original Face:		Base	5,000,000.000	104.721281	172,916.47	100.577680	166,074.53	-6,841.94	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
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	897,840.180	102.071608	916,439.91	103.775920	931,741.91	15,302.00	0.04
Original Face:		Base	5,000,000.000	102.071608	916,439.91	103.775920	931,741.91	15,302.00	0.04
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	1,624,375.570	103.547750	1,682,004.35	100.164790	1,627,052.38	-54,951.97	0.07
Original Face:		Base	8,346,000.000	103.547750	1,682,004.35	100.164790	1,627,052.38	-54,951.97	0.07
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	891,885.250	101.671415	906,792.35	104.077840	928,254.90	21,462.55	0.04
Original Face:		Base	5,000,000.000	101.671415	906,792.35	104.077840	928,254.90	21,462.55	0.04
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,148,687.460	101.952085	1,171,110.82	103.767030	1,191,958.86	20,848.04	0.05
Original Face:		Base	6,000,000.000	101.952085	1,171,110.82	103.767030	1,191,958.86	20,848.04	0.05
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,239,400.890	102.595102	5,375,368.67	103.059060	5,399,677.31	24,308.64	0.22
Original Face:		Base	9,284,523.000	102.595102	5,375,368.67	103.059060	5,399,677.31	24,308.64	0.22
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	85.022776	900,740.18	100.000000	1,059,410.46	158,670.28	0.04
Original Face:		Base	6,000,000.000	85.022776	900,740.18	100.000000	1,059,410.46	158,670.28	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.945561	10,900,297.65	104.673390	11,191,964.62	291,666.97	0.45
Original Face:		Base	10,692,273.000	101.945561	10,900,297.65	104.673390	11,191,964.62	291,666.97	0.45
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	515,851.650	101.971018	526,019.18	102.607940	529,304.75	3,285.57	0.02
Original Face:		Base	15,000,000.000	101.971018	526,019.18	102.607940	529,304.75	3,285.57	0.02
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	1,903,755.590	104.584739	1,991,037.82	102.356050	1,948,609.02	-42,428.80	0.08
Original Face:		Base	11,000,000.000	104.584739	1,991,037.82	102.356050	1,948,609.02	-42,428.80	0.08
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,091,680.030	102.355204	1,117,391.32	101.871800	1,112,114.10	-5,277.22	0.04
Original Face:		Base	2,304,044.000	102.355204	1,117,391.32	101.871800	1,112,114.10	-5,277.22	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
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,835,278.220	107.133968	1,966,206.39	104.624160	1,920,144.42	-46,061.97	0.08
	Original Face:	Base	4,600,000.000	107.133968	1,966,206.39	104.624160	1,920,144.42	-46,061.97	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,972,902.670	102.866677	4,086,792.97	103.399410	4,107,957.92	21,164.95	0.17
	Original Face:	Base	6,976,000.000	102.866677	4,086,792.97	103.399410	4,107,957.92	21,164.95	0.17
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	2,345,909.190	100.888340	2,366,748.85	103.625210	2,430,953.32	64,204.47	0.10
	Original Face:	Base	6,000,000.000	100.888340	2,366,748.85	103.625210	2,430,953.32	64,204.47	0.10
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,241,786.420	101.246067	2,269,720.58	104.739260	2,348,030.51	78,309.93	0.09
	Original Face:	Base	6,000,000.000	101.246067	2,269,720.58	104.739260	2,348,030.51	78,309.93	0.09
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	3,736,310.710	99.110848	3,703,089.21	104.886000	3,918,866.85	215,777.64	0.16
	Original Face:	Base	10,000,000.000	99.110848	3,703,089.21	104.886000	3,918,866.85	215,777.64	0.16
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,868,155.350	99.870195	1,865,730.39	104.886000	1,959,433.42	93,703.03	0.08
	Original Face:	Base	5,000,000.000	99.870195	1,865,730.39	104.886000	1,959,433.42	93,703.03	0.08
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	671,928.640	102.742339	690,355.20	99.946670	671,570.30	-18,784.90	0.03
	Original Face:	Base	10,000,000.000	102.742339	690,355.20	99.946670	671,570.30	-18,784.90	0.03
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,396,939.750	102.548512	4,508,996.27	101.084350	4,444,617.97	-64,378.30	0.18
	Original Face:	Base	5,000,000.000	102.548512	4,508,996.27	101.084350	4,444,617.97	-64,378.30	0.18
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	662,907.550	101.648530	673,835.78	100.513110	666,308.99	-7,526.79	0.03
	Original Face:	Base	5,000,000.000	101.648530	673,835.78	100.513110	666,308.99	-7,526.79	0.03
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	402,269.170	101.860456	409,753.21	100.162390	402,922.41	-6,830.80	0.02
	Original Face:	Base	5,000,000.000	101.860456	409,753.21	100.162390	402,922.41	-6,830.80	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
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,674,785.400	104.619210	4,890,723.55	104.240270	4,873,008.92	-17,714.63	0.20
Original Face:	5,000,000.000	Base		104.619210	4,890,723.55	104.240270	4,873,008.92	-17,714.63	0.20
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	6,544,467.650	104.957988	6,868,941.58	104.752220	6,855,475.15	-13,466.43	0.28
Original Face:	7,000,000.000	Base		104.957988	6,868,941.58	104.752220	6,855,475.15	-13,466.43	0.28
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	4,814,790.550	100.430314	4,835,509.27	100.578980	4,842,667.22	7,157.95	0.19
Original Face:	5,000,000.000	Base		100.430314	4,835,509.27	100.578980	4,842,667.22	7,157.95	0.19
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	157,352.430	99.885054	157,171.56	113.764486	179,011.18	21,839.62	0.01
Original Face:	6,625,000.000	Base		99.885054	157,171.56	113.764486	179,011.18	21,839.62	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	161,203.140	99.945423	161,115.16	115.778737	186,638.96	25,523.80	0.01
Original Face:	6,000,000.000	Base		99.945423	161,115.16	115.778737	186,638.96	25,523.80	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	410,324.710	103.755877	425,736.00	106.461380	436,837.35	11,101.35	0.02
Original Face:	7,703,000.000	Base		103.755877	425,736.00	106.461380	436,837.35	11,101.35	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	721,764.000	102.826327	742,163.41	109.625370	791,236.46	49,073.05	0.03
Original Face:	10,000,000.000	Base		102.826327	742,163.41	109.625370	791,236.46	49,073.05	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	1,348,140.690	102.358613	1,379,938.11	105.695230	1,424,920.40	44,982.29	0.06
Original Face:	13,000,000.000	Base		102.358613	1,379,938.11	105.695230	1,424,920.40	44,982.29	0.06
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	293,713.500	100.564669	295,372.01	103.633810	304,386.49	9,014.48	0.01
Original Face:	3,000,000.000	Base		100.564669	295,372.01	103.633810	304,386.49	9,014.48	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	690,403.630	102.839884	710,010.29	104.024040	718,185.75	8,175.46	0.03
Original Face:	12,500,000.000	Base		102.839884	710,010.29	104.024040	718,185.75	8,175.46	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
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	757,940.650	106.080571	804,027.77	107.782100	816,924.35	12,896.58	0.03
Original Face:		Base	5,000,000.000	106.080571	804,027.77	107.782100	816,924.35	12,896.58	0.03
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	3,023,729.040	102.455211	3,097,967.97	104.513780	3,160,213.52	62,245.55	0.13
Original Face:		Base	8,000,000.000	102.455211	3,097,967.97	104.513780	3,160,213.52	62,245.55	0.13
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	1,127,306.820	102.047218	1,150,385.25	104.650200	1,179,728.84	29,343.59	0.05
Original Face:		Base	5,000,000.000	102.047218	1,150,385.25	104.650200	1,179,728.84	29,343.59	0.05
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	433,760.800	103.501043	448,946.95	101.935690	442,157.06	-6,789.89	0.02
Original Face:		Base	5,000,000.000	103.501043	448,946.95	101.935690	442,157.06	-6,789.89	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,191,434.750	100.682371	1,199,564.76	105.160400	1,252,917.55	53,352.79	0.05
Original Face:		Base	5,000,000.000	100.682371	1,199,564.76	105.160400	1,252,917.55	53,352.79	0.05
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,330,746.300	103.158788	1,372,781.76	106.813270	1,421,413.64	48,631.88	0.06
Original Face:		Base	5,000,000.000	103.158788	1,372,781.76	106.813270	1,421,413.64	48,631.88	0.06
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.464104	6,309,145.76	103.370920	6,491,693.78	182,548.02	0.26
Original Face:		Base	6,280,000.000	100.464104	6,309,145.76	103.370920	6,491,693.78	182,548.02	0.26
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	485,957.060	102.761857	499,378.50	100.378740	487,797.57	-11,580.93	0.02
Original Face:		Base	3,000,000.000	102.761857	499,378.50	100.378740	487,797.57	-11,580.93	0.02
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,248,720.100	104.293259	1,302,330.89	105.053830	1,311,828.29	9,497.40	0.05
Original Face:		Base	5,000,000.000	104.293259	1,302,330.89	105.053830	1,311,828.29	9,497.40	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	160,408.110	100.768714	161,641.19	101.895080	163,447.97	1,806.78	0.01
Original Face:		Base	1,000,000.000	100.768714	161,641.19	101.895080	163,447.97	1,806.78	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
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	563,901.100	100.946311	569,237.36	102.339670	577,094.52	7,857.16	0.02
Original Face:		Base	5,000,000.000	100.946311	569,237.36	102.339670	577,094.52	7,857.16	0.02
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	715,475.940	101.855769	728,753.52	101.316510	724,895.25	-3,858.27	0.03
Original Face:		Base	7,500,000.000	101.855769	728,753.52	101.316510	724,895.25	-3,858.27	0.03
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,877,995.500	102.419124	2,947,617.78	106.680300	3,070,254.23	122,636.45	0.12
Original Face:		Base	10,000,000.000	102.419124	2,947,617.78	106.680300	3,070,254.23	122,636.45	0.12
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	970,824.800	101.505515	985,440.71	103.842420	1,008,127.97	22,687.26	0.04
Original Face:		Base	5,000,000.000	101.505515	985,440.71	103.842420	1,008,127.97	22,687.26	0.04
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	436,517.540	101.849344	444,590.25	101.087470	441,264.54	-3,325.71	0.02
Original Face:		Base	5,000,000.000	101.849344	444,590.25	101.087470	441,264.54	-3,325.71	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.970769	1,766,605.47	108.824080	1,942,484.80	175,879.33	0.08
Original Face:		Base	1,784,977.000	98.970769	1,766,605.47	108.824080	1,942,484.80	175,879.33	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	290,311.000	101.348013	294,224.43	100.191840	290,867.93	-3,356.50	0.01
Original Face:		Base	10,000,000.000	101.348013	294,224.43	100.191840	290,867.93	-3,356.50	0.01
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,154,536.640	101.343547	2,183,483.85	103.447820	2,228,821.19	45,337.34	0.09
Original Face:		Base	5,183,921.000	101.343547	2,183,483.85	103.447820	2,228,821.19	45,337.34	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	818,804.800	100.988432	826,898.13	103.669910	848,854.20	21,956.07	0.03
Original Face:		Base	5,000,000.000	100.988432	826,898.13	103.669910	848,854.20	21,956.07	0.03
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	1,463,964.590	102.258251	1,497,024.58	101.179940	1,481,238.49	-15,786.09	0.06
Original Face:		Base	14,550,000.000	102.258251	1,497,024.58	101.179940	1,481,238.49	-15,786.09	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
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	428,766.300	102.427856	439,176.13	100.312480	430,106.11	-9,070.02	0.02
Original Face:		Base	10,000,000.000	102.427856	439,176.13	100.312480	430,106.11	-9,070.02	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,660,833.480	102.899632	1,708,991.54	102.939740	1,709,657.67	666.13	0.07
Original Face:		Base	3,000,000.000	102.899632	1,708,991.54	102.939740	1,709,657.67	666.13	0.07
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	575,979.950	102.771954	591,945.85	101.472090	584,458.89	-7,486.96	0.02
Original Face:		Base	5,000,000.000	102.771954	591,945.85	101.472090	584,458.89	-7,486.96	0.02
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,286,067.690	102.466608	1,317,789.94	103.894230	1,336,150.12	18,360.18	0.05
Original Face:		Base	2,579,263.000	102.466608	1,317,789.94	103.894230	1,336,150.12	18,360.18	0.05
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	602,915.100	102.099156	615,571.23	101.714470	613,251.90	-2,319.33	0.02
Original Face:		Base	5,000,000.000	102.099156	615,571.23	101.714470	613,251.90	-2,319.33	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	829,521.000	102.720937	852,091.74	102.122490	847,127.50	-4,964.24	0.03
Original Face:		Base	5,000,000.000	102.720937	852,091.74	102.122490	847,127.50	-4,964.24	0.03
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	606,481.300	101.792400	617,351.87	101.137430	613,379.60	-3,972.27	0.02
Original Face:		Base	5,000,000.000	101.792400	617,351.87	101.137430	613,379.60	-3,972.27	0.02
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	55,164.120	103.511286	57,101.09	99.998860	55,163.49	-1,937.60	0.00
Original Face:		Base	6,000,000.000	103.511286	57,101.09	99.998860	55,163.49	-1,937.60	0.00
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	517,307.300	99.847912	516,520.54	101.099050	522,992.77	6,472.23	0.02
Original Face:		Base	3,650,000.000	99.847912	516,520.54	101.099050	522,992.77	6,472.23	0.02
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	39,918.000	102.889423	41,071.40	99.930180	39,890.13	-1,181.27	0.00
Original Face:		Base	5,000,000.000	102.889423	41,071.40	99.930180	39,890.13	-1,181.27	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
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.973720	1,999,474.40	101.032832	2,020,656.64	21,182.24	0.08
		Base		99.973720	1,999,474.40	101.032832	2,020,656.64	21,182.24	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.750157	9,975,015.68	99.118497	9,911,849.70	-63,165.98	0.40
		Base		99.750157	9,975,015.68	99.118497	9,911,849.70	-63,165.98	0.40
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	748,915.110	101.764639	762,130.76	100.690550	754,086.74	-8,044.02	0.03
Original Face:		Base	1,104,000.000	101.764639	762,130.76	100.690550	754,086.74	-8,044.02	0.03
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	490,241.860	103.115899	505,517.30	103.683930	508,302.03	2,784.73	0.02
Original Face:		Base	5,000,000.000	103.115899	505,517.30	103.683930	508,302.03	2,784.73	0.02
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	905,532.940	102.623698	929,291.39	99.999830	905,531.40	-23,759.99	0.04
Original Face:		Base	6,000,000.000	102.623698	929,291.39	99.999830	905,531.40	-23,759.99	0.04
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	6,828,300.000	103.602322	7,074,277.37	102.258190	6,982,495.99	-91,781.38	0.28
Original Face:		Base	9,629,000.000	103.602322	7,074,277.37	102.258190	6,982,495.99	-91,781.38	0.28
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	2,951,534.950	100.603536	2,969,348.53	105.434620	3,111,939.66	142,591.13	0.13
Original Face:		Base	5,000,000.000	100.603536	2,969,348.53	105.434620	3,111,939.66	142,591.13	0.13
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,587,529.260	99.460054	4,562,759.10	105.633210	4,845,954.42	283,195.32	0.19
Original Face:		Base	6,000,000.000	99.460054	4,562,759.10	105.633210	4,845,954.42	283,195.32	0.19
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	2,806,961.900	112.330140	3,153,064.23	113.959690	3,198,805.08	45,740.85	0.13
Original Face:		Base	10,000,000.000	112.330140	3,153,064.23	113.959690	3,198,805.08	45,740.85	0.13
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	8,600,956.110	104.106434	8,954,148.71	104.286500	8,969,636.09	15,487.38	0.36
Original Face:		Base	11,739,000.000	104.106434	8,954,148.71	104.286500	8,969,636.09	15,487.38	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
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	2,636,674.100	Local	103.856229	2,738,350.28	100.637460	2,653,481.84	-84,868.44	0.11
Original Face:	4,774,000.000	Base	103.856229	2,738,350.28	100.637460	2,653,481.84	-84,868.44	0.11
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	3,942,328.800	Local	102.751975	4,050,820.69	100.865570	3,976,452.42	-74,368.27	0.16
Original Face:	5,000,000.000	Base	102.751975	4,050,820.69	100.865570	3,976,452.42	-74,368.27	0.16
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	3,598,894.600	Local	102.296493	3,681,542.98	102.333110	3,682,860.77	1,317.79	0.15
Original Face:	5,000,000.000	Base	102.296493	3,681,542.98	102.333110	3,682,860.77	1,317.79	0.15
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,524,600.400	Local	103.810448	1,582,694.51	109.588724	1,670,790.12	88,095.61	0.07
Original Face:	10,000,000.000	Base	103.810448	1,582,694.51	109.588724	1,670,790.12	88,095.61	0.07
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	778,508.290	Local	101.805595	792,565.00	106.919822	832,379.68	39,814.68	0.03
Original Face:	7,000,000.000	Base	101.805595	792,565.00	106.919822	832,379.68	39,814.68	0.03
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.106000	01 Nov 2035		
	453,735.850	Local	102.977309	467,244.97	105.246397	477,540.63	10,295.66	0.02
Original Face:	5,000,000.000	Base	102.977309	467,244.97	105.246397	477,540.63	10,295.66	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	2,352,026.600	Local	105.314215	2,477,018.34	111.318869	2,618,249.41	141,231.07	0.11
Original Face:	20,000,000.000	Base	105.314215	2,477,018.34	111.318869	2,618,249.41	141,231.07	0.11
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.029000	01 May 2036		
	519,317.300	Local	103.119282	535,516.27	105.330924	547,001.71	11,485.44	0.02
Original Face:	5,000,000.000	Base	103.119282	535,516.27	105.330924	547,001.71	11,485.44	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				1.973000	01 Oct 2037		
	170,644.960	Local	105.925215	180,756.04	103.199021	176,103.93	-4,652.11	0.01
Original Face:	4,000,000.000	Base	105.925215	180,756.04	103.199021	176,103.93	-4,652.11	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	1,166,257.200	Local	103.772913	1,210,259.07	108.386240	1,264,062.33	53,803.26	0.05
Original Face:	8,000,000.000	Base	103.772913	1,210,259.07	108.386240	1,264,062.33	53,803.26	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
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.260000	01 Aug 2037		
	98,840.250	Local	106.158179	104,927.01	99.908583	98,749.89	-6,177.12	0.00
Original Face:	5,000,000.000	Base	106.158179	104,927.01	99.908583	98,749.89	-6,177.12	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
	2,753,030.670	Local	101.443233	2,792,763.31	102.810000	2,830,390.83	37,627.52	0.11
Original Face:	4,950,000.000	Base	101.443233	2,792,763.31	102.810000	2,830,390.83	37,627.52	0.11
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.444000	01 Feb 2023		
	2,484,124.780	Local	100.922648	2,507,044.50	101.977000	2,533,235.93	26,191.43	0.10
Original Face:	6,575,000.000	Base	100.922648	2,507,044.50	101.977000	2,533,235.93	26,191.43	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	943,164.180	Local	101.860869	960,715.23	105.914719	998,949.69	38,234.46	0.04
Original Face:	6,000,000.000	Base	101.860869	960,715.23	105.914719	998,949.69	38,234.46	0.04
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,054,310.800	Local	102.823864	1,084,083.10	106.755000	1,125,529.49	41,446.39	0.05
Original Face:	10,000,000.000	Base	102.823864	1,084,083.10	106.755000	1,125,529.49	41,446.39	0.05
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,493,523.600	Local	104.001988	1,553,294.24	108.365000	1,618,456.85	65,162.61	0.07
Original Face:	6,000,000.000	Base	104.001988	1,553,294.24	108.365000	1,618,456.85	65,162.61	0.07
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,397,057.640	Local	104.713575	2,510,044.75	109.418000	2,622,812.53	112,767.78	0.11
Original Face:	6,750,000.000	Base	104.713575	2,510,044.75	109.418000	2,622,812.53	112,767.78	0.11
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	1,571,788.260	Local	102.619776	1,612,965.59	109.227467	1,716,824.50	103,858.91	0.07
Original Face:	7,000,000.000	Base	102.619776	1,612,965.59	109.227467	1,716,824.50	103,858.91	0.07
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,200,389.540	Local	99.701133	8,175,881.30	103.291590	8,470,312.74	294,431.44	0.34
Original Face:	8,500,000.000	Base	99.701133	8,175,881.30	103.291590	8,470,312.74	294,431.44	0.34
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.804004	5,605,990.88	109.477634	6,149,358.70	543,367.82	0.25
Original Face:	5,617,000.000	Base	99.804004	5,605,990.88	109.477634	6,149,358.70	543,367.82	0.25

& 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
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,675,430.180	Local	101.104397	1,693,933.58	104.656553	1,753,447.47	59,513.89	0.07
Original Face:	5,948,304.000	Base	101.104397	1,693,933.58	104.656553	1,753,447.47	59,513.89	0.07
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	2,310,835.290	Local	102.034809	2,357,856.38	105.611506	2,440,507.95	82,651.57	0.10
Original Face:	7,922,201.000	Base	102.034809	2,357,856.38	105.611506	2,440,507.95	82,651.57	0.10
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,728,012.360	Local	102.010864	1,762,760.33	108.967891	1,882,978.62	120,218.29	0.08
Original Face:	6,000,000.000	Base	102.010864	1,762,760.33	108.967891	1,882,978.62	120,218.29	0.08
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	3,561,888.280	Local	104.029650	3,705,419.90	109.275442	3,892,269.16	186,849.26	0.16
Original Face:	11,523,254.000	Base	104.029650	3,705,419.90	109.275442	3,892,269.16	186,849.26	0.16
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	7,377.000	Local	99.899959	7,369.62	100.028250	7,379.08	9.46	0.00
Original Face:	5,000,000.000	Base	99.899959	7,369.62	100.028250	7,379.08	9.46	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,393,912.760	Local	116.285035	3,946,612.65	119.167430	4,044,438.61	97,825.96	0.16
Original Face:	41,000,000.000	Base	116.285035	3,946,612.65	119.167430	4,044,438.61	97,825.96	0.16
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	129,991.650	Local	101.346787	131,742.36	114.554120	148,910.79	17,168.43	0.01
Original Face:	5,000,000.000	Base	101.346787	131,742.36	114.554120	148,910.79	17,168.43	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	767,572.190	Local	107.865351	827,944.44	109.788940	842,709.37	14,764.93	0.03
Original Face:	5,855,000.000	Base	107.865351	827,944.44	109.788940	842,709.37	14,764.93	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.000890	25 Sep 2039		
	384,662.450	Local	104.567373	402,231.42	114.045250	438,689.25	36,457.83	0.02
Original Face:	5,000,000.000	Base	104.567373	402,231.42	114.045250	438,689.25	36,457.83	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	1,523.820	Local	100.917431	1,537.80	101.849510	1,552.00	14.20	0.00
Original Face:	6,000,000.000	Base	100.917431	1,537.80	101.849510	1,552.00	14.20	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
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.576650	25 Aug 2039		
	1,137,646.400	Local	102.450304	1,165,522.20	111.881260	1,272,813.13	107,290.93	0.05
Original Face:	10,000,000.000	Base	102.450304	1,165,522.20	111.881260	1,272,813.13	107,290.93	0.05
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,143,234.010	Local	102.171538	3,211,490.54	109.706070	3,448,318.50	236,827.96	0.14
Original Face:	8,609,641.000	Base	102.171538	3,211,490.54	109.706070	3,448,318.50	236,827.96	0.14
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	2,315,476.600	Local	99.670805	2,307,854.17	104.758330	2,425,654.62	117,800.45	0.10
Original Face:	5,000,000.000	Base	99.670805	2,307,854.17	104.758330	2,425,654.62	117,800.45	0.10
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.022530	25 Oct 2040		
	759,089.350	Local	107.619527	816,928.37	115.415470	876,106.54	59,178.17	0.04
Original Face:	5,000,000.000	Base	107.619527	816,928.37	115.415470	876,106.54	59,178.17	0.04
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	780,821.270	Local	99.684352	778,356.62	113.388711	885,363.17	107,006.55	0.04
Original Face:	11,959,998.000	Base	99.684352	778,356.62	113.388711	885,363.17	107,006.55	0.04
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	151,579.000	Local	99.439091	150,728.78	113.786322	172,476.17	21,747.39	0.01
Original Face:	5,000,000.000	Base	99.439091	150,728.78	113.786322	172,476.17	21,747.39	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	139,107.220	Local	100.530612	139,845.34	115.722994	160,979.04	21,133.70	0.01
Original Face:	6,500,000.000	Base	100.530612	139,845.34	115.722994	160,979.04	21,133.70	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	290,289.440	Local	100.126133	290,655.59	114.943799	333,669.71	43,014.12	0.01
Original Face:	8,000,000.000	Base	100.126133	290,655.59	114.943799	333,669.71	43,014.12	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	103,916.250	Local	100.416768	104,349.34	111.556924	115,925.77	11,576.43	0.00
Original Face:	5,457,127.000	Base	100.416768	104,349.34	111.556924	115,925.77	11,576.43	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	254,672.800	Local	100.469709	255,869.02	112.997660	287,774.30	31,905.28	0.01
Original Face:	5,000,000.000	Base	100.469709	255,869.02	112.997660	287,774.30	31,905.28	0.01

& 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
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	557,491.770	Local	100.863093	562,303.44	113.390166	632,140.84	69,837.40	0.03
Original Face:	10,547,657.000	Base	100.863093	562,303.44	113.390166	632,140.84	69,837.40	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	449,205.930	Local	100.482607	451,373.83	115.255074	517,732.63	66,358.80	0.02
Original Face:	17,500,000.000	Base	100.482607	451,373.83	115.255074	517,732.63	66,358.80	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	131,688.780	Local	103.055970	135,713.15	114.584434	150,894.84	15,181.69	0.01
Original Face:	9,397,749.000	Base	103.055970	135,713.15	114.584434	150,894.84	15,181.69	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	5,820,618.870	Local	105.157792	6,120,834.28	109.155464	6,353,523.54	232,689.26	0.26
Original Face:	15,243,777.000	Base	105.157792	6,120,834.28	109.155464	6,353,523.54	232,689.26	0.26
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	638,121.020	Local	100.575280	641,792.00	103.778182	662,230.39	20,438.39	0.03
Original Face:	4,744,826.000	Base	100.575280	641,792.00	103.778182	662,230.39	20,438.39	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	964,906.300	Local	100.599999	970,695.73	103.496140	998,640.78	27,945.05	0.04
Original Face:	4,166,154.000	Base	100.599999	970,695.73	103.496140	998,640.78	27,945.05	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	3,605,923.700	Local	102.428401	3,693,489.98	106.926436	3,855,685.70	162,195.72	0.15
Original Face:	10,000,000.000	Base	102.428401	3,693,489.98	106.926436	3,855,685.70	162,195.72	0.15
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	5,938,503.890	Local	107.822127	6,403,021.19	108.702711	6,455,314.72	52,293.53	0.26
Original Face:	9,938,165.000	Base	107.822127	6,403,021.19	108.702711	6,455,314.72	52,293.53	0.26
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	3,942,189.560	Local	107.818665	4,250,416.16	108.702260	4,285,249.15	34,832.99	0.17
Original Face:	6,864,195.000	Base	107.818665	4,250,416.16	108.702260	4,285,249.15	34,832.99	0.17
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	1,544,844.370	Local	105.143818	1,624,308.36	108.029896	1,668,893.77	44,585.41	0.07
Original Face:	11,668,342.000	Base	105.143818	1,624,308.36	108.029896	1,668,893.77	44,585.41	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
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	3,757,410.100	99.847259	3,751,670.98	105.495769	3,963,908.68	212,237.70	0.16
Original Face:		Base	10,000,000.000	99.847259	3,751,670.98	105.495769	3,963,908.68	212,237.70	0.16
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	12,672,296.680	106.306180	13,471,434.49	105.875791	13,416,894.35	-54,540.14	0.54
Original Face:		Base	12,784,918.000	106.306180	13,471,434.49	105.875791	13,416,894.35	-54,540.14	0.54
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	2,163,060.060	100.629765	2,176,682.25	105.080967	2,272,964.43	96,282.18	0.09
Original Face:		Base	6,000,000.000	100.629765	2,176,682.25	105.080967	2,272,964.43	96,282.18	0.09
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	678,978.480	104.738823	711,154.07	116.261535	789,390.80	78,236.73	0.03
Original Face:		Base	9,100,000.000	104.738823	711,154.07	116.261535	789,390.80	78,236.73	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	364,134.400	100.881567	367,344.49	106.582145	388,102.25	20,757.76	0.02
Original Face:		Base	7,060,000.000	100.881567	367,344.49	106.582145	388,102.25	20,757.76	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	359,860.620	102.071685	367,315.80	106.428131	382,992.93	15,677.13	0.02
Original Face:		Base	6,000,000.000	102.071685	367,315.80	106.428131	382,992.93	15,677.13	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	948,280.350	103.915324	985,408.60	110.033242	1,043,423.61	58,015.01	0.04
Original Face:		Base	5,000,000.000	103.915324	985,408.60	110.033242	1,043,423.61	58,015.01	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	2,317,318.920	103.318527	2,394,219.77	107.560000	2,492,508.23	98,288.46	0.10
Original Face:		Base	7,000,000.000	103.318527	2,394,219.77	107.560000	2,492,508.23	98,288.46	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	154,457.310	100.724213	155,575.91	106.229027	164,078.50	8,502.59	0.01
Original Face:		Base	7,000,000.000	100.724213	155,575.91	106.229027	164,078.50	8,502.59	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	740,993.290	104.977702	777,877.73	107.825000	798,976.01	21,098.28	0.03
Original Face:		Base	6,100,000.000	104.977702	777,877.73	107.825000	798,976.01	21,098.28	0.03

& 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
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,097,686.170	Local	101.535843	2,129,903.33	105.232747	2,207,452.78	77,549.45	0.09
Original Face:	9,500,000.000	Base	101.535843	2,129,903.33	105.232747	2,207,452.78	77,549.45	0.09
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,081,306.600	Local	102.543430	1,108,808.88	108.397875	1,172,113.38	63,304.50	0.05
Original Face:	5,000,000.000	Base	102.543430	1,108,808.88	108.397875	1,172,113.38	63,304.50	0.05
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,799,500.960	Local	103.597488	1,864,237.80	109.269447	1,966,304.75	102,066.95	0.08
Original Face:	7,899,440.000	Base	103.597488	1,864,237.80	109.269447	1,966,304.75	102,066.95	0.08
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	2,130,436.720	Local	105.472838	2,247,032.07	109.404899	2,330,802.14	83,770.07	0.09
Original Face:	8,000,000.000	Base	105.472838	2,247,032.07	109.404899	2,330,802.14	83,770.07	0.09
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,287,630.980	Local	102.037434	2,334,239.94	105.938010	2,423,470.74	89,230.80	0.10
Original Face:	6,000,000.000	Base	102.037434	2,334,239.94	105.938010	2,423,470.74	89,230.80	0.10
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	1,702,044.350	Local	102.150902	1,738,653.65	105.806982	1,800,881.76	62,228.11	0.07
Original Face:	5,000,000.000	Base	102.150902	1,738,653.65	105.806982	1,800,881.76	62,228.11	0.07
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	1,740,319.500	Local	102.975127	1,792,096.22	107.139687	1,864,572.87	72,476.65	0.07
Original Face:	5,000,000.000	Base	102.975127	1,792,096.22	107.139687	1,864,572.87	72,476.65	0.07
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				2.091000	01 Feb 2037		
	397,933.950	Local	102.800296	409,077.28	105.683705	420,551.34	11,474.06	0.02
Original Face:	5,000,000.000	Base	102.800296	409,077.28	105.683705	420,551.34	11,474.06	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	310,944.840	Local	105.253777	327,281.19	107.755402	335,059.86	7,778.67	0.01
Original Face:	3,262,241.000	Base	105.253777	327,281.19	107.755402	335,059.86	7,778.67	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.243000	01 Jan 2037		
	507,477.880	Local	102.791473	521,643.99	105.226932	534,003.40	12,359.41	0.02
Original Face:	6,271,091.000	Base	102.791473	521,643.99	105.226932	534,003.40	12,359.41	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
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	526,848.120	Local	102.068425	537,745.58	106.809063	562,721.54	24,975.96	0.02
Original Face:	12,000,000.000	Base	102.068425	537,745.58	106.809063	562,721.54	24,975.96	0.02
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.092255	9,909,225.54	139.684014	13,968,401.40	4,059,175.86	0.56
		Base	99.092255	9,909,225.54	139.684014	13,968,401.40	4,059,175.86	0.56
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	109.730979	4,389,239.16	110.420781	4,416,831.24	27,592.08	0.18
		Base	109.730979	4,389,239.16	110.420781	4,416,831.24	27,592.08	0.18
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.701201	4,985,060.06	146.240551	7,312,027.55	2,326,967.49	0.29
		Base	99.701201	4,985,060.06	146.240551	7,312,027.55	2,326,967.49	0.29
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.260000	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.019358	15,002,903.70	2,903.70	0.60
		Base	100.000000	15,000,000.00	100.019358	15,002,903.70	2,903.70	0.60
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.910022	13,737,628.00	100.421760	13,807,992.00	70,364.00	0.55
Original Face:	13,750,000.000	Base	99.910022	13,737,628.00	100.421760	13,807,992.00	70,364.00	0.55
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.280104	6,289,758.31	108.144820	6,586,019.54	296,261.23	0.26
Original Face:	6,090,000.000	Base	103.280104	6,289,758.31	108.144820	6,586,019.54	296,261.23	0.26
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.991388	4,999,569.38	100.750000	5,037,500.00	37,930.62	0.20
		Base	99.991388	4,999,569.38	100.750000	5,037,500.00	37,930.62	0.20
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.394536	25 Jul 2022		
	5,000,000.000	Local	99.808451	4,990,422.55	102.368820	5,118,441.00	128,018.45	0.21
Original Face:	5,000,000.000	Base	99.808451	4,990,422.55	102.368820	5,118,441.00	128,018.45	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,556,786.040	Local	110.285710	1,716,912.54	116.214000	1,809,203.33	92,290.79	0.07
Original Face:	8,707,929.000	Base	110.285710	1,716,912.54	116.214000	1,809,203.33	92,290.79	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
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	6,546,825.050	Local	105.492072	6,906,381.40	106.936444	7,000,941.90	94,560.50	0.28
Original Face:	11,805,572.000	Base	105.492072	6,906,381.40	106.936444	7,000,941.90	94,560.50	0.28
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	2,159,895.600	Local	100.000000	2,159,895.60	105.985111	2,289,167.75	129,272.15	0.09
Original Face:	10,000,000.000	Base	100.000000	2,159,895.60	105.985111	2,289,167.75	129,272.15	0.09
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	9,433,092.710	Local	111.983114	10,563,470.94	109.919540	10,368,812.11	-194,658.83	0.42
Original Face:	9,821,806.000	Base	111.983114	10,563,470.94	109.919540	10,368,812.11	-194,658.83	0.42
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
	12,889,444.000	Local	106.744429	13,758,763.40	106.617055	13,742,345.60	-16,417.80	0.55
Original Face:	12,889,444.000	Base	106.744429	13,758,763.40	106.617055	13,742,345.60	-16,417.80	0.55
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
	10,000,000.000	Local	109.242528	10,924,252.80	108.774354	10,877,435.40	-46,817.40	0.44
Original Face:	10,000,000.000	Base	109.242528	10,924,252.80	108.774354	10,877,435.40	-46,817.40	0.44
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
	10,170,192.930	Local	106.456694	10,826,851.20	106.642449	10,845,742.81	18,891.61	0.44
Original Face:	10,204,176.000	Base	106.456694	10,826,851.20	106.642449	10,845,742.81	18,891.61	0.44
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
	12,355,161.250	Local	109.124484	13,482,505.91	109.273872	13,500,963.09	18,457.18	0.54
Original Face:	12,373,645.000	Base	109.124484	13,482,505.91	109.273872	13,500,963.09	18,457.18	0.54
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	1,173,345.240	Local	108.573239	1,273,938.93	115.312689	1,353,015.95	79,077.02	0.05
Original Face:	6,000,000.000	Base	108.573239	1,273,938.93	115.312689	1,353,015.95	79,077.02	0.05
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	2,699,401.870	Local	105.460681	2,846,807.60	107.636671	2,905,546.31	58,738.71	0.12
Original Face:	5,682,660.000	Base	105.460681	2,846,807.60	107.636671	2,905,546.31	58,738.71	0.12
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	1,607,388.760	Local	105.683086	1,698,738.04	107.921346	1,734,715.59	35,977.55	0.07
Original Face:	5,271,946.000	Base	105.683086	1,698,738.04	107.921346	1,734,715.59	35,977.55	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
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	6,309,833.570	105.476487	6,655,390.76	106.911864	6,745,960.68	90,569.92	0.27
Original Face:		Base	8,934,236.000	105.476487	6,655,390.76	106.911864	6,745,960.68	90,569.92	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	139,623.120	100.821583	140,770.24	116.682032	162,915.09	22,144.85	0.01
Original Face:		Base	7,000,000.000	100.821583	140,770.24	116.682032	162,915.09	22,144.85	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	1,332,252.910	103.221699	1,375,174.09	106.445000	1,418,116.61	42,942.52	0.06
Original Face:		Base	22,821,698.000	103.221699	1,375,174.09	106.445000	1,418,116.61	42,942.52	0.06
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	174,402.900	102.529901	178,815.12	104.059813	181,483.33	2,668.21	0.01
Original Face:		Base	5,000,000.000	102.529901	178,815.12	104.059813	181,483.33	2,668.21	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	2,118,623.620	100.928680	2,138,298.85	103.488000	2,192,521.21	54,222.36	0.09
Original Face:		Base	13,640,889.000	100.928680	2,138,298.85	103.488000	2,192,521.21	54,222.36	0.09
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	868,427.100	107.675898	935,086.68	108.035279	938,207.64	3,120.96	0.04
Original Face:		Base	5,000,000.000	107.675898	935,086.68	108.035279	938,207.64	3,120.96	0.04
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,870,835.100	106.027143	1,983,593.00	110.633245	2,069,765.58	86,172.58	0.08
Original Face:		Base	10,000,000.000	106.027143	1,983,593.00	110.633245	2,069,765.58	86,172.58	0.08
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.092000	20 Mar 2070		
		Local	5,902,279.920	106.465021	6,283,863.54	105.274810	6,213,613.97	-70,249.57	0.25
Original Face:		Base	6,631,731.000	106.465021	6,283,863.54	105.274810	6,213,613.97	-70,249.57	0.25
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.250000	20 Apr 2070		
		Local	8,570,519.660	112.074665	9,605,381.20	107.112560	9,180,103.01	-425,278.19	0.37
Original Face:		Base	10,005,856.000	112.074665	9,605,381.20	107.112560	9,180,103.01	-425,278.19	0.37
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	6,266,256.150	106.876583	6,697,160.44	106.538581	6,675,980.38	-21,180.06	0.27
Original Face:		Base	7,538,423.000	106.876583	6,697,160.44	106.538581	6,675,980.38	-21,180.06	0.27

& 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
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				2.785000	20 May 2070		
	8,427,726.200	Local	110.579050	9,319,299.57	106.191120	8,949,496.84	-369,802.73	0.36
Original Face:	10,000,000.000	Base	110.579050	9,319,299.57	106.191120	8,949,496.84	-369,802.73	0.36
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.241000	20 Oct 2070		
	8,621,813.400	Local	108.629986	9,365,874.66	108.750000	9,376,222.07	10,347.41	0.38
Original Face:	10,000,000.000	Base	108.629986	9,365,874.66	108.750000	9,376,222.07	10,347.41	0.38
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.571000	20 Jan 2071		
	5,887,252.580	Local	112.601165	6,629,114.98	110.585080	6,510,422.98	-118,692.00	0.26
Original Face:	6,168,892.000	Base	112.601165	6,629,114.98	110.585080	6,510,422.98	-118,692.00	0.26
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	129,940.140	Local	100.777520	130,950.45	116.598963	151,508.86	20,558.41	0.01
Original Face:	7,322,535.000	Base	100.777520	130,950.45	116.598963	151,508.86	20,558.41	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	638,685.080	Local	104.833542	669,556.19	114.783444	733,104.73	63,548.54	0.03
Original Face:	8,800,000.000	Base	104.833542	669,556.19	114.783444	733,104.73	63,548.54	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481				0.481000	27 Jan 2023		
	15,000,000.000	Local	100.022537	15,003,380.61	100.054925	15,008,238.75	4,858.14	0.60
		Base	100.022537	15,003,380.61	100.054925	15,008,238.75	4,858.14	0.60
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.026117	10,002,611.70	2,611.70	0.40
		Base	100.000000	10,000,000.00	100.026117	10,002,611.70	2,611.70	0.40
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	541,203.080	Local	106.070211	574,055.25	109.101010	590,458.03	16,402.78	0.02
Original Face:	2,500,000.000	Base	106.070211	574,055.25	109.101010	590,458.03	16,402.78	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,705,018.240	Local	105.877180	2,863,997.04	110.495220	2,988,915.86	124,918.82	0.12
Original Face:	8,000,000.000	Base	105.877180	2,863,997.04	110.495220	2,988,915.86	124,918.82	0.12
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067		
	7,579,489.800	Local	103.473300	7,842,748.20	101.419580	7,687,086.72	-155,661.48	0.31
Original Face:	10,000,000.000	Base	103.473300	7,842,748.20	101.419580	7,687,086.72	-155,661.48	0.31

& 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
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	320,547.300	103.302283	331,132.68	106.063220	339,982.79	8,850.11	0.01
Original Face:		Base	10,000,000.000	103.302283	331,132.68	106.063220	339,982.79	8,850.11	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					0.730130	20 Dec 2066		
		Local	7,966,209.100	101.006606	8,046,397.47	100.115080	7,975,376.61	-71,020.86	0.32
Original Face:		Base	10,000,000.000	101.006606	8,046,397.47	100.115080	7,975,376.61	-71,020.86	0.32
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.698380	20 Aug 2034		
		Local	638,761.050	106.476783	680,132.22	114.380200	730,616.17	50,483.95	0.03
Original Face:		Base	5,000,000.000	106.476783	680,132.22	114.380200	730,616.17	50,483.95	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.944900	20 Apr 2037		
		Local	1,286,894.800	107.612590	1,384,860.83	115.136140	1,481,681.00	96,820.17	0.06
Original Face:		Base	10,000,000.000	107.612590	1,384,860.83	115.136140	1,481,681.00	96,820.17	0.06
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	393,024.580	101.852034	400,303.53	104.659200	411,336.38	11,032.85	0.02
Original Face:		Base	6,500,000.000	101.852034	400,303.53	104.659200	411,336.38	11,032.85	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					2.975520	16 Oct 2051		
		Local	2,000,000.000	99.702172	1,994,043.43	103.936000	2,078,720.00	84,676.57	0.08
Original Face:		Base	2,000,000.000	99.702172	1,994,043.43	103.936000	2,078,720.00	84,676.57	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	4,595,272.750	103.148412	4,739,950.86	101.550770	4,666,534.86	-73,416.00	0.19
Original Face:		Base	5,000,000.000	103.148412	4,739,950.86	101.550770	4,666,534.86	-73,416.00	0.19
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	1,012,231.920	100.266641	1,014,930.95	102.193990	1,034,440.19	19,509.24	0.04
Original Face:		Base	12,000,000.000	100.266641	1,014,930.95	102.193990	1,034,440.19	19,509.24	0.04
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.511362	5,239,601.87	109.540230	5,946,939.09	707,337.22	0.24
Original Face:		Base	5,429,000.000	96.511362	5,239,601.87	109.540230	5,946,939.09	707,337.22	0.24
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,840,515.060	102.113118	1,879,407.32	104.553420	1,924,321.44	44,914.12	0.08
Original Face:		Base	3,000,000.000	102.113118	1,879,407.32	104.553420	1,924,321.44	44,914.12	0.08

& 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
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	595,255.200	99.893595	594,621.82	100.353320	597,358.36	2,736.54	0.02
Original Face:		Base	10,000,000.000	99.893595	594,621.82	100.353320	597,358.36	2,736.54	0.02
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.105060	20 Nov 2042		
		Local	1,903,377.300	112.983326	2,150,498.98	117.581900	2,238,027.19	87,528.21	0.09
Original Face:		Base	5,010,613.000	112.983326	2,150,498.98	117.581900	2,238,027.19	87,528.21	0.09
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	497,972.340	99.590025	495,930.78	101.196780	503,931.97	8,001.19	0.02
Original Face:		Base	6,000,000.000	99.590025	495,930.78	101.196780	503,931.97	8,001.19	0.02
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	599,687.790	102.041476	611,930.27	100.345920	601,762.23	-10,168.04	0.02
Original Face:		Base	13,484,830.000	102.041476	611,930.27	100.345920	601,762.23	-10,168.04	0.02
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	4,761,069.800	101.331428	4,824,460.01	104.270083	4,964,371.43	139,911.42	0.20
Original Face:		Base	6,068,715.000	101.331428	4,824,460.01	104.270083	4,964,371.43	139,911.42	0.20
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.088750	20 Aug 2069		
		Local	7,901,617.400	102.710228	8,115,769.23	103.571770	8,183,845.00	68,075.77	0.33
Original Face:		Base	10,000,000.000	102.710228	8,115,769.23	103.571770	8,183,845.00	68,075.77	0.33
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.369580	20 Jul 2070		
		Local	13,300,089.720	117.975469	15,690,843.29	112.176486	14,919,573.28	-771,270.01	0.60
Original Face:		Base	13,083,197.000	117.975469	15,690,843.29	112.176486	14,919,573.28	-771,270.01	0.60
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.083630	20 Aug 2070		
		Local	4,902,034.550	103.772830	5,086,979.96	104.195580	5,107,703.33	20,723.37	0.21
Original Face:		Base	5,000,000.000	103.772830	5,086,979.96	104.195580	5,107,703.33	20,723.37	0.21
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.233630	20 Aug 2070		
		Local	4,903,282.550	104.820035	5,139,622.50	105.116120	5,154,140.37	14,517.87	0.21
Original Face:		Base	5,000,000.000	104.820035	5,139,622.50	105.116120	5,154,140.37	14,517.87	0.21
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.133630	20 Sep 2070		
		Local	9,989,168.900	104.621888	10,450,857.07	104.597010	10,448,371.99	-2,485.08	0.42
Original Face:		Base	10,000,000.000	104.621888	10,450,857.07	104.597010	10,448,371.99	-2,485.08	0.42

& 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
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	470,850.800	Local	100.414352	472,801.78	100.475420	473,089.32	287.54	0.02
Original Face:	10,000,000.000	Base	100.414352	472,801.78	100.475420	473,089.32	287.54	0.02
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	0.010	Local	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:	10,000,000.000	Base	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.625710	20 Jun 2048		
	4,312,518.400	Local	106.254053	4,582,225.59	115.242290	4,969,844.96	387,619.37	0.20
Original Face:	10,000,000.000	Base	106.254053	4,582,225.59	115.242290	4,969,844.96	387,619.37	0.20
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.540730	20 Feb 2049		
	4,034,945.000	Local	104.492892	4,216,230.72	111.273870	4,489,839.45	273,608.73	0.18
Original Face:	10,000,000.000	Base	104.492892	4,216,230.72	111.273870	4,489,839.45	273,608.73	0.18
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	2,271,701.300	Local	101.794986	2,312,478.03	103.207220	2,344,559.76	32,081.73	0.09
Original Face:	10,000,000.000	Base	101.794986	2,312,478.03	103.207220	2,344,559.76	32,081.73	0.09
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.158910	20 Jun 2034		
	2,401,743.310	Local	104.381045	2,506,964.77	108.613090	2,608,607.62	101,642.85	0.10
Original Face:	6,317,173.000	Base	104.381045	2,506,964.77	108.613090	2,608,607.62	101,642.85	0.10
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.639470	20 Dec 2041		
	4,812,519.890	Local	104.718777	5,039,611.98	108.595570	5,226,183.41	186,571.43	0.21
Original Face:	11,457,930.000	Base	104.718777	5,039,611.98	108.595570	5,226,183.41	186,571.43	0.21
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.554650	20 Jan 2050		
	5,490,951.700	Local	113.214225	6,216,538.43	116.617830	6,403,428.72	186,890.29	0.26
Original Face:	8,141,884.000	Base	113.214225	6,216,538.43	116.617830	6,403,428.72	186,890.29	0.26
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	9,540,771.500	Local	100.329210	9,572,180.70	101.047970	9,640,755.92	68,575.22	0.39
Original Face:	10,000,000.000	Base	100.329210	9,572,180.70	101.047970	9,640,755.92	68,575.22	0.39
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	9,780,236.300	Local	102.671545	10,041,519.75	102.512860	10,025,999.95	-15,519.80	0.40
Original Face:	10,000,000.000	Base	102.671545	10,041,519.75	102.512860	10,025,999.95	-15,519.80	0.40

& 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
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.876814	4,993,840.69	109.015027	5,450,751.35	456,910.66	0.22
		Base		99.876814	4,993,840.69	109.015027	5,450,751.35	456,910.66	0.22
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.944392	3,997,775.68	104.752592	4,190,103.68	192,328.00	0.17
		Base		99.944392	3,997,775.68	104.752592	4,190,103.68	192,328.00	0.17
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	3,501,151.780	100.000000	3,501,151.78	99.998780	3,501,109.07	-42.71	0.14
Original Face:		Base	8,000,000.000	100.000000	3,501,151.78	99.998780	3,501,109.07	-42.71	0.14
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	113.623194	11,362,319.35	130.313759	13,031,375.90	1,669,056.55	0.52
		Base		113.623194	11,362,319.35	130.313759	13,031,375.90	1,669,056.55	0.52
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.353874	4,967,693.68	148.256272	7,412,813.60	2,445,119.92	0.30
		Base		99.353874	4,967,693.68	148.256272	7,412,813.60	2,445,119.92	0.30
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.936672	9,993,667.17	103.755000	10,375,500.00	381,832.83	0.42
		Base		99.936672	9,993,667.17	103.755000	10,375,500.00	381,832.83	0.42
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.643073	2,207,105.45	102.537660	2,248,653.81	41,548.36	0.09
Original Face:		Base	4,840,000.000	100.643073	2,207,105.45	102.537660	2,248,653.81	41,548.36	0.09
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.564406	4,928,220.30	133.852799	6,692,639.95	1,764,419.65	0.27
		Base		98.564406	4,928,220.30	133.852799	6,692,639.95	1,764,419.65	0.27
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.941272	9,994,127.15	99.070765	9,907,076.50	-87,050.65	0.40
		Base		99.941272	9,994,127.15	99.070765	9,907,076.50	-87,050.65	0.40
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.366813	7,452,510.99	97.542203	7,315,665.23	-136,845.76	0.29
		Base		99.366813	7,452,510.99	97.542203	7,315,665.23	-136,845.76	0.29

& 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
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.084500	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.467387	5,023,369.35	23,369.35	0.20
		Base	100.000000	5,000,000.00	100.467387	5,023,369.35	23,369.35	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.951804	4,997,590.20	109.725000	5,486,250.00	488,659.80	0.22
		Base	99.951804	4,997,590.20	109.725000	5,486,250.00	488,659.80	0.22
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.690703	9,969,070.29	104.597128	10,459,712.80	490,642.51	0.42
		Base	99.690703	9,969,070.29	104.597128	10,459,712.80	490,642.51	0.42
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	2,425,000.000	Local	102.278224	2,480,246.94	102.292795	2,480,600.28	353.34	0.10
		Base	102.278224	2,480,246.94	102.292795	2,480,600.28	353.34	0.10
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.696068	3,987,842.73	105.820255	4,232,810.20	244,967.47	0.17
		Base	99.696068	3,987,842.73	105.820255	4,232,810.20	244,967.47	0.17
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				0.982000	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.913997	14,987,099.55	-12,900.45	0.60
		Base	100.000000	15,000,000.00	99.913997	14,987,099.55	-12,900.45	0.60
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.816071	14,822,410.64	93.029915	13,954,487.25	-867,923.39	0.56
		Base	98.816071	14,822,410.64	93.029915	13,954,487.25	-867,923.39	0.56
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.936520	4,996,825.99	98.661052	4,933,052.60	-63,773.39	0.20
		Base	99.936520	4,996,825.99	98.661052	4,933,052.60	-63,773.39	0.20
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.741409	4,987,070.44	145.857430	7,292,871.50	2,305,801.06	0.29
		Base	99.741409	4,987,070.44	145.857430	7,292,871.50	2,305,801.06	0.29
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	112.263880	5,613,193.99	111.694363	5,584,718.15	-28,475.84	0.22
		Base	112.263880	5,613,193.99	111.694363	5,584,718.15	-28,475.84	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
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	20,000,000.000	Local	104.494443	20,898,888.59	104.444826	20,888,965.20	-9,923.39	0.84
		Base	104.494443	20,898,888.59	104.444826	20,888,965.20	-9,923.39	0.84
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	114.470306	11,447,030.63	130.987517	13,098,751.70	1,651,721.07	0.53
		Base	114.470306	11,447,030.63	130.987517	13,098,751.70	1,651,721.07	0.53
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.780882	16,463,845.54	98.657341	16,278,461.27	-185,384.27	0.65
		Base	99.780882	16,463,845.54	98.657341	16,278,461.27	-185,384.27	0.65
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.880296	9,988,029.61	109.392610	10,939,261.00	951,231.39	0.44
		Base	99.880296	9,988,029.61	109.392610	10,939,261.00	951,231.39	0.44
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.971025	7,997,682.03	101.159737	8,092,778.96	95,096.93	0.33
		Base	99.971025	7,997,682.03	101.159737	8,092,778.96	95,096.93	0.33
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.671987	4,983,599.36	106.565220	5,328,261.00	344,661.64	0.21
		Base	99.671987	4,983,599.36	106.565220	5,328,261.00	344,661.64	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.991919	9,999,191.88	100.363423	10,036,342.30	37,150.42	0.40
		Base	99.991919	9,999,191.88	100.363423	10,036,342.30	37,150.42	0.40
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				0.576670	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.478601	5,023,930.05	23,930.05	0.20
		Base	100.000000	5,000,000.00	100.478601	5,023,930.05	23,930.05	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.679946	6,977,596.20	111.816070	7,827,124.90	849,528.70	0.31
		Base	99.679946	6,977,596.20	111.816070	7,827,124.90	849,528.70	0.31
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.909123	4,995,456.16	109.217388	5,460,869.40	465,413.24	0.22
		Base	99.909123	4,995,456.16	109.217388	5,460,869.40	465,413.24	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
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.669612	4,983,480.58	102.453111	5,122,655.55	139,174.97	0.21
		Base		99.669612	4,983,480.58	102.453111	5,122,655.55	139,174.97	0.21
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	99.921741	34,972,609.35	-27,390.65	1.41
		Base		100.000000	35,000,000.00	99.921741	34,972,609.35	-27,390.65	1.41
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.955469	9,995,546.86	101.844796	10,184,479.60	188,932.74	0.41
		Base		99.955469	9,995,546.86	101.844796	10,184,479.60	188,932.74	0.41
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.958188	4,997,909.40	107.538896	5,376,944.80	379,035.40	0.22
		Base		99.958188	4,997,909.40	107.538896	5,376,944.80	379,035.40	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.490750	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.274534	20,054,906.80	54,906.80	0.81
		Base		100.000000	20,000,000.00	100.274534	20,054,906.80	54,906.80	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.697358	5,484,867.92	108.797151	5,439,857.55	-45,010.37	0.22
		Base		109.697358	5,484,867.92	108.797151	5,439,857.55	-45,010.37	0.22
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.993310	4,999,665.50	100.782140	5,039,107.00	39,441.50	0.20
		Base		99.993310	4,999,665.50	100.782140	5,039,107.00	39,441.50	0.20
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	113.466126	3,403,983.78	129.951000	3,898,530.00	494,546.22	0.16
		Base		113.466126	3,403,983.78	129.951000	3,898,530.00	494,546.22	0.16
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.734258	19,946,851.53	98.835696	19,767,139.20	-179,712.33	0.79
		Base		99.734258	19,946,851.53	98.835696	19,767,139.20	-179,712.33	0.79
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.980724	2,999,421.72	101.869534	3,056,086.02	56,664.30	0.12
		Base		99.980724	2,999,421.72	101.869534	3,056,086.02	56,664.30	0.12

& 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
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.956324	9,795,719.78	146.649729	14,371,673.44	4,575,953.66	0.58
		Base		99.956324	9,795,719.78	146.649729	14,371,673.44	4,575,953.66	0.58
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.317600	7,523,820.00	23,820.00	0.30
		Base		100.000000	7,500,000.00	100.317600	7,523,820.00	23,820.00	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.963136	7,497,235.19	101.036917	7,577,768.78	80,533.59	0.30
		Base		99.963136	7,497,235.19	101.036917	7,577,768.78	80,533.59	0.30
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.887623	14,983,143.41	103.051745	15,457,761.75	474,618.34	0.62
		Base		99.887623	14,983,143.41	103.051745	15,457,761.75	474,618.34	0.62
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.296246	5,014,812.31	107.619021	5,380,951.05	366,138.74	0.22
		Base		100.296246	5,014,812.31	107.619021	5,380,951.05	366,138.74	0.22
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.281000	10,128,100.00	128,100.00	0.41
		Base		100.000000	10,000,000.00	101.281000	10,128,100.00	128,100.00	0.41
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.951772	7,996,141.74	100.267000	8,021,360.00	25,218.26	0.32
		Base		99.951772	7,996,141.74	100.267000	8,021,360.00	25,218.26	0.32
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.902352	9,990,235.22	110.865533	11,086,553.30	1,096,318.08	0.45
		Base		99.902352	9,990,235.22	110.865533	11,086,553.30	1,096,318.08	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.978591	4,998,929.53	104.327000	5,216,350.00	217,420.47	0.21
		Base		99.978591	4,998,929.53	104.327000	5,216,350.00	217,420.47	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.998544	3,999,941.77	101.442403	4,057,696.12	57,754.35	0.16
		Base		99.998544	3,999,941.77	101.442403	4,057,696.12	57,754.35	0.16

& 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
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.888925	4,994,446.26	101.663930	5,083,196.50	88,750.24	0.20
		Base		99.888925	4,994,446.26	101.663930	5,083,196.50	88,750.24	0.20
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.998047	4,999,902.36	101.718143	5,085,907.15	86,004.79	0.20
		Base		99.998047	4,999,902.36	101.718143	5,085,907.15	86,004.79	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.971125	4,998,556.24	104.937732	5,246,886.60	248,330.36	0.21
		Base		99.971125	4,998,556.24	104.937732	5,246,886.60	248,330.36	0.21
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.971544	4,998,577.21	100.012372	5,000,618.60	2,041.39	0.20
		Base		99.971544	4,998,577.21	100.012372	5,000,618.60	2,041.39	0.20
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.987609	4,999,380.44	101.870991	5,093,549.55	94,169.11	0.20
		Base		99.987609	4,999,380.44	101.870991	5,093,549.55	94,169.11	0.20
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.597584	5,329,879.22	143.321828	7,166,091.40	1,836,212.18	0.29
		Base		106.597584	5,329,879.22	143.321828	7,166,091.40	1,836,212.18	0.29
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.983357	4,999,167.84	101.393294	5,069,664.70	70,496.86	0.20
		Base		99.983357	4,999,167.84	101.393294	5,069,664.70	70,496.86	0.20
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.956605	4,997,830.25	98.671178	4,933,558.90	-64,271.35	0.20
		Base		99.956605	4,997,830.25	98.671178	4,933,558.90	-64,271.35	0.20
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.931702	11,991,804.18	100.160321	12,019,238.52	27,434.34	0.48
		Base		99.931702	11,991,804.18	100.160321	12,019,238.52	27,434.34	0.48
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	99.983410	4,499,253.45	-746.55	0.18
		Base		100.000000	4,500,000.00	99.983410	4,499,253.45	-746.55	0.18

& 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
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.111096	2,377,638.52	99.949400	2,373,798.25	-3,840.27	0.10
		Base	100.111096	2,377,638.52	99.949400	2,373,798.25	-3,840.27	0.10
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.965678	2,998,970.35	102.537944	3,076,138.32	77,167.97	0.12
		Base	99.965678	2,998,970.35	102.537944	3,076,138.32	77,167.97	0.12
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.718583	4,985,929.17	149.690938	7,484,546.90	2,498,617.73	0.30
		Base	99.718583	4,985,929.17	149.690938	7,484,546.90	2,498,617.73	0.30
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	102.988384	5,149,419.22	110.765625	5,538,281.25	388,862.03	0.22
		Base	102.988384	5,149,419.22	110.765625	5,538,281.25	388,862.03	0.22
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	116.155183	5,807,759.16	123.343750	6,167,187.50	359,428.34	0.25
		Base	116.155183	5,807,759.16	123.343750	6,167,187.50	359,428.34	0.25
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	114.538225	14,317,278.18	125.273438	15,659,179.75	1,341,901.57	0.63
		Base	114.538225	14,317,278.18	125.273438	15,659,179.75	1,341,901.57	0.63
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	110.783361	13,847,920.09	124.113281	15,514,160.13	1,666,240.04	0.62
		Base	110.783361	13,847,920.09	124.113281	15,514,160.13	1,666,240.04	0.62
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	119.679521	23,935,904.25	129.937500	25,987,500.00	2,051,595.75	1.04
		Base	119.679521	23,935,904.25	129.937500	25,987,500.00	2,051,595.75	1.04
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	121.830641	15,228,830.11	129.847656	16,230,957.00	1,002,126.89	0.65
		Base	121.830641	15,228,830.11	129.847656	16,230,957.00	1,002,126.89	0.65
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	114.403585	17,160,537.68	132.675781	19,901,367.15	2,740,829.47	0.80
		Base	114.403585	17,160,537.68	132.675781	19,901,367.15	2,740,829.47	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
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	123.573682	18,536,052.27	132.184000	19,827,600.00	1,291,547.73	0.80
		Base	123.573682	18,536,052.27	132.184000	19,827,600.00	1,291,547.73	0.80
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	119.458222	26,878,099.87	130.859375	29,443,359.38	2,565,259.51	1.18
		Base	119.458222	26,878,099.87	130.859375	29,443,359.38	2,565,259.51	1.18
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	119.031206	20,830,461.03	129.917969	22,735,644.58	1,905,183.55	0.91
		Base	119.031206	20,830,461.03	129.917969	22,735,644.58	1,905,183.55	0.91
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.449368	5,022,468.41	102.347656	5,117,382.80	94,914.39	0.21
		Base	100.449368	5,022,468.41	102.347656	5,117,382.80	94,914.39	0.21
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.859487	5,142,974.34	108.265625	5,413,281.25	270,306.91	0.22
		Base	102.859487	5,142,974.34	108.265625	5,413,281.25	270,306.91	0.22
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.192976	5,059,648.80	103.910156	5,195,507.80	135,859.00	0.21
		Base	101.192976	5,059,648.80	103.910156	5,195,507.80	135,859.00	0.21
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.689472	2,542,236.80	105.988281	2,649,707.03	107,470.23	0.11
		Base	101.689472	2,542,236.80	105.988281	2,649,707.03	107,470.23	0.11
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.919719	4,995,985.97	101.578125	5,078,906.25	82,920.28	0.20
		Base	99.919719	4,995,985.97	101.578125	5,078,906.25	82,920.28	0.20
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.785981	4,989,299.04	101.953125	5,097,656.25	108,357.21	0.20
		Base	99.785981	4,989,299.04	101.953125	5,097,656.25	108,357.21	0.20
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.329773	9,732,977.25	106.460938	10,646,093.80	913,116.55	0.43
		Base	97.329773	9,732,977.25	106.460938	10,646,093.80	913,116.55	0.43

& 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
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.899264	9,989,926.39	107.914062	10,791,406.20	801,479.81	0.43
		Base	99.899264	9,989,926.39	107.914062	10,791,406.20	801,479.81	0.43
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.467726	5,023,386.31	101.996094	5,099,804.70	76,418.39	0.20
		Base	100.467726	5,023,386.31	101.996094	5,099,804.70	76,418.39	0.20
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.892120	4,994,605.98	98.882812	4,944,140.60	-50,465.38	0.20
		Base	99.892120	4,994,605.98	98.882812	4,944,140.60	-50,465.38	0.20
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	10,000,000.000	Local	100.035638	10,003,563.78	100.046875	10,004,687.50	1,123.72	0.40
		Base	100.035638	10,003,563.78	100.046875	10,004,687.50	1,123.72	0.40
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.360255	4,968,012.77	98.539062	4,926,953.10	-41,059.67	0.20
		Base	99.360255	4,968,012.77	98.539062	4,926,953.10	-41,059.67	0.20
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.015139	10,001,513.88	99.992188	9,999,218.80	-2,295.08	0.40
		Base	100.015139	10,001,513.88	99.992188	9,999,218.80	-2,295.08	0.40
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.898884	4,994,944.20	96.956383	4,847,819.15	-147,125.05	0.19
		Base	99.898884	4,994,944.20	96.956383	4,847,819.15	-147,125.05	0.19
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840001	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	101.704304	15,255,645.60	255,645.60	0.61
		Base	100.000000	15,000,000.00	101.704304	15,255,645.60	255,645.60	0.61
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.994723	4,999,736.13	100.446028	5,022,301.40	22,565.27	0.20
		Base	99.994723	4,999,736.13	100.446028	5,022,301.40	22,565.27	0.20
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,971,833.710	Local	99.990557	2,971,553.07	101.060120	3,003,338.71	31,785.64	0.12
Original Face:	5,000,000.000	Base	99.990557	2,971,553.07	101.060120	3,003,338.71	31,785.64	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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.986477	9,998,647.66	100.252060	10,025,206.00	26,558.34	0.40
	Original Face:	Base	10,000,000.000	99.986477	9,998,647.66	100.252060	10,025,206.00	26,558.34	0.40
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.986239	7,998,899.13	102.741010	8,219,280.80	220,381.67	0.33
	Original Face:	Base	8,000,000.000	99.986239	7,998,899.13	102.741010	8,219,280.80	220,381.67	0.33
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.476939	5,223,846.95	103.997584	5,199,879.20	-23,967.75	0.21
		Base		104.476939	5,223,846.95	103.997584	5,199,879.20	-23,967.75	0.21
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	6,056,516.880	106.466980	6,448,190.60	103.441490	6,264,951.30	-183,239.30	0.25
	Original Face:	Base	9,250,000.000	106.466980	6,448,190.60	103.441490	6,264,951.30	-183,239.30	0.25
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.946934	4,997,346.69	126.262048	6,313,102.40	1,315,755.71	0.25
		Base		99.946934	4,997,346.69	126.262048	6,313,102.40	1,315,755.71	0.25
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.975829	4,998,791.44	103.317000	5,165,850.00	167,058.56	0.21
		Base		99.975829	4,998,791.44	103.317000	5,165,850.00	167,058.56	0.21
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	102.285045	5,114,252.25	114,252.25	0.21
		Base		100.000000	5,000,000.00	102.285045	5,114,252.25	114,252.25	0.21
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.814499	6,987,014.96	108.716000	7,610,120.00	623,105.04	0.31
		Base		99.814499	6,987,014.96	108.716000	7,610,120.00	623,105.04	0.31
US DOLLAR Total									
		Local	1,950,255,160.200		2,010,568,211.57		2,105,237,331.64	94,669,120.07	84.59
	Original Face:	Base	1,881,087,939.000		2,010,568,211.57		2,105,237,331.64	94,669,120.07	84.59
FIXED INCOME Total									
		Base	1,950,255,160.200		2,010,568,211.57		2,105,237,331.64	94,669,120.07	84.59

& 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
Original Face:	1,881,087,939.000							

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									
		2,298,885,400.390	Base		2,392,005,156.08		2,487,435,311.67	95,430,155.59	100.00
	Original Face:	1,881,087,939.000							

& 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
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			473,549.980	Local	1.000000	473,549.98	1.000000	473,549.98	0.00	0.08
				Base	1.000000	473,549.98	1.000000	473,549.98	0.00	0.08
US DOLLAR Total										
			473,549.980	Local		473,549.98		473,549.98	0.00	0.08
				Base		473,549.98		473,549.98	0.00	0.08
CASH Total										
			473,549.980	Base		473,549.98		473,549.98	0.00	0.08
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
0020A2VS8	AT&T INC						0.310000	26 Aug 2021		
			3,000,000.000	Local	99.978472	2,999,354.16	99.978472	2,999,354.16	0.00	0.49
				Base	99.978472	2,999,354.16	99.978472	2,999,354.16	0.00	0.49
0020A2WM0	AT&T INC						0.350000	21 Sep 2021		
			3,000,000.000	Local	99.950417	2,998,512.50	99.950417	2,998,512.50	0.00	0.49
				Base	99.950417	2,998,512.50	99.950417	2,998,512.50	0.00	0.49
0020A2YJ5	AT&T INC						0.380000	18 Nov 2021		
			3,000,000.000	Local	99.884944	2,996,548.33	99.953200	2,998,596.00	2,047.67	0.49
				Base	99.884944	2,996,548.33	99.953200	2,998,596.00	2,047.67	0.49
0020A2ZE5	AT&T INC						0.400000	14 Dec 2021		
			3,000,000.000	Local	99.850000	2,995,500.00	99.937094	2,998,112.82	2,612.82	0.49
				Base	99.850000	2,995,500.00	99.937094	2,998,112.82	2,612.82	0.49
02665JWM8	AMERICAN HONDA FINAN						0.190000	21 Sep 2021		
			3,500,000.000	Local	99.973083	3,499,057.92	99.973083	3,499,057.92	0.00	0.57
				Base	99.973083	3,499,057.92	99.973083	3,499,057.92	0.00	0.57

& 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
02665JWM8	AMERICAN HONDA FINAN					0.200000	21 Sep 2021		
		Local	1,000,000.000	99.971666	999,716.66	99.971666	999,716.66	0.00	0.16
		Base		99.971666	999,716.66	99.971666	999,716.66	0.00	0.16
06367BVK2	BANK OF MONTREAL-					0.230000	22 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
06367CG35	BANK OF MONTREAL-					0.210000	07 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
06417MPH2	BANK OF NOVA SCOTIA					0.230000	11 May 2022		
		Local	4,000,000.000	100.007871	4,000,314.85	100.035000	4,001,400.00	1,085.15	0.65
		Base		100.007871	4,000,314.85	100.035000	4,001,400.00	1,085.15	0.65
07644BA36	BEDFORD ROW FDG CORP					0.210000	03 Jan 2022		
		Local	5,000,000.000	99.909583	4,995,479.17	99.941394	4,997,069.70	1,590.53	0.81
		Base		99.909583	4,995,479.17	99.941394	4,997,069.70	1,590.53	0.81
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.983753	2,999,512.58	99.907000	2,997,210.00	-2,302.58	0.49
		Base		99.983753	2,999,512.58	99.907000	2,997,210.00	-2,302.58	0.49
138994009	CANTOR FITZGERALD REPO REPO					0.220000	02 Aug 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
138994009	CANTOR FITZGERALD REPO REPO					0.300000	02 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	5,000,000.000	99.960444	4,998,022.22	99.960444	4,998,022.22	0.00	0.81
		Base		99.960444	4,998,022.22	99.960444	4,998,022.22	0.00	0.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17327AW11	CITIGROUP GLOBAL MKTS INC S				0.270000	01 Sep 2021		
	3,000,000.000	Local	99.976750	2,999,302.50	99.976750	2,999,302.50	0.00	0.49
		Base	99.976750	2,999,302.50	99.976750	2,999,302.50	0.00	0.49
2063C1B33	CONCORD MIN CPTL CO				0.230000	03 Feb 2022		
	2,500,000.000	Local	99.881167	2,497,029.17	99.881167	2,497,029.17	0.00	0.41
		Base	99.881167	2,497,029.17	99.881167	2,497,029.17	0.00	0.41
2546R2WF9	WALT DISNEY CO				0.280000	15 Sep 2021		
	3,000,000.000	Local	99.965000	2,998,950.00	99.965000	2,998,950.00	0.00	0.49
		Base	99.965000	2,998,950.00	99.965000	2,998,950.00	0.00	0.49
2546R2XV3	WALT DISNEY CO				0.250000	29 Oct 2021		
	5,000,000.000	Local	99.938194	4,996,909.72	99.938194	4,996,909.72	0.00	0.81
		Base	99.938194	4,996,909.72	99.938194	4,996,909.72	0.00	0.81
2546R2YF7	WALT DISNEY CO				0.260000	15 Nov 2021		
	3,000,000.000	Local	99.923444	2,997,703.33	99.956250	2,998,687.50	984.17	0.49
		Base	99.923444	2,997,703.33	99.956250	2,998,687.50	984.17	0.49
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	3,000,000.000	Local	99.796750	2,993,902.50	99.796750	2,993,902.50	0.00	0.49
		Base	99.796750	2,993,902.50	99.796750	2,993,902.50	0.00	0.49
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	2,000,000.000	Local	99.805750	1,996,115.00	99.805750	1,996,115.00	0.00	0.33
		Base	99.805750	1,996,115.00	99.805750	1,996,115.00	0.00	0.33
2546R3FW9	DISNEY (WALT) CO THE				0.220000	30 Jun 2022		
	3,000,000.000	Local	99.796500	2,993,895.00	99.796500	2,993,895.00	0.00	0.49
		Base	99.796500	2,993,895.00	99.796500	2,993,895.00	0.00	0.49
26244HV34	DUKE ENERGY CORP				0.150000	03 Aug 2021		
	2,998,000.000	Local	99.999167	2,997,975.02	99.999167	2,997,975.02	0.00	0.49
		Base	99.999167	2,997,975.02	99.999167	2,997,975.02	0.00	0.49
26244HVP5	DUKE ENERGY CORP				0.130000	23 Aug 2021		
	2,000,000.000	Local	99.992056	1,999,841.11	99.992056	1,999,841.11	0.00	0.33
		Base	99.992056	1,999,841.11	99.992056	1,999,841.11	0.00	0.33

& 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
26244HX57	DUKE ENERGY CORP				0.150000	05 Oct 2021		
	5,000,000.000	Local	99.972917	4,998,645.83	99.972917	4,998,645.83	0.00	0.81
		Base	99.972917	4,998,645.83	99.972917	4,998,645.83	0.00	0.81
36955DZ78	GEN DYNAMICS CORP				0.210000	07 Dec 2021		
	3,000,000.000	Local	99.925333	2,997,760.00	99.946378	2,998,391.34	631.34	0.49
		Base	99.925333	2,997,760.00	99.946378	2,998,391.34	631.34	0.49
40588LX12	HALKIN FINANCE LLC USC				0.210000	01 Oct 2021		
	5,000,000.000	Local	99.964417	4,998,220.83	99.964417	4,998,220.83	0.00	0.81
		Base	99.964417	4,998,220.83	99.964417	4,998,220.83	0.00	0.81
52953BB36	LEXINGTN PKR CAP CO LL				0.200000	03 Feb 2022		
	3,000,000.000	Local	99.896667	2,996,900.00	99.896667	2,996,900.00	0.00	0.49
		Base	99.896667	2,996,900.00	99.896667	2,996,900.00	0.00	0.49
56274LYW8	MANHATTAN ASSET FDG.				0.200000	30 Nov 2021		
	5,000,000.000	Local	99.932778	4,996,638.89	99.956667	4,997,833.35	1,194.46	0.81
		Base	99.932778	4,996,638.89	99.956667	4,997,833.35	1,194.46	0.81
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	3,000,000.000	Local	99.977611	2,999,328.33	99.977611	2,999,328.33	0.00	0.49
		Base	99.977611	2,999,328.33	99.977611	2,999,328.33	0.00	0.49
8225X2X17	SHELL INTNL FNC B.V				0.150000	01 Oct 2021		
	3,000,000.000	Local	99.974583	2,999,237.50	99.974583	2,999,237.50	0.00	0.49
		Base	99.974583	2,999,237.50	99.974583	2,999,237.50	0.00	0.49
89116EVC4	TORONTO DOMIN HOLDING				0.280000	12 Aug 2021		
	1,774,000.000	Local	99.991444	1,773,848.22	99.991444	1,773,848.22	0.00	0.29
		Base	99.991444	1,773,848.22	99.991444	1,773,848.22	0.00	0.29
89119BE36	TORONTO DOMINION BANK				0.190000	03 May 2022		
	1,500,000.000	Local	99.854861	1,497,822.91	99.854861	1,497,822.91	0.00	0.24
		Base	99.854861	1,497,822.91	99.854861	1,497,822.91	0.00	0.24
91842JVP1	VW CR INC				0.180000	23 Aug 2021		
	3,000,000.000	Local	99.989000	2,999,670.00	99.989000	2,999,670.00	0.00	0.49
		Base	99.989000	2,999,670.00	99.989000	2,999,670.00	0.00	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
91842KAA4	VW CR INC					0.320000	10 Jan 2022		
		Local	4,830,000.000	99.856000	4,823,044.80	99.889536	4,824,664.59	1,619.79	0.79
		Base		99.856000	4,823,044.80	99.889536	4,824,664.59	1,619.79	0.79
91842KC87	VW CR INC					0.250000	08 Mar 2022		
		Local	3,000,000.000	99.847917	2,995,437.50	99.840739	2,995,222.17	-215.33	0.49
		Base		99.847917	2,995,437.50	99.840739	2,995,222.17	-215.33	0.49
91842KCJ3	VW CR INC					0.300000	18 Mar 2022		
		Local	360,000.000	99.809167	359,313.00	99.809167	359,313.00	0.00	0.06
		Base		99.809167	359,313.00	99.809167	359,313.00	0.00	0.06
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
93142WV34	WALGREENS BOOTS					0.200000	03 Aug 2021		
		Local	5,000,000.000	99.998889	4,999,944.44	99.998889	4,999,944.44	0.00	0.81
		Base		99.998889	4,999,944.44	99.998889	4,999,944.44	0.00	0.81
94107MWA0	WASTE MANAGEMENT INC					0.240000	10 Sep 2021		
		Local	4,050,000.000	99.973333	4,048,920.00	99.973333	4,048,920.00	0.00	0.66
		Base		99.973333	4,048,920.00	99.973333	4,048,920.00	0.00	0.66
94107MXD3	WASTE MANAGEMENT INC					0.170000	13 Oct 2021		
		Local	4,000,000.000	99.965528	3,998,621.11	99.965528	3,998,621.11	0.00	0.65
		Base		99.965528	3,998,621.11	99.965528	3,998,621.11	0.00	0.65
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	5,000,000.000	99.745000	4,987,250.00	99.650500	4,982,525.00	-4,725.00	0.81
		Base		99.745000	4,987,250.00	99.650500	4,982,525.00	-4,725.00	0.81
9612C0Z10	WESTPAC BANKING CORP.					0.180000	01 Dec 2021		
		Local	5,000,000.000	99.939000	4,996,950.00	99.973111	4,998,655.55	1,705.55	0.81
		Base		99.939000	4,996,950.00	99.973111	4,998,655.55	1,705.55	0.81
96130AJN9	WESTPAC BKING CORP N					0.240000	30 Mar 2022		
		Local	2,050,000.000	99.999999	2,049,999.98	100.061858	2,051,268.09	1,268.11	0.33
		Base		99.999999	2,049,999.98	100.061858	2,051,268.09	1,268.11	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				0.040000	02 Aug 2021		
	8,500,000.000	Local	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	1.38
		Base	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	1.38
US DOLLAR Total								
	178,062,000.000	Local		177,971,195.08		177,978,691.76	7,496.68	28.99
		Base		177,971,195.08		177,978,691.76	7,496.68	28.99
CASH EQUIVALENT Total								
	178,062,000.000	Base		177,971,195.08		177,978,691.76	7,496.68	28.99
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.910846	2,497,771.15	100.624488	2,515,612.20	17,841.05	0.41
		Base	99.910846	2,497,771.15	100.624488	2,515,612.20	17,841.05	0.41
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.938910	2,998,167.30	100.274268	3,008,228.04	10,060.74	0.49
		Base	99.938910	2,998,167.30	100.274268	3,008,228.04	10,060.74	0.49
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.862887	2,995,886.60	101.545025	3,046,350.75	50,464.15	0.50
		Base	99.862887	2,995,886.60	101.545025	3,046,350.75	50,464.15	0.50
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.920800	2,997,624.00	99.630328	2,988,909.84	-8,714.16	0.49
		Base	99.920800	2,997,624.00	99.630328	2,988,909.84	-8,714.16	0.49
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.864790	3,994,591.61	99.978734	3,999,149.36	4,557.75	0.65
		Base	99.864790	3,994,591.61	99.978734	3,999,149.36	4,557.75	0.65
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.968029	3,998,721.17	101.781374	4,071,254.96	72,533.79	0.66
		Base	99.968029	3,998,721.17	101.781374	4,071,254.96	72,533.79	0.66

& 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
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.807188	4,990,359.39	105.574794	5,278,739.70	288,380.31	0.86
		Base		99.807188	4,990,359.39	105.574794	5,278,739.70	288,380.31	0.86
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.413130	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.487420	4,019,496.80	19,496.80	0.65
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.487420	4,019,496.80	19,496.80	0.65
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.548250	08 Sep 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.577760	5,028,888.00	28,888.00	0.82
		Base		100.000000	5,000,000.00	100.577760	5,028,888.00	28,888.00	0.82
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.509880	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.314716	7,022,030.12	22,030.12	1.14
		Base		100.000000	7,000,000.00	100.314716	7,022,030.12	22,030.12	1.14
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		Local	2,000,000.000	99.859595	1,997,191.89	103.816255	2,076,325.10	79,133.21	0.34
		Base		99.859595	1,997,191.89	103.816255	2,076,325.10	79,133.21	0.34
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.865551	4,993,277.53	101.299451	5,064,972.55	71,695.02	0.82
		Base		99.865551	4,993,277.53	101.299451	5,064,972.55	71,695.02	0.82
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.796811	4,989,840.53	99.468763	4,973,438.15	-16,402.38	0.81
		Base		99.796811	4,989,840.53	99.468763	4,973,438.15	-16,402.38	0.81
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
		Local	3,000,000.000	101.933369	3,058,001.08	102.036273	3,061,088.19	3,087.11	0.50
		Base		101.933369	3,058,001.08	102.036273	3,061,088.19	3,087.11	0.50
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	3,000,000.000	99.713393	2,991,401.79	99.203171	2,976,095.13	-15,306.66	0.48
		Base		99.713393	2,991,401.79	99.203171	2,976,095.13	-15,306.66	0.48
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
		Local	3,000,000.000	96.722465	2,901,673.94	96.988448	2,909,653.44	7,979.50	0.47
		Base		96.722465	2,901,673.94	96.988448	2,909,653.44	7,979.50	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.162699	2,003,253.98	3,253.98	0.33
		Base	100.000000	2,000,000.00	100.162699	2,003,253.98	3,253.98	0.33
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	101.976396	3,634,438.76	104.752309	3,733,372.29	98,933.53	0.61
		Base	101.976396	3,634,438.76	104.752309	3,733,372.29	98,933.53	0.61
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.156612	4,006,264.48	6,264.48	0.65
		Base	100.000000	4,000,000.00	100.156612	4,006,264.48	6,264.48	0.65
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.194000	3,035,820.00	35,820.00	0.49
		Base	100.000000	3,000,000.00	101.194000	3,035,820.00	35,820.00	0.49
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.456999	4,206,036.49	-22,963.51	0.69
		Base	100.000000	4,229,000.00	99.456999	4,206,036.49	-22,963.51	0.69
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.886973	2,996,609.19	104.760699	3,142,820.97	146,211.78	0.51
		Base	99.886973	2,996,609.19	104.760699	3,142,820.97	146,211.78	0.51
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.916811	1,998,336.22	100.038458	2,000,769.16	2,432.94	0.33
		Base	99.916811	1,998,336.22	100.038458	2,000,769.16	2,432.94	0.33
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.902746	2,997,082.37	100.054977	3,001,649.31	4,566.94	0.49
		Base	99.902746	2,997,082.37	100.054977	3,001,649.31	4,566.94	0.49
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	99.063700	2,397,341.54	97.932006	2,369,954.55	-27,386.99	0.39
		Base	99.063700	2,397,341.54	97.932006	2,369,954.55	-27,386.99	0.39
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.987044	2,999,611.32	102.226811	3,066,804.33	67,193.01	0.50
		Base	99.987044	2,999,611.32	102.226811	3,066,804.33	67,193.01	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
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.887171	4,994,358.57	104.729042	5,236,452.10	242,093.53	0.85
		Base	99.887171	4,994,358.57	104.729042	5,236,452.10	242,093.53	0.85
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.895191	2,996,855.72	102.534855	3,076,045.65	79,189.93	0.50
		Base	99.895191	2,996,855.72	102.534855	3,076,045.65	79,189.93	0.50
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.332240	2,006,644.80	6,644.80	0.33
		Base	100.000000	2,000,000.00	100.332240	2,006,644.80	6,644.80	0.33
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	2,250,000.000	Local	99.996647	2,249,924.56	100.041580	2,250,935.55	1,010.99	0.37
Original Face:	2,250,000.000	Base	99.996647	2,249,924.56	100.041580	2,250,935.55	1,010.99	0.37
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.597000	3,017,910.00	17,910.00	0.49
		Base	100.000000	3,000,000.00	100.597000	3,017,910.00	17,910.00	0.49
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.838000	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.586463	3,017,593.89	17,593.89	0.49
		Base	100.000000	3,000,000.00	100.586463	3,017,593.89	17,593.89	0.49
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.911102	1,998,222.03	99.732676	1,994,653.52	-3,568.51	0.32
		Base	99.911102	1,998,222.03	99.732676	1,994,653.52	-3,568.51	0.32
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	0.040	Local	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:	2,500,000.000	Base	100.000000	0.04	100.000000	0.04	0.00	0.00
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.650074	4,982,503.70	-17,496.30	0.81
		Base	100.000000	5,000,000.00	99.650074	4,982,503.70	-17,496.30	0.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.247408	3,007,422.24	7,422.24	0.49
		Base	100.000000	3,000,000.00	100.247408	3,007,422.24	7,422.24	0.49
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.285794	4,914,289.70	-85,710.30	0.80
		Base	100.000000	5,000,000.00	98.285794	4,914,289.70	-85,710.30	0.80
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.072452	3,002,173.56	2,173.56	0.49
		Base	100.000000	3,000,000.00	100.072452	3,002,173.56	2,173.56	0.49
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.967740	2,999,032.20	-967.80	0.49
		Base	100.000000	3,000,000.00	99.967740	2,999,032.20	-967.80	0.49
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.939153	2,998,174.58	100.055732	3,001,671.96	3,497.38	0.49
		Base	99.939153	2,998,174.58	100.055732	3,001,671.96	3,497.38	0.49
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.750502	4,987,525.09	103.480089	5,174,004.45	186,479.36	0.84
		Base	99.750502	4,987,525.09	103.480089	5,174,004.45	186,479.36	0.84
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.774750	11 Mar 2022		
	3,000,000.000	Local	100.291740	3,008,752.21	100.350839	3,010,525.17	1,772.96	0.49
		Base	100.291740	3,008,752.21	100.350839	3,010,525.17	1,772.96	0.49
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.876008	1,997,520.16	101.250858	2,025,017.16	27,497.00	0.33
		Base	99.876008	1,997,520.16	101.250858	2,025,017.16	27,497.00	0.33
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	104.413723	5,220,686.15	220,686.15	0.85
		Base	100.000000	5,000,000.00	104.413723	5,220,686.15	220,686.15	0.85
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,544,582.370	Local	100.000000	2,544,582.37	101.349460	2,578,920.49	34,338.12	0.42
Original Face:	5,126,000.000	Base	100.000000	2,544,582.37	101.349460	2,578,920.49	34,338.12	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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	422,521.780	Local	103.107099	435,649.95	110.873501	468,464.69	32,814.74	0.08
Original Face:	2,090,000.000	Base	103.107099	435,649.95	110.873501	468,464.69	32,814.74	0.08
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	742.290	Local	100.352962	744.91	104.736971	777.45	32.54	0.00
Original Face:	250,000.000	Base	100.352962	744.91	104.736971	777.45	32.54	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	12,773.770	Local	100.053626	12,780.62	104.855261	13,393.97	613.35	0.00
Original Face:	1,000,000.000	Base	100.053626	12,780.62	104.855261	13,393.97	613.35	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	13,297.240	Local	100.299912	13,337.12	104.837555	13,940.50	603.38	0.00
Original Face:	2,206,300.000	Base	100.299912	13,337.12	104.837555	13,940.50	603.38	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	335,120.150	Local	100.944792	338,286.34	105.369981	353,116.04	14,829.70	0.06
Original Face:	5,000,000.000	Base	100.944792	338,286.34	105.369981	353,116.04	14,829.70	0.06
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,001,549.950	Local	101.481916	1,016,392.08	105.249604	1,054,127.36	37,735.28	0.17
Original Face:	5,000,000.000	Base	101.481916	1,016,392.08	105.249604	1,054,127.36	37,735.28	0.17
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	12,577.790	Local	100.545803	12,646.44	104.866549	13,189.89	543.45	0.00
Original Face:	1,000,000.000	Base	100.545803	12,646.44	104.866549	13,189.89	543.45	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	155,515.020	Local	100.771475	156,714.78	106.285030	165,289.19	8,574.41	0.03
Original Face:	6,000,000.000	Base	100.771475	156,714.78	106.285030	165,289.19	8,574.41	0.03
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	149,011.200	Local	101.029218	150,544.85	106.842711	159,207.61	8,662.76	0.03
Original Face:	5,000,000.000	Base	101.029218	150,544.85	106.842711	159,207.61	8,662.76	0.03
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	832,191.800	Local	103.445306	860,863.35	108.485178	902,804.76	41,941.41	0.15
Original Face:	5,000,000.000	Base	103.445306	860,863.35	108.485178	902,804.76	41,941.41	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
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	719,313.550	Local	103.311308	743,132.24	110.334654	793,652.12	50,519.88	0.13
Original Face:	5,700,000.000	Base	103.311308	743,132.24	110.334654	793,652.12	50,519.88	0.13
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	318,069.680	Local	103.093017	327,907.63	110.867559	352,636.09	24,728.46	0.06
Original Face:	2,000,000.000	Base	103.093017	327,907.63	110.867559	352,636.09	24,728.46	0.06
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.541868	2,986,256.04	-13,743.96	0.49
		Base	100.000000	3,000,000.00	99.541868	2,986,256.04	-13,743.96	0.49
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	2,925,000.000	Local	100.000000	2,925,000.00	99.987153	2,924,624.23	-375.77	0.48
		Base	100.000000	2,925,000.00	99.987153	2,924,624.23	-375.77	0.48
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.046686	5,002,334.30	2,334.30	0.81
		Base	100.000000	5,000,000.00	100.046686	5,002,334.30	2,334.30	0.81
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.753142	2,992,594.26	-7,405.74	0.49
		Base	100.000000	3,000,000.00	99.753142	2,992,594.26	-7,405.74	0.49
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.884240	2,996,527.20	-3,472.80	0.49
		Base	100.000000	3,000,000.00	99.884240	2,996,527.20	-3,472.80	0.49
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,920,156.220	Local	102.299786	1,964,315.70	102.118025	1,960,825.61	-3,490.09	0.32
Original Face:	2,000,000.000	Base	102.299786	1,964,315.70	102.118025	1,960,825.61	-3,490.09	0.32
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.997706	2,999,931.18	-68.82	0.49
		Base	100.000000	3,000,000.00	99.997706	2,999,931.18	-68.82	0.49
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.791006	4,989,550.30	-10,449.70	0.81
		Base	100.000000	5,000,000.00	99.791006	4,989,550.30	-10,449.70	0.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.797833	2,993,934.99	-6,065.01	0.49
		Base		100.000000	3,000,000.00	99.797833	2,993,934.99	-6,065.01	0.49
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.989292	1,999,785.83	101.132844	2,022,656.88	22,871.05	0.33
		Base		99.989292	1,999,785.83	101.132844	2,022,656.88	22,871.05	0.33
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	465,303.990	101.799110	473,675.32	101.076300	470,312.06	-3,363.26	0.08
Original Face:		Base	5,300,000.000	101.799110	473,675.32	101.076300	470,312.06	-3,363.26	0.08
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	2,638,163.850	102.591468	2,706,531.03	101.084350	2,666,770.78	-39,760.25	0.43
Original Face:		Base	3,000,000.000	102.591468	2,706,531.03	101.084350	2,666,770.78	-39,760.25	0.43
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	2,296,009.260	102.574829	2,355,127.57	103.230480	2,370,181.38	15,053.81	0.39
Original Face:		Base	3,000,000.000	102.574829	2,355,127.57	103.230480	2,370,181.38	15,053.81	0.39
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000456	3,000,013.68	13.68	0.49
		Base		100.000000	3,000,000.00	100.000456	3,000,013.68	13.68	0.49
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	1,777,082.670	99.834072	1,774,134.00	102.794380	1,826,741.11	52,607.11	0.30
Original Face:		Base	8,190,000.000	99.834072	1,774,134.00	102.794380	1,826,741.11	52,607.11	0.30
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	572,433.590	103.703858	593,635.72	101.440750	580,680.93	-12,954.79	0.09
Original Face:		Base	1,212,000.000	103.703858	593,635.72	101.440750	580,680.93	-12,954.79	0.09
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.996940	1,999,938.79	100.029729	2,000,594.58	655.79	0.33
		Base		99.996940	1,999,938.79	100.029729	2,000,594.58	655.79	0.33
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	1,556,747.380	102.533621	1,596,189.46	101.843590	1,585,447.42	-10,742.04	0.26
Original Face:		Base	2,000,000.000	102.533621	1,596,189.46	101.843590	1,585,447.42	-10,742.04	0.26

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
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	2,093,051.340	Local	102.622660	2,147,944.97	102.559740	2,146,628.01	-1,316.96	0.35
Original Face:	3,000,000.000	Base	102.622660	2,147,944.97	102.559740	2,146,628.01	-1,316.96	0.35
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	275,975.250	Local	100.953129	278,605.65	105.362074	290,773.25	12,167.60	0.05
Original Face:	1,500,000.000	Base	100.953129	278,605.65	105.362074	290,773.25	12,167.60	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	35,900.060	Local	101.346544	36,383.47	111.254134	39,940.30	3,556.83	0.01
Original Face:	983,845.000	Base	101.346544	36,383.47	111.254134	39,940.30	3,556.83	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	7,170.980	Local	100.139730	7,181.00	101.688290	7,292.05	111.05	0.00
Original Face:	1,800,000.000	Base	100.139730	7,181.00	101.688290	7,292.05	111.05	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	833,010.570	Local	103.413946	861,449.10	110.282189	918,662.29	57,213.19	0.15
Original Face:	5,200,000.000	Base	103.413946	861,449.10	110.282189	918,662.29	57,213.19	0.15
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	315,908.630	Local	101.034106	319,175.46	105.372052	332,879.41	13,703.95	0.05
Original Face:	2,680,283.000	Base	101.034106	319,175.46	105.372052	332,879.41	13,703.95	0.05
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	2,405,226.300	Local	101.584577	2,443,338.97	105.228901	2,530,993.20	87,654.23	0.41
Original Face:	15,000,000.000	Base	101.584577	2,443,338.97	105.228901	2,530,993.20	87,654.23	0.41
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	900,539.050	Local	100.902484	908,666.27	105.218482	947,533.52	38,867.25	0.15
Original Face:	4,200,000.000	Base	100.902484	908,666.27	105.218482	947,533.52	38,867.25	0.15
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	52,239.110	Local	101.163324	52,846.82	104.208883	54,437.79	1,590.97	0.01
Original Face:	1,500,000.000	Base	101.163324	52,846.82	104.208883	54,437.79	1,590.97	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	70,609.060	Local	100.726805	71,122.25	106.229027	75,007.32	3,885.07	0.01
Original Face:	3,200,000.000	Base	100.726805	71,122.25	106.229027	75,007.32	3,885.07	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
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	70,048.310	Local	102.019221	71,462.74	106.901256	74,882.52	3,419.78	0.01
Original Face:	765,534.000	Base	102.019221	71,462.74	106.901256	74,882.52	3,419.78	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	640,362.510	Local	101.581682	650,491.01	105.223279	673,810.43	23,319.42	0.11
Original Face:	5,157,070.000	Base	101.581682	650,491.01	105.223279	673,810.43	23,319.42	0.11
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	77,084.800	Local	100.876139	77,760.17	105.165942	81,066.96	3,306.79	0.01
Original Face:	5,000,000.000	Base	100.876139	77,760.17	105.165942	81,066.96	3,306.79	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	152,301.450	Local	101.263901	154,226.39	106.291008	161,882.75	7,656.36	0.03
Original Face:	5,000,000.000	Base	101.263901	154,226.39	106.291008	161,882.75	7,656.36	0.03
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	202,449.960	Local	103.219867	208,968.58	109.528651	221,740.71	12,772.13	0.04
Original Face:	2,000,000.000	Base	103.219867	208,968.58	109.528651	221,740.71	12,772.13	0.04
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	115,893.200	Local	103.058644	119,437.96	111.638762	129,381.73	9,943.77	0.02
Original Face:	5,000,000.000	Base	103.058644	119,437.96	111.638762	129,381.73	9,943.77	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,302,552.290	Local	106.058407	1,381,466.21	111.694389	1,454,877.82	73,411.61	0.24
Original Face:	14,750,000.000	Base	106.058407	1,381,466.21	111.694389	1,454,877.82	73,411.61	0.24
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	93,404.620	Local	100.730681	94,087.11	105.234098	98,293.51	4,206.40	0.02
Original Face:	2,000,000.000	Base	100.730681	94,087.11	105.234098	98,293.51	4,206.40	0.02
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.019358	3,000,580.74	580.74	0.49
		Base	100.000000	3,000,000.00	100.019358	3,000,580.74	580.74	0.49
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.274750	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.014541	5,000,727.05	727.05	0.81
		Base	100.000000	5,000,000.00	100.014541	5,000,727.05	727.05	0.81

& 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
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.207040	3,006,211.20	6,211.20	0.49
		Base	100.000000	3,000,000.00	100.207040	3,006,211.20	6,211.20	0.49
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.014939	2,970,448.17	-29,551.83	0.48
		Base	100.000000	3,000,000.00	99.014939	2,970,448.17	-29,551.83	0.48
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.028205	3,000,846.15	846.15	0.49
		Base	100.000000	3,000,000.00	100.028205	3,000,846.15	846.15	0.49
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.026117	3,000,783.51	783.51	0.49
		Base	100.000000	3,000,000.00	100.026117	3,000,783.51	783.51	0.49
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	897,844.440	Local	98.950738	888,423.70	100.587290	903,117.39	14,693.69	0.15
Original Face:	4,000,000.000	Base	98.950738	888,423.70	100.587290	903,117.39	14,693.69	0.15
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	195,551.210	Local	99.206254	193,999.03	100.710960	196,941.50	2,942.47	0.03
Original Face:	1,900,000.000	Base	99.206254	193,999.03	100.710960	196,941.50	2,942.47	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	712,485.980	Local	99.595115	709,601.23	101.246220	721,365.12	11,763.89	0.12
Original Face:	3,050,000.000	Base	99.595115	709,601.23	101.246220	721,365.12	11,763.89	0.12
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	1,410,288.720	Local	99.355007	1,401,192.45	101.602080	1,432,882.67	31,690.22	0.23
Original Face:	3,000,000.000	Base	99.355007	1,401,192.45	101.602080	1,432,882.67	31,690.22	0.23
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,251,059.610	Local	102.847116	1,286,678.73	103.639835	1,296,596.12	9,917.39	0.21
Original Face:	3,000,000.000	Base	102.847116	1,286,678.73	103.639835	1,296,596.12	9,917.39	0.21
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	606,774.030	Local	100.407822	609,248.59	102.623112	622,690.39	13,441.80	0.10
Original Face:	1,000,000.000	Base	100.407822	609,248.59	102.623112	622,690.39	13,441.80	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
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
	2,288,793.190	Local	99.991420	2,288,596.81	100.036120	2,289,619.90	1,023.09	0.37
Original Face:	2,750,000.000	Base	99.991420	2,288,596.81	100.036120	2,289,619.90	1,023.09	0.37
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.379630	19 Aug 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.014912	3,000,447.36	447.36	0.49
		Base	100.000000	3,000,000.00	100.014912	3,000,447.36	447.36	0.49
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
	3,000,000.000	Local	100.058585	3,001,757.56	100.501000	3,015,030.00	13,272.44	0.49
		Base	100.058585	3,001,757.56	100.501000	3,015,030.00	13,272.44	0.49
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.429652	5,021,482.60	21,482.60	0.82
		Base	100.000000	5,000,000.00	100.429652	5,021,482.60	21,482.60	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.310500	2,979,315.01	103.758449	3,112,753.47	133,438.46	0.51
		Base	99.310500	2,979,315.01	103.758449	3,112,753.47	133,438.46	0.51
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.911627	1,998,232.53	99.555288	1,991,105.76	-7,126.77	0.32
		Base	99.911627	1,998,232.53	99.555288	1,991,105.76	-7,126.77	0.32
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.078476	5,003,923.80	3,923.80	0.82
		Base	100.000000	5,000,000.00	100.078476	5,003,923.80	3,923.80	0.82
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.962366	2,998,870.98	-1,129.02	0.49
		Base	100.000000	3,000,000.00	99.962366	2,998,870.98	-1,129.02	0.49
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.958591	1,959,171.82	-40,828.18	0.32
		Base	100.000000	2,000,000.00	97.958591	1,959,171.82	-40,828.18	0.32
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.976096	2,999,282.88	101.497712	3,044,931.36	45,648.48	0.50
		Base	99.976096	2,999,282.88	101.497712	3,044,931.36	45,648.48	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
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.979206	2,999,376.18	102.424013	3,072,720.39	73,344.21	0.50
		Base	99.979206	2,999,376.18	102.424013	3,072,720.39	73,344.21	0.50
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.989853	2,334,763.07	100.058672	2,336,369.99	1,606.92	0.38
		Base	99.989853	2,334,763.07	100.058672	2,336,369.99	1,606.92	0.38
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.941964	4,997,098.22	99.457738	4,972,886.90	-24,211.32	0.81
		Base	99.941964	4,997,098.22	99.457738	4,972,886.90	-24,211.32	0.81
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.854033	2,995,621.00	102.462582	3,073,877.46	78,256.46	0.50
		Base	99.854033	2,995,621.00	102.462582	3,073,877.46	78,256.46	0.50
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.902817	1,998,056.34	100.160473	2,003,209.46	5,153.12	0.33
		Base	99.902817	1,998,056.34	100.160473	2,003,209.46	5,153.12	0.33
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.822369	4,991,118.44	99.719253	4,985,962.65	-5,155.79	0.81
		Base	99.822369	4,991,118.44	99.719253	4,985,962.65	-5,155.79	0.81
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.750449	4,987,522.44	104.092106	5,204,605.30	217,082.86	0.85
		Base	99.750449	4,987,522.44	104.092106	5,204,605.30	217,082.86	0.85
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403				2.403000	01 Sep 2021		
	5,000,000.000	Local	100.177672	5,008,883.58	100.169186	5,008,459.30	-424.28	0.82
		Base	100.177672	5,008,883.58	100.169186	5,008,459.30	-424.28	0.82
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.991919	3,999,676.75	100.363423	4,014,536.92	14,860.17	0.65
		Base	99.991919	3,999,676.75	100.363423	4,014,536.92	14,860.17	0.65
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.921741	4,996,087.05	-3,912.95	0.81
		Base	100.000000	5,000,000.00	99.921741	4,996,087.05	-3,912.95	0.81

& 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
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	2,000,000.000	Local	101.383083	2,027,661.66	101.353244	2,027,064.88	-596.78	0.33
		Base	101.383083	2,027,661.66	101.353244	2,027,064.88	-596.78	0.33
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.955469	1,999,109.37	101.844796	2,036,895.92	37,786.55	0.33
		Base	99.955469	1,999,109.37	101.844796	2,036,895.92	37,786.55	0.33
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.958512	1,999,170.24	100.212271	2,004,245.42	5,075.18	0.33
		Base	99.958512	1,999,170.24	100.212271	2,004,245.42	5,075.18	0.33
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.992287	2,999,768.60	101.230061	3,036,901.83	37,133.23	0.49
		Base	99.992287	2,999,768.60	101.230061	3,036,901.83	37,133.23	0.49
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.500000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.317600	2,507,940.00	7,940.00	0.41
		Base	100.000000	2,500,000.00	100.317600	2,507,940.00	7,940.00	0.41
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.963136	1,999,262.72	101.036917	2,020,738.34	21,475.62	0.33
		Base	99.963136	1,999,262.72	101.036917	2,020,738.34	21,475.62	0.33
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.290000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.097584	3,002,927.52	2,927.52	0.49
		Base	100.000000	3,000,000.00	100.097584	3,002,927.52	2,927.52	0.49
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.530750	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.474700	5,023,735.00	23,735.00	0.82
		Base	100.000000	5,000,000.00	100.474700	5,023,735.00	23,735.00	0.82
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	100.583644	2,011,672.88	11,672.88	0.33
		Base	100.000000	2,000,000.00	100.583644	2,011,672.88	11,672.88	0.33
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	100.316706	3,470,958.03	10,958.03	0.57
		Base	100.000000	3,460,000.00	100.316706	3,470,958.03	10,958.03	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
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	101.876000	3,056,280.00	56,280.00	0.50
		Base		100.000000	3,000,000.00	101.876000	3,056,280.00	56,280.00	0.50
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.069600	2,942,088.00	-57,912.00	0.48
		Base		100.000000	3,000,000.00	98.069600	2,942,088.00	-57,912.00	0.48
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	2,000,000.000	99.951772	1,999,035.43	100.267000	2,005,340.00	6,304.57	0.33
		Base		99.951772	1,999,035.43	100.267000	2,005,340.00	6,304.57	0.33
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.560250	13 Nov 2023		
		Local	1,950,000.000	100.191674	1,953,737.64	100.669996	1,963,064.92	9,327.28	0.32
		Base		100.191674	1,953,737.64	100.669996	1,963,064.92	9,327.28	0.32
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.990234	2,999,707.03	104.132275	3,123,968.25	124,261.22	0.51
		Base		99.990234	2,999,707.03	104.132275	3,123,968.25	124,261.22	0.51
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.974393	2,999,231.79	100.812271	3,024,368.13	25,136.34	0.49
		Base		99.974393	2,999,231.79	100.812271	3,024,368.13	25,136.34	0.49
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.488250	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.220196	3,006,605.88	6,605.88	0.49
		Base		100.000000	3,000,000.00	100.220196	3,006,605.88	6,605.88	0.49
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	102.112371	3,063,371.13	63,371.13	0.50
		Base		100.000000	3,000,000.00	102.112371	3,063,371.13	63,371.13	0.50
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.118286	3,003,548.58	3,548.58	0.49
		Base		100.000000	3,000,000.00	100.118286	3,003,548.58	3,548.58	0.49
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	98.185234	2,945,557.02	-54,442.98	0.48
		Base		100.000000	3,000,000.00	98.185234	2,945,557.02	-54,442.98	0.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.024408	3,000,732.24	732.24	0.49
		Base		100.000000	3,000,000.00	100.024408	3,000,732.24	732.24	0.49
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	3,000,000.000	99.950370	2,998,511.11	99.952122	2,998,563.66	52.55	0.49
		Base		99.950370	2,998,511.11	99.952122	2,998,563.66	52.55	0.49
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	62,412.810	99.995450	62,409.97	100.075130	62,459.70	49.73	0.01
Original Face:		Base	3,000,000.000	99.995450	62,409.97	100.075130	62,459.70	49.73	0.01
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.985400	1,999,707.99	101.703611	2,034,072.22	34,364.23	0.33
		Base		99.985400	1,999,707.99	101.703611	2,034,072.22	34,364.23	0.33
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.285250	13 Aug 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.006144	1,000,061.44	61.44	0.16
		Base		100.000000	1,000,000.00	100.006144	1,000,061.44	61.44	0.16
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.952620	4,997,630.98	103.522617	5,176,130.85	178,499.87	0.84
		Base		99.952620	4,997,630.98	103.522617	5,176,130.85	178,499.87	0.84
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.097000	3,002,910.00	2,910.00	0.49
		Base		100.000000	3,000,000.00	100.097000	3,002,910.00	2,910.00	0.49
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.931701	4,996,585.07	100.160321	5,008,016.05	11,430.98	0.82
		Base		99.931701	4,996,585.07	100.160321	5,008,016.05	11,430.98	0.82
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.852399	2,995,571.97	102.826135	3,084,784.05	89,212.08	0.50
		Base		99.852399	2,995,571.97	102.826135	3,084,784.05	89,212.08	0.50
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.928405	999,284.05	102.104453	1,021,044.53	21,760.48	0.17
		Base		99.928405	999,284.05	102.104453	1,021,044.53	21,760.48	0.17

& 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
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.136091	2,002,721.82	103.664001	2,073,280.02	70,558.20	0.34
		Base	100.136091	2,002,721.82	103.664001	2,073,280.02	70,558.20	0.34
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.523130	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.505470	5,025,273.50	25,273.50	0.82
		Base	100.000000	5,000,000.00	100.505470	5,025,273.50	25,273.50	0.82
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.941350	4,997,067.50	105.298469	5,264,923.45	267,855.95	0.86
		Base	99.941350	4,997,067.50	105.298469	5,264,923.45	267,855.95	0.86
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.913558	2,997,406.73	102.514114	3,075,423.42	78,016.69	0.50
		Base	99.913558	2,997,406.73	102.514114	3,075,423.42	78,016.69	0.50
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.517292	1,990,345.83	99.343750	1,986,875.00	-3,470.83	0.32
		Base	99.517292	1,990,345.83	99.343750	1,986,875.00	-3,470.83	0.32
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.984984	2,999,549.51	105.411664	3,162,349.92	162,800.41	0.52
		Base	99.984984	2,999,549.51	105.411664	3,162,349.92	162,800.41	0.52
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.983497	3,249,463.66	100.337050	3,260,954.13	11,490.47	0.53
Original Face:	3,250,000.000	Base	99.983497	3,249,463.66	100.337050	3,260,954.13	11,490.47	0.53
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.704304	3,051,129.12	51,129.12	0.50
		Base	100.000000	3,000,000.00	101.704304	3,051,129.12	51,129.12	0.50
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.994723	1,999,894.45	100.446028	2,008,920.56	9,026.11	0.33
		Base	99.994723	1,999,894.45	100.446028	2,008,920.56	9,026.11	0.33
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.817479	1,996,349.58	101.344044	2,026,880.88	30,531.30	0.33
		Base	99.817479	1,996,349.58	101.344044	2,026,880.88	30,531.30	0.33

& 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
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,188,733.490	Local	99.990556	1,188,621.23	101.060120	1,201,335.49	12,714.26	0.20
Original Face:	2,000,000.000	Base	99.990556	1,188,621.23	101.060120	1,201,335.49	12,714.26	0.20
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.992227	1,999,844.53	101.607260	2,032,145.20	32,300.67	0.33
Original Face:	2,000,000.000	Base	99.992227	1,999,844.53	101.607260	2,032,145.20	32,300.67	0.33
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	236,124.230	Local	99.999407	236,122.83	100.651610	237,662.84	1,540.01	0.04
Original Face:	1,000,000.000	Base	99.999407	236,122.83	100.651610	237,662.84	1,540.01	0.04
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.884309	2,996,529.28	100.537490	3,016,124.70	19,595.42	0.49
		Base	99.884309	2,996,529.28	100.537490	3,016,124.70	19,595.42	0.49
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.931275	1,998,625.49	106.723000	2,134,460.00	135,834.51	0.35
		Base	99.931275	1,998,625.49	106.723000	2,134,460.00	135,834.51	0.35
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.970453	1,999,409.05	102.086906	2,041,738.12	42,329.07	0.33
		Base	99.970453	1,999,409.05	102.086906	2,041,738.12	42,329.07	0.33
US DOLLAR Total								
	430,619,958.790	Local		431,081,572.22		435,518,025.69	4,436,453.47	70.93
Original Face:	187,511,032.000	Base		431,081,572.22		435,518,025.69	4,436,453.47	70.93
FIXED INCOME Total								
	430,619,958.790	Base		431,081,572.22		435,518,025.69	4,436,453.47	70.93
Original Face:	187,511,032.000							

& 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
FUND Total									
		609,155,508.770	Base		609,526,317.28		613,970,267.43	4,443,950.15	100.00
	Original Face:	187,511,032.000							

& 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								
			746.600	1.000000	746.60	1.000000	746.60	0.00	0.00
		Base		1.000000	746.60	1.000000	746.60	0.00	0.00
US DOLLAR Total									
			746.600		746.60		746.60	0.00	0.00
		Base			746.60		746.60	0.00	0.00
CASH Total									
			746.600	Base	746.60		746.60	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
22599G006	CREDIT AGRICOLE REPO REPO					0.050000	02 Aug 2021		
			4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.17
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.17
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	09 Aug 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
942PVK909	WAM AZ 3 WAM AZR 3					0.250000	21 Oct 2021		
			3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.88
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.88
942PVL006	WAM AZ 4 WAM AZR 4					0.200000	01 Aug 2021		
			12,002,761.110	100.000000	12,002,761.11	100.000000	12,002,761.11	0.00	3.51
		Base		100.000000	12,002,761.11	100.000000	12,002,761.11	0.00	3.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001				0.250000	16 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.710	Local	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.46
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.46
979QHR003	SOUTH STREET REPO				0.120000	02 Aug 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	14.61
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	14.61
US DOLLAR Total								
	86,007,744.820	Local		86,007,744.82		86,007,744.82	0.00	25.13
		Base		86,007,744.82		86,007,744.82	0.00	25.13
CASH EQUIVALENT Total								
	86,007,744.820	Base		86,007,744.82		86,007,744.82	0.00	25.13
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		
	17,996.360	Local	100.013003	17,998.70	100.110726	18,016.29	17.59	0.01
Original Face:	1,000,000.000	Base	100.013003	17,998.70	100.110726	18,016.29	17.59	0.01
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	639,027.850	Local	102.800504	656,923.85	105.183179	672,149.81	15,225.96	0.20
Original Face:	5,000,000.000	Base	102.800504	656,923.85	105.183179	672,149.81	15,225.96	0.20
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	526,653.490	Local	102.141211	537,930.25	103.866692	547,017.56	9,087.31	0.16
Original Face:	4,372,786.000	Base	102.141211	537,930.25	103.866692	547,017.56	9,087.31	0.16
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	640,915.000	Local	101.887899	653,014.83	103.769822	665,076.35	12,061.52	0.19
Original Face:	5,000,000.000	Base	101.887899	653,014.83	103.769822	665,076.35	12,061.52	0.19

& 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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	381,789.720	103.087755	393,578.45	106.947057	408,312.87	14,734.42	0.12
Original Face:		Base	4,169,641.000	103.087755	393,578.45	106.947057	408,312.87	14,734.42	0.12
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	269,094.340	101.104471	272,066.41	103.444118	278,362.27	6,295.86	0.08
Original Face:		Base	2,000,000.000	101.104471	272,066.41	103.444118	278,362.27	6,295.86	0.08
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	188,655.500	102.029291	192,483.87	105.901093	199,788.24	7,304.37	0.06
Original Face:		Base	2,910,888.000	102.029291	192,483.87	105.901093	199,788.24	7,304.37	0.06
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	496,662.520	102.937474	511,251.85	104.442702	518,727.76	7,475.91	0.15
Original Face:		Base	9,450,000.000	102.937474	511,251.85	104.442702	518,727.76	7,475.91	0.15
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	356,021.240	100.960625	359,441.27	104.749243	372,929.55	13,488.28	0.11
Original Face:		Base	2,500,000.000	100.960625	359,441.27	104.749243	372,929.55	13,488.28	0.11
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	232,971.300	100.928681	235,134.86	103.481068	241,081.19	5,946.33	0.07
Original Face:		Base	1,500,000.000	100.928681	235,134.86	103.481068	241,081.19	5,946.33	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	457,908.320	105.146476	481,474.46	109.647021	502,082.83	20,608.37	0.15
Original Face:		Base	5,872,458.000	105.146476	481,474.46	109.647021	502,082.83	20,608.37	0.15
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	10,550.580	101.354617	10,693.50	104.430933	11,018.07	324.57	0.00
Original Face:		Base	1,000,000.000	101.354617	10,693.50	104.430933	11,018.07	324.57	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	24,692.500	104.345247	25,765.45	112.408489	27,756.47	1,991.02	0.01
Original Face:		Base	1,000,000.000	104.345247	25,765.45	112.408489	27,756.47	1,991.02	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	148.210	100.499292	148.95	103.387395	153.23	4.28	0.00
Original Face:		Base	25,000.000	100.499292	148.95	103.387395	153.23	4.28	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
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	50,205.260	Local	103.054182	51,738.62	114.345305	57,407.36	5,668.74	0.02
Original Face:	2,000,000.000	Base	103.054182	51,738.62	114.345305	57,407.36	5,668.74	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.788750	20 Sep 2063		
	738,255.940	Local	100.419841	741,355.44	100.668580	743,191.77	1,836.33	0.22
Original Face:	1,500,000.000	Base	100.419841	741,355.44	100.668580	743,191.77	1,836.33	0.22
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.738750	20 Feb 2064		
	781,906.170	Local	100.370305	784,801.61	100.670700	787,150.41	2,348.80	0.23
Original Face:	1,530,000.000	Base	100.370305	784,801.61	100.670700	787,150.41	2,348.80	0.23
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
	845,854.700	Local	101.990046	862,687.60	101.188880	855,910.90	-6,776.70	0.25
Original Face:	1,200,000.000	Base	101.990046	862,687.60	101.188880	855,910.90	-6,776.70	0.25
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	178,848.020	Local	100.982449	180,605.11	101.091310	180,799.81	194.70	0.05
Original Face:	2,720,000.000	Base	100.982449	180,605.11	101.091310	180,799.81	194.70	0.05
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	173,989.720	Local	101.461627	176,532.80	101.331460	176,306.32	-226.48	0.05
Original Face:	4,000,000.000	Base	101.461627	176,532.80	101.331460	176,306.32	-226.48	0.05
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,200,559.100	Local	101.978796	1,224,315.71	103.346600	1,240,737.01	16,421.30	0.36
Original Face:	4,400,000.000	Base	101.978796	1,224,315.71	103.346600	1,240,737.01	16,421.30	0.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	673,383.330	Local	99.384888	669,241.27	100.587290	677,338.04	8,096.77	0.20
Original Face:	3,000,000.000	Base	99.384888	669,241.27	100.587290	677,338.04	8,096.77	0.20
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	254,858.940	Local	100.582981	256,344.72	102.873930	262,183.41	5,838.69	0.08
Original Face:	1,000,000.000	Base	100.582981	256,344.72	102.873930	262,183.41	5,838.69	0.08
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	230,977.800	Local	101.249570	233,864.03	101.504670	234,453.25	589.22	0.07
Original Face:	1,000,000.000	Base	101.249570	233,864.03	101.504670	234,453.25	589.22	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
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	101.581220	0.01	0.00	0.00
		Base	100.000000	0.01	101.581220	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	402,548.390	Local	100.700847	405,369.64	105.463110	424,540.05	19,170.41	0.12
Original Face:	1,000,000.000	Base	100.700847	405,369.64	105.463110	424,540.05	19,170.41	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	251,378.130	Local	100.786839	253,356.07	103.645080	260,541.06	7,184.99	0.08
Original Face:	1,000,000.000	Base	100.786839	253,356.07	103.645080	260,541.06	7,184.99	0.08
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	59,525.520	Local	99.893592	59,462.18	100.353320	59,735.84	273.66	0.02
Original Face:	1,000,000.000	Base	99.893592	59,462.18	100.353320	59,735.84	273.66	0.02
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	133,459.630	Local	100.293767	133,851.69	100.625810	134,294.83	443.14	0.04
Original Face:	1,000,000.000	Base	100.293767	133,851.69	100.625810	134,294.83	443.14	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	74,606.870	Local	100.862561	75,250.40	100.674690	75,110.24	-140.16	0.02
Original Face:	1,000,000.000	Base	100.862561	75,250.40	100.674690	75,110.24	-140.16	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.392690	0.03	-0.06	0.00
		Base	300.000000	0.09	102.392690	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,251,059.610	Local	102.847116	1,286,678.73	103.639835	1,296,596.12	9,917.39	0.38
Original Face:	3,000,000.000	Base	102.847116	1,286,678.73	103.639835	1,296,596.12	9,917.39	0.38
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,213,548.060	Local	100.343569	1,217,717.44	102.623112	1,245,380.78	27,663.34	0.36
Original Face:	2,000,000.000	Base	100.343569	1,217,717.44	102.623112	1,245,380.78	27,663.34	0.36
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	563,791.880	Local	100.067016	564,169.71	102.314130	576,838.76	12,669.05	0.17
Original Face:	2,000,000.000	Base	100.067016	564,169.71	102.314130	576,838.76	12,669.05	0.17

& 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
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.776610	20 Apr 2071		
	1,928,759.570	Local	107.784635	2,078,906.47	106.071897	2,045,871.86	-33,034.61	0.60
Original Face:	1,978,780.000	Base	107.784635	2,078,906.47	106.071897	2,045,871.86	-33,034.61	0.60
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,430,256.700	Local	102.206625	1,461,817.10	101.498720	1,451,692.24	-10,124.86	0.42
Original Face:	2,000,000.000	Base	102.206625	1,461,817.10	101.498720	1,451,692.24	-10,124.86	0.42
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	3,145,828.700	Local	101.413728	3,190,302.15	101.183710	3,183,066.19	-7,235.96	0.93
Original Face:	3,185,000.000	Base	101.413728	3,190,302.15	101.183710	3,183,066.19	-7,235.96	0.93
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,946,529.220	Local	102.339883	1,992,075.73	101.848890	1,982,518.40	-9,557.33	0.58
Original Face:	2,000,000.000	Base	102.339883	1,992,075.73	101.848890	1,982,518.40	-9,557.33	0.58
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.499800	20 Jun 2036		
	1,960,665.460	Local	104.411535	2,047,160.91	104.244620	2,043,888.26	-3,272.65	0.60
Original Face:	2,000,000.000	Base	104.411535	2,047,160.91	104.244620	2,043,888.26	-3,272.65	0.60
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				1.000000	20 Jan 2027		
	4,583,333.330	Local	100.000000	4,583,333.34	100.000000	4,583,333.33	-0.01	1.34
Original Face:	5,000,000.000	Base	100.000000	4,583,333.34	100.000000	4,583,333.33	-0.01	1.34
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.79
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.79
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
	4,812,500.020	Local	100.000000	4,812,500.02	100.000000	4,812,500.02	0.00	1.41
Original Face:	5,500,000.000	Base	100.000000	4,812,500.02	100.000000	4,812,500.02	0.00	1.41
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.912880	1,998,257.59	103.820260	2,076,405.20	78,147.61	0.61
		Base	99.912880	1,998,257.59	103.820260	2,076,405.20	78,147.61	0.61
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	81,325.010	Local	100.268294	81,543.20	100.850830	82,016.95	473.75	0.02
Original Face:	1,000,000.000	Base	100.268294	81,543.20	100.850830	82,016.95	473.75	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
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.943953	2,998,318.59	100.162943	3,004,888.29	6,569.70	0.88
		Base		99.943953	2,998,318.59	100.162943	3,004,888.29	6,569.70	0.88
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	100.562132	3,016,863.95	100.190870	3,005,726.10	-11,137.85	0.88
		Base		100.562132	3,016,863.95	100.190870	3,005,726.10	-11,137.85	0.88
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,900,000.000	100.558211	3,921,770.21	100.556220	3,921,692.58	-77.63	1.15
		Base		100.558211	3,921,770.21	100.556220	3,921,692.58	-77.63	1.15
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
		Local	2,000,000.000	100.267411	2,005,348.22	99.993490	1,999,869.80	-5,478.42	0.58
		Base		100.267411	2,005,348.22	99.993490	1,999,869.80	-5,478.42	0.58
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	2,900,000.000	100.053127	2,901,540.69	100.023984	2,900,695.54	-845.15	0.85
		Base		100.053127	2,901,540.69	100.023984	2,900,695.54	-845.15	0.85
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	5,000,000.000	100.119028	5,005,951.42	100.316000	5,015,800.00	9,848.58	1.47
		Base		100.119028	5,005,951.42	100.316000	5,015,800.00	9,848.58	1.47
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.17
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.17
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
		Local	2,000,000.000	100.100317	2,002,006.33	100.388821	2,007,776.42	5,770.09	0.59
		Base		100.100317	2,002,006.33	100.388821	2,007,776.42	5,770.09	0.59
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000						17 Jul 2023		
		Local	4,000,000.000	100.013070	4,000,522.80	100.137516	4,005,500.64	4,977.84	1.17
		Base		100.013070	4,000,522.80	100.137516	4,005,500.64	4,977.84	1.17
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						17 Jan 2025		
		Local	2,800,000.000	100.027907	2,800,781.39	100.320245	2,808,966.86	8,185.47	0.82
		Base		100.027907	2,800,781.39	100.320245	2,808,966.86	8,185.47	0.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.035325	3,001,059.76	100.295694	3,008,870.82	7,811.06	0.88
		Base	100.035325	3,001,059.76	100.295694	3,008,870.82	7,811.06	0.88
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.003670	6,500,238.53	100.000000	6,500,000.00	-238.53	1.90
		Base	100.003670	6,500,238.53	100.000000	6,500,000.00	-238.53	1.90
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.011900	2,500,297.51	100.207000	2,505,175.00	4,877.49	0.73
		Base	100.011900	2,500,297.51	100.207000	2,505,175.00	4,877.49	0.73
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	100.000000	500,000.00	0.00	0.15
		Base	100.000000	500,000.00	100.000000	500,000.00	0.00	0.15
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.959649	2,998,789.48	99.983903	2,999,517.09	727.61	0.88
		Base	99.959649	2,998,789.48	99.983903	2,999,517.09	727.61	0.88
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.954700	2,998,641.00	99.978125	2,999,343.75	702.75	0.88
		Base	99.954700	2,998,641.00	99.978125	2,999,343.75	702.75	0.88
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	3,000,000.000	Local	99.951521	2,998,545.63	99.972806	2,999,184.18	638.55	0.88
		Base	99.951521	2,998,545.63	99.972806	2,999,184.18	638.55	0.88
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.081155	3,002,434.64	100.085327	3,002,559.81	125.17	0.88
		Base	100.081155	3,002,434.64	100.085327	3,002,559.81	125.17	0.88
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	104.472315	2,089,446.30	104.503906	2,090,078.12	631.82	0.61
		Base	104.472315	2,089,446.30	104.503906	2,090,078.12	631.82	0.61
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	103.818981	2,076,379.62	104.089844	2,081,796.88	5,417.26	0.61
		Base	103.818981	2,076,379.62	104.089844	2,081,796.88	5,417.26	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
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
9128287G9	US TREASURY FRN 07/21 VAR				0.270006	31 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	100.153619	2,003,072.38	100.154266	2,003,085.32	12.94	0.59
		Base	100.153619	2,003,072.38	100.154266	2,003,085.32	12.94	0.59
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	102.229958	2,044,599.15	102.230469	2,044,609.38	10.23	0.60
		Base	102.229958	2,044,599.15	102.230469	2,044,609.38	10.23	0.60
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	102.619285	2,052,385.69	102.644531	2,052,890.62	504.93	0.60
		Base	102.619285	2,052,385.69	102.644531	2,052,890.62	504.93	0.60
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	102.338417	3,070,152.51	102.285156	3,068,554.68	-1,597.83	0.90
		Base	102.338417	3,070,152.51	102.285156	3,068,554.68	-1,597.83	0.90
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	102.050313	2,041,006.25	102.121094	2,042,421.88	1,415.63	0.60
		Base	102.050313	2,041,006.25	102.121094	2,042,421.88	1,415.63	0.60
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.161845	3,004,855.34	100.172923	3,005,187.69	332.35	0.88
		Base	100.161845	3,004,855.34	100.172923	3,005,187.69	332.35	0.88
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	100.538742	5,026,937.11	100.556575	5,027,828.75	891.64	1.47
		Base	100.538742	5,026,937.11	100.556575	5,027,828.75	891.64	1.47
912828YN4	US TREASURY FRN 10/21 VAR				0.350006	31 Oct 2021		
	3,000,000.000	Local	100.004864	3,000,145.93	100.074751	3,002,242.53	2,096.60	0.88
		Base	100.004864	3,000,145.93	100.074751	3,002,242.53	2,096.60	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
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		Local	3,000,000.000	100.338622	3,010,158.66	100.354037	3,010,621.11	462.45	0.88
		Base		100.338622	3,010,158.66	100.354037	3,010,621.11	462.45	0.88
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
		Local	5,000,000.000	100.453444	5,022,672.19	100.474629	5,023,731.45	1,059.26	1.47
		Base		100.453444	5,022,672.19	100.474629	5,023,731.45	1,059.26	1.47
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
		Local	5,000,000.000	100.612416	5,030,620.81	100.648438	5,032,421.90	1,801.09	1.47
		Base		100.612416	5,030,620.81	100.648438	5,032,421.90	1,801.09	1.47
912828Z45	US TREASURY FRN 01/22 VAR					0.204006	31 Jan 2022		
		Local	2,000,000.000	99.996011	1,999,920.22	100.074409	2,001,488.18	1,567.96	0.58
		Base		99.996011	1,999,920.22	100.074409	2,001,488.18	1,567.96	0.58
912828ZA1	US TREASURY N/B 02/22 1.125					1.125000	28 Feb 2022		
		Local	2,000,000.000	100.568636	2,011,372.71	100.613281	2,012,265.62	892.91	0.59
		Base		100.568636	2,011,372.71	100.613281	2,012,265.62	892.91	0.59
912828ZG8	US TREASURY N/B 03/22 0.375					0.375000	31 Mar 2022		
		Local	4,000,000.000	100.158569	4,006,342.74	100.195312	4,007,812.48	1,469.74	1.17
		Base		100.158569	4,006,342.74	100.195312	4,007,812.48	1,469.74	1.17
912828ZK9	US TREASURY FRN 04/22 VAR					0.164006	30 Apr 2022		
		Local	3,000,000.000	100.018101	3,000,543.04	100.077239	3,002,317.17	1,774.13	0.88
		Base		100.018101	3,000,543.04	100.077239	3,002,317.17	1,774.13	0.88
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.874511	1,997,490.21	99.519531	1,990,390.62	-7,099.59	0.58
		Base		99.874511	1,997,490.21	99.519531	1,990,390.62	-7,099.59	0.58
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
		Local	2,000,000.000	99.981213	1,999,624.25	100.039062	2,000,781.24	1,156.99	0.58
		Base		99.981213	1,999,624.25	100.039062	2,000,781.24	1,156.99	0.58
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.391275	1,987,825.50	98.964844	1,979,296.88	-8,528.62	0.58
		Base		99.391275	1,987,825.50	98.964844	1,979,296.88	-8,528.62	0.58

& 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
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.070433	2,001,408.65	100.140625	2,002,812.50	1,403.85	0.59
		Base		100.070433	2,001,408.65	100.140625	2,002,812.50	1,403.85	0.59
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	2,000,000.000	99.794662	1,995,893.24	98.882812	1,977,656.24	-18,237.00	0.58
		Base		99.794662	1,995,893.24	98.882812	1,977,656.24	-18,237.00	0.58
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	5,000,000.000	99.976743	4,998,837.17	100.046875	5,002,343.75	3,506.58	1.46
		Base		99.976743	4,998,837.17	100.046875	5,002,343.75	3,506.58	1.46
91282CAA9	US TREASURY FRN 07/22 VAR					0.105006	31 Jul 2022		
		Local	5,000,000.000	99.992934	4,999,646.71	100.043440	5,002,172.00	2,525.29	1.46
		Base		99.992934	4,999,646.71	100.043440	5,002,172.00	2,525.29	1.46
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.808932	1,996,178.64	99.867188	1,997,343.76	1,165.12	0.58
		Base		99.808932	1,996,178.64	99.867188	1,997,343.76	1,165.12	0.58
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	5,000,000.000	99.967451	4,998,372.55	100.031250	5,001,562.50	3,189.95	1.46
		Base		99.967451	4,998,372.55	100.031250	5,001,562.50	3,189.95	1.46
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.389370	1,987,787.39	98.703125	1,974,062.50	-13,724.89	0.58
		Base		99.389370	1,987,787.39	98.703125	1,974,062.50	-13,724.89	0.58
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.756761	1,995,135.21	99.828125	1,996,562.50	1,427.29	0.58
		Base		99.756761	1,995,135.21	99.828125	1,996,562.50	1,427.29	0.58
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.794336	1,995,886.72	98.636719	1,972,734.38	-23,152.34	0.58
		Base		99.794336	1,995,886.72	98.636719	1,972,734.38	-23,152.34	0.58
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
		Local	5,000,000.000	99.978398	4,998,919.89	100.023438	5,001,171.90	2,252.01	1.46
		Base		99.978398	4,998,919.89	100.023438	5,001,171.90	2,252.01	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
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	2,000,000.000	99.793494	1,995,869.87	99.785156	1,995,703.12	-166.75	0.58
		Base		99.793494	1,995,869.87	99.785156	1,995,703.12	-166.75	0.58
91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
		Local	2,000,000.000	99.996966	1,999,939.31	100.019531	2,000,390.62	451.31	0.58
		Base		99.996966	1,999,939.31	100.019531	2,000,390.62	451.31	0.58
91282CAS0	US TREASURY FRN 10/22 VAR					0.105006	31 Oct 2022		
		Local	3,000,000.000	99.992414	2,999,772.41	100.048121	3,001,443.63	1,671.22	0.88
		Base		99.992414	2,999,772.41	100.048121	3,001,443.63	1,671.22	0.88
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.148713	1,982,974.26	98.539062	1,970,781.24	-12,193.02	0.58
		Base		99.148713	1,982,974.26	98.539062	1,970,781.24	-12,193.02	0.58
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	2,000,000.000	100.007982	2,000,159.63	100.050781	2,001,015.62	855.99	0.58
		Base		100.007982	2,000,159.63	100.050781	2,001,015.62	855.99	0.58
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
		Local	7,000,000.000	99.954289	6,996,800.26	100.007812	7,000,546.84	3,746.58	2.05
		Base		99.954289	6,996,800.26	100.007812	7,000,546.84	3,746.58	2.05
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.786557	1,995,731.14	99.023438	1,980,468.76	-15,262.38	0.58
		Base		99.786557	1,995,731.14	99.023438	1,980,468.76	-15,262.38	0.58
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
		Local	2,000,000.000	99.801428	1,996,028.56	99.722656	1,994,453.12	-1,575.44	0.58
		Base		99.801428	1,996,028.56	99.722656	1,994,453.12	-1,575.44	0.58
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.586891	1,991,737.82	98.914062	1,978,281.24	-13,456.58	0.58
		Base		99.586891	1,991,737.82	98.914062	1,978,281.24	-13,456.58	0.58
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
		Local	9,000,000.000	99.976768	8,997,909.15	100.003906	9,000,351.54	2,442.39	2.63
		Base		99.976768	8,997,909.15	100.003906	9,000,351.54	2,442.39	2.63

& 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
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.740552	1,994,811.03	99.671875	1,993,437.50	-1,373.53	0.58
		Base	99.740552	1,994,811.03	99.671875	1,993,437.50	-1,373.53	0.58
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998501	2,999,955.03	99.992188	2,999,765.64	-189.39	0.88
		Base	99.998501	2,999,955.03	99.992188	2,999,765.64	-189.39	0.88
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.639896	1,992,797.91	98.847656	1,976,953.12	-15,844.79	0.58
		Base	99.639896	1,992,797.91	98.847656	1,976,953.12	-15,844.79	0.58
91282CBK6	US TREASURY FRN 01/23 VAR				0.099006	31 Jan 2023		
	2,000,000.000	Local	99.992400	1,999,848.00	100.044783	2,000,895.66	1,047.66	0.58
		Base	99.992400	1,999,848.00	100.044783	2,000,895.66	1,047.66	0.58
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.771158	1,995,423.15	99.652344	1,993,046.88	-2,376.27	0.58
		Base	99.771158	1,995,423.15	99.652344	1,993,046.88	-2,376.27	0.58
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	5,000,000.000	Local	99.961975	4,998,098.76	99.984375	4,999,218.75	1,119.99	1.46
		Base	99.961975	4,998,098.76	99.984375	4,999,218.75	1,119.99	1.46
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.632758	1,992,655.15	99.343750	1,986,875.00	-5,780.15	0.58
		Base	99.632758	1,992,655.15	99.343750	1,986,875.00	-5,780.15	0.58
91282CBR1	US TREASURY N/B 03/24 0.25				0.250000	15 Mar 2024		
	2,000,000.000	Local	99.743985	1,994,879.70	99.917969	1,998,359.38	3,479.68	0.58
		Base	99.743985	1,994,879.70	99.917969	1,998,359.38	3,479.68	0.58
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	2,000,000.000	Local	99.205364	1,984,107.28	100.429688	2,008,593.76	24,486.48	0.59
		Base	99.205364	1,984,107.28	100.429688	2,008,593.76	24,486.48	0.59
91282CBU4	US TREASURY N/B 03/23 0.125				0.125000	31 Mar 2023		
	3,000,000.000	Local	99.936934	2,998,108.03	99.953125	2,998,593.75	485.72	0.88
		Base	99.936934	2,998,108.03	99.953125	2,998,593.75	485.72	0.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.877979	3,995,119.15	99.937500	3,997,500.00	2,380.85	1.17
		Base		99.877979	3,995,119.15	99.937500	3,997,500.00	2,380.85	1.17
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.960573	2,998,817.18	99.933594	2,998,007.82	-809.36	0.88
		Base		99.960573	2,998,817.18	99.933594	2,998,007.82	-809.36	0.88
US DOLLAR Total									
		Local	255,011,042.050		255,969,415.79		256,180,775.34	211,359.55	74.87
Original Face:		Base	109,514,553.000		255,969,415.79		256,180,775.34	211,359.55	74.87
FIXED INCOME Total									
		Base	255,011,042.050		255,969,415.79		256,180,775.34	211,359.55	74.87
Original Face:			109,514,553.000						

& 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
FUND Total									
		341,019,533.470	Base		341,977,907.21		342,189,266.76	211,359.55	100.00
	Original Face:	109,514,553.000							

& 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 EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		Local	6,848,283.600	100.050963	6,851,773.70	100.050000	6,851,707.74	-65.96	0.24
		Base		100.050963	6,851,773.70	100.050000	6,851,707.74	-65.96	0.24
US DOLLAR Total									
		Local	6,848,283.600		6,851,773.70		6,851,707.74	-65.96	0.24
		Base			6,851,773.70		6,851,707.74	-65.96	0.24
CASH EQUIVALENT Total									
		Base	6,848,283.600		6,851,773.70		6,851,707.74	-65.96	0.24
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	48,312.000	20.857952	1,007,689.40	55.000000	2,657,160.00	1,649,470.60	0.09
		Base		20.857952	1,007,689.40	55.000000	2,657,160.00	1,649,470.60	0.09
00130H105	AES CORP COMMON STOCK USD.01								
		Local	50,943.000	19.601132	998,540.46	23.700000	1,207,349.10	208,808.64	0.04
		Base		19.601132	998,540.46	23.700000	1,207,349.10	208,808.64	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	545,728.000	34.109899	18,614,726.73	28.050000	15,307,670.40	-3,307,056.33	0.53
		Base		34.109899	18,614,726.73	28.050000	15,307,670.40	-3,307,056.33	0.53
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	135,806.000	33.606283	4,563,934.85	120.980000	16,429,809.88	11,865,875.03	0.57
		Base		33.606283	4,563,934.85	120.980000	16,429,809.88	11,865,875.03	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	135,104.000	44.070307	5,954,074.72	116.300000	15,712,595.20	9,758,520.48	0.54
		Base		44.070307	5,954,074.72	116.300000	15,712,595.20	9,758,520.48	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,463.000	Local	364.820621	1,263,373.81	327.140000	1,132,885.82	-130,487.99	0.04
		Base	364.820621	1,263,373.81	327.140000	1,132,885.82	-130,487.99	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	59,389.000	Local	39.587003	2,351,032.51	83.620000	4,966,108.18	2,615,075.67	0.17
		Base	39.587003	2,351,032.51	83.620000	4,966,108.18	2,615,075.67	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001							
	36,547.000	Local	62.538557	2,285,596.65	621.630000	22,718,711.61	20,433,114.96	0.79
		Base	62.538557	2,285,596.65	621.630000	22,718,711.61	20,433,114.96	0.79
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	5,005.000	Local	157.468535	788,130.02	212.060000	1,061,360.30	273,230.28	0.04
		Base	157.468535	788,130.02	212.060000	1,061,360.30	273,230.28	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	92,867.000	Local	24.552026	2,280,073.01	106.190000	9,861,546.73	7,581,473.72	0.34
		Base	24.552026	2,280,073.01	106.190000	9,861,546.73	7,581,473.72	0.34
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	23,210.000	Local	35.266214	818,528.83	153.230000	3,556,468.30	2,737,939.47	0.12
		Base	35.266214	818,528.83	153.230000	3,556,468.30	2,737,939.47	0.12
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
	16,916.000	Local	87.053196	1,472,591.87	291.030000	4,923,063.48	3,450,471.61	0.17
		Base	87.053196	1,472,591.87	291.030000	4,923,063.48	3,450,471.61	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
	12,465.000	Local	48.483246	604,343.66	119.920000	1,494,802.80	890,459.14	0.05
		Base	48.483246	604,343.66	119.920000	1,494,802.80	890,459.14	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	9,511.000	Local	63.834937	607,134.09	58.030000	551,923.33	-55,210.76	0.02
		Base	63.834937	607,134.09	58.030000	551,923.33	-55,210.76	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
	8,922.000	Local	91.801315	819,051.33	206.040000	1,838,288.88	1,019,237.55	0.06
		Base	91.801315	819,051.33	206.040000	1,838,288.88	1,019,237.55	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
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,484.000	131.786737	1,381,652.15	201.340000	2,110,848.56	729,196.41	0.07
		Base		131.786737	1,381,652.15	201.340000	2,110,848.56	729,196.41	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,508.000	169.747386	934,968.60	695.800000	3,832,466.40	2,897,497.80	0.13
		Base		169.747386	934,968.60	695.800000	3,832,466.40	2,897,497.80	0.13
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	19,118.000	41.534312	794,052.98	58.530000	1,118,976.54	324,923.56	0.04
		Base		41.534312	794,052.98	58.530000	1,118,976.54	324,923.56	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	22,884.000	43.486321	995,140.98	130.050000	2,976,064.20	1,980,923.22	0.10
		Base		43.486321	995,140.98	130.050000	2,976,064.20	1,980,923.22	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	21,764.000	411.881110	8,964,180.47	2,704.420000	58,858,996.88	49,894,816.41	2.03
		Base		411.881110	8,964,180.47	2,704.420000	58,858,996.88	49,894,816.41	2.03
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,987.000	414.480037	9,527,652.62	2,694.530000	61,939,161.11	52,411,508.49	2.14
		Base		414.480037	9,527,652.62	2,694.530000	61,939,161.11	52,411,508.49	2.14
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	141,479.000	20.718592	2,931,245.62	48.040000	6,796,651.16	3,865,405.54	0.23
		Base		20.718592	2,931,245.62	48.040000	6,796,651.16	3,865,405.54	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,748.000	438.886236	14,372,646.47	3,327.590000	108,971,917.32	94,599,270.85	3.77
		Base		438.886236	14,372,646.47	3,327.590000	108,971,917.32	94,599,270.85	3.77
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,540.000	44.713941	873,710.41	83.920000	1,639,796.80	766,086.39	0.06
		Base		44.713941	873,710.41	83.920000	1,639,796.80	766,086.39	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	49,000.000	20.600348	1,009,417.05	20.380000	998,620.00	-10,797.05	0.03
		Base		20.600348	1,009,417.05	20.380000	998,620.00	-10,797.05	0.03

& 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
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	38,170.000	43.033709	1,642,596.67	88.120000	3,363,540.40	1,720,943.73	0.12
		Base		43.033709	1,642,596.67	88.120000	3,363,540.40	1,720,943.73	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	49,747.000	48.607091	2,418,056.96	170.530000	8,483,355.91	6,065,298.95	0.29
		Base		48.607091	2,418,056.96	170.530000	8,483,355.91	6,065,298.95	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	65,617.000	101.942473	6,689,159.27	47.350000	3,106,964.95	-3,582,194.32	0.11
		Base		101.942473	6,689,159.27	47.350000	3,106,964.95	-3,582,194.32	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	34,752.000	77.496891	2,693,171.96	282.800000	9,827,865.60	7,134,693.64	0.34
		Base		77.496891	2,693,171.96	282.800000	9,827,865.60	7,134,693.64	0.34
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,870.000	73.989422	1,026,233.28	170.110000	2,359,425.70	1,333,192.42	0.08
		Base		73.989422	1,026,233.28	170.110000	2,359,425.70	1,333,192.42	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	11,303.000	32.850472	371,308.88	122.170000	1,380,887.51	1,009,578.63	0.05
		Base		32.850472	371,308.88	122.170000	1,380,887.51	1,009,578.63	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,864.000	44.745715	396,626.02	257.560000	2,283,011.84	1,886,385.82	0.08
		Base		44.745715	396,626.02	257.560000	2,283,011.84	1,886,385.82	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	17,650.000	51.090040	901,739.20	139.050000	2,454,232.50	1,552,493.30	0.08
		Base		51.090040	901,739.20	139.050000	2,454,232.50	1,552,493.30	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	43,915.000	75.399369	3,311,163.29	241.540000	10,607,229.10	7,296,065.81	0.37
		Base		75.399369	3,311,163.29	241.540000	10,607,229.10	7,296,065.81	0.37
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	45,677.000	14.526865	663,543.62	72.490000	3,311,125.73	2,647,582.11	0.11
		Base		14.526865	663,543.62	72.490000	3,311,125.73	2,647,582.11	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
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	28,189.000	Local	53.276927	1,501,823.30	167.420000	4,719,402.38	3,217,579.08	0.16
		Base	53.276927	1,501,823.30	167.420000	4,719,402.38	3,217,579.08	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,667.000	Local	141.520100	943,514.51	368.460000	2,456,522.82	1,513,008.31	0.08
		Base	141.520100	943,514.51	368.460000	2,456,522.82	1,513,008.31	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,722.000	Local	77.995718	1,460,235.84	384.010000	7,189,435.22	5,729,199.38	0.25
		Base	77.995718	1,460,235.84	384.010000	7,189,435.22	5,729,199.38	0.25
03743Q108	APA CORP COMMON STOCK USD.625							
	28,902.000	Local	62.593129	1,809,066.60	18.750000	541,912.50	-1,267,154.10	0.02
		Base	62.593129	1,809,066.60	18.750000	541,912.50	-1,267,154.10	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,199,039.000	Local	10.393515	12,462,230.13	145.860000	174,891,828.54	162,429,598.41	6.04
		Base	10.393515	12,462,230.13	145.860000	174,891,828.54	162,429,598.41	6.04
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	70,139.000	Local	24.240128	1,700,178.37	139.930000	9,814,550.27	8,114,371.90	0.34
		Base	24.240128	1,700,178.37	139.930000	9,814,550.27	8,114,371.90	0.34
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	42,703.000	Local	25.949483	1,108,120.77	59.720000	2,550,223.16	1,442,102.39	0.09
		Base	25.949483	1,108,120.77	59.720000	2,550,223.16	1,442,102.39	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	4,203.000	Local	288.494314	1,212,541.60	380.390000	1,598,779.17	386,237.57	0.06
		Base	288.494314	1,212,541.60	380.390000	1,598,779.17	386,237.57	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,629.000	Local	68.967686	319,251.42	157.810000	730,502.49	411,251.07	0.03
		Base	68.967686	319,251.42	157.810000	730,502.49	411,251.07	0.03
046353108	ASTRAZENECA PLC SPONS ADR ADR							
	35,885.000	Local	58.150000	2,086,712.75	57.240000	2,054,057.40	-32,655.35	0.07
		Base	58.150000	2,086,712.75	57.240000	2,054,057.40	-32,655.35	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
049560105	ATMOS ENERGY CORP COMMON STOCK							
	9,989.000	Local	97.738892	976,313.79	98.590000	984,815.51	8,501.72	0.03
		Base	97.738892	976,313.79	98.590000	984,815.51	8,501.72	0.03
052769106	AUTODESK INC COMMON STOCK USD.01							
	16,814.000	Local	56.130131	943,772.02	321.130000	5,399,479.82	4,455,707.80	0.19
		Base	56.130131	943,772.02	321.130000	5,399,479.82	4,455,707.80	0.19
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	32,523.000	Local	47.571090	1,547,154.55	209.630000	6,817,796.49	5,270,641.94	0.24
		Base	47.571090	1,547,154.55	209.630000	6,817,796.49	5,270,641.94	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,654.000	Local	256.557152	424,345.53	1,623.570000	2,685,384.78	2,261,039.25	0.09
		Base	256.557152	424,345.53	1,623.570000	2,685,384.78	2,261,039.25	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,671.000	Local	137.613728	1,468,476.09	227.830000	2,431,173.93	962,697.84	0.08
		Base	137.613728	1,468,476.09	227.830000	2,431,173.93	962,697.84	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,344.000	Local	55.964568	355,039.22	210.680000	1,336,553.92	981,514.70	0.05
		Base	55.964568	355,039.22	210.680000	1,336,553.92	981,514.70	0.05
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	55,598.000	Local	39.750805	2,210,065.24	21.240000	1,180,901.52	-1,029,163.72	0.04
		Base	39.750805	2,210,065.24	21.240000	1,180,901.52	-1,029,163.72	0.04
058498106	BALL CORP COMMON STOCK							
	25,105.000	Local	20.428286	512,852.12	80.880000	2,030,492.40	1,517,640.28	0.07
		Base	20.428286	512,852.12	80.880000	2,030,492.40	1,517,640.28	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	576,378.000	Local	24.055287	13,864,938.45	38.360000	22,109,860.08	8,244,921.63	0.76
		Base	24.055287	13,864,938.45	38.360000	22,109,860.08	8,244,921.63	0.76
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	61,690.000	Local	35.842593	2,211,129.59	51.330000	3,166,547.70	955,418.11	0.11
		Base	35.842593	2,211,129.59	51.330000	3,166,547.70	955,418.11	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
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	17,916.000	30.976043	554,966.78	80.070000	1,434,534.12	879,567.34	0.05
		Base		30.976043	554,966.78	80.070000	1,434,534.12	879,567.34	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	38,434.000	36.137678	1,388,915.53	77.350000	2,972,869.90	1,583,954.37	0.10
		Base		36.137678	1,388,915.53	77.350000	2,972,869.90	1,583,954.37	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	22,243.000	142.943514	3,179,492.58	255.750000	5,688,647.25	2,509,154.67	0.20
		Base		142.943514	3,179,492.58	255.750000	5,688,647.25	2,509,154.67	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	10,711.000	68.889246	737,872.71	73.170000	783,723.87	45,851.16	0.03
		Base		68.889246	737,872.71	73.170000	783,723.87	45,851.16	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	144,898.000	97.098566	14,069,387.95	278.290000	40,323,664.42	26,254,276.47	1.39
		Base		97.098566	14,069,387.95	278.290000	40,323,664.42	26,254,276.47	1.39
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	17,049.000	35.274871	601,401.28	112.350000	1,915,455.15	1,314,053.87	0.07
		Base		35.274871	601,401.28	112.350000	1,915,455.15	1,314,053.87	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,649.000	458.600206	756,231.74	739.510000	1,219,451.99	463,220.25	0.04
		Base		458.600206	756,231.74	739.510000	1,219,451.99	463,220.25	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	11,522.000	106.848236	1,231,105.37	326.730000	3,764,583.06	2,533,477.69	0.13
		Base		106.848236	1,231,105.37	326.730000	3,764,583.06	2,533,477.69	0.13
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,848.000	306.308182	3,322,831.16	867.170000	9,407,060.16	6,084,229.00	0.33
		Base		306.308182	3,322,831.16	867.170000	9,407,060.16	6,084,229.00	0.33
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	42,030.000	88.797135	3,732,143.60	226.480000	9,518,954.40	5,786,810.80	0.33
		Base		88.797135	3,732,143.60	226.480000	9,518,954.40	5,786,810.80	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,138.000	443.946536	1,393,104.23	2,178.260000	6,835,379.88	5,442,275.65	0.24
		Base		443.946536	1,393,104.23	2,178.260000	6,835,379.88	5,442,275.65	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,332.000	34.849794	638,866.43	48.980000	897,901.36	259,034.93	0.03
		Base		34.849794	638,866.43	48.980000	897,901.36	259,034.93	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,855.000	93.965478	1,019,995.26	117.380000	1,274,159.90	254,164.64	0.04
		Base		93.965478	1,019,995.26	117.380000	1,274,159.90	254,164.64	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	108,628.000	19.727547	2,142,963.97	45.600000	4,953,436.80	2,810,472.83	0.17
		Base		19.727547	2,142,963.97	45.600000	4,953,436.80	2,810,472.83	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	170,668.000	47.104849	8,039,290.44	67.870000	11,583,237.16	3,543,946.72	0.40
		Base		47.104849	8,039,290.44	67.870000	11,583,237.16	3,543,946.72	0.40
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,879.000	116.365716	1,033,211.19	173.490000	1,540,417.71	507,206.52	0.05
		Base		116.365716	1,033,211.19	173.490000	1,540,417.71	507,206.52	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	31,208.000	195.253459	6,093,469.95	485.400000	15,148,363.20	9,054,893.25	0.52
		Base		195.253459	6,093,469.95	485.400000	15,148,363.20	9,054,893.25	0.52
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,961.000	27.892161	389,402.46	70.920000	990,114.12	600,711.66	0.03
		Base		27.892161	389,402.46	70.920000	990,114.12	600,711.66	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,203.000	85.444439	700,900.73	118.470000	971,809.41	270,908.68	0.03
		Base		85.444439	700,900.73	118.470000	971,809.41	270,908.68	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	25,655.000	27.962274	717,372.13	96.460000	2,474,681.30	1,757,309.17	0.09
		Base		27.962274	717,372.13	96.460000	2,474,681.30	1,757,309.17	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
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,716.000	121.309217	1,299,949.57	183.350000	1,964,778.60	664,829.03	0.07
		Base		121.309217	1,299,949.57	183.350000	1,964,778.60	664,829.03	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,396.000	27.829535	456,293.06	47.250000	774,711.00	318,417.94	0.03
		Base		27.829535	456,293.06	47.250000	774,711.00	318,417.94	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,166.000	55.766688	566,924.15	89.170000	906,502.22	339,578.07	0.03
		Base		55.766688	566,924.15	89.170000	906,502.22	339,578.07	0.03
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	26,228.000	74.230970	1,946,929.89	229.490000	6,019,063.72	4,072,133.83	0.21
		Base		74.230970	1,946,929.89	229.490000	6,019,063.72	4,072,133.83	0.21
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,446.000	101.662199	2,790,220.71	212.130000	5,822,119.98	3,031,899.27	0.20
		Base		101.662199	2,790,220.71	212.130000	5,822,119.98	3,031,899.27	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	22,132.000	24.988292	553,040.87	61.790000	1,367,536.28	814,495.41	0.05
		Base		24.988292	553,040.87	61.790000	1,367,536.28	814,495.41	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	173,670.000	5.939951	1,031,591.24	32.320000	5,613,014.40	4,581,423.16	0.19
		Base		5.939951	1,031,591.24	32.320000	5,613,014.40	4,581,423.16	0.19
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	100,701.000	47.623823	4,795,766.60	82.360000	8,293,734.36	3,497,967.76	0.29
		Base		47.623823	4,795,766.60	82.360000	8,293,734.36	3,497,967.76	0.29
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	30,547.000	17.206883	525,618.67	16.000000	488,752.00	-36,866.67	0.02
		Base		17.206883	525,618.67	16.000000	488,752.00	-36,866.67	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	21,270.000	41.509718	882,911.71	147.650000	3,140,515.50	2,257,603.79	0.11
		Base		41.509718	882,911.71	147.650000	3,140,515.50	2,257,603.79	0.11

& 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
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	15,953.000	87.894786	1,402,185.52	87.360000	1,393,654.08	-8,531.44	0.05
		Base		87.894786	1,402,185.52	87.360000	1,393,654.08	-8,531.44	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	15,517.000	39.428759	611,816.05	43.720000	678,403.24	66,587.19	0.02
		Base		39.428759	611,816.05	43.720000	678,403.24	66,587.19	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	34,511.000	58.545369	2,020,459.23	161.700000	5,580,428.70	3,559,969.47	0.19
		Base		58.545369	2,020,459.23	161.700000	5,580,428.70	3,559,969.47	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	22,181.000	43.326373	961,022.27	59.380000	1,317,107.78	356,085.51	0.05
		Base		43.326373	961,022.27	59.380000	1,317,107.78	356,085.51	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	12,470.000	28.814509	359,316.93	133.950000	1,670,356.50	1,311,039.57	0.06
		Base		28.814509	359,316.93	133.950000	1,670,356.50	1,311,039.57	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	61,038.000	29.500174	1,800,631.60	21.650000	1,321,472.70	-479,158.90	0.05
		Base		29.500174	1,800,631.60	21.650000	1,321,472.70	-479,158.90	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	62,448.000	11.619255	725,599.22	55.250000	3,450,252.00	2,724,652.78	0.12
		Base		11.619255	725,599.22	55.250000	3,450,252.00	2,724,652.78	0.12
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	13,044.000	85.526412	1,115,606.52	119.810000	1,562,801.64	447,195.12	0.05
		Base		85.526412	1,115,606.52	119.810000	1,562,801.64	447,195.12	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	41,871.000	66.644558	2,790,474.30	206.750000	8,656,829.25	5,866,354.95	0.30
		Base		66.644558	2,790,474.30	206.750000	8,656,829.25	5,866,354.95	0.30
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	8,609.000	85.418061	735,364.09	155.770000	1,341,023.93	605,659.84	0.05
		Base		85.418061	735,364.09	155.770000	1,341,023.93	605,659.84	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
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	44,553.000	51.228534	2,282,384.89	68.610000	3,056,781.33	774,396.44	0.11
		Base		51.228534	2,282,384.89	68.610000	3,056,781.33	774,396.44	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,423.000	20.326742	902,974.84	25.460000	1,131,009.58	228,034.74	0.04
		Base		20.326742	902,974.84	25.460000	1,131,009.58	228,034.74	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,030.000	35.467176	816,809.06	80.390000	1,851,381.70	1,034,572.64	0.06
		Base		35.467176	816,809.06	80.390000	1,851,381.70	1,034,572.64	0.06
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,841.000	368.218250	1,414,326.30	406.920000	1,562,979.72	148,653.42	0.05
		Base		368.218250	1,414,326.30	406.920000	1,562,979.72	148,653.42	0.05
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	10,527.000	285.394143	3,004,344.14	744.050000	7,832,614.35	4,828,270.21	0.27
		Base		285.394143	3,004,344.14	744.050000	7,832,614.35	4,828,270.21	0.27
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	147,781.000	75.333532	11,132,864.76	101.810000	15,045,583.61	3,912,718.85	0.52
		Base		75.333532	11,132,864.76	101.810000	15,045,583.61	3,912,718.85	0.52
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,154.000	431.868138	930,243.97	1,863.440000	4,013,849.76	3,083,605.79	0.14
		Base		431.868138	930,243.97	1,863.440000	4,013,849.76	3,083,605.79	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,743.000	46.405421	869,776.81	86.580000	1,622,768.94	752,992.13	0.06
		Base		46.405421	869,776.81	86.580000	1,622,768.94	752,992.13	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,454.000	45.567904	521,934.77	117.880000	1,350,197.52	828,262.75	0.05
		Base		45.567904	521,934.77	117.880000	1,350,197.52	828,262.75	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	322,163.000	29.247927	9,422,599.75	55.370000	17,838,165.31	8,415,565.56	0.62
		Base		29.247927	9,422,599.75	55.370000	17,838,165.31	8,415,565.56	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172908105	CINTAS CORP COMMON STOCK								
		Local	6,745.000	68.384931	461,256.36	394.180000	2,658,744.10	2,197,487.74	0.09
		Base		68.384931	461,256.36	394.180000	2,658,744.10	2,197,487.74	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	157,990.000	80.211600	12,672,630.63	67.620000	10,683,283.80	-1,989,346.83	0.37
		Base		80.211600	12,672,630.63	67.620000	10,683,283.80	-1,989,346.83	0.37
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,562.000	20.721933	674,747.57	42.160000	1,372,813.92	698,066.35	0.05
		Base		20.721933	674,747.57	42.160000	1,372,813.92	698,066.35	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	9,490.000	51.432921	488,098.42	100.750000	956,117.50	468,019.08	0.03
		Base		51.432921	488,098.42	100.750000	956,117.50	468,019.08	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,507.000	69.981811	665,317.08	180.890000	1,719,721.23	1,054,404.15	0.06
		Base		69.981811	665,317.08	180.890000	1,719,721.23	1,054,404.15	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	296,652.000	30.865167	9,156,213.50	57.030000	16,918,063.56	7,761,850.06	0.58
		Base		30.865167	9,156,213.50	57.030000	16,918,063.56	7,761,850.06	0.58
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	40,311.000	27.053721	1,090,562.55	73.530000	2,964,067.83	1,873,505.28	0.10
		Base		27.053721	1,090,562.55	73.530000	2,964,067.83	1,873,505.28	0.10
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	64,668.000	38.048434	2,460,516.14	79.500000	5,141,106.00	2,680,589.86	0.18
		Base		38.048434	2,460,516.14	79.500000	5,141,106.00	2,680,589.86	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	350,431.000	17.148735	6,009,448.45	58.830000	20,615,855.73	14,606,407.28	0.71
		Base		17.148735	6,009,448.45	58.830000	20,615,855.73	14,606,407.28	0.71
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	10,659.000	45.686086	486,967.99	68.660000	731,846.94	244,878.95	0.03
		Base		45.686086	486,967.99	68.660000	731,846.94	244,878.95	0.03

& 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
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	36,694.000	22.893743	840,063.01	33.490000	1,228,882.06	388,819.05	0.04
		Base		22.893743	840,063.01	33.490000	1,228,882.06	388,819.05	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	103,140.000	47.060242	4,853,793.40	56.060000	5,782,028.40	928,235.00	0.20
		Base		47.060242	4,853,793.40	56.060000	5,782,028.40	928,235.00	0.20
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	26,213.000	54.981892	1,441,240.33	73.770000	1,933,733.01	492,492.68	0.07
		Base		54.981892	1,441,240.33	73.770000	1,933,733.01	492,492.68	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	12,917.000	55.368021	715,188.73	224.340000	2,897,799.78	2,182,611.05	0.10
		Base		55.368021	715,188.73	224.340000	2,897,799.78	2,182,611.05	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,767.000	198.353125	747,196.22	421.770000	1,588,807.59	841,611.37	0.05
		Base		198.353125	747,196.22	421.770000	1,588,807.59	841,611.37	0.05
217204106	COPART INC COMMON STOCK								
		Local	15,912.000	60.236521	958,483.52	147.000000	2,339,064.00	1,380,580.48	0.08
		Base		60.236521	958,483.52	147.000000	2,339,064.00	1,380,580.48	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	59,229.000	22.846878	1,353,197.72	41.860000	2,479,325.94	1,126,128.22	0.09
		Base		22.846878	1,353,197.72	41.860000	2,479,325.94	1,126,128.22	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	56,377.000	22.009356	1,240,821.49	42.780000	2,411,808.06	1,170,986.57	0.08
		Base		22.009356	1,240,821.49	42.780000	2,411,808.06	1,170,986.57	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,789.000	85.524465	2,889,786.16	429.720000	14,519,809.08	11,630,022.92	0.50
		Base		85.524465	2,889,786.16	429.720000	14,519,809.08	11,630,022.92	0.50
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,017.000	78.269545	2,584,225.56	193.090000	6,375,252.53	3,791,026.97	0.22
		Base		78.269545	2,584,225.56	193.090000	6,375,252.53	3,791,026.97	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
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	11,176.000	62.230711	695,490.43	232.100000	2,593,949.60	1,898,459.17	0.09
		Base		62.230711	695,490.43	232.100000	2,593,949.60	1,898,459.17	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	25,084.000	29.259685	733,949.95	95.430000	2,393,766.12	1,659,816.17	0.08
		Base		29.259685	733,949.95	95.430000	2,393,766.12	1,659,816.17	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,817.000	50.780099	752,408.73	117.320000	1,738,330.44	985,921.71	0.06
		Base		50.780099	752,408.73	117.320000	1,738,330.44	985,921.71	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	19,495.000	52.334908	1,020,269.03	39.980000	779,410.10	-240,858.93	0.03
		Base		52.334908	1,020,269.03	39.980000	779,410.10	-240,858.93	0.03
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	48,557.000	48.926918	2,375,744.37	297.490000	14,445,221.93	12,069,477.56	0.50
		Base		48.926918	2,375,744.37	297.490000	14,445,221.93	12,069,477.56	0.50
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	10,009.000	40.091012	401,270.94	145.880000	1,460,112.92	1,058,841.98	0.05
		Base		40.091012	401,270.94	145.880000	1,460,112.92	1,058,841.98	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	5,361.000	38.621224	207,048.38	120.250000	644,660.25	437,611.87	0.02
		Base		38.621224	207,048.38	120.250000	644,660.25	437,611.87	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	23,916.000	65.955176	1,577,383.98	361.590000	8,647,786.44	7,070,402.46	0.30
		Base		65.955176	1,577,383.98	361.590000	8,647,786.44	7,070,402.46	0.30
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	48,923.000	24.877115	1,217,063.08	39.900000	1,952,027.70	734,964.62	0.07
		Base		24.877115	1,217,063.08	39.900000	1,952,027.70	734,964.62	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	16,687.000	45.878539	765,575.18	66.040000	1,102,009.48	336,434.30	0.04
		Base		45.878539	765,575.18	66.040000	1,102,009.48	336,434.30	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
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	45,544.000	Local	34.059246	1,551,194.29	25.840000	1,176,856.96	-374,337.33	0.04
		Base	34.059246	1,551,194.29	25.840000	1,176,856.96	-374,337.33	0.04
252131107	DEXCOM INC COMMON STOCK USD.001							
	7,390.000	Local	404.909851	2,992,283.80	515.510000	3,809,618.90	817,335.10	0.13
		Base	404.909851	2,992,283.80	515.510000	3,809,618.90	817,335.10	0.13
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	13,835.000	Local	101.794331	1,408,324.57	77.130000	1,067,093.55	-341,231.02	0.04
		Base	101.794331	1,408,324.57	77.130000	1,067,093.55	-341,231.02	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	21,537.000	Local	107.170722	2,308,135.83	154.160000	3,320,143.92	1,012,008.09	0.11
		Base	107.170722	2,308,135.83	154.160000	3,320,143.92	1,012,008.09	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	185,555.000	Local	55.628066	10,322,065.82	176.020000	32,661,391.10	22,339,325.28	1.13
		Base	55.628066	10,322,065.82	176.020000	32,661,391.10	22,339,325.28	1.13
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	23,343.000	Local	24.446683	570,658.91	124.320000	2,902,001.76	2,331,342.85	0.10
		Base	24.446683	570,658.91	124.320000	2,902,001.76	2,331,342.85	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	12,895.000	Local	20.422860	263,352.78	29.010000	374,083.95	110,731.17	0.01
		Base	20.422860	263,352.78	29.010000	374,083.95	110,731.17	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	22,971.000	Local	22.685997	521,120.03	27.110000	622,743.81	101,623.78	0.02
		Base	22.685997	521,120.03	27.110000	622,743.81	101,623.78	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	18,991.000	Local	55.253471	1,049,318.66	41.890000	795,532.99	-253,785.67	0.03
		Base	55.253471	1,049,318.66	41.890000	795,532.99	-253,785.67	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,069.000	Local	61.576304	1,112,622.23	232.640000	4,203,572.16	3,090,949.93	0.15
		Base	61.576304	1,112,622.23	232.640000	4,203,572.16	3,090,949.93	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
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,731.000	Local	51.897656	920,197.34	99.790000	1,769,376.49	849,179.15	0.06
		Base	51.897656	920,197.34	99.790000	1,769,376.49	849,179.15	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK							
	61,716.000	Local	52.682007	3,251,322.72	74.870000	4,620,676.92	1,369,354.20	0.16
		Base	52.682007	3,251,322.72	74.870000	4,620,676.92	1,369,354.20	0.16
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,969.000	Local	379.131047	1,125,640.08	525.490000	1,560,179.81	434,539.73	0.05
		Base	379.131047	1,125,640.08	525.490000	1,560,179.81	434,539.73	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
	11,010.000	Local	38.271203	421,365.95	167.120000	1,839,991.20	1,418,625.25	0.06
		Base	38.271203	421,365.95	167.120000	1,839,991.20	1,418,625.25	0.06
260557103	DOW INC COMMON STOCK USD.01							
	57,139.000	Local	36.383638	2,078,924.68	62.160000	3,551,760.24	1,472,835.56	0.12
		Base	36.383638	2,078,924.68	62.160000	3,551,760.24	1,472,835.56	0.12
264411505	DUKE REALTY CORP REIT USD.01							
	28,679.000	Local	29.273422	839,532.47	50.880000	1,459,187.52	619,655.05	0.05
		Base	29.273422	839,532.47	50.880000	1,459,187.52	619,655.05	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	58,846.000	Local	60.059578	3,534,265.91	105.110000	6,185,303.06	2,651,037.15	0.21
		Base	60.059578	3,534,265.91	105.110000	6,185,303.06	2,651,037.15	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	40,726.000	Local	52.707744	2,146,575.59	75.050000	3,056,486.30	909,910.71	0.11
		Base	52.707744	2,146,575.59	75.050000	3,056,486.30	909,910.71	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,612.000	Local	43.631287	1,946,478.98	72.860000	3,250,430.32	1,303,951.34	0.11
		Base	43.631287	1,946,478.98	72.860000	3,250,430.32	1,303,951.34	0.11
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,433.000	Local	37.603944	392,321.95	112.720000	1,176,007.76	783,685.81	0.04
		Base	37.603944	392,321.95	112.720000	1,176,007.76	783,685.81	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
278642103	EBAY INC COMMON STOCK USD.001								
		Local	49,467.000	17.561054	868,692.64	68.210000	3,374,144.07	2,505,451.43	0.12
		Base		17.561054	868,692.64	68.210000	3,374,144.07	2,505,451.43	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	19,052.000	61.375826	1,169,332.24	220.830000	4,207,253.16	3,037,920.92	0.15
		Base		61.375826	1,169,332.24	220.830000	4,207,253.16	3,037,920.92	0.15
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	29,057.000	42.172045	1,225,393.12	54.500000	1,583,606.50	358,213.38	0.05
		Base		42.172045	1,225,393.12	54.500000	1,583,606.50	358,213.38	0.05
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	47,513.000	21.609688	1,026,741.09	112.270000	5,334,284.51	4,307,543.42	0.18
		Base		21.609688	1,026,741.09	112.270000	5,334,284.51	4,307,543.42	0.18
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	21,893.000	42.812536	937,294.85	143.960000	3,151,716.28	2,214,421.43	0.11
		Base		42.812536	937,294.85	143.960000	3,151,716.28	2,214,421.43	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	45,851.000	40.851896	1,873,100.30	100.890000	4,625,907.39	2,752,807.09	0.16
		Base		40.851896	1,873,100.30	100.890000	4,625,907.39	2,752,807.09	0.16
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	10,372.000	196.823711	2,041,455.53	189.600000	1,966,531.20	-74,924.33	0.07
		Base		196.823711	2,041,455.53	189.600000	1,966,531.20	-74,924.33	0.07
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	15,338.000	69.064831	1,059,316.38	102.920000	1,578,586.96	519,270.58	0.05
		Base		69.064831	1,059,316.38	102.920000	1,578,586.96	519,270.58	0.05
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	9,301.000	112.122981	1,042,855.85	260.600000	2,423,840.60	1,380,984.75	0.08
		Base		112.122981	1,042,855.85	260.600000	2,423,840.60	1,380,984.75	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	6,854.000	319.396542	2,189,143.90	820.410000	5,623,090.14	3,433,946.24	0.19
		Base		319.396542	2,189,143.90	820.410000	5,623,090.14	3,433,946.24	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
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	26,309.000	47.321678	1,244,986.03	84.130000	2,213,376.17	968,390.14	0.08
		Base		47.321678	1,244,986.03	84.130000	2,213,376.17	968,390.14	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,968.000	187.991047	933,939.52	328.100000	1,630,000.80	696,061.28	0.06
		Base		187.991047	933,939.52	328.100000	1,630,000.80	696,061.28	0.06
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	9,714.000	123.563464	1,200,295.49	183.510000	1,782,616.14	582,320.65	0.06
		Base		123.563464	1,200,295.49	183.510000	1,782,616.14	582,320.65	0.06
30034W106	EVERGY INC COMMON STOCK								
		Local	17,524.000	54.476481	954,645.86	65.220000	1,142,915.28	188,269.42	0.04
		Base		54.476481	954,645.86	65.220000	1,142,915.28	188,269.42	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	26,262.000	39.132948	1,027,709.49	86.270000	2,265,622.74	1,237,913.25	0.08
		Base		39.132948	1,027,709.49	86.270000	2,265,622.74	1,237,913.25	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	74,688.000	41.293449	3,084,125.14	46.800000	3,495,398.40	411,273.26	0.12
		Base		41.293449	3,084,125.14	46.800000	3,495,398.40	411,273.26	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,811.000	75.228465	813,294.94	160.870000	1,739,165.57	925,870.63	0.06
		Base		75.228465	813,294.94	160.870000	1,739,165.57	925,870.63	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	12,909.000	44.889101	579,473.41	128.250000	1,655,579.25	1,076,105.84	0.06
		Base		44.889101	579,473.41	128.250000	1,655,579.25	1,076,105.84	0.06
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	10,233.000	90.427542	925,345.04	174.140000	1,781,974.62	856,629.58	0.06
		Base		90.427542	925,345.04	174.140000	1,781,974.62	856,629.58	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	323,630.000	58.809118	19,032,394.78	57.570000	18,631,379.10	-401,015.68	0.64
		Base		58.809118	19,032,394.78	57.570000	18,631,379.10	-401,015.68	0.64

& 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
302491303	FMC CORP COMMON STOCK USD.1							
	9,850.000	Local	31.453690	309,818.85	106.950000	1,053,457.50	743,638.65	0.04
		Base	31.453690	309,818.85	106.950000	1,053,457.50	743,638.65	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	183,136.000	Local	94.419682	17,291,642.93	356.300000	65,251,356.80	47,959,713.87	2.26
		Base	94.419682	17,291,642.93	356.300000	65,251,356.80	47,959,713.87	2.26
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,890.000	Local	17.352233	761,589.49	54.770000	2,403,855.30	1,642,265.81	0.08
		Base	17.352233	761,589.49	54.770000	2,403,855.30	1,642,265.81	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,410.000	Local	144.421409	781,319.82	117.530000	635,837.30	-145,482.52	0.02
		Base	144.421409	781,319.82	117.530000	635,837.30	-145,482.52	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,618.000	Local	91.037115	1,694,929.01	279.950000	5,212,109.10	3,517,180.09	0.18
		Base	91.037115	1,694,929.01	279.950000	5,212,109.10	3,517,180.09	0.18
315616102	F5 NETWORKS INC COMMON STOCK							
	4,559.000	Local	128.663681	586,577.72	206.510000	941,479.09	354,901.37	0.03
		Base	128.663681	586,577.72	206.510000	941,479.09	354,901.37	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	47,401.000	Local	86.288353	4,090,154.21	149.050000	7,065,119.05	2,974,964.84	0.24
		Base	86.288353	4,090,154.21	149.050000	7,065,119.05	2,974,964.84	0.24
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	53,806.000	Local	24.358787	1,310,648.91	36.290000	1,952,619.74	641,970.83	0.07
		Base	24.358787	1,310,648.91	36.290000	1,952,619.74	641,970.83	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,451.000	Local	90.697776	1,219,975.79	195.020000	2,623,214.02	1,403,238.23	0.09
		Base	90.697776	1,219,975.79	195.020000	2,623,214.02	1,403,238.23	0.09
337738108	FISERV INC COMMON STOCK USD.01							
	45,523.000	Local	49.460316	2,251,581.98	115.110000	5,240,152.53	2,988,570.55	0.18
		Base	49.460316	2,251,581.98	115.110000	5,240,152.53	2,988,570.55	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
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,583.000	43.653937	1,815,261.65	38.320000	1,593,460.56	-221,801.09	0.06
		Base		43.653937	1,815,261.65	38.320000	1,593,460.56	-221,801.09	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	6,370.000	213.806493	1,361,947.36	258.220000	1,644,861.40	282,914.04	0.06
		Base		213.806493	1,361,947.36	258.220000	1,644,861.40	282,914.04	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	299,676.000	11.950646	3,581,321.93	13.950000	4,180,480.20	599,158.27	0.14
		Base		11.950646	3,581,321.93	13.950000	4,180,480.20	599,158.27	0.14
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	10,361.000	85.829007	889,274.34	272.240000	2,820,678.64	1,931,404.30	0.10
		Base		85.829007	889,274.34	272.240000	2,820,678.64	1,931,404.30	0.10
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,878.000	25.546204	661,084.68	72.660000	1,880,295.48	1,219,210.80	0.06
		Base		25.546204	661,084.68	72.660000	1,880,295.48	1,219,210.80	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,581.000	56.971755	602,818.14	97.470000	1,031,330.07	428,511.93	0.04
		Base		56.971755	602,818.14	97.470000	1,031,330.07	428,511.93	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	24,995.000	40.591451	1,014,583.32	35.660000	891,321.70	-123,261.62	0.03
		Base		40.591451	1,014,583.32	35.660000	891,321.70	-123,261.62	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	11,621.000	40.440346	469,957.26	33.240000	386,282.04	-83,675.22	0.01
		Base		40.440346	469,957.26	33.240000	386,282.04	-83,675.22	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	20,815.000	25.431095	529,348.24	29.550000	615,083.25	85,735.01	0.02
		Base		25.431095	529,348.24	29.550000	615,083.25	85,735.01	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	112,014.000	23.348216	2,615,327.09	38.100000	4,267,733.40	1,652,406.31	0.15
		Base		23.348216	2,615,327.09	38.100000	4,267,733.40	1,652,406.31	0.15

& 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
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,666.000	Local	59.627614	934,126.20	139.310000	2,182,430.46	1,248,304.26	0.08
		Base	59.627614	934,126.20	139.310000	2,182,430.46	1,248,304.26	0.08
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,878.000	Local	26.389615	419,014.31	29.170000	463,161.26	44,146.95	0.02
		Base	26.389615	419,014.31	29.170000	463,161.26	44,146.95	0.02
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,579.000	Local	110.620284	727,770.85	264.730000	1,741,658.67	1,013,887.82	0.06
		Base	110.620284	727,770.85	264.730000	1,741,658.67	1,013,887.82	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,812.000	Local	304.140596	1,463,524.55	419.360000	2,017,960.32	554,435.77	0.07
		Base	304.140596	1,463,524.55	419.360000	2,017,960.32	554,435.77	0.07
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,504.000	Local	69.073214	1,209,057.54	196.030000	3,431,309.12	2,222,251.58	0.12
		Base	69.073214	1,209,057.54	196.030000	3,431,309.12	2,222,251.58	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	671,484.000	Local	29.154176	19,576,562.53	12.950000	8,695,717.80	-10,880,844.73	0.30
		Base	29.154176	19,576,562.53	12.950000	8,695,717.80	-10,880,844.73	0.30
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,645.000	Local	32.130858	1,498,743.87	58.860000	2,745,524.70	1,246,780.83	0.09
		Base	32.130858	1,498,743.87	58.860000	2,745,524.70	1,246,780.83	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	97,622.000	Local	36.046407	3,518,922.33	56.840000	5,548,834.48	2,029,912.15	0.19
		Base	36.046407	3,518,922.33	56.840000	5,548,834.48	2,029,912.15	0.19
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	11,040.000	Local	46.003868	507,882.70	126.920000	1,401,196.80	893,314.10	0.05
		Base	46.003868	507,882.70	126.920000	1,401,196.80	893,314.10	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	95,888.000	Local	26.083038	2,501,050.36	68.290000	6,548,191.52	4,047,141.16	0.23
		Base	26.083038	2,501,050.36	68.290000	6,548,191.52	4,047,141.16	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
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	22,572.000	Local	109.501756	2,471,673.63	193.410000	4,365,650.52	1,893,976.89	0.15
		Base	109.501756	2,471,673.63	193.410000	4,365,650.52	1,893,976.89	0.15
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	7,247.000	Local	24.819425	179,866.37	93.110000	674,768.17	494,901.80	0.02
		Base	24.819425	179,866.37	93.110000	674,768.17	494,901.80	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	26,003.000	Local	129.912224	3,378,107.57	374.880000	9,748,004.64	6,369,897.07	0.34
		Base	129.912224	3,378,107.57	374.880000	9,748,004.64	6,369,897.07	0.34
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,346.000	Local	116.723733	390,557.61	444.580000	1,487,564.68	1,097,007.07	0.05
		Base	116.723733	390,557.61	444.580000	1,487,564.68	1,097,007.07	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	20,096.000	Local	76.182174	1,530,956.97	248.200000	4,987,827.20	3,456,870.23	0.17
		Base	76.182174	1,530,956.97	248.200000	4,987,827.20	3,456,870.23	0.17
40434L105	HP INC COMMON STOCK USD.01							
	91,846.000	Local	15.588651	1,431,755.26	28.870000	2,651,594.02	1,219,838.76	0.09
		Base	15.588651	1,431,755.26	28.870000	2,651,594.02	1,219,838.76	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	68,032.000	Local	30.685073	2,087,566.88	20.680000	1,406,901.76	-680,665.12	0.05
		Base	30.685073	2,087,566.88	20.680000	1,406,901.76	-680,665.12	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	26,684.000	Local	31.694088	845,725.05	18.260000	487,249.84	-358,475.21	0.02
		Base	31.694088	845,725.05	18.260000	487,249.84	-358,475.21	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,301.000	Local	44.555959	1,216,422.24	63.620000	1,736,889.62	520,467.38	0.06
		Base	44.555959	1,216,422.24	63.620000	1,736,889.62	520,467.38	0.06
418056107	HASBRO INC COMMON STOCK USD.5							
	9,779.000	Local	43.819067	428,506.66	99.440000	972,423.76	543,917.10	0.03
		Base	43.819067	428,506.66	99.440000	972,423.76	543,917.10	0.03

& 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
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	41,204.000	Local	34.436916	1,418,938.69	36.970000	1,523,311.88	104,373.19	0.05
		Base	34.436916	1,418,938.69	36.970000	1,523,311.88	104,373.19	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,682.000	Local	127.015649	721,702.92	174.090000	989,179.38	267,476.46	0.03
		Base	127.015649	721,702.92	174.090000	989,179.38	267,476.46	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,192.000	Local	62.744187	702,232.94	178.880000	2,002,024.96	1,299,792.02	0.07
		Base	62.744187	702,232.94	178.880000	2,002,024.96	1,299,792.02	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,983.000	Local	51.790178	1,086,713.30	76.440000	1,603,940.52	517,227.22	0.06
		Base	51.790178	1,086,713.30	76.440000	1,603,940.52	517,227.22	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	99,883.000	Local	10.896638	1,088,388.87	14.500000	1,448,303.50	359,914.63	0.05
		Base	10.896638	1,088,388.87	14.500000	1,448,303.50	359,914.63	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	21,289.000	Local	71.551762	1,523,265.46	131.450000	2,798,439.05	1,275,173.59	0.10
		Base	71.551762	1,523,265.46	131.450000	2,798,439.05	1,275,173.59	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01							
	19,588.000	Local	38.843631	760,869.04	75.040000	1,469,883.52	709,014.48	0.05
		Base	38.843631	760,869.04	75.040000	1,469,883.52	709,014.48	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,244.000	Local	55.966712	4,546,959.54	328.190000	26,663,468.36	22,116,508.82	0.92
		Base	55.966712	4,546,959.54	328.190000	26,663,468.36	22,116,508.82	0.92
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,087.000	Local	53.339431	2,831,630.37	233.790000	12,411,209.73	9,579,579.36	0.43
		Base	53.339431	2,831,630.37	233.790000	12,411,209.73	9,579,579.36	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,549.000	Local	15.275024	329,161.49	46.380000	999,442.62	670,281.13	0.03
		Base	15.275024	329,161.49	46.380000	999,442.62	670,281.13	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
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,999.000	Local	18.395418	993,334.20	15.930000	860,204.07	-133,130.13	0.03
		Base	18.395418	993,334.20	15.930000	860,204.07	-133,130.13	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,885.000	Local	33.430219	999,062.08	32.820000	980,825.70	-18,236.38	0.03
		Base	33.430219	999,062.08	32.820000	980,825.70	-18,236.38	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	9,860.000	Local	73.682018	726,504.70	425.860000	4,198,979.60	3,472,474.90	0.15
		Base	73.682018	726,504.70	425.860000	4,198,979.60	3,472,474.90	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,381.000	Local	85.557251	545,940.82	168.450000	1,074,879.45	528,938.63	0.04
		Base	85.557251	545,940.82	168.450000	1,074,879.45	528,938.63	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	112,698.000	Local	11.579994	1,305,042.17	14.080000	1,586,787.84	281,745.67	0.05
		Base	11.579994	1,305,042.17	14.080000	1,586,787.84	281,745.67	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,076.000	Local	225.716801	694,304.88	205.130000	630,979.88	-63,325.00	0.02
		Base	225.716801	694,304.88	205.130000	630,979.88	-63,325.00	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,747.000	Local	231.992898	637,284.49	218.160000	599,285.52	-37,998.97	0.02
		Base	231.992898	637,284.49	218.160000	599,285.52	-37,998.97	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,804.000	Local	160.507300	931,584.37	226.690000	1,315,708.76	384,124.39	0.05
		Base	160.507300	931,584.37	226.690000	1,315,708.76	384,124.39	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,518.000	Local	137.748048	897,841.78	678.530000	4,422,658.54	3,524,816.76	0.15
		Base	137.748048	897,841.78	678.530000	4,422,658.54	3,524,816.76	0.15
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,971.000	Local	54.623486	1,200,132.61	226.670000	4,980,166.57	3,780,033.96	0.17
		Base	54.623486	1,200,132.61	226.670000	4,980,166.57	3,780,033.96	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
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	11,158.000	194.939264	2,175,132.31	495.750000	5,531,578.50	3,356,446.19	0.19
		Base		194.939264	2,175,132.31	495.750000	5,531,578.50	3,356,446.19	0.19
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	14,290.000	125.649072	1,795,525.24	77.350000	1,105,331.50	-690,193.74	0.04
		Base		125.649072	1,795,525.24	77.350000	1,105,331.50	-690,193.74	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	28,545.000	18.835214	537,651.19	48.870000	1,394,994.15	857,342.96	0.05
		Base		18.835214	537,651.19	48.870000	1,394,994.15	857,342.96	0.05
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	308,635.000	30.488824	9,409,918.28	53.720000	16,579,872.20	7,169,953.92	0.57
		Base		30.488824	9,409,918.28	53.720000	16,579,872.20	7,169,953.92	0.57
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	43,017.000	35.685846	1,535,098.02	119.830000	5,154,727.11	3,619,629.09	0.18
		Base		35.685846	1,535,098.02	119.830000	5,154,727.11	3,619,629.09	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	68,304.000	119.851208	8,186,316.93	140.960000	9,628,131.84	1,441,814.91	0.33
		Base		119.851208	8,186,316.93	140.960000	9,628,131.84	1,441,814.91	0.33
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	19,031.000	106.032361	2,017,901.86	150.640000	2,866,829.84	848,927.98	0.10
		Base		106.032361	2,017,901.86	150.640000	2,866,829.84	848,927.98	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	29,942.000	34.974329	1,047,201.35	57.760000	1,729,449.92	682,248.57	0.06
		Base		34.974329	1,047,201.35	57.760000	1,729,449.92	682,248.57	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	30,076.000	18.255691	549,058.15	35.360000	1,063,487.36	514,429.21	0.04
		Base		18.255691	549,058.15	35.360000	1,063,487.36	514,429.21	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	20,886.000	86.849155	1,813,931.46	529.970000	11,068,953.42	9,255,021.96	0.38
		Base		86.849155	1,813,931.46	529.970000	11,068,953.42	9,255,021.96	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
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	9,051.000	187.110337	1,693,535.66	991.460000	8,973,704.46	7,280,168.80	0.31
		Base		187.110337	1,693,535.66	991.460000	8,973,704.46	7,280,168.80	0.31
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,649.000	110.592937	1,620,075.93	247.700000	3,628,557.30	2,008,481.37	0.13
		Base		110.592937	1,620,075.93	247.700000	3,628,557.30	2,008,481.37	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	22,068.000	30.995891	684,017.33	43.760000	965,695.68	281,678.35	0.03
		Base		30.995891	684,017.33	43.760000	965,695.68	281,678.35	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		Local	61,700.000	321.970353	19,865,570.77	440.400000	27,172,680.00	7,307,109.23	0.94
		Base		321.970353	19,865,570.77	440.400000	27,172,680.00	7,307,109.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	231,416.000	46.679198	10,802,313.24	151.780000	35,124,320.48	24,322,007.24	1.21
		Base		46.679198	10,802,313.24	151.780000	35,124,320.48	24,322,007.24	1.21
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,953.000	78.556912	781,876.95	135.250000	1,346,143.25	564,266.30	0.05
		Base		78.556912	781,876.95	135.250000	1,346,143.25	564,266.30	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	201,277.000	68.221300	13,731,378.50	172.200000	34,659,899.40	20,928,520.90	1.20
		Base		68.221300	13,731,378.50	172.200000	34,659,899.40	20,928,520.90	1.20
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	25,059.000	20.652471	517,530.28	28.140000	705,160.26	187,629.98	0.02
		Base		20.652471	517,530.28	28.140000	705,160.26	187,629.98	0.02
482480100	KLA CORP COMMON STOCK USD.001								
		Local	11,720.000	57.409823	672,843.12	348.160000	4,080,435.20	3,407,592.08	0.14
		Base		57.409823	672,843.12	348.160000	4,080,435.20	3,407,592.08	0.14
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	6,963.000	113.101943	787,528.83	267.800000	1,864,691.40	1,077,162.57	0.06
		Base		113.101943	787,528.83	267.800000	1,864,691.40	1,077,162.57	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
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,268.000	Local	47.113920	907,791.01	63.360000	1,220,820.48	313,029.47	0.04
		Base	47.113920	907,791.01	63.360000	1,220,820.48	313,029.47	0.04
493267108	KEYCORP COMMON STOCK USD1.0							
	74,214.000	Local	13.529607	1,004,086.24	19.660000	1,459,047.24	454,961.00	0.05
		Base	13.529607	1,004,086.24	19.660000	1,459,047.24	454,961.00	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	14,092.000	Local	61.351086	864,559.51	164.550000	2,318,838.60	1,454,279.09	0.08
		Base	61.351086	864,559.51	164.550000	2,318,838.60	1,454,279.09	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,791.000	Local	67.394588	1,738,173.82	135.720000	3,500,354.52	1,762,180.70	0.12
		Base	67.394588	1,738,173.82	135.720000	3,500,354.52	1,762,180.70	0.12
49446R109	KIMCO REALTY CORP REIT USD.01							
	33,130.000	Local	22.794650	755,186.77	21.330000	706,662.90	-48,523.87	0.02
		Base	22.794650	755,186.77	21.330000	706,662.90	-48,523.87	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	148,937.000	Local	33.403562	4,975,026.37	17.380000	2,588,525.06	-2,386,501.31	0.09
		Base	33.403562	4,975,026.37	17.380000	2,588,525.06	-2,386,501.31	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	49,549.000	Local	32.162952	1,593,642.12	38.470000	1,906,150.03	312,507.91	0.07
		Base	32.162952	1,593,642.12	38.470000	1,906,150.03	312,507.91	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	57,911.000	Local	15.171678	878,607.02	40.700000	2,356,977.70	1,478,370.68	0.08
		Base	15.171678	878,607.02	40.700000	2,356,977.70	1,478,370.68	0.08
501889208	LKQ CORP COMMON STOCK USD.01							
	21,247.000	Local	31.381214	666,756.66	50.750000	1,078,285.25	411,528.59	0.04
		Base	31.381214	666,756.66	50.750000	1,078,285.25	411,528.59	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	15,702.000	Local	70.419534	1,105,727.53	226.740000	3,560,271.48	2,454,543.95	0.12
		Base	70.419534	1,105,727.53	226.740000	3,560,271.48	2,454,543.95	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
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,467.000	Local	81.490288	608,487.98	296.150000	2,211,352.05	1,602,864.07	0.08
		Base	81.490288	608,487.98	296.150000	2,211,352.05	1,602,864.07	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,906.000	Local	58.218228	634,928.00	637.410000	6,951,593.46	6,316,665.46	0.24
		Base	58.218228	634,928.00	637.410000	6,951,593.46	6,316,665.46	0.24
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,183.000	Local	76.058698	850,564.42	66.770000	746,688.91	-103,875.51	0.03
		Base	76.058698	850,564.42	66.770000	746,688.91	-103,875.51	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	25,108.000	Local	55.358600	1,389,943.73	42.350000	1,063,323.80	-326,619.93	0.04
		Base	55.358600	1,389,943.73	42.350000	1,063,323.80	-326,619.93	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,754.000	Local	59.004100	1,047,558.80	333.830000	5,926,817.82	4,879,259.02	0.20
		Base	59.004100	1,047,558.80	333.830000	5,926,817.82	4,879,259.02	0.20
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,185.000	Local	25.083054	255,470.91	48.030000	489,185.55	233,714.64	0.02
		Base	25.083054	255,470.91	48.030000	489,185.55	233,714.64	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,161.000	Local	84.839627	862,055.45	106.420000	1,081,333.62	219,278.17	0.04
		Base	84.839627	862,055.45	106.420000	1,081,333.62	219,278.17	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	21,086.000	Local	52.932978	1,116,144.78	105.150000	2,217,192.90	1,101,048.12	0.08
		Base	52.932978	1,116,144.78	105.150000	2,217,192.90	1,101,048.12	0.08
532457108	ELI LILLY + CO COMMON STOCK							
	60,858.000	Local	65.955457	4,013,917.19	243.500000	14,818,923.00	10,805,005.81	0.51
		Base	65.955457	4,013,917.19	243.500000	14,818,923.00	10,805,005.81	0.51
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,682.000	Local	39.689340	543,029.55	61.620000	843,084.84	300,055.29	0.03
		Base	39.689340	543,029.55	61.620000	843,084.84	300,055.29	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
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	11,042.000	70.331379	776,599.09	78.890000	871,103.38	94,504.29	0.03
		Base		70.331379	776,599.09	78.890000	871,103.38	94,504.29	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	18,694.000	97.304161	1,819,003.98	371.670000	6,947,998.98	5,128,995.00	0.24
		Base		97.304161	1,819,003.98	371.670000	6,947,998.98	5,128,995.00	0.24
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	17,098.000	30.481046	521,164.93	53.630000	916,965.74	395,800.81	0.03
		Base		30.481046	521,164.93	53.630000	916,965.74	395,800.81	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	54,066.000	29.456430	1,592,591.33	192.690000	10,417,977.54	8,825,386.21	0.36
		Base		29.456430	1,592,591.33	192.690000	10,417,977.54	8,825,386.21	0.36
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	76,034.000	38.822687	2,951,844.17	12.470000	948,143.98	-2,003,700.19	0.03
		Base		38.822687	2,951,844.17	12.470000	948,143.98	-2,003,700.19	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	9,833.000	101.839943	1,001,392.16	133.850000	1,316,147.05	314,754.89	0.05
		Base		101.839943	1,001,392.16	133.850000	1,316,147.05	314,754.89	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	31,119.000	32.116135	999,421.99	37.530000	1,167,896.07	168,474.08	0.04
		Base		32.116135	999,421.99	37.530000	1,167,896.07	168,474.08	0.04
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,300.000	164.860435	1,038,620.74	595.960000	3,754,548.00	2,715,927.26	0.13
		Base		164.860435	1,038,620.74	595.960000	3,754,548.00	2,715,927.26	0.13
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	60,198.000	16.916124	1,018,316.86	11.590000	697,694.82	-320,622.04	0.02
		Base		16.916124	1,018,316.86	11.590000	697,694.82	-320,622.04	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	69,194.000	32.651147	2,259,263.49	55.220000	3,820,892.68	1,561,629.19	0.13
		Base		32.651147	2,259,263.49	55.220000	3,820,892.68	1,561,629.19	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
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,903.000	329.559487	956,711.19	475.170000	1,379,418.51	422,707.32	0.05
		Base		329.559487	956,711.19	475.170000	1,379,418.51	422,707.32	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	38,874.000	44.251845	1,720,246.23	147.220000	5,723,030.28	4,002,784.05	0.20
		Base		44.251845	1,720,246.23	147.220000	5,723,030.28	4,002,784.05	0.20
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,409.000	42.764973	872,790.34	145.980000	2,979,305.82	2,106,515.48	0.10
		Base		42.764973	872,790.34	145.980000	2,979,305.82	2,106,515.48	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,767.000	143.011999	681,738.20	363.300000	1,731,851.10	1,050,112.90	0.06
		Base		143.011999	681,738.20	363.300000	1,731,851.10	1,050,112.90	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	19,398.000	20.968194	406,741.02	59.710000	1,158,254.58	751,513.56	0.04
		Base		20.968194	406,741.02	59.710000	1,158,254.58	751,513.56	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	66,892.000	52.996937	3,545,071.12	385.940000	25,816,298.48	22,271,227.36	0.89
		Base		52.996937	3,545,071.12	385.940000	25,816,298.48	22,271,227.36	0.89
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	20,510.000	56.961786	1,168,286.23	99.910000	2,049,154.10	880,867.87	0.07
		Base		56.961786	1,168,286.23	99.910000	2,049,154.10	880,867.87	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	19,034.000	26.750762	509,174.00	84.170000	1,602,091.78	1,092,917.78	0.06
		Base		26.750762	509,174.00	84.170000	1,602,091.78	1,092,917.78	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	57,032.000	60.615175	3,457,004.68	242.710000	13,842,236.72	10,385,232.04	0.48
		Base		60.615175	3,457,004.68	242.710000	13,842,236.72	10,385,232.04	0.48
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	12,071.000	65.987510	796,535.23	203.830000	2,460,431.93	1,663,896.70	0.09
		Base		65.987510	796,535.23	203.830000	2,460,431.93	1,663,896.70	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
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	193,507.000	Local	47.366259	9,165,702.71	76.870000	14,874,883.09	5,709,180.38	0.51
		Base	47.366259	9,165,702.71	76.870000	14,874,883.09	5,709,180.38	0.51
59156R108	METLIFE INC COMMON STOCK USD.01							
	56,883.000	Local	36.093317	2,053,096.16	57.700000	3,282,149.10	1,229,052.94	0.11
		Base	36.093317	2,053,096.16	57.700000	3,282,149.10	1,229,052.94	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,779.000	Local	427.411832	760,365.65	1,473.710000	2,621,730.09	1,861,364.44	0.09
		Base	427.411832	760,365.65	1,473.710000	2,621,730.09	1,861,364.44	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	575,657.000	Local	47.071718	27,097,163.95	284.910000	164,010,435.87	136,913,271.92	5.67
		Base	47.071718	27,097,163.95	284.910000	164,010,435.87	136,913,271.92	5.67
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	20,907.000	Local	53.067756	1,109,487.57	143.120000	2,992,209.84	1,882,722.27	0.10
		Base	53.067756	1,109,487.57	143.120000	2,992,209.84	1,882,722.27	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	85,713.000	Local	22.943926	1,966,592.71	77.580000	6,649,614.54	4,683,021.83	0.23
		Base	22.943926	1,966,592.71	77.580000	6,649,614.54	4,683,021.83	0.23
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,753.000	Local	92.138140	806,485.14	193.100000	1,690,204.30	883,719.16	0.06
		Base	92.138140	806,485.14	193.100000	1,690,204.30	883,719.16	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,471.000	Local	84.353046	377,142.47	194.900000	871,397.90	494,255.43	0.03
		Base	84.353046	377,142.47	194.900000	871,397.90	494,255.43	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,397.000	Local	51.822761	746,092.29	48.890000	703,869.33	-42,222.96	0.02
		Base	51.822761	746,092.29	48.890000	703,869.33	-42,222.96	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	107,383.000	Local	19.894083	2,136,286.31	63.260000	6,793,048.58	4,656,762.27	0.23
		Base	19.894083	2,136,286.31	63.260000	6,793,048.58	4,656,762.27	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
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,287.000	364.690943	1,198,739.13	449.260000	1,476,717.62	277,978.49	0.05
		Base		364.690943	1,198,739.13	449.260000	1,476,717.62	277,978.49	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	28,243.000	30.741587	868,234.65	94.320000	2,663,879.76	1,795,645.11	0.09
		Base		30.741587	868,234.65	94.320000	2,663,879.76	1,795,645.11	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	12,305.000	54.765921	673,894.66	376.000000	4,626,680.00	3,952,785.34	0.16
		Base		54.765921	673,894.66	376.000000	4,626,680.00	3,952,785.34	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	113,781.000	37.546299	4,272,055.44	95.980000	10,920,700.38	6,648,644.94	0.38
		Base		37.546299	4,272,055.44	95.980000	10,920,700.38	6,648,644.94	0.38
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	26,415.000	46.571549	1,230,187.48	31.230000	824,940.45	-405,247.03	0.03
		Base		46.571549	1,230,187.48	31.230000	824,940.45	-405,247.03	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	12,968.000	83.288763	1,080,088.68	223.920000	2,903,794.56	1,823,705.88	0.10
		Base		83.288763	1,080,088.68	223.920000	2,903,794.56	1,823,705.88	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	18,712.000	24.860446	465,188.66	41.240000	771,682.88	306,494.22	0.03
		Base		24.860446	465,188.66	41.240000	771,682.88	306,494.22	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	261.000	3,619.243065	944,622.44	5,222.600000	1,363,098.60	418,476.16	0.05
		Base		3,619.243065	944,622.44	5,222.600000	1,363,098.60	418,476.16	0.05
62955J103	NOV INC COMMON STOCK USD.01								
		Local	29,839.000	43.284246	1,291,558.62	13.810000	412,076.59	-879,482.03	0.01
		Base		43.284246	1,291,558.62	13.810000	412,076.59	-879,482.03	0.01
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	8,782.000	38.742148	340,233.54	186.730000	1,639,862.86	1,299,629.32	0.06
		Base		38.742148	340,233.54	186.730000	1,639,862.86	1,299,629.32	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
64110D104	NETAPP INC COMMON STOCK USD.001							
	17,016.000	Local	36.376811	618,987.81	79.590000	1,354,303.44	735,315.63	0.05
		Base	36.376811	618,987.81	79.590000	1,354,303.44	735,315.63	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,890.000	Local	72.192843	2,446,615.44	517.570000	17,540,447.30	15,093,831.86	0.61
		Base	72.192843	2,446,615.44	517.570000	17,540,447.30	15,093,831.86	0.61
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,931.000	Local	32.848174	950,330.51	24.750000	716,042.25	-234,288.26	0.02
		Base	32.848174	950,330.51	24.750000	716,042.25	-234,288.26	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	61,235.000	Local	37.602831	2,302,609.38	62.820000	3,846,782.70	1,544,173.32	0.13
		Base	37.602831	2,302,609.38	62.820000	3,846,782.70	1,544,173.32	0.13
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,899.000	Local	12.175685	364,040.81	24.630000	736,412.37	372,371.56	0.03
		Base	12.175685	364,040.81	24.630000	736,412.37	372,371.56	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,308.000	Local	12.972338	120,746.52	23.510000	218,831.08	98,084.56	0.01
		Base	12.972338	120,746.52	23.510000	218,831.08	98,084.56	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	149,939.000	Local	19.559597	2,932,746.44	77.900000	11,680,248.10	8,747,501.66	0.40
		Base	19.559597	2,932,746.44	77.900000	11,680,248.10	8,747,501.66	0.40
654106103	NIKE INC CL B COMMON STOCK							
	97,461.000	Local	24.236993	2,362,161.60	167.510000	16,325,692.11	13,963,530.51	0.56
		Base	24.236993	2,362,161.60	167.510000	16,325,692.11	13,963,530.51	0.56
65473P105	NISOURCE INC COMMON STOCK USD.01							
	29,978.000	Local	12.976894	389,021.34	24.770000	742,555.06	353,533.72	0.03
		Base	12.976894	389,021.34	24.770000	742,555.06	353,533.72	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,126.000	Local	52.916691	1,012,084.64	257.830000	4,931,256.58	3,919,171.94	0.17
		Base	52.916691	1,012,084.64	257.830000	4,931,256.58	3,919,171.94	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
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	15,909.000	62.363555	992,141.79	112.850000	1,795,330.65	803,188.86	0.06
		Base		62.363555	992,141.79	112.850000	1,795,330.65	803,188.86	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	11,441.000	72.768525	832,544.70	363.020000	4,153,311.82	3,320,767.12	0.14
		Base		72.768525	832,544.70	363.020000	4,153,311.82	3,320,767.12	0.14
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01								
		Local	44,360.000	27.455811	1,217,939.79	24.820000	1,101,015.20	-116,924.59	0.04
		Base		27.455811	1,217,939.79	24.820000	1,101,015.20	-116,924.59	0.04
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	22,872.000	36.239181	828,862.54	104.020000	2,379,145.44	1,550,282.90	0.08
		Base		36.239181	828,862.54	104.020000	2,379,145.44	1,550,282.90	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	190,468.000	16.315795	3,107,636.87	194.990000	37,139,355.32	34,031,718.45	1.28
		Base		16.315795	3,107,636.87	194.990000	37,139,355.32	34,031,718.45	1.28
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	5,332.000	78.406729	418,064.68	603.840000	3,219,674.88	2,801,610.20	0.11
		Base		78.406729	418,064.68	603.840000	3,219,674.88	2,801,610.20	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	64,170.000	43.498039	2,791,269.18	26.100000	1,674,837.00	-1,116,432.18	0.06
		Base		43.498039	2,791,269.18	26.100000	1,674,837.00	-1,116,432.18	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	10.730000	98,458.48	53,037.28	0.00
		Base		4.950000	45,421.20	10.730000	98,458.48	53,037.28	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	7,266.000	125.083554	908,857.10	269.150000	1,955,643.90	1,046,786.80	0.07
		Base		125.083554	908,857.10	269.150000	1,955,643.90	1,046,786.80	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	16,439.000	44.711428	735,011.17	72.820000	1,197,087.98	462,076.81	0.04
		Base		44.711428	735,011.17	72.820000	1,197,087.98	462,076.81	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
682680103	ONEOK INC COMMON STOCK USD.01							
	34,060.000	Local	39.028311	1,329,304.27	51.970000	1,770,098.20	440,793.93	0.06
		Base	39.028311	1,329,304.27	51.970000	1,770,098.20	440,793.93	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01							
	138,903.000	Local	23.692895	3,291,014.26	87.140000	12,104,007.42	8,812,993.16	0.42
		Base	23.692895	3,291,014.26	87.140000	12,104,007.42	8,812,993.16	0.42
68622V106	ORGANON + CO COMMON STOCK USD.01							
	19,321.000	Local	22.092618	426,851.47	29.010000	560,502.21	133,650.74	0.02
		Base	22.092618	426,851.47	29.010000	560,502.21	133,650.74	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,836.000	Local	34.503319	1,063,944.36	89.550000	2,761,363.80	1,697,419.44	0.10
		Base	34.503319	1,063,944.36	89.550000	2,761,363.80	1,697,419.44	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	32,476.000	Local	84.279977	2,737,076.52	182.410000	5,923,947.16	3,186,870.64	0.20
		Base	84.279977	2,737,076.52	182.410000	5,923,947.16	3,186,870.64	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	18,121.000	Local	42.769090	775,018.68	163.520000	2,963,145.92	2,188,127.24	0.10
		Base	42.769090	775,018.68	163.520000	2,963,145.92	2,188,127.24	0.10
69351T106	PPL CORP COMMON STOCK USD.01							
	58,809.000	Local	26.741891	1,572,663.88	28.370000	1,668,411.33	95,747.45	0.06
		Base	26.741891	1,572,663.88	28.370000	1,668,411.33	95,747.45	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	5,447.000	Local	115.715427	630,301.93	104.620000	569,865.14	-60,436.79	0.02
		Base	115.715427	630,301.93	104.620000	569,865.14	-60,436.79	0.02
69370C100	PTC INC COMMON STOCK USD.01							
	8,039.000	Local	130.824300	1,051,696.55	135.450000	1,088,882.55	37,186.00	0.04
		Base	130.824300	1,051,696.55	135.450000	1,088,882.55	37,186.00	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,534.000	Local	34.135837	905,760.30	82.990000	2,202,056.66	1,296,296.36	0.08
		Base	34.135837	905,760.30	82.990000	2,202,056.66	1,296,296.36	0.08

& 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
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,263.000	Local	109.707874	796,808.29	141.500000	1,027,714.50	230,906.21	0.04
		Base	109.707874	796,808.29	141.500000	1,027,714.50	230,906.21	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,864.000	Local	66.856502	659,472.54	312.030000	3,077,863.92	2,418,391.38	0.11
		Base	66.856502	659,472.54	312.030000	3,077,863.92	2,418,391.38	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,511.000	Local	37.270763	913,543.66	113.820000	2,789,842.02	1,876,298.36	0.10
		Base	37.270763	913,543.66	113.820000	2,789,842.02	1,876,298.36	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,754.000	Local	316.056348	1,186,475.53	400.000000	1,501,600.00	315,124.47	0.05
		Base	316.056348	1,186,475.53	400.000000	1,501,600.00	315,124.47	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	89,784.000	Local	34.471778	3,095,014.12	275.530000	24,738,185.52	21,643,171.40	0.86
		Base	34.471778	3,095,014.12	275.530000	24,738,185.52	21,643,171.40	0.86
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	11,356.000	Local	102.263872	1,161,308.53	68.380000	776,523.28	-384,785.25	0.03
		Base	102.263872	1,161,308.53	68.380000	776,523.28	-384,785.25	0.03
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	32,685.000	Local	16.313550	533,208.39	15.700000	513,154.50	-20,053.89	0.02
		Base	16.313550	533,208.39	15.700000	513,154.50	-20,053.89	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	105,602.000	Local	60.664456	6,406,287.83	156.950000	16,574,233.90	10,167,946.07	0.57
		Base	60.664456	6,406,287.83	156.950000	16,574,233.90	10,167,946.07	0.57
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,567.000	Local	36.393623	311,784.17	182.230000	1,561,164.41	1,249,380.24	0.05
		Base	36.393623	311,784.17	182.230000	1,561,164.41	1,249,380.24	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	428,176.000	Local	27.542433	11,793,008.65	42.810000	18,330,214.56	6,537,205.91	0.63
		Base	27.542433	11,793,008.65	42.810000	18,330,214.56	6,537,205.91	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	119,111.000	Local	44.304460	5,277,148.51	100.090000	11,921,819.99	6,644,671.48	0.41
		Base	44.304460	5,277,148.51	100.090000	11,921,819.99	6,644,671.48	0.41
718546104	PHILLIPS 66 COMMON STOCK							
	33,452.000	Local	37.598656	1,257,750.23	73.430000	2,456,380.36	1,198,630.13	0.08
		Base	37.598656	1,257,750.23	73.430000	2,456,380.36	1,198,630.13	0.08
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,618.000	Local	47.528931	409,604.33	83.550000	720,033.90	310,429.57	0.02
		Base	47.528931	409,604.33	83.550000	720,033.90	310,429.57	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	17,714.000	Local	108.540951	1,922,694.41	145.370000	2,575,084.18	652,389.77	0.09
		Base	108.540951	1,922,694.41	145.370000	2,575,084.18	652,389.77	0.09
73278L105	POOL CORP COMMON STOCK USD.001							
	3,067.000	Local	341.966113	1,048,810.07	477.820000	1,465,473.94	416,663.87	0.05
		Base	341.966113	1,048,810.07	477.820000	1,465,473.94	416,663.87	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	17,339.000	Local	47.882264	830,230.58	204.160000	3,539,930.24	2,709,699.66	0.12
		Base	47.882264	830,230.58	204.160000	3,539,930.24	2,709,699.66	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	19,335.000	Local	33.449932	646,754.43	62.130000	1,201,283.55	554,529.12	0.04
		Base	33.449932	646,754.43	62.130000	1,201,283.55	554,529.12	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	187,125.000	Local	60.898413	11,395,615.44	142.230000	26,614,788.75	15,219,173.31	0.92
		Base	60.898413	11,395,615.44	142.230000	26,614,788.75	15,219,173.31	0.92
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	44,729.000	Local	24.179868	1,081,541.33	95.160000	4,256,411.64	3,174,870.31	0.15
		Base	24.179868	1,081,541.33	95.160000	4,256,411.64	3,174,870.31	0.15
74340W103	PROLOGIS INC REIT USD.01							
	56,566.000	Local	55.927933	3,163,619.44	128.040000	7,242,710.64	4,079,091.20	0.25
		Base	55.927933	3,163,619.44	128.040000	7,242,710.64	4,079,091.20	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
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	30,117.000	Local	51.146590	1,540,381.85	100.280000	3,020,132.76	1,479,750.91	0.10
		Base	51.146590	1,540,381.85	100.280000	3,020,132.76	1,479,750.91	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	38,618.000	Local	31.950215	1,233,853.40	62.230000	2,403,198.14	1,169,344.74	0.08
		Base	31.950215	1,233,853.40	62.230000	2,403,198.14	1,169,344.74	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
	11,640.000	Local	115.006280	1,338,673.10	312.480000	3,637,267.20	2,298,594.10	0.13
		Base	115.006280	1,338,673.10	312.480000	3,637,267.20	2,298,594.10	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	20,222.000	Local	20.544809	415,457.12	54.870000	1,109,581.14	694,124.02	0.04
		Base	20.544809	415,457.12	54.870000	1,109,581.14	694,124.02	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
	8,605.000	Local	81.936641	705,064.80	189.590000	1,631,421.95	926,357.15	0.06
		Base	81.936641	705,064.80	189.590000	1,631,421.95	926,357.15	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	86,203.000	Local	49.839736	4,296,334.75	149.800000	12,913,209.40	8,616,874.65	0.45
		Base	49.839736	4,296,334.75	149.800000	12,913,209.40	8,616,874.65	0.45
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,652.000	Local	25.975232	276,688.17	90.900000	968,266.80	691,578.63	0.03
		Base	25.975232	276,688.17	90.900000	968,266.80	691,578.63	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	9,997.000	Local	51.004849	509,895.48	141.800000	1,417,574.60	907,679.12	0.05
		Base	51.004849	509,895.48	141.800000	1,417,574.60	907,679.12	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,688.000	Local	95.899802	353,678.47	113.520000	418,661.76	64,983.29	0.01
		Base	95.899802	353,678.47	113.520000	418,661.76	64,983.29	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,353.000	Local	78.416269	733,427.36	129.480000	1,211,026.44	477,599.08	0.04
		Base	78.416269	733,427.36	129.480000	1,211,026.44	477,599.08	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
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	115,829.000	Local	34.014991	3,939,922.36	86.950000	10,071,331.55	6,131,409.19	0.35
		Base	34.014991	3,939,922.36	86.950000	10,071,331.55	6,131,409.19	0.35
756109104	REALTY INCOME CORP REIT USD1.0							
	28,553.000	Local	55.621310	1,588,155.27	70.290000	2,006,990.37	418,835.10	0.07
		Base	55.621310	1,588,155.27	70.290000	2,006,990.37	418,835.10	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	12,074.000	Local	66.432055	802,100.63	65.410000	789,760.34	-12,340.29	0.03
		Base	66.432055	802,100.63	65.410000	789,760.34	-12,340.29	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,002.000	Local	351.596091	2,813,471.92	574.610000	4,598,029.22	1,784,557.30	0.16
		Base	351.596091	2,813,471.92	574.610000	4,598,029.22	1,784,557.30	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	73,509.000	Local	12.856641	945,078.83	19.250000	1,415,048.25	469,969.42	0.05
		Base	12.856641	945,078.83	19.250000	1,415,048.25	469,969.42	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	16,098.000	Local	28.550538	459,606.56	118.360000	1,905,359.28	1,445,752.72	0.07
		Base	28.550538	459,606.56	118.360000	1,905,359.28	1,445,752.72	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	11,122.000	Local	86.785006	965,222.84	271.800000	3,022,959.60	2,057,736.76	0.10
		Base	86.785006	965,222.84	271.800000	3,022,959.60	2,057,736.76	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,621.000	Local	31.230723	269,240.06	98.210000	846,668.41	577,428.35	0.03
		Base	31.230723	269,240.06	98.210000	846,668.41	577,428.35	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,875.000	Local	56.190400	498,689.80	307.420000	2,728,352.50	2,229,662.70	0.09
		Base	56.190400	498,689.80	307.420000	2,728,352.50	2,229,662.70	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,931.000	Local	26.927481	455,909.18	38.330000	648,965.23	193,056.05	0.02
		Base	26.927481	455,909.18	38.330000	648,965.23	193,056.05	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
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	8,044.000	Local	104.747036	842,585.16	491.340000	3,952,338.96	3,109,753.80	0.14
		Base	104.747036	842,585.16	491.340000	3,952,338.96	3,109,753.80	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
	27,259.000	Local	20.779646	566,432.37	122.690000	3,344,406.71	2,777,974.34	0.12
		Base	20.779646	566,432.37	122.690000	3,344,406.71	2,777,974.34	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	18,424.000	Local	66.132090	1,218,417.63	428.720000	7,898,737.28	6,680,319.65	0.27
		Base	66.132090	1,218,417.63	428.720000	7,898,737.28	6,680,319.65	0.27
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	8,359.000	Local	161.130663	1,346,891.21	340.990000	2,850,335.41	1,503,444.20	0.10
		Base	161.130663	1,346,891.21	340.990000	2,850,335.41	1,503,444.20	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	27,749.000	Local	285.973879	7,935,489.16	438.510000	12,168,213.99	4,232,724.83	0.42
		Base	285.973879	7,935,489.16	438.510000	12,168,213.99	4,232,724.83	0.42
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,153.000	Local	277.153516	1,151,018.55	549.960000	2,283,983.88	1,132,965.33	0.08
		Base	277.153516	1,151,018.55	549.960000	2,283,983.88	1,132,965.33	0.08
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	70,523.000	Local	75.200038	5,303,332.28	241.930000	17,061,629.39	11,758,297.11	0.59
		Base	75.200038	5,303,332.28	241.930000	17,061,629.39	11,758,297.11	0.59
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,757.000	Local	54.643877	587,804.18	80.150000	862,173.55	274,369.37	0.03
		Base	54.643877	587,804.18	80.150000	862,173.55	274,369.37	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	106,878.000	Local	79.672361	8,515,222.64	28.830000	3,081,292.74	-5,433,929.90	0.11
		Base	79.672361	8,515,222.64	28.830000	3,081,292.74	-5,433,929.90	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	114,653.000	Local	27.491139	3,151,941.54	67.950000	7,790,671.35	4,638,729.81	0.27
		Base	27.491139	3,151,941.54	67.950000	7,790,671.35	4,638,729.81	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
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	11,617.000	24.523044	284,884.20	56.750000	659,264.75	374,380.55	0.02
		Base		24.523044	284,884.20	56.750000	659,264.75	374,380.55	0.02
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,073.000	74.140973	1,784,795.64	130.650000	3,145,137.45	1,360,341.81	0.11
		Base		74.140973	1,784,795.64	130.650000	3,145,137.45	1,360,341.81	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	15,091.000	310.482095	4,685,485.29	587.890000	8,871,847.99	4,186,362.70	0.31
		Base		310.482095	4,685,485.29	587.890000	8,871,847.99	4,186,362.70	0.31
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	18,307.000	38.061619	696,794.06	291.030000	5,327,886.21	4,631,092.15	0.18
		Base		38.061619	696,794.06	291.030000	5,327,886.21	4,631,092.15	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	25,118.000	86.133281	2,163,495.76	126.520000	3,177,929.36	1,014,433.60	0.11
		Base		86.133281	2,163,495.76	126.520000	3,177,929.36	1,014,433.60	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	12,618.000	93.338181	1,177,741.17	184.510000	2,328,147.18	1,150,406.01	0.08
		Base		93.338181	1,177,741.17	184.510000	2,328,147.18	1,150,406.01	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	10,278.000	53.366787	548,503.84	70.330000	722,851.74	174,347.90	0.02
		Base		53.366787	548,503.84	70.330000	722,851.74	174,347.90	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	8,376.000	67.503756	565,411.46	131.110000	1,098,177.36	532,765.90	0.04
		Base		67.503756	565,411.46	131.110000	1,098,177.36	532,765.90	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,133.000	55.105064	227,749.23	217.980000	900,911.34	673,162.11	0.03
		Base		55.105064	227,749.23	217.980000	900,911.34	673,162.11	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	80,914.000	36.917281	2,987,124.91	63.870000	5,167,977.18	2,180,852.27	0.18
		Base		36.917281	2,987,124.91	63.870000	5,167,977.18	2,180,852.27	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
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	45,200.000	19.235222	869,432.05	50.520000	2,283,504.00	1,414,071.95	0.08
		Base		19.235222	869,432.05	50.520000	2,283,504.00	1,414,071.95	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	87.350000	87.35	37.35	0.00
		Base		50.000000	50.00	87.350000	87.35	37.35	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,343.000	66.447813	820,165.35	197.050000	2,432,188.15	1,612,022.80	0.08
		Base		66.447813	820,165.35	197.050000	2,432,188.15	1,612,022.80	0.08
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	90,060.000	20.148227	1,814,549.32	121.430000	10,935,985.80	9,121,436.48	0.38
		Base		20.148227	1,814,549.32	121.430000	10,935,985.80	9,121,436.48	0.38
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,581.000	55.713028	1,480,908.01	87.140000	2,316,268.34	835,360.33	0.08
		Base		55.713028	1,480,908.01	87.140000	2,316,268.34	835,360.33	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	25,052.000	73.539701	1,842,316.58	270.940000	6,787,588.88	4,945,272.30	0.23
		Base		73.539701	1,842,316.58	270.940000	6,787,588.88	4,945,272.30	0.23
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,660.000	78.736833	918,071.47	287.990000	3,357,963.40	2,439,891.93	0.12
		Base		78.736833	918,071.47	287.990000	3,357,963.40	2,439,891.93	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	41,350.000	31.630673	1,307,928.32	47.020000	1,944,277.00	636,348.68	0.07
		Base		31.630673	1,307,928.32	47.020000	1,944,277.00	636,348.68	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	39,102.000	34.797463	1,360,650.40	74.200000	2,901,368.40	1,540,718.00	0.10
		Base		34.797463	1,360,650.40	74.200000	2,901,368.40	1,540,718.00	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	92,205.000	13.101644	1,208,037.05	68.810000	6,344,626.05	5,136,589.00	0.22
		Base		13.101644	1,208,037.05	68.810000	6,344,626.05	5,136,589.00	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
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,791.000	Local	89.780853	4,021,374.20	144.020000	6,450,799.82	2,429,425.62	0.22
		Base	89.780853	4,021,374.20	144.020000	6,450,799.82	2,429,425.62	0.22
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	8,840.000	Local	110.315962	975,193.10	173.420000	1,533,032.80	557,839.70	0.05
		Base	110.315962	975,193.10	173.420000	1,533,032.80	557,839.70	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
	21,319.000	Local	32.264240	687,841.33	42.300000	901,793.70	213,952.37	0.03
		Base	32.264240	687,841.33	42.300000	901,793.70	213,952.37	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	37,818.000	Local	50.032292	1,892,121.21	261.050000	9,872,388.90	7,980,267.69	0.34
		Base	50.032292	1,892,121.21	261.050000	9,872,388.90	7,980,267.69	0.34
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,550.000	Local	340.181566	1,207,644.56	452.770000	1,607,333.50	399,688.94	0.06
		Base	340.181566	1,207,644.56	452.770000	1,607,333.50	399,688.94	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,574.000	Local	275.932104	986,181.34	397.430000	1,420,414.82	434,233.48	0.05
		Base	275.932104	986,181.34	397.430000	1,420,414.82	434,233.48	0.05
880770102	TERADYNE INC COMMON STOCK USD.125							
	12,708.000	Local	80.668447	1,025,134.63	127.000000	1,613,916.00	588,781.37	0.06
		Base	80.668447	1,025,134.63	127.000000	1,613,916.00	588,781.37	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
	58,927.000	Local	674.024155	39,718,221.39	687.200000	40,494,634.40	776,413.01	1.40
		Base	674.024155	39,718,221.39	687.200000	40,494,634.40	776,413.01	1.40
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	70,621.000	Local	44.430255	3,137,709.03	190.620000	13,461,775.02	10,324,065.99	0.47
		Base	44.430255	3,137,709.03	190.620000	13,461,775.02	10,324,065.99	0.47
883203101	TEXTRON INC COMMON STOCK USD.125							
	17,254.000	Local	32.615733	562,751.85	69.010000	1,190,698.54	627,946.69	0.04
		Base	32.615733	562,751.85	69.010000	1,190,698.54	627,946.69	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
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	29,996.000	99.855139	2,995,254.74	540.010000	16,198,139.96	13,202,885.22	0.56
		Base		99.855139	2,995,254.74	540.010000	16,198,139.96	13,202,885.22	0.56
88579Y101	3M CO COMMON STOCK USD.01								
		Local	44,249.000	81.368515	3,600,475.42	197.940000	8,758,647.06	5,158,171.64	0.30
		Base		81.368515	3,600,475.42	197.940000	8,758,647.06	5,158,171.64	0.30
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	8,809.000	73.519628	647,634.40	180.930000	1,593,812.37	946,177.97	0.06
		Base		73.519628	647,634.40	180.930000	1,593,812.37	946,177.97	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,196.000	304.956914	1,279,599.21	641.090000	2,690,013.64	1,410,414.43	0.09
		Base		304.956914	1,279,599.21	641.090000	2,690,013.64	1,410,414.43	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	19,225.000	49.638377	954,297.79	148.920000	2,862,987.00	1,908,689.21	0.10
		Base		49.638377	954,297.79	148.920000	2,862,987.00	1,908,689.21	0.10
896239100	TRIMBLE INC COMMON STOCK								
		Local	19,182.000	68.499985	1,313,966.71	85.500000	1,640,061.00	326,094.29	0.06
		Base		68.499985	1,313,966.71	85.500000	1,640,061.00	326,094.29	0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	102,827.000	33.640112	3,459,111.76	54.430000	5,596,873.61	2,137,761.85	0.19
		Base		33.640112	3,459,111.76	54.430000	5,596,873.61	2,137,761.85	0.19
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	61,012.000	38.258412	2,334,222.22	69.750000	4,255,587.00	1,921,364.78	0.15
		Base		38.258412	2,334,222.22	69.750000	4,255,587.00	1,921,364.78	0.15
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,116.000	339.504127	1,057,894.86	492.640000	1,535,066.24	477,171.38	0.05
		Base		339.504127	1,057,894.86	492.640000	1,535,066.24	477,171.38	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	22,533.000	26.879764	605,681.73	71.460000	1,610,208.18	1,004,526.45	0.06
		Base		26.879764	605,681.73	71.460000	1,610,208.18	1,004,526.45	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
902653104	UDR INC REIT USD.01								
		Local	22,688.000	37.224563	844,550.88	54.990000	1,247,613.12	403,062.24	0.04
		Base		37.224563	844,550.88	54.990000	1,247,613.12	403,062.24	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	103,630.000	27.425301	2,842,083.91	55.540000	5,755,610.20	2,913,526.29	0.20
		Base		27.425301	2,842,083.91	55.540000	5,755,610.20	2,913,526.29	0.20
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	4,184.000	211.564142	885,184.37	335.800000	1,404,987.20	519,802.83	0.05
		Base		211.564142	885,184.37	335.800000	1,404,987.20	519,802.83	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	14,417.000	27.022467	389,582.90	20.450000	294,827.65	-94,755.25	0.01
		Base		27.022467	389,582.90	20.450000	294,827.65	-94,755.25	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	15,026.000	24.294155	365,043.98	17.520000	263,255.52	-101,788.46	0.01
		Base		24.294155	365,043.98	17.520000	263,255.52	-101,788.46	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	50,816.000	37.071603	1,883,830.59	218.760000	11,116,508.16	9,232,677.57	0.38
		Base		37.071603	1,883,830.59	218.760000	11,116,508.16	9,232,677.57	0.38
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,736.000	52.016638	1,286,683.55	46.720000	1,155,665.92	-131,017.63	0.04
		Base		52.016638	1,286,683.55	46.720000	1,155,665.92	-131,017.63	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	55,304.000	78.493940	4,341,028.88	191.360000	10,582,973.44	6,241,944.56	0.37
		Base		78.493940	4,341,028.88	191.360000	10,582,973.44	6,241,944.56	0.37
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,532.000	117.063749	647,596.66	329.550000	1,823,070.60	1,175,473.94	0.06
		Base		117.063749	647,596.66	329.550000	1,823,070.60	1,175,473.94	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	72,128.000	64.055565	4,620,199.77	412.220000	29,732,604.16	25,112,404.39	1.03
		Base		64.055565	4,620,199.77	412.220000	29,732,604.16	25,112,404.39	1.03

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
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,960.000	Local	114.223683	680,773.15	160.410000	956,043.60	275,270.45	0.03
		Base	114.223683	680,773.15	160.410000	956,043.60	275,270.45	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	15,611.000	Local	23.710782	370,149.01	27.400000	427,741.40	57,592.39	0.01
		Base	23.710782	370,149.01	27.400000	427,741.40	57,592.39	0.01
918204108	VF CORP COMMON STOCK							
	24,581.000	Local	29.405400	722,814.14	80.200000	1,971,396.20	1,248,582.06	0.07
		Base	29.405400	722,814.14	80.200000	1,971,396.20	1,248,582.06	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	31,235.000	Local	32.746094	1,022,824.25	66.970000	2,091,807.95	1,068,983.70	0.07
		Base	32.746094	1,022,824.25	66.970000	2,091,807.95	1,068,983.70	0.07
92276F100	VENTAS INC REIT USD.25							
	28,688.000	Local	44.615909	1,279,941.19	59.780000	1,714,968.64	435,027.45	0.06
		Base	44.615909	1,279,941.19	59.780000	1,714,968.64	435,027.45	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001							
	7,575.000	Local	61.754319	467,788.97	216.370000	1,639,002.75	1,171,213.78	0.06
		Base	61.754319	467,788.97	216.370000	1,639,002.75	1,171,213.78	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	316,436.000	Local	43.856120	13,877,655.33	55.780000	17,650,800.08	3,773,144.75	0.61
		Base	43.856120	13,877,655.33	55.780000	17,650,800.08	3,773,144.75	0.61
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	12,389.000	Local	89.297254	1,106,303.68	189.940000	2,353,166.66	1,246,862.98	0.08
		Base	89.297254	1,106,303.68	189.940000	2,353,166.66	1,246,862.98	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	19,797.000	Local	97.840318	1,936,944.77	201.580000	3,990,679.26	2,053,734.49	0.14
		Base	97.840318	1,936,944.77	201.580000	3,990,679.26	2,053,734.49	0.14
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	46,286.000	Local	49.396453	2,286,364.24	40.930000	1,894,485.98	-391,878.26	0.07
		Base	49.396453	2,286,364.24	40.930000	1,894,485.98	-391,878.26	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
92556V106	VIATRIS INC COMMON STOCK							
	131,432.000	Local	15.070440	1,980,738.01	14.070000	1,849,248.24	-131,489.77	0.06
		Base	15.070440	1,980,738.01	14.070000	1,849,248.24	-131,489.77	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	129,249.000	Local	38.053897	4,918,428.07	246.390000	31,845,661.11	26,927,233.04	1.10
		Base	38.053897	4,918,428.07	246.390000	31,845,661.11	26,927,233.04	1.10
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,993.000	Local	58.586691	702,630.19	43.500000	521,695.50	-180,934.69	0.02
		Base	58.586691	702,630.19	43.500000	521,695.50	-180,934.69	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,140.000	Local	64.695418	656,011.54	179.990000	1,825,098.60	1,169,087.06	0.06
		Base	64.695418	656,011.54	179.990000	1,825,098.60	1,169,087.06	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	24,120.000	Local	40.887127	986,197.50	94.140000	2,270,656.80	1,284,459.30	0.08
		Base	40.887127	986,197.50	94.140000	2,270,656.80	1,284,459.30	0.08
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,579.000	Local	72.108618	979,162.93	84.870000	1,152,449.73	173,286.80	0.04
		Base	72.108618	979,162.93	84.870000	1,152,449.73	173,286.80	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	104,953.000	Local	60.015111	6,298,765.96	142.550000	14,961,050.15	8,662,284.19	0.52
		Base	60.015111	6,298,765.96	142.550000	14,961,050.15	8,662,284.19	0.52
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	54,847.000	Local	41.542842	2,278,500.25	47.150000	2,586,036.05	307,535.80	0.09
		Base	41.542842	2,278,500.25	47.150000	2,586,036.05	307,535.80	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	29,675.000	Local	36.855420	1,093,684.59	148.260000	4,399,615.50	3,305,930.91	0.15
		Base	36.855420	1,093,684.59	148.260000	4,399,615.50	3,305,930.91	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	4,716.000	Local	63.781463	300,793.38	389.810000	1,838,343.96	1,537,550.58	0.06
		Base	63.781463	300,793.38	389.810000	1,838,343.96	1,537,550.58	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
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	316,007.000	Local	37.183475	11,750,238.37	45.940000	14,517,361.58	2,767,123.21	0.50
		Base	37.183475	11,750,238.37	45.940000	14,517,361.58	2,767,123.21	0.50
95040Q104	WELLTOWER INC REIT USD1.0							
	31,924.000	Local	57.815271	1,845,694.70	86.860000	2,772,918.64	927,223.94	0.10
		Base	57.815271	1,845,694.70	86.860000	2,772,918.64	927,223.94	0.10
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,645.000	Local	206.524096	1,165,828.52	411.730000	2,324,215.85	1,158,387.33	0.08
		Base	206.524096	1,165,828.52	411.730000	2,324,215.85	1,158,387.33	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,423.000	Local	41.741784	977,717.81	64.930000	1,520,855.39	543,137.58	0.05
		Base	41.741784	977,717.81	64.930000	1,520,855.39	543,137.58	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,293.000	Local	17.569862	549,813.68	23.210000	726,310.53	176,496.85	0.03
		Base	17.569862	549,813.68	23.210000	726,310.53	176,496.85	0.03
96145D105	WESTROCK CO COMMON STOCK							
	20,339.000	Local	43.584482	886,464.78	49.210000	1,000,882.19	114,417.41	0.03
		Base	43.584482	886,464.78	49.210000	1,000,882.19	114,417.41	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	57,281.000	Local	27.747188	1,589,386.66	33.730000	1,932,088.13	342,701.47	0.07
		Base	27.747188	1,589,386.66	33.730000	1,932,088.13	342,701.47	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,789.000	Local	95.418772	456,960.50	221.540000	1,060,955.06	603,994.56	0.04
		Base	95.418772	456,960.50	221.540000	1,060,955.06	603,994.56	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	92,882.000	Local	27.927822	2,593,991.92	25.050000	2,326,694.10	-267,297.82	0.08
		Base	27.927822	2,593,991.92	25.050000	2,326,694.10	-267,297.82	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	72.060000	643,423.74	473,453.53	0.02
		Base	19.035750	169,970.21	72.060000	643,423.74	473,453.53	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
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	8,044.000	Local	91.609887	736,909.93	98.330000	790,966.52	54,056.59	0.03
		Base	91.609887	736,909.93	98.330000	790,966.52	54,056.59	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	41,137.000	Local	29.039805	1,194,610.46	68.250000	2,807,600.25	1,612,989.79	0.10
		Base	29.039805	1,194,610.46	68.250000	2,807,600.25	1,612,989.79	0.10
983919101	XILINX INC COMMON STOCK USD.01							
	18,790.000	Local	43.428429	816,020.18	149.840000	2,815,493.60	1,999,473.42	0.10
		Base	43.428429	816,020.18	149.840000	2,815,493.60	1,999,473.42	0.10
98419M100	XYLEM INC COMMON STOCK							
	13,761.000	Local	32.609218	448,735.45	125.850000	1,731,821.85	1,283,086.40	0.06
		Base	32.609218	448,735.45	125.850000	1,731,821.85	1,283,086.40	0.06
988498101	YUM BRANDS INC COMMON STOCK							
	22,779.000	Local	26.486857	603,344.11	131.390000	2,992,932.81	2,389,588.70	0.10
		Base	26.486857	603,344.11	131.390000	2,992,932.81	2,389,588.70	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	4,092.000	Local	253.634973	1,037,874.31	552.480000	2,260,748.16	1,222,873.85	0.08
		Base	253.634973	1,037,874.31	552.480000	2,260,748.16	1,222,873.85	0.08
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,935.000	Local	76.361587	1,216,821.89	163.420000	2,604,097.70	1,387,275.81	0.09
		Base	76.361587	1,216,821.89	163.420000	2,604,097.70	1,387,275.81	0.09
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	12,516.000	Local	37.079651	464,088.91	52.150000	652,709.40	188,620.49	0.02
		Base	37.079651	464,088.91	52.150000	652,709.40	188,620.49	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
	36,332.000	Local	41.376953	1,503,307.46	202.700000	7,364,496.40	5,861,188.94	0.25
		Base	41.376953	1,503,307.46	202.700000	7,364,496.40	5,861,188.94	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,878.000	Local	35.035871	240,976.72	136.600000	939,534.80	698,558.08	0.03
		Base	35.035871	240,976.72	136.600000	939,534.80	698,558.08	0.03

& 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
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	117,945.000	Local	11.030862	1,301,035.05	11.560000	1,363,444.20	62,409.15	0.05
		Base	11.030862	1,301,035.05	11.560000	1,363,444.20	62,409.15	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	17,226.000	Local	50.747908	874,183.46	260.030000	4,479,276.78	3,605,093.32	0.15
		Base	50.747908	874,183.46	260.030000	4,479,276.78	3,605,093.32	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	48,584.000	Local	79.609223	3,867,734.49	317.680000	15,434,165.12	11,566,430.63	0.53
		Base	79.609223	3,867,734.49	317.680000	15,434,165.12	11,566,430.63	0.53
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	30,460.000	Local	40.573645	1,235,873.24	158.050000	4,814,203.00	3,578,329.76	0.17
		Base	40.573645	1,235,873.24	158.050000	4,814,203.00	3,578,329.76	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	3,064.000	Local	251.074752	769,293.04	252.830000	774,671.12	5,378.08	0.03
		Base	251.074752	769,293.04	252.830000	774,671.12	5,378.08	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
	28,582.000	Local	50.966987	1,456,738.42	116.840000	3,339,520.88	1,882,782.46	0.12
		Base	50.966987	1,456,738.42	116.840000	3,339,520.88	1,882,782.46	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,932.000	Local	22.967223	664,487.69	24.380000	705,362.16	40,874.47	0.02
		Base	22.967223	664,487.69	24.380000	705,362.16	40,874.47	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,378.000	Local	36.835034	1,524,160.03	71.420000	2,955,216.76	1,431,056.73	0.10
		Base	36.835034	1,524,160.03	71.420000	2,955,216.76	1,431,056.73	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,727.000	Local	161.886492	6,431,264.65	307.390000	12,211,682.53	5,780,417.88	0.42
		Base	161.886492	6,431,264.65	307.390000	12,211,682.53	5,780,417.88	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	102,832.000	Local	77.151807	7,933,674.60	131.310000	13,502,869.92	5,569,195.32	0.47
		Base	77.151807	7,933,674.60	131.310000	13,502,869.92	5,569,195.32	0.47

Base Currency: 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							
	20,680.000	Local	40.767237	843,066.47	166.850000	3,450,458.00	2,607,391.53	0.12
		Base	40.767237	843,066.47	166.850000	3,450,458.00	2,607,391.53	0.12
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	27,390.000	Local	36.527576	1,000,490.32	23.690000	648,869.10	-351,621.22	0.02
		Base	36.527576	1,000,490.32	23.690000	648,869.10	-351,621.22	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	28,266.000	Local	41.722708	1,179,334.07	24.030000	679,231.98	-500,102.09	0.02
		Base	41.722708	1,179,334.07	24.030000	679,231.98	-500,102.09	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	15,219.000	Local	30.269498	460,671.49	87.900000	1,337,750.10	877,078.61	0.05
		Base	30.269498	460,671.49	87.900000	1,337,750.10	877,078.61	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,705.000	Local	28.189676	358,149.83	73.670000	935,977.35	577,827.52	0.03
		Base	28.189676	358,149.83	73.670000	935,977.35	577,827.52	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,465.000	Local	157.336706	1,174,518.51	217.950000	1,626,996.75	452,478.24	0.06
		Base	157.336706	1,174,518.51	217.950000	1,626,996.75	452,478.24	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	18,280.000	Local	34.223954	625,613.88	203.610000	3,721,990.80	3,096,376.92	0.13
		Base	34.223954	625,613.88	203.610000	3,721,990.80	3,096,376.92	0.13
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	9,853.000	Local	131.832899	1,298,949.55	206.080000	2,030,506.24	731,556.69	0.07
		Base	131.832899	1,298,949.55	206.080000	2,030,506.24	731,556.69	0.07
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	10,210.000	Local	111.615218	1,139,591.38	48.030000	490,386.30	-649,205.08	0.02
		Base	111.615218	1,139,591.38	48.030000	490,386.30	-649,205.08	0.02
H1467J104	CHUBB LTD COMMON STOCK							
	34,390.000	Local	82.491215	2,836,872.89	168.740000	5,802,968.60	2,966,095.71	0.20
		Base	82.491215	2,836,872.89	168.740000	5,802,968.60	2,966,095.71	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
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,455.000	Local	55.822349	639,445.01	157.200000	1,800,726.00	1,161,280.99	0.06
		Base	55.822349	639,445.01	157.200000	1,800,726.00	1,161,280.99	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	25,240.000	Local	40.346584	1,018,347.77	147.470000	3,722,142.80	2,703,795.03	0.13
		Base	40.346584	1,018,347.77	147.470000	3,722,142.80	2,703,795.03	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	19,680.000	Local	56.322417	1,108,425.17	99.330000	1,954,814.40	846,389.23	0.07
		Base	56.322417	1,108,425.17	99.330000	1,954,814.40	846,389.23	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
	21,076.000	Local	195.288517	4,115,900.78	206.390000	4,349,875.64	233,974.86	0.15
		Base	195.288517	4,115,900.78	206.390000	4,349,875.64	233,974.86	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	16,739.000	Local	80.454264	1,346,723.92	76.870000	1,286,726.93	-59,996.99	0.04
		Base	80.454264	1,346,723.92	76.870000	1,286,726.93	-59,996.99	0.04
US DOLLAR Total								
	23,368,426.000	Local		1,100,711,961.21		2,886,388,416.97	1,785,676,455.76	99.76
		Base		1,100,711,961.21		2,886,388,416.97	1,785,676,455.76	99.76
EQUITY Total								
	23,368,426.000	Base		1,100,711,961.21		2,886,388,416.97	1,785,676,455.76	99.76

& 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								
		30,216,709.600	Base	1,107,563,734.91		2,893,240,124.71	1,785,676,389.80	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									
			0.110	Local	1.000000	0.11	1.000000	0.11	0.00	0.00
				Base	1.000000	0.11	1.000000	0.11	0.00	0.00
US DOLLAR Total										
			0.110	Local		0.11		0.11	0.00	0.00
				Base		0.11		0.11	0.00	0.00
CASH Total										
			0.110	Base		0.11		0.11	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
9127964L0	TREASURY BILL 09/21 0.00000						0.113000	09 Sep 2021		
			20,000,000.000	Local	99.987758	19,997,551.66	99.987758	19,997,551.66	0.00	1.46
				Base	99.987758	19,997,551.66	99.987758	19,997,551.66	0.00	1.46
9127964W6	TREASURY BILL 11/21 0.00000						0.032500	04 Nov 2021		
			50,000,000.000	Local	99.982517	49,991,258.68	99.988504	49,994,252.00	2,993.32	3.65
				Base	99.982517	49,991,258.68	99.988504	49,994,252.00	2,993.32	3.65
9127965G0	TREASURY BILL 12/21 0.00000						0.088000	02 Dec 2021		
			65,000,000.000	Local	99.967200	64,978,680.00	99.984875	64,990,168.75	11,488.75	4.74
				Base	99.967200	64,978,680.00	99.984875	64,990,168.75	11,488.75	4.74
912796C31	TREASURY BILL 01/22 0.00000						0.076000	27 Jan 2022		
			25,000,000.000	Local	99.962211	24,990,552.77	99.974187	24,993,546.75	2,993.98	1.82
				Base	99.962211	24,990,552.77	99.974187	24,993,546.75	2,993.98	1.82
912796D30	TREASURY BILL 02/22 0.00000						0.076000	24 Feb 2022		
			20,000,000.000	Local	99.956300	19,991,260.00	99.972951	19,994,590.20	3,330.20	1.46
				Base	99.956300	19,991,260.00	99.972951	19,994,590.20	3,330.20	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
912796D48	TREASURY BILL 08/21 0.00000					0.046000	19 Aug 2021		
		Local	20,000,000.000	99.997700	19,999,540.00	99.997700	19,999,540.00	0.00	1.46
		Base		99.997700	19,999,540.00	99.997700	19,999,540.00	0.00	1.46
912796F61	TREASURY BILL 09/21 0.00000					0.040000	30 Sep 2021		
		Local	25,000,000.000	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	1.82
		Base		99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	1.82
912796G78	TREASURY BILL 10/21 0.00000					0.032500	28 Oct 2021		
		Local	20,000,000.000	99.992056	19,998,411.11	99.992056	19,998,411.11	0.00	1.46
		Base		99.992056	19,998,411.11	99.992056	19,998,411.11	0.00	1.46
912796J42	TREASURY BILL 06/22 0.00000					0.063000	16 Jun 2022		
		Local	40,000,000.000	99.944175	39,977,670.00	99.944175	39,977,670.00	0.00	2.92
		Base		99.944175	39,977,670.00	99.944175	39,977,670.00	0.00	2.92
912796J83	TREASURY BILL 08/21 0.00000					0.046500	03 Aug 2021		
		Local	20,000,000.000	99.999742	19,999,948.33	99.999742	19,999,948.33	0.00	1.46
		Base		99.999742	19,999,948.33	99.999742	19,999,948.33	0.00	1.46
912796K40	TREASURY BILL 08/21 0.00000					0.047500	31 Aug 2021		
		Local	20,000,000.000	99.996042	19,999,208.33	99.996042	19,999,208.33	0.00	1.46
		Base		99.996042	19,999,208.33	99.996042	19,999,208.33	0.00	1.46
912796K57	TREASURY BILL 07/22 0.00000					0.072500	14 Jul 2022		
		Local	150,000,000.000	99.931451	149,897,177.15	99.931451	149,897,177.15	0.00	10.94
		Base		99.931451	149,897,177.15	99.931451	149,897,177.15	0.00	10.94
978UHK000	DAIWA CAPITAL MARKETS REPO					0.040000	02 Aug 2021		
		Local	202,007,446.970	100.000000	202,007,446.97	100.000000	202,007,446.97	0.00	14.74
		Base		100.000000	202,007,446.97	100.000000	202,007,446.97	0.00	14.74
979QRC005	BANK OF AMERICA REPO					0.040000	02 Aug 2021		
		Local	156,948,225.950	100.000000	156,948,225.95	100.000000	156,948,225.95	0.00	11.46
		Base		100.000000	156,948,225.95	100.000000	156,948,225.95	0.00	11.46
US DOLLAR Total									
		Local	833,955,672.920		833,775,264.28		833,796,070.53	20,806.25	60.86
		Base			833,775,264.28		833,796,070.53	20,806.25	60.86

& 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 Total									
		Base	833,955,672.920		833,775,264.28		833,796,070.53	20,806.25	60.86
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		
		Local	197,959.430	100.012972	197,985.11	100.110726	198,178.62	193.51	0.01
Original Face:		Base	11,000,000.000	100.012972	197,985.11	100.110726	198,178.62	193.51	0.01
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	773,252.850	102.563423	793,074.59	103.872611	803,197.92	10,123.33	0.06
Original Face:		Base	15,000,000.000	102.563423	793,074.59	103.872611	803,197.92	10,123.33	0.06
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
		Local	1,037,798.700	100.353605	1,041,468.41	103.764845	1,076,870.21	35,401.80	0.08
Original Face:		Base	5,000,000.000	100.353605	1,041,468.41	103.764845	1,076,870.21	35,401.80	0.08
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	1,261.890	100.387514	1,266.78	103.797482	1,309.81	43.03	0.00
Original Face:		Base	300,000.000	100.387514	1,266.78	103.797482	1,309.81	43.03	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	3,697,908.100	99.848459	3,692,304.26	104.310596	3,857,309.98	165,005.72	0.28
Original Face:		Base	10,000,000.000	99.848459	3,692,304.26	104.310596	3,857,309.98	165,005.72	0.28
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	431,046.700	104.934143	452,315.16	107.304180	462,531.13	10,215.97	0.03
Original Face:		Base	17,600,000.000	104.934143	452,315.16	107.304180	462,531.13	10,215.97	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	1,379,944.000	104.888801	1,447,406.72	108.221380	1,493,394.44	45,987.72	0.11
Original Face:		Base	50,000,000.000	104.888801	1,447,406.72	108.221380	1,493,394.44	45,987.72	0.11
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.483630	20 Jun 2042		
		Local	700,357.890	100.081360	700,927.70	100.846070	706,283.41	5,355.71	0.05
Original Face:		Base	10,000,000.000	100.081360	700,927.70	100.846070	706,283.41	5,355.71	0.05

& 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
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	8,660,659.300	Local	102.160492	8,847,772.18	103.615870	8,973,817.48	126,045.30	0.65
Original Face:	41,570,000.000	Base	102.160492	8,847,772.18	103.615870	8,973,817.48	126,045.30	0.65
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.391130	16 Jun 2037		
	1,116,197.360	Local	100.162901	1,118,015.66	100.312460	1,119,685.03	1,669.37	0.08
Original Face:	32,313,742.000	Base	100.162901	1,118,015.66	100.312460	1,119,685.03	1,669.37	0.08
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	126,897.130	Local	99.808404	126,654.00	101.814520	129,199.70	2,545.70	0.01
Original Face:	8,021,011.000	Base	99.808404	126,654.00	101.814520	129,199.70	2,545.70	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	88,943.470	Local	99.696909	88,673.89	100.633090	89,506.56	832.67	0.01
Original Face:	2,750,000.000	Base	99.696909	88,673.89	100.633090	89,506.56	832.67	0.01
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	567,951.680	Local	105.751796	600,619.10	110.383260	626,923.58	26,304.48	0.05
Original Face:	10,300,000.000	Base	105.751796	600,619.10	110.383260	626,923.58	26,304.48	0.05
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	1,135,113.600	Local	102.491028	1,163,389.60	100.599350	1,141,916.90	-21,472.70	0.08
Original Face:	10,000,000.000	Base	102.491028	1,163,389.60	100.599350	1,141,916.90	-21,472.70	0.08
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.308750	20 Apr 2067		
	56,680.350	Local	100.000000	56,680.35	100.049900	56,708.63	28.28	0.00
Original Face:	2,754,386.000	Base	100.000000	56,680.35	100.049900	56,708.63	28.28	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	135,450.950	Local	100.120819	135,614.60	100.563890	136,214.74	600.14	0.01
Original Face:	5,000,000.000	Base	100.120819	135,614.60	100.563890	136,214.74	600.14	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	312,923.900	Local	104.963744	328,456.64	108.229450	338,675.82	10,219.18	0.02
Original Face:	7,350,000.000	Base	104.963744	328,456.64	108.229450	338,675.82	10,219.18	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	165,067.250	Local	99.970115	165,017.92	101.144310	166,956.13	1,938.21	0.01
Original Face:	5,000,000.000	Base	99.970115	165,017.92	101.144310	166,956.13	1,938.21	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
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	152,313.200	Local	99.820364	152,039.59	100.464370	153,020.50	980.91	0.01
Original Face:	10,000,000.000	Base	99.820364	152,039.59	100.464370	153,020.50	980.91	0.01
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	152,313.200	Local	100.931692	153,732.29	100.710610	153,395.55	-336.74	0.01
Original Face:	10,000,000.000	Base	100.931692	153,732.29	100.710610	153,395.55	-336.74	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	115,180.800	Local	101.458724	116,860.97	106.179380	122,298.26	5,437.29	0.01
Original Face:	5,000,000.000	Base	101.458724	116,860.97	106.179380	122,298.26	5,437.29	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	52,019.300	Local	99.919280	51,977.31	100.568220	52,314.88	337.57	0.00
Original Face:	5,000,000.000	Base	99.919280	51,977.31	100.568220	52,314.88	337.57	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	707,825.840	Local	99.837402	706,674.93	104.939150	742,786.42	36,111.49	0.05
Original Face:	10,815,142.000	Base	99.837402	706,674.93	104.939150	742,786.42	36,111.49	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	314,858.370	Local	102.130377	321,566.04	107.484060	338,422.56	16,856.52	0.02
Original Face:	5,648,629.000	Base	102.130377	321,566.04	107.484060	338,422.56	16,856.52	0.02
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.383630	20 Nov 2042		
	7,032,246.810	Local	100.000000	7,032,246.81	100.198960	7,046,238.17	13,991.36	0.51
Original Face:	25,333,333.000	Base	100.000000	7,032,246.81	100.198960	7,046,238.17	13,991.36	0.51
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.441130	16 Nov 2041		
	1,862,167.160	Local	100.129981	1,864,587.62	100.375530	1,869,160.16	4,572.54	0.14
Original Face:	10,000,000.000	Base	100.129981	1,864,587.62	100.375530	1,869,160.16	4,572.54	0.14
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	712,608.880	Local	104.071973	741,626.12	105.848140	754,283.24	12,657.12	0.06
Original Face:	10,359,452.000	Base	104.071973	741,626.12	105.848140	754,283.24	12,657.12	0.06
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.441130	16 Dec 2041		
	3,569,591.970	Local	100.130142	3,574,237.51	100.483610	3,586,854.87	12,617.36	0.26
Original Face:	12,911,372.000	Base	100.130142	3,574,237.51	100.483610	3,586,854.87	12,617.36	0.26

& 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
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,491,750.900	Local	95.635376	2,382,995.34	101.157870	2,520,602.14	137,606.80	0.18
Original Face:	10,000,000.000	Base	95.635376	2,382,995.34	101.157870	2,520,602.14	137,606.80	0.18
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	2,282,557.250	Local	100.887437	2,302,813.50	100.959430	2,304,456.79	1,643.29	0.17
Original Face:	25,000,000.000	Base	100.887437	2,302,813.50	100.959430	2,304,456.79	1,643.29	0.17
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,995,527.300	Local	100.160359	1,998,727.31	102.306600	2,041,556.13	42,828.82	0.15
Original Face:	10,000,000.000	Base	100.160359	1,998,727.31	102.306600	2,041,556.13	42,828.82	0.15
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,995,527.300	Local	100.768041	2,010,853.76	103.192170	2,059,227.92	48,374.16	0.15
Original Face:	10,000,000.000	Base	100.768041	2,010,853.76	103.192170	2,059,227.92	48,374.16	0.15
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,066,496.610	Local	101.646879	2,100,529.31	102.911650	2,126,665.76	26,136.45	0.16
Original Face:	18,249,312.000	Base	101.646879	2,100,529.31	102.911650	2,126,665.76	26,136.45	0.16
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,960,127.900	Local	99.999999	1,960,127.88	101.775240	1,994,924.87	34,796.99	0.15
Original Face:	10,000,000.000	Base	99.999999	1,960,127.88	101.775240	1,994,924.87	34,796.99	0.15
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,960,127.900	Local	101.483883	1,989,213.90	103.553150	2,029,774.18	40,560.28	0.15
Original Face:	10,000,000.000	Base	101.483883	1,989,213.90	103.553150	2,029,774.18	40,560.28	0.15
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,262,830.200	Local	101.618547	2,299,455.16	103.415600	2,340,119.43	40,664.27	0.17
Original Face:	10,000,000.000	Base	101.618547	2,299,455.16	103.415600	2,340,119.43	40,664.27	0.17
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	4,040,299.980	Local	99.241997	4,009,674.38	100.587290	4,064,028.26	54,353.88	0.30
Original Face:	18,000,000.000	Base	99.241997	4,009,674.38	100.587290	4,064,028.26	54,353.88	0.30
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,410,530.500	Local	94.670977	4,175,492.33	101.584640	4,480,421.53	304,929.20	0.33
Original Face:	10,000,000.000	Base	94.670977	4,175,492.33	101.584640	4,480,421.53	304,929.20	0.33

& 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
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	316,545.300	Local	99.123013	313,769.24	100.071460	316,771.50	3,002.26	0.02
Original Face:	5,000,000.000	Base	99.123013	313,769.24	100.071460	316,771.50	3,002.26	0.02
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,746,852.500	Local	99.386145	5,711,575.18	101.807400	5,850,721.11	139,145.93	0.43
Original Face:	15,000,000.000	Base	99.386145	5,711,575.18	101.807400	5,850,721.11	139,145.93	0.43
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	230,977.800	Local	101.249570	233,864.03	101.504670	234,453.25	589.22	0.02
Original Face:	1,000,000.000	Base	101.249570	233,864.03	101.504670	234,453.25	589.22	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	805,096.780	Local	100.700846	810,739.27	105.463110	849,080.10	38,340.83	0.06
Original Face:	2,000,000.000	Base	100.700846	810,739.27	105.463110	849,080.10	38,340.83	0.06
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	251,378.130	Local	100.786839	253,356.07	103.645080	260,541.06	7,184.99	0.02
Original Face:	1,000,000.000	Base	100.786839	253,356.07	103.645080	260,541.06	7,184.99	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	393,141.950	Local	101.018970	397,147.95	103.637130	407,441.03	10,293.08	0.03
Original Face:	5,000,000.000	Base	101.018970	397,147.95	103.637130	407,441.03	10,293.08	0.03
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	446,522.120	Local	100.748469	449,864.20	100.674690	449,534.76	-329.44	0.03
Original Face:	5,985,000.000	Base	100.748469	449,864.20	100.674690	449,534.76	-329.44	0.03
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,172,108.050	Local	97.811560	3,102,688.38	103.839670	3,293,906.53	191,218.15	0.24
Original Face:	5,000,000.000	Base	97.811560	3,102,688.38	103.839670	3,293,906.53	191,218.15	0.24
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,069,344.400	Local	100.781714	2,085,520.75	105.247110	2,177,925.18	92,404.43	0.16
Original Face:	20,000,000.000	Base	100.781714	2,085,520.75	105.247110	2,177,925.18	92,404.43	0.16
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,088,046.400	Local	100.215646	1,090,392.73	104.111440	1,132,780.77	42,388.04	0.08
Original Face:	10,000,000.000	Base	100.215646	1,090,392.73	104.111440	1,132,780.77	42,388.04	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
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,157,399.680	Local	95.999460	2,071,092.05	101.808460	2,196,415.39	125,323.34	0.16
Original Face:	4,000,000.000	Base	95.999460	2,071,092.05	101.808460	2,196,415.39	125,323.34	0.16
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,015,861.400	Local	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.22
Original Face:	5,000,000.000	Base	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.22
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,159,423.900	Local	99.905217	1,158,324.96	101.837500	1,180,728.31	22,403.35	0.09
Original Face:	10,000,000.000	Base	99.905217	1,158,324.96	101.837500	1,180,728.31	22,403.35	0.09
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,409,479.700	Local	100.081907	1,410,634.16	102.314130	1,442,096.89	31,462.73	0.11
Original Face:	5,000,000.000	Base	100.081907	1,410,634.16	102.314130	1,442,096.89	31,462.73	0.11
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	111,137.040	Local	101.384174	112,675.37	100.254500	111,419.88	-1,255.49	0.01
Original Face:	3,000,000.000	Base	101.384174	112,675.37	100.254500	111,419.88	-1,255.49	0.01
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	963,680.100	Local	100.000000	963,680.10	103.735310	999,676.54	35,996.44	0.07
Original Face:	10,000,000.000	Base	100.000000	963,680.10	103.735310	999,676.54	35,996.44	0.07
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.499800	20 Jun 2036		
	7,842,661.850	Local	104.411535	8,188,643.66	104.244620	8,175,553.04	-13,090.62	0.60
Original Face:	8,000,000.000	Base	104.411535	8,188,643.66	104.244620	8,175,553.04	-13,090.62	0.60
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.090000	15 Mar 2030		
	21,875,000.000	Local	100.000000	21,875,000.00	100.000000	21,875,000.00	0.00	1.60
Original Face:	25,000,000.000	Base	100.000000	21,875,000.00	100.000000	21,875,000.00	0.00	1.60
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				1.000000	20 Jan 2027		
	13,750,000.000	Local	100.000000	13,750,000.01	100.000000	13,750,000.00	-0.01	1.00
Original Face:	15,000,000.000	Base	100.000000	13,750,000.01	100.000000	13,750,000.00	-0.01	1.00
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	103.093582	7,216,550.74	216,550.74	0.53
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	103.093582	7,216,550.74	216,550.74	0.53

& 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
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.58
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.58
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.090000	15 Sep 2026		
		Local	1,750,000.010	100.000000	1,750,000.01	100.000000	1,750,000.01	0.00	0.13
Original Face:		Base	2,000,000.000	100.000000	1,750,000.01	100.000000	1,750,000.01	0.00	0.13
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.912879	2,997,386.38	103.820260	3,114,607.80	117,221.42	0.23
		Base		99.912879	2,997,386.38	103.820260	3,114,607.80	117,221.42	0.23
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	1,525,497.740	105.729986	1,612,908.55	107.708130	1,643,085.09	30,176.54	0.12
Original Face:		Base	28,600,000.000	105.729986	1,612,908.55	107.708130	1,643,085.09	30,176.54	0.12
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					2.575000	25 Aug 2024		
		Local	397,993.230	102.105139	406,371.54	100.161230	398,634.91	-7,736.63	0.03
Original Face:		Base	4,240,960.000	102.105139	406,371.54	100.161230	398,634.91	-7,736.63	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
		Local	429,078.590	102.038118	437,823.72	100.193506	429,908.88	-7,914.84	0.03
Original Face:		Base	6,113,646.000	102.038118	437,823.72	100.193506	429,908.88	-7,914.84	0.03
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					4.075000	25 Jul 2024		
		Local	480,682.140	103.620871	498,087.02	101.481241	487,802.20	-10,284.82	0.04
Original Face:		Base	4,650,545.000	103.620871	498,087.02	101.481241	487,802.20	-10,284.82	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					4.287000	25 Nov 2024		
		Local	546,400.640	104.162380	569,143.91	102.802224	561,712.01	-7,431.90	0.04
Original Face:		Base	12,180,140.000	104.162380	569,143.91	102.802224	561,712.01	-7,431.90	0.04
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					3.986000	25 Jan 2025		
		Local	1,384,186.200	104.126951	1,441,310.89	101.409229	1,403,692.55	-37,618.34	0.10
Original Face:		Base	10,243,765.000	104.126951	1,441,310.89	101.409229	1,403,692.55	-37,618.34	0.10
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					4.599000	25 Jan 2029		
		Local	1,600,338.960	108.493896	1,736,270.08	105.665096	1,690,999.70	-45,270.38	0.12
Original Face:		Base	5,000,000.000	108.493896	1,736,270.08	105.665096	1,690,999.70	-45,270.38	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
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.204533	5,010,226.67	100.162943	5,008,147.15	-2,079.52	0.37
		Base	100.204533	5,010,226.67	100.162943	5,008,147.15	-2,079.52	0.37
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.562132	2,715,177.56	100.190870	2,705,153.49	-10,024.07	0.20
		Base	100.562132	2,715,177.56	100.190870	2,705,153.49	-10,024.07	0.20
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.558227	3,016,746.82	100.556220	3,016,686.60	-60.22	0.22
		Base	100.558227	3,016,746.82	100.556220	3,016,686.60	-60.22	0.22
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.144655	2,503,616.38	100.186088	2,504,652.20	1,035.82	0.18
		Base	100.144655	2,503,616.38	100.186088	2,504,652.20	1,035.82	0.18
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.119029	6,007,141.71	100.316000	6,018,960.00	11,818.29	0.44
		Base	100.119029	6,007,141.71	100.316000	6,018,960.00	11,818.29	0.44
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,400,000.000	Local	100.100316	3,403,410.76	100.388821	3,413,219.91	9,809.15	0.25
		Base	100.100316	3,403,410.76	100.388821	3,413,219.91	9,809.15	0.25
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.013070	4,000,522.80	100.137516	4,005,500.64	4,977.84	0.29
		Base	100.013070	4,000,522.80	100.137516	4,005,500.64	4,977.84	0.29
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.035325	7,002,472.77	100.295694	7,020,698.58	18,225.81	0.51
		Base	100.035325	7,002,472.77	100.295694	7,020,698.58	18,225.81	0.51
9127964W6	TREASURY BILL 11/21 0.00000					04 Nov 2021		
	20,000,000.000	Local	99.988448	19,997,689.60	99.988504	19,997,700.80	11.20	1.46
		Base	99.988448	19,997,689.60	99.988504	19,997,700.80	11.20	1.46
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.963954	34,987,383.98	99.984875	34,994,706.25	7,322.27	2.55
		Base	99.963954	34,987,383.98	99.984875	34,994,706.25	7,322.27	2.55

& 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
912796C64	TREASURY BILL 08/21 0.00000				0.010000	05 Aug 2021		
	25,000,000.000	Local	99.999206	24,999,801.39	99.999771	24,999,942.75	141.36	1.82
		Base	99.999206	24,999,801.39	99.999771	24,999,942.75	141.36	1.82
912796J83	TREASURY BILL 08/21 0.00000					03 Aug 2021		
	20,000,000.000	Local	99.999722	19,999,944.44	99.999941	19,999,988.20	43.76	1.46
		Base	99.999722	19,999,944.44	99.999941	19,999,988.20	43.76	1.46
912796J91	TREASURY BILL 08/21 0.00000					10 Aug 2021		
	20,000,000.000	Local	99.998837	19,999,767.48	99.999278	19,999,855.60	88.12	1.46
		Base	99.998837	19,999,767.48	99.999278	19,999,855.60	88.12	1.46
912796L49	TREASURY BILL 09/21 0.00000					21 Sep 2021		
	40,000,000.000	Local	99.996813	39,998,725.00	99.993403	39,997,361.20	-1,363.80	2.92
		Base	99.996813	39,998,725.00	99.993403	39,997,361.20	-1,363.80	2.92
912796L56	TREASURY BILL 09/21 0.00000					28 Sep 2021		
	30,000,000.000	Local	99.992969	29,997,890.70	99.992479	29,997,743.70	-147.00	2.19
		Base	99.992969	29,997,890.70	99.992479	29,997,743.70	-147.00	2.19
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	102.023904	25,505,975.95	102.058594	25,514,648.50	8,672.55	1.86
		Base	102.023904	25,505,975.95	102.058594	25,514,648.50	8,672.55	1.86
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.19
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.19
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	100.473958	20,094,791.67	100.476287	20,095,257.40	465.73	1.47
		Base	100.473958	20,094,791.67	100.476287	20,095,257.40	465.73	1.47
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	101.159874	25,289,968.39	101.187500	25,296,875.00	6,906.61	1.85
		Base	101.159874	25,289,968.39	101.187500	25,296,875.00	6,906.61	1.85
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.185504	5,009,275.21	101.859375	5,092,968.75	83,693.54	0.37
		Base	100.185504	5,009,275.21	101.859375	5,092,968.75	83,693.54	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828Y20	US TREASURY N/B 07/21 2.625				2.625000	15 Jul 2021		
	0.000	Local	0.000000	206,833.47	0.000000	0.00	-206,833.47	0.00
		Base	0.000000	206,833.47	0.000000	0.00	-206,833.47	0.00
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.974148	19,994,829.54	100.354037	20,070,807.40	75,977.86	1.46
		Base	99.974148	19,994,829.54	100.354037	20,070,807.40	75,977.86	1.46
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.014815	10,001,481.46	100.474629	10,047,462.90	45,981.44	0.73
		Base	100.014815	10,001,481.46	100.474629	10,047,462.90	45,981.44	0.73
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.490300	19,698,059.99	99.343750	19,868,750.00	170,690.01	1.45
		Base	98.490300	19,698,059.99	99.343750	19,868,750.00	170,690.01	1.45
US DOLLAR Total								
	532,241,150.530	Local		533,684,178.65		536,302,127.88	2,617,949.23	39.14
Original Face:	723,290,435.000	Base		533,684,178.65		536,302,127.88	2,617,949.23	39.14
FIXED INCOME Total								
	532,241,150.530	Base		533,684,178.65		536,302,127.88	2,617,949.23	39.14
Original Face:	723,290,435.000							

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									
		1,366,196,823.560	Base		1,367,459,443.04		1,370,098,198.52	2,638,755.48	100.00
	Original Face:	723,290,435.000							

& 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								
			278,445.580	1.000000	278,445.58	1.000000	278,445.58	0.00	0.00
		Base		1.000000	278,445.58	1.000000	278,445.58	0.00	0.00
US DOLLAR Total									
			278,445.580		278,445.58		278,445.58	0.00	0.00
		Base			278,445.58		278,445.58	0.00	0.00
CASH Total									
			278,445.580	Base	278,445.58		278,445.58	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2WM0	AT&T INC					0.250000	21 Sep 2021		
			5,200,000.000	99.964583	5,198,158.33	99.964583	5,198,158.33	0.00	0.08
		Base		99.964583	5,198,158.33	99.964583	5,198,158.33	0.00	0.08
0020A2WM0	AT&T INC					0.260000	21 Sep 2021		
			10,000,000.000	99.963167	9,996,316.67	99.963167	9,996,316.67	0.00	0.16
		Base		99.963167	9,996,316.67	99.963167	9,996,316.67	0.00	0.16
0020A2XK3	AT&T INC					0.230000	19 Oct 2021		
			20,000,000.000	99.949528	19,989,905.56	99.949528	19,989,905.56	0.00	0.31
		Base		99.949528	19,989,905.56	99.949528	19,989,905.56	0.00	0.31
0020A2ZE5	AT&T INC					0.250000	14 Dec 2021		
			10,000,000.000	99.906250	9,990,625.00	99.937094	9,993,709.40	3,084.40	0.16
		Base		99.906250	9,990,625.00	99.937094	9,993,709.40	3,084.40	0.16
0020A2ZF2	AT&T INC					0.290000	15 Dec 2021		
			10,000,000.000	99.890444	9,989,044.44	99.936250	9,993,625.00	4,580.56	0.16
		Base		99.890444	9,989,044.44	99.936250	9,993,625.00	4,580.56	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
0020A2ZF2	AT&T INC					0.420000	15 Dec 2021		
		Local	10,000,000.000	99.841333	9,984,133.33	99.936250	9,993,625.00	9,491.67	0.16
		Base		99.841333	9,984,133.33	99.936250	9,993,625.00	9,491.67	0.16
0020A2ZH8	AT&T INC					0.250000	17 Dec 2021		
		Local	20,000,000.000	99.904167	19,980,833.33	99.934925	19,986,985.00	6,151.67	0.31
		Base		99.904167	19,980,833.33	99.934925	19,986,985.00	6,151.67	0.31
02314PZ12	AMAZON COM INC DISC COML					0.060000	01 Dec 2021		
		Local	10,000,000.000	99.979667	9,997,966.67	99.979667	9,997,966.67	0.00	0.16
		Base		99.979667	9,997,966.67	99.979667	9,997,966.67	0.00	0.16
02665JVG2	AMERICAN HONDA FINAN					0.200000	16 Aug 2021		
		Local	25,000,000.000	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.39
		Base		99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.39
02665JW71	AMERICAN HONDA FINAN					0.170000	07 Sep 2021		
		Local	40,000,000.000	99.982528	39,993,011.11	99.982528	39,993,011.11	0.00	0.63
		Base		99.982528	39,993,011.11	99.982528	39,993,011.11	0.00	0.63
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.983991	4,999,199.55	102.603793	5,130,189.65	130,990.10	0.08
		Base		99.983991	4,999,199.55	102.603793	5,130,189.65	130,990.10	0.08
03040LV30	AMERICAN WATER CAPIT					0.080000	03 Aug 2021		
		Local	25,000,000.000	99.999556	24,999,888.89	99.999556	24,999,888.89	0.00	0.39
		Base		99.999556	24,999,888.89	99.999556	24,999,888.89	0.00	0.39
03040LVC0	AMERICAN WATER CAPIT					0.080000	12 Aug 2021		
		Local	20,000,000.000	99.997556	19,999,511.11	99.997556	19,999,511.11	0.00	0.31
		Base		99.997556	19,999,511.11	99.997556	19,999,511.11	0.00	0.31
03785DY18	APPLE INC					0.060000	01 Nov 2021		
		Local	45,000,000.000	99.984667	44,993,099.99	99.984667	44,993,099.99	0.00	0.71
		Base		99.984667	44,993,099.99	99.984667	44,993,099.99	0.00	0.71
06367CFF9	BANK OF MONTREAL-					0.110000	17 Aug 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	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
06367CFG7	BANK OF MONTREAL-					0.220000	18 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.028789	10,002,878.90	2,878.90	0.16
		Base		100.000000	10,000,000.00	100.028789	10,002,878.90	2,878.90	0.16
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
		Local	14,000,000.000	99.843333	13,978,066.67	99.871208	13,981,969.12	3,902.45	0.22
		Base		99.843333	13,978,066.67	99.871208	13,981,969.12	3,902.45	0.22
06417KF20	BANK OF NOVA SCOTIA/THE					0.160000	02 Jun 2022		
		Local	25,000,000.000	99.864444	24,966,111.11	99.864444	24,966,111.11	0.00	0.39
		Base		99.864444	24,966,111.11	99.864444	24,966,111.11	0.00	0.39
06742XDM6	BARCLAYS BK PLC					0.010000	13 Sep 2021		
		Local	4,700,000.000	99.978500	4,698,989.50	99.978500	4,698,989.50	0.00	0.07
		Base		99.978500	4,698,989.50	99.978500	4,698,989.50	0.00	0.07
07644AZ72	BEDFORD ROW FDG CORP					0.140000	07 Dec 2021		
		Local	15,000,000.000	99.950222	14,992,533.33	99.956961	14,993,544.15	1,010.82	0.24
		Base		99.950222	14,992,533.33	99.956961	14,993,544.15	1,010.82	0.24
13608AV94	CANADIAN IMPERIAL BK					0.040000	09 Aug 2021		
		Local	25,000,000.000	99.999111	24,999,777.78	99.999111	24,999,777.78	0.00	0.39
		Base		99.999111	24,999,777.78	99.999111	24,999,777.78	0.00	0.39
13608AZ17	CANADIAN IMPERIAL BK					0.140000	01 Dec 2021		
		Local	51,450,000.000	99.952556	51,425,589.83	99.966389	51,432,707.14	7,117.31	0.81
		Base		99.952556	51,425,589.83	99.966389	51,432,707.14	7,117.31	0.81
138994009	CANTOR FITZGERALD REPO REPO					0.040000	02 Aug 2021		
		Local	51,000,000.000	100.000000	51,000,000.00	100.000000	51,000,000.00	0.00	0.80
		Base		100.000000	51,000,000.00	100.000000	51,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO					0.220000	02 Aug 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
138994009	CANTOR FITZGERALD REPO REPO					0.300000	02 Aug 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.31
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.31

& 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
138994009	CANTOR FITZGERALD REPO REPO					0.200000	09 Aug 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.79
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.79
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Aug 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
15963TX53	CHARIOT FNDG LLC					0.110000	05 Oct 2021		
		Local	25,000,000.000	99.980139	24,995,034.72	99.980139	24,995,034.72	0.00	0.39
		Base		99.980139	24,995,034.72	99.980139	24,995,034.72	0.00	0.39
16677JV37	CHEVRON CORP					0.050000	03 Aug 2021		
		Local	45,000,000.000	99.999722	44,999,875.00	99.999722	44,999,875.00	0.00	0.71
		Base		99.999722	44,999,875.00	99.999722	44,999,875.00	0.00	0.71
19121AV24	COCA-COLA COMPANY					0.060000	02 Aug 2021		
		Local	25,000,000.000	99.999833	24,999,958.33	99.999833	24,999,958.33	0.00	0.39
		Base		99.999833	24,999,958.33	99.999833	24,999,958.33	0.00	0.39
20632KVR7	CONCORD MIN CPTL CO					0.100000	25 Aug 2021		
		Local	40,000,000.000	99.993333	39,997,333.33	99.993333	39,997,333.33	0.00	0.63
		Base		99.993333	39,997,333.33	99.993333	39,997,333.33	0.00	0.63
2063C0VG4	CONCORD MIN CPTL CO					0.120000	16 Aug 2021		
		Local	15,000,000.000	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.24
		Base		99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	0.24
22599G006	CREDIT AGRICOLE REPO REPO					0.050000	02 Aug 2021		
		Local	389,869,396.740	100.000000	389,869,396.74	100.000000	389,869,396.74	0.00	6.13
		Base		100.000000	389,869,396.74	100.000000	389,869,396.74	0.00	6.13
2546R2XF8	WALT DISNEY CO					0.250000	15 Oct 2021		
		Local	5,000,000.000	99.947917	4,997,395.83	99.947917	4,997,395.83	0.00	0.08
		Base		99.947917	4,997,395.83	99.947917	4,997,395.83	0.00	0.08
2546R3AJ3	DISNEY (WALT) CO THE					0.200000	18 Jan 2022		
		Local	25,000,000.000	99.905556	24,976,388.89	99.917378	24,979,344.50	2,955.61	0.39
		Base		99.905556	24,976,388.89	99.917378	24,979,344.50	2,955.61	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	10,000,000.000	Local	99.796750	9,979,675.00	99.835000	9,983,500.00	3,825.00	0.16
		Base	99.796750	9,979,675.00	99.835000	9,983,500.00	3,825.00	0.16
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	20,000,000.000	Local	99.805750	19,961,150.00	99.805750	19,961,150.00	0.00	0.31
		Base	99.805750	19,961,150.00	99.805750	19,961,150.00	0.00	0.31
2546R3GF5	DISNEY (WALT) CO THE				0.240000	15 Jul 2022		
	20,000,000.000	Local	99.768000	19,953,600.00	99.768000	19,953,600.00	0.00	0.31
		Base	99.768000	19,953,600.00	99.768000	19,953,600.00	0.00	0.31
26244HW74	DUKE ENERGY CORP				0.120000	07 Sep 2021		
	25,000,000.000	Local	99.987667	24,996,916.67	99.987667	24,996,916.67	0.00	0.39
		Base	99.987667	24,996,916.67	99.987667	24,996,916.67	0.00	0.39
26244HX73	DUKE ENERGY CORP				0.140000	07 Oct 2021		
	20,000,000.000	Local	99.973944	19,994,788.89	99.973944	19,994,788.89	0.00	0.31
		Base	99.973944	19,994,788.89	99.973944	19,994,788.89	0.00	0.31
30229AWD7	EXXON MOBIL CORP				0.050000	13 Sep 2021		
	25,000,000.000	Local	99.994028	24,998,506.94	99.994028	24,998,506.94	0.00	0.39
		Base	99.994028	24,998,506.94	99.994028	24,998,506.94	0.00	0.39
30229AYG8	EXXON MOBIL CORP				0.070000	16 Nov 2021		
	25,000,000.000	Local	99.979194	24,994,798.61	99.979389	24,994,847.25	48.64	0.39
		Base	99.979194	24,994,798.61	99.979389	24,994,847.25	48.64	0.39
30229AYG8	EXXON MOBIL CORP				0.100000	16 Nov 2021		
	20,000,000.000	Local	99.970278	19,994,055.56	99.979389	19,995,877.80	1,822.24	0.31
		Base	99.970278	19,994,055.56	99.979389	19,995,877.80	1,822.24	0.31
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	10,000,000.000	Local	99.941111	9,994,111.11	99.941111	9,994,111.11	0.00	0.16
		Base	99.941111	9,994,111.11	99.941111	9,994,111.11	0.00	0.16
30601VVR9	FAIRWAY FINANCE CORP				0.140000	25 Aug 2021		
	20,000,000.000	Local	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.31
		Base	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	02 Aug 2021		
	10,057,397.240	Local	100.000000	10,057,397.24	100.000000	10,057,397.24	0.00	0.16
		Base	100.000000	10,057,397.24	100.000000	10,057,397.24	0.00	0.16
36955DX70	GEN DYNAMICS CORP				0.170000	07 Oct 2021		
	25,000,000.000	Local	99.968361	24,992,090.28	99.968361	24,992,090.28	0.00	0.39
		Base	99.968361	24,992,090.28	99.968361	24,992,090.28	0.00	0.39
36955DYJ3	GEN DYNAMICS CORP				0.170000	18 Nov 2021		
	24,600,000.000	Local	99.948528	24,587,337.83	99.957400	24,589,520.40	2,182.57	0.39
		Base	99.948528	24,587,337.83	99.957400	24,589,520.40	2,182.57	0.39
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS				0.000000	02 Aug 2021		
	50,007,411.140	Local	100.000000	50,007,411.14	100.000000	50,007,411.14	0.00	0.79
		Base	100.000000	50,007,411.14	100.000000	50,007,411.14	0.00	0.79
40588LW13	HALKIN FINANCE LLC USC				0.090000	01 Sep 2021		
	25,000,000.000	Local	99.992250	24,998,062.50	99.992250	24,998,062.50	0.00	0.39
		Base	99.992250	24,998,062.50	99.992250	24,998,062.50	0.00	0.39
43851TW28	HONEYWELL INTERNATN'				0.200000	02 Sep 2021		
	10,000,000.000	Local	99.982222	9,998,222.22	99.982222	9,998,222.22	0.00	0.16
		Base	99.982222	9,998,222.22	99.982222	9,998,222.22	0.00	0.16
43851TWF9	HONEYWELL INTERNATN'				0.190000	15 Sep 2021		
	15,000,000.000	Local	99.976250	14,996,437.50	99.976250	14,996,437.50	0.00	0.24
		Base	99.976250	14,996,437.50	99.976250	14,996,437.50	0.00	0.24
43851TXE1	HONEYWELL INTERNATN'				0.200000	14 Oct 2021		
	30,000,000.000	Local	99.958889	29,987,666.66	99.958889	29,987,666.66	0.00	0.47
		Base	99.958889	29,987,666.66	99.958889	29,987,666.66	0.00	0.47
43851UEG4	HONEYWELL INTERNATN'				0.160000	16 May 2022		
	25,000,000.000	Local	99.872000	24,968,000.00	99.878025	24,969,506.25	1,506.25	0.39
		Base	99.872000	24,968,000.00	99.878025	24,969,506.25	1,506.25	0.39
45685QW13	ING US FUNDING LLC				0.170000	01 Sep 2021		
	15,000,000.000	Local	99.985361	14,997,804.17	99.985361	14,997,804.17	0.00	0.24
		Base	99.985361	14,997,804.17	99.985361	14,997,804.17	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
45779PX60	INSTITUTIONAL SECURED					0.150000	06 Oct 2021		
		Local	10,000,000.000	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.16
		Base		99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.16
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46590EG85	J.P. MORGAN SECURITIES					0.200000	08 Jul 2022		
		Local	40,000,000.000	99.810556	39,924,222.22	99.810556	39,924,222.22	0.00	0.63
		Base		99.810556	39,924,222.22	99.810556	39,924,222.22	0.00	0.63
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	02 Aug 2021		
		Local	55,057,931.860	100.000000	55,057,931.86	100.000000	55,057,931.86	0.00	0.87
		Base		100.000000	55,057,931.86	100.000000	55,057,931.86	0.00	0.87
4820P2W27	JUPITER SECT CO LLC					0.090000	02 Sep 2021		
		Local	25,000,000.000	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	0.39
		Base		99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	0.39
56274LW18	MANHATTAN ASSET FDG.					0.080000	01 Sep 2021		
		Local	17,000,000.000	99.993111	16,998,828.89	99.993111	16,998,828.89	0.00	0.27
		Base		99.993111	16,998,828.89	99.993111	16,998,828.89	0.00	0.27
57576JX56	MASSACHUSETTS MUT LIFE INS CO					0.100000	05 Oct 2021		
		Local	25,000,000.000	99.981944	24,995,486.11	99.981944	24,995,486.11	0.00	0.39
		Base		99.981944	24,995,486.11	99.981944	24,995,486.11	0.00	0.39
59157TVG5	METLIFE SHORT TERM FDG					0.060000	16 Aug 2021		
		Local	20,000,000.000	99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	0.31
		Base		99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	0.31
59157TW74	METLIFE SHORT TERM FDG					0.060000	07 Sep 2021		
		Local	20,000,000.000	99.993833	19,998,766.66	99.993833	19,998,766.66	0.00	0.31
		Base		99.993833	19,998,766.66	99.993833	19,998,766.66	0.00	0.31
59157TX40	METLIFE SHORT TERM FDG					0.070000	04 Oct 2021		
		Local	20,000,000.000	99.987556	19,997,511.11	99.987556	19,997,511.11	0.00	0.31
		Base		99.987556	19,997,511.11	99.987556	19,997,511.11	0.00	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	02 Aug 2021		
	40,000,968.320	Local	100.000000	40,000,968.32	100.000000	40,000,968.32	0.00	0.63
		Base	100.000000	40,000,968.32	100.000000	40,000,968.32	0.00	0.63
63254EX13	NATL AUSTRALIA BK LT				0.090000	01 Oct 2021		
	10,000,000.000	Local	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.16
		Base	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.16
63307LVG3	NATIONAL BK OF CANAD				0.100000	16 Aug 2021		
	50,000,000.000	Local	99.995833	49,997,916.67	99.995833	49,997,916.67	0.00	0.79
		Base	99.995833	49,997,916.67	99.995833	49,997,916.67	0.00	0.79
63743CVK6	NATL RURAL UTIL COOP				0.100000	19 Aug 2021		
	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.31
		Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.31
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	10,000,000.000	Local	99.957972	9,995,797.22	99.957972	9,995,797.22	0.00	0.16
		Base	99.957972	9,995,797.22	99.957972	9,995,797.22	0.00	0.16
64106GX16	NESTLE FIN FRANCE S.				0.070000	01 Oct 2021		
	25,000,000.000	Local	99.988139	24,997,034.72	99.988139	24,997,034.72	0.00	0.39
		Base	99.988139	24,997,034.72	99.988139	24,997,034.72	0.00	0.39
7426M2ZL8	PRIVATE EXP. FUNDING				0.070000	20 Dec 2021		
	10,000,000.000	Local	99.972583	9,997,258.33	99.972583	9,997,258.33	0.00	0.16
		Base	99.972583	9,997,258.33	99.972583	9,997,258.33	0.00	0.16
74271TXT5	PROCTOR GAMBLE AND CO				0.050000	27 Oct 2021		
	22,500,000.000	Local	99.987917	22,497,281.25	99.987917	22,497,281.25	0.00	0.35
		Base	99.987917	22,497,281.25	99.987917	22,497,281.25	0.00	0.35
77119LVA4	ROCHE HOLDING INC				0.050000	10 Aug 2021		
	20,000,000.000	Local	99.998750	19,999,750.00	99.998750	19,999,750.00	0.00	0.31
		Base	99.998750	19,999,750.00	99.998750	19,999,750.00	0.00	0.31
78009BC18	ROYAL BK OF CANADA				0.120000	01 Mar 2022		
	25,000,000.000	Local	99.929333	24,982,333.33	99.929333	24,982,333.33	0.00	0.39
		Base	99.929333	24,982,333.33	99.929333	24,982,333.33	0.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2X17	SHELL INTNL FNC B.V				0.120000	01 Oct 2021		
	25,000,000.000	Local	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	0.39
		Base	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	0.39
83369X4B1	SOCIETE GENERALE NY				0.160000	21 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.39
89114NZL2	TORONTO-DOMINION				0.210000	04 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.038516	25,009,629.00	9,629.00	0.39
		Base	100.000000	25,000,000.00	100.038516	25,009,629.00	9,629.00	0.39
89119AWA2	TORONTO DOMINION BANK				0.080000	10 Sep 2021		
	40,000,000.000	Local	99.991111	39,996,444.45	99.991111	39,996,444.45	0.00	0.63
		Base	99.991111	39,996,444.45	99.991111	39,996,444.45	0.00	0.63
89119AYA0	TORONTO DOMINION BANK				0.180000	10 Nov 2021		
	20,000,000.000	Local	99.949500	19,989,900.00	99.972222	19,994,444.40	4,544.40	0.31
		Base	99.949500	19,989,900.00	99.972222	19,994,444.40	4,544.40	0.31
89119AZ68	TORONTO DOMINION BANK				0.170000	06 Dec 2021		
	25,000,000.000	Local	99.940028	24,985,006.95	99.964300	24,991,075.00	6,068.05	0.39
		Base	99.940028	24,985,006.95	99.964300	24,991,075.00	6,068.05	0.39
90477DV29	UNILEVER CAPITAL CRP				0.040000	02 Aug 2021		
	25,000,000.000	Local	99.999889	24,999,972.22	99.999889	24,999,972.22	0.00	0.39
		Base	99.999889	24,999,972.22	99.999889	24,999,972.22	0.00	0.39
90477DWE2	UNILEVER CAPITAL CRP				0.060000	14 Sep 2021		
	25,000,000.000	Local	99.992667	24,998,166.67	99.992667	24,998,166.67	0.00	0.39
		Base	99.992667	24,998,166.67	99.992667	24,998,166.67	0.00	0.39
90477DWL6	UNILEVER CAPITAL CRP				0.070000	20 Sep 2021		
	25,000,000.000	Local	99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	0.39
		Base	99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	0.39
91842JVT3	VW CR INC				0.190000	27 Aug 2021		
	25,000,000.000	Local	99.986278	24,996,569.44	99.986278	24,996,569.44	0.00	0.39
		Base	99.986278	24,996,569.44	99.986278	24,996,569.44	0.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91842JWE5	VW CR INC				0.170000	14 Sep 2021		
	25,000,000.000	Local	99.979222	24,994,805.55	99.979222	24,994,805.55	0.00	0.39
		Base	99.979222	24,994,805.55	99.979222	24,994,805.55	0.00	0.39
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.040000	02 Aug 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.93
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.93
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.070000	23 Aug 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.79
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.79
92646KV58	VICTORY RECEIVABLES				0.150000	05 Aug 2021		
	10,000,000.000	Local	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.16
		Base	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.16
92646KX80	VICTORY RECEIVABLES				0.110000	08 Oct 2021		
	19,533,000.000	Local	99.979222	19,528,941.48	99.979222	19,528,941.48	0.00	0.31
		Base	99.979222	19,528,941.48	99.979222	19,528,941.48	0.00	0.31
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	02 Aug 2021		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.72
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	4.72
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	09 Aug 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.47
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.47
926NKW009	AMHERST PIERPONT 04/15 VAR				0.300000	18 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.24
94107MXD3	WASTE MANAGEMENT INC				0.170000	13 Oct 2021		
	6,325,000.000	Local	99.965528	6,322,819.63	99.965528	6,322,819.63	0.00	0.10
		Base	99.965528	6,322,819.63	99.965528	6,322,819.63	0.00	0.10
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	25,000,000.000	Local	99.745000	24,936,250.00	99.650500	24,912,625.00	-23,625.00	0.39
		Base	99.745000	24,936,250.00	99.650500	24,912,625.00	-23,625.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9612C1ED5	WESTPAC BANKING CORP.				0.190000	13 May 2022		
	15,000,000.000	Local	99.849583	14,977,437.50	99.849583	14,977,437.50	0.00	0.24
		Base	99.849583	14,977,437.50	99.849583	14,977,437.50	0.00	0.24
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	20,000,000.000	Local	99.816333	19,963,266.67	99.816333	19,963,266.67	0.00	0.31
		Base	99.816333	19,963,266.67	99.816333	19,963,266.67	0.00	0.31
978UHK000	DAIWA CAPITAL MARKETS REPO				0.040000	02 Aug 2021		
	47,992,553.020	Local	100.000000	47,992,553.02	100.000000	47,992,553.02	0.00	0.75
		Base	100.000000	47,992,553.02	100.000000	47,992,553.02	0.00	0.75
979QHR003	SOUTH STREET REPO				0.040000	02 Aug 2021		
	524,679,381.310	Local	100.000000	524,679,381.31	100.000000	524,679,381.31	0.00	8.25
		Base	100.000000	524,679,381.31	100.000000	524,679,381.31	0.00	8.25
985FHY004	MITSUBISHI UFJ REPO				0.040000	02 Aug 2021		
	600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	9.43
		Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	9.43
US DOLLAR Total								
	4,225,473,039.630	Local		4,224,748,623.38		4,224,926,788.02	178,164.64	66.43
		Base		4,224,748,623.38		4,224,926,788.02	178,164.64	66.43
CASH EQUIVALENT Total								
	4,225,473,039.630	Base		4,224,748,623.38		4,224,926,788.02	178,164.64	66.43
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.938910	6,995,723.71	100.274268	7,019,198.76	23,475.05	0.11
		Base	99.938910	6,995,723.71	100.274268	7,019,198.76	23,475.05	0.11
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.862887	6,990,402.06	101.545025	7,108,151.75	117,749.69	0.11
		Base	99.862887	6,990,402.06	101.545025	7,108,151.75	117,749.69	0.11

& 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
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.997761	6,999,843.30	100.588219	7,041,175.33	41,332.03	0.11
		Base	99.997761	6,999,843.30	100.588219	7,041,175.33	41,332.03	0.11
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.485135	4,974,256.75	103.170216	5,158,510.80	184,254.05	0.08
		Base	99.485135	4,974,256.75	103.170216	5,158,510.80	184,254.05	0.08
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.864790	9,986,479.01	99.978734	9,997,873.40	11,394.39	0.16
		Base	99.864790	9,986,479.01	99.978734	9,997,873.40	11,394.39	0.16
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.802037	2,994,061.11	99.797977	2,993,939.31	-121.80	0.05
		Base	99.802037	2,994,061.11	99.797977	2,993,939.31	-121.80	0.05
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				0.655630	01 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.069248	5,003,462.40	3,462.40	0.08
		Base	100.000000	5,000,000.00	100.069248	5,003,462.40	3,462.40	0.08
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.998071	4,999,903.56	100.595642	5,029,782.10	29,878.54	0.08
		Base	99.998071	4,999,903.56	100.595642	5,029,782.10	29,878.54	0.08
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.776380	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.078248	2,001,564.96	1,564.96	0.03
		Base	100.000000	2,000,000.00	100.078248	2,001,564.96	1,564.96	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.968029	7,997,442.33	101.781374	8,142,509.92	145,067.59	0.13
		Base	99.968029	7,997,442.33	101.781374	8,142,509.92	145,067.59	0.13
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.807188	9,980,718.77	105.574794	10,557,479.40	576,760.63	0.17
		Base	99.807188	9,980,718.77	105.574794	10,557,479.40	576,760.63	0.17
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.996525	4,499,843.62	101.778350	4,580,025.75	80,182.13	0.07
Original Face:	4,500,000.000	Base	99.996525	4,499,843.62	101.778350	4,580,025.75	80,182.13	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
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.990457	2,999,713.70	101.684370	3,050,531.10	50,817.40	0.05
Original Face:	3,000,000.000	Base	99.990457	2,999,713.70	101.684370	3,050,531.10	50,817.40	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
	1,410,000.000	Local	110.773653	1,561,908.51	110.948013	1,564,366.98	2,458.47	0.02
		Base	110.773653	1,561,908.51	110.948013	1,564,366.98	2,458.47	0.02
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR				0.254250	21 Jan 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.058297	15,008,744.55	8,744.55	0.24
		Base	100.000000	15,000,000.00	100.058297	15,008,744.55	8,744.55	0.24
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35				0.350000	20 Apr 2023		
	30,000,000.000	Local	99.998209	29,999,462.57	100.053502	30,016,050.60	16,588.03	0.47
		Base	99.998209	29,999,462.57	100.053502	30,016,050.60	16,588.03	0.47
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625				3.625000	15 May 2022		
	898,000.000	Local	101.765614	913,855.21	101.747771	913,694.98	-160.23	0.01
		Base	101.765614	913,855.21	101.747771	913,694.98	-160.23	0.01
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45				0.450000	15 Mar 2023		
	5,000,000.000	Local	99.978893	4,998,944.64	100.109652	5,005,482.60	6,537.96	0.08
		Base	99.978893	4,998,944.64	100.109652	5,005,482.60	6,537.96	0.08
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
	10,000,000.000	Local	100.341818	10,034,181.82	101.967100	10,196,710.00	162,528.18	0.16
		Base	100.341818	10,034,181.82	101.967100	10,196,710.00	162,528.18	0.16
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
	15,500,000.000	Local	99.839036	15,475,050.52	100.866663	15,634,332.77	159,282.25	0.25
		Base	99.839036	15,475,050.52	100.866663	15,634,332.77	159,282.25	0.25
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
	10,000,000.000	Local	99.809491	9,980,949.08	99.298456	9,929,845.60	-51,103.48	0.16
		Base	99.809491	9,980,949.08	99.298456	9,929,845.60	-51,103.48	0.16
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.796811	4,989,840.53	99.468763	4,973,438.15	-16,402.38	0.08
		Base	99.796811	4,989,840.53	99.468763	4,973,438.15	-16,402.38	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
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	108.273493	5,413,674.63	108.009268	5,400,463.40	-13,211.23	0.08
		Base		108.273493	5,413,674.63	108.009268	5,400,463.40	-13,211.23	0.08
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.966682	9,996,668.22	102.970912	10,297,091.20	300,422.98	0.16
		Base		99.966682	9,996,668.22	102.970912	10,297,091.20	300,422.98	0.16
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.733241	4,986,662.05	99.203171	4,960,158.55	-26,503.50	0.08
		Base		99.733241	4,986,662.05	99.203171	4,960,158.55	-26,503.50	0.08
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.316914	4,965,845.70	-34,154.30	0.08
		Base		100.000000	5,000,000.00	99.316914	4,965,845.70	-34,154.30	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.872740	24,968,184.93	99.422560	24,855,640.00	-112,544.93	0.39
		Base		99.872740	24,968,184.93	99.422560	24,855,640.00	-112,544.93	0.39
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	97.893363	5,257,852.52	98.064345	5,267,035.97	9,183.45	0.08
		Base		97.893363	5,257,852.52	98.064345	5,267,035.97	9,183.45	0.08
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.837671	14,975,650.68	96.335512	14,450,326.80	-525,323.88	0.23
		Base		99.837671	14,975,650.68	96.335512	14,450,326.80	-525,323.88	0.23
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.989153	9,998,915.30	-1,084.70	0.16
		Base		100.000000	10,000,000.00	99.989153	9,998,915.30	-1,084.70	0.16
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.162699	10,016,269.90	16,269.90	0.16
		Base		100.000000	10,000,000.00	100.162699	10,016,269.90	16,269.90	0.16
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.194000	10,119,400.00	119,400.00	0.16
		Base		100.000000	10,000,000.00	101.194000	10,119,400.00	119,400.00	0.16

& 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
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.456999	9,945,699.90	-54,300.10	0.16
		Base		100.000000	10,000,000.00	99.456999	9,945,699.90	-54,300.10	0.16
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.364190	10,036,419.00	36,419.00	0.16
		Base		100.000000	10,000,000.00	100.364190	10,036,419.00	36,419.00	0.16
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	101.062160	20,212,431.98	101.040112	20,208,022.40	-4,409.58	0.32
		Base		101.062160	20,212,431.98	101.040112	20,208,022.40	-4,409.58	0.32
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.962053	6,997,343.72	105.613790	7,392,965.30	395,621.58	0.12
		Base		99.962053	6,997,343.72	105.613790	7,392,965.30	395,621.58	0.12
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.886973	6,992,088.12	104.760699	7,333,248.93	341,160.81	0.12
		Base		99.886973	6,992,088.12	104.760699	7,333,248.93	341,160.81	0.12
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.966047	4,998,302.33	102.406048	5,120,302.40	122,000.07	0.08
		Base		99.966047	4,998,302.33	102.406048	5,120,302.40	122,000.07	0.08
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.916811	9,991,681.12	100.038458	10,003,845.80	12,164.68	0.16
		Base		99.916811	9,991,681.12	100.038458	10,003,845.80	12,164.68	0.16
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.807159	6,986,501.11	99.389395	6,957,257.65	-29,243.46	0.11
		Base		99.807159	6,986,501.11	99.389395	6,957,257.65	-29,243.46	0.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.902746	9,990,274.55	100.054977	10,005,497.70	15,223.15	0.16
		Base		99.902746	9,990,274.55	100.054977	10,005,497.70	15,223.15	0.16
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.427073	8,034,165.84	34,165.84	0.13
		Base		100.000000	8,000,000.00	100.427073	8,034,165.84	34,165.84	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
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.724885	17,123,230.41	102.544759	17,432,609.03	309,378.62	0.27
		Base		100.724885	17,123,230.41	102.544759	17,432,609.03	309,378.62	0.27
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.987044	14,998,056.65	102.226811	15,334,021.65	335,965.00	0.24
		Base		99.987044	14,998,056.65	102.226811	15,334,021.65	335,965.00	0.24
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.887172	1,997,743.43	104.729042	2,094,580.84	96,837.41	0.03
		Base		99.887172	1,997,743.43	104.729042	2,094,580.84	96,837.41	0.03
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	102.266310	3,750,105.60	102.186527	3,747,179.95	-2,925.65	0.06
		Base		102.266310	3,750,105.60	102.186527	3,747,179.95	-2,925.65	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.955871	4,997,793.56	101.691252	5,084,562.60	86,769.04	0.08
		Base		99.955871	4,997,793.56	101.691252	5,084,562.60	86,769.04	0.08
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.895191	16,982,182.39	102.534855	17,430,925.35	448,742.96	0.27
		Base		99.895191	16,982,182.39	102.534855	17,430,925.35	448,742.96	0.27
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.332240	5,016,612.00	16,612.00	0.08
		Base		100.000000	5,000,000.00	100.332240	5,016,612.00	16,612.00	0.08
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.929314	4,996,465.69	101.904326	5,095,216.30	98,750.61	0.08
		Base		99.929314	4,996,465.69	101.904326	5,095,216.30	98,750.61	0.08
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	103.580098	4,920,054.67	103.740972	4,927,696.17	7,641.50	0.08
		Base		103.580098	4,920,054.67	103.740972	4,927,696.17	7,641.50	0.08
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1					0.134470	15 Mar 2022		
		Local	987,635.260	100.000000	987,635.26	99.998710	987,622.52	-12.74	0.02
Original Face:		Base	8,250,000.000	100.000000	987,635.26	99.998710	987,622.52	-12.74	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
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	4,000,000.000	99.996647	3,999,865.88	100.041580	4,001,663.20	1,797.32	0.06
Original Face:		Base	4,000,000.000	99.996647	3,999,865.88	100.041580	4,001,663.20	1,797.32	0.06
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	10,964,000.000	105.114706	11,524,776.42	105.056860	11,518,434.13	-6,342.29	0.18
		Base		105.114706	11,524,776.42	105.056860	11,518,434.13	-6,342.29	0.18
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.690599	1,993,811.97	105.504069	2,110,081.38	116,269.41	0.03
		Base		99.690599	1,993,811.97	105.504069	2,110,081.38	116,269.41	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.15
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.15
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.597000	5,029,850.00	29,850.00	0.08
		Base		100.000000	5,000,000.00	100.597000	5,029,850.00	29,850.00	0.08
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.091022	14,713,653.30	-286,346.70	0.23
		Base		100.000000	15,000,000.00	98.091022	14,713,653.30	-286,346.70	0.23
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.624664	14,343,699.60	-656,300.40	0.23
		Base		100.000000	15,000,000.00	95.624664	14,343,699.60	-656,300.40	0.23
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.455492	9,845,549.20	-154,450.80	0.15
		Base		100.000000	10,000,000.00	98.455492	9,845,549.20	-154,450.80	0.15
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.181003	9,918,100.30	-81,899.70	0.16
		Base		100.000000	10,000,000.00	99.181003	9,918,100.30	-81,899.70	0.16
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.982000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.665038	10,066,503.80	66,503.80	0.16
		Base		100.000000	10,000,000.00	100.665038	10,066,503.80	66,503.80	0.16

& 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
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.911102	7,992,888.12	99.732676	7,978,614.08	-14,274.04	0.13
		Base		99.911102	7,992,888.12	99.732676	7,978,614.08	-14,274.04	0.13
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
		Local	4,417,737.750	100.000000	4,417,737.75	100.000950	4,417,779.72	41.97	0.07
Original Face:		Base	9,000,000.000	100.000000	4,417,737.75	100.000950	4,417,779.72	41.97	0.07
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.210	100.000000	0.21	100.000000	0.21	0.00	0.00
Original Face:		Base	15,000,000.000	100.000000	0.21	100.000000	0.21	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	0.070	100.000000	0.07	100.000000	0.07	0.00	0.00
Original Face:		Base	10,500,000.000	100.000000	0.07	100.000000	0.07	0.00	0.00
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	102.112222	5,105,611.10	102.331399	5,116,569.95	10,958.85	0.08
		Base		102.112222	5,105,611.10	102.331399	5,116,569.95	10,958.85	0.08
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.523654	5,026,182.71	100.609121	5,030,456.05	4,273.34	0.08
		Base		100.523654	5,026,182.71	100.609121	5,030,456.05	4,273.34	0.08
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.357880	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.083154	10,008,315.40	8,315.40	0.16
		Base		100.000000	10,000,000.00	100.083154	10,008,315.40	8,315.40	0.16
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.108571	5,005,428.57	100.189666	5,009,483.30	4,054.73	0.08
		Base		100.108571	5,005,428.57	100.189666	5,009,483.30	4,054.73	0.08
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.500000	14 Jan 2022		
		Local	4,585,000.000	101.944718	4,674,165.33	101.916508	4,672,871.89	-1,293.44	0.07
		Base		101.944718	4,674,165.33	101.916508	4,672,871.89	-1,293.44	0.07
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.702283	10,070,228.30	70,228.30	0.16
		Base		100.000000	10,000,000.00	100.702283	10,070,228.30	70,228.30	0.16

& 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
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.665692	10,166,569.20	166,569.20	0.16
		Base		100.000000	10,000,000.00	101.665692	10,166,569.20	166,569.20	0.16
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.439254	4,921,962.70	-78,037.30	0.08
		Base		100.000000	5,000,000.00	98.439254	4,921,962.70	-78,037.30	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.824723	9,982,472.30	-17,527.70	0.16
		Base		100.000000	10,000,000.00	99.824723	9,982,472.30	-17,527.70	0.16
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.646285	14,796,942.75	-203,057.25	0.23
		Base		100.000000	15,000,000.00	98.646285	14,796,942.75	-203,057.25	0.23
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.247408	5,012,370.40	12,370.40	0.08
		Base		100.000000	5,000,000.00	100.247408	5,012,370.40	12,370.40	0.08
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.285794	14,742,869.10	-257,130.90	0.23
		Base		100.000000	15,000,000.00	98.285794	14,742,869.10	-257,130.90	0.23
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.072452	10,007,245.20	7,245.20	0.16
		Base		100.000000	10,000,000.00	100.072452	10,007,245.20	7,245.20	0.16
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.896331	10,189,633.08	103.961250	10,396,125.00	206,491.92	0.16
		Base		101.896331	10,189,633.08	103.961250	10,396,125.00	206,491.92	0.16
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	108.888068	7,622,164.77	109.579603	7,670,572.21	48,407.44	0.12
		Base		108.888068	7,622,164.77	109.579603	7,670,572.21	48,407.44	0.12
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	100.541733	9,466,004.15	100.539029	9,465,749.58	-254.57	0.15
		Base		100.541733	9,466,004.15	100.539029	9,465,749.58	-254.57	0.15

& 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
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	102.051174	2,041,023.48	102.155409	2,043,108.18	2,084.70	0.03
		Base		102.051174	2,041,023.48	102.155409	2,043,108.18	2,084.70	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	101.438153	3,043,144.60	101.534033	3,046,020.99	2,876.39	0.05
		Base		101.438153	3,043,144.60	101.534033	3,046,020.99	2,876.39	0.05
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.846488	5,042,324.39	100.766643	5,038,332.15	-3,992.24	0.08
		Base		100.846488	5,042,324.39	100.766643	5,038,332.15	-3,992.24	0.08
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.939153	8,994,523.73	100.055732	9,005,015.88	10,492.15	0.14
		Base		99.939153	8,994,523.73	100.055732	9,005,015.88	10,492.15	0.14
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998851	3,999,954.04	101.321730	4,052,869.20	52,915.16	0.06
Original Face:		Base	4,000,000.000	99.998851	3,999,954.04	101.321730	4,052,869.20	52,915.16	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.391833	1,698,313.20	101.558030	1,701,097.00	2,783.80	0.03
		Base		101.391833	1,698,313.20	101.558030	1,701,097.00	2,783.80	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	108.586109	7,601,027.66	109.121193	7,638,483.51	37,455.85	0.12
		Base		108.586109	7,601,027.66	109.121193	7,638,483.51	37,455.85	0.12
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	101.245703	2,227,405.46	101.239241	2,227,263.30	-142.16	0.04
		Base		101.245703	2,227,405.46	101.239241	2,227,263.30	-142.16	0.04
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.601222	2,052,024.44	103.486746	2,069,734.92	17,710.48	0.03
		Base		102.601222	2,052,024.44	103.486746	2,069,734.92	17,710.48	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.876008	4,993,800.39	101.250858	5,062,542.90	68,742.51	0.08
		Base		99.876008	4,993,800.39	101.250858	5,062,542.90	68,742.51	0.08

& 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
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	17,838,000.000	Local	101.950343	18,185,902.17	102.136746	18,219,152.75	33,250.58	0.29
		Base	101.950343	18,185,902.17	102.136746	18,219,152.75	33,250.58	0.29
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.046686	5,002,334.30	2,334.30	0.08
		Base	100.000000	5,000,000.00	100.046686	5,002,334.30	2,334.30	0.08
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1				1.000000	26 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.936472	9,993,647.20	-6,352.80	0.16
		Base	100.000000	10,000,000.00	99.936472	9,993,647.20	-6,352.80	0.16
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625				1.625000	22 Aug 2022		
	15,000,000.000	Local	101.587345	15,238,101.77	101.627127	15,244,069.05	5,967.28	0.24
		Base	101.587345	15,238,101.77	101.627127	15,244,069.05	5,967.28	0.24
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.155250	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000060	10,000,006.00	6.00	0.16
		Base	100.000000	10,000,000.00	100.000060	10,000,006.00	6.00	0.16
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.567633	14,935,144.95	-64,855.05	0.23
		Base	100.000000	15,000,000.00	99.567633	14,935,144.95	-64,855.05	0.23
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.629526	4,981,476.30	-18,523.70	0.08
		Base	100.000000	5,000,000.00	99.629526	4,981,476.30	-18,523.70	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125				0.125000	03 Feb 2023		
	20,000,000.000	Local	99.957732	19,991,546.30	99.983528	19,996,705.60	5,159.30	0.31
		Base	99.957732	19,991,546.30	99.983528	19,996,705.60	5,159.30	0.31
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.963774	4,998,188.71	100.219030	5,010,951.50	12,762.79	0.08
		Base	99.963774	4,998,188.71	100.219030	5,010,951.50	12,762.79	0.08
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	9,600,781.100	Local	102.299786	9,821,578.53	102.118025	9,804,128.04	-17,450.49	0.15
Original Face:	10,000,000.000	Base	102.299786	9,821,578.53	102.118025	9,804,128.04	-17,450.49	0.15

& 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
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.013612	5,000,680.60	680.60	0.08
		Base	100.000000	5,000,000.00	100.013612	5,000,680.60	680.60	0.08
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.997706	9,999,770.60	-229.40	0.16
		Base	100.000000	10,000,000.00	99.997706	9,999,770.60	-229.40	0.16
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.785280	4,989,264.00	-10,736.00	0.08
		Base	100.000000	5,000,000.00	99.785280	4,989,264.00	-10,736.00	0.08
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.960221	4,998,011.05	-1,988.95	0.08
		Base	100.000000	5,000,000.00	99.960221	4,998,011.05	-1,988.95	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.843609	4,992,180.45	-7,819.55	0.08
		Base	100.000000	5,000,000.00	99.843609	4,992,180.45	-7,819.55	0.08
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022		
	15,243,000.000	Local	100.180687	15,270,542.15	101.223268	15,429,462.74	158,920.59	0.24
		Base	100.180687	15,270,542.15	101.223268	15,429,462.74	158,920.59	0.24
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	70,024.240	Local	102.622135	71,860.37	101.489160	71,067.01	-793.36	0.00
Original Face:	2,838,688.000	Base	102.622135	71,860.37	101.489160	71,067.01	-793.36	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	660,613.030	Local	101.404795	669,893.29	103.760960	685,458.42	15,565.13	0.01
Original Face:	5,677,376.000	Base	101.404795	669,893.29	103.760960	685,458.42	15,565.13	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	686,510.690	Local	101.321244	695,581.17	103.837760	712,857.32	17,276.15	0.01
Original Face:	5,677,376.000	Base	101.321244	695,581.17	103.837760	712,857.32	17,276.15	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,155,463.870	Local	100.751953	1,164,152.41	101.896050	1,177,372.04	13,219.63	0.02
Original Face:	6,713,909.000	Base	100.751953	1,164,152.41	101.896050	1,177,372.04	13,219.63	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
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	1,046,353.400	Local	99.789337	1,044,149.12	101.551930	1,062,592.07	18,442.95	0.02
Original Face:	5,677,376.000	Base	99.789337	1,044,149.12	101.551930	1,062,592.07	18,442.95	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,474,621.900	Local	101.428897	1,495,692.73	102.651800	1,513,725.92	18,033.19	0.02
Original Face:	6,995,663.000	Base	101.428897	1,495,692.73	102.651800	1,513,725.92	18,033.19	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,046,353.400	Local	100.203869	1,048,486.59	102.248720	1,069,882.96	21,396.37	0.02
Original Face:	5,677,376.000	Base	100.203869	1,048,486.59	102.248720	1,069,882.96	21,396.37	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	1,299,142.380	Local	100.648947	1,307,573.12	102.818270	1,335,755.72	28,182.60	0.02
Original Face:	11,354,753.000	Base	100.648947	1,307,573.12	102.818270	1,335,755.72	28,182.60	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	523,593.040	Local	98.682691	516,695.70	102.126770	534,728.66	18,032.96	0.01
Original Face:	2,000,000.000	Base	98.682691	516,695.70	102.126770	534,728.66	18,032.96	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,257,141.590	Local	101.498863	1,275,984.42	103.837760	1,305,387.67	29,403.25	0.02
Original Face:	8,516,065.000	Base	101.498863	1,275,984.42	103.837760	1,305,387.67	29,403.25	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	874,034.370	Local	99.899899	873,159.45	101.356700	885,892.39	12,732.94	0.01
Original Face:	5,677,376.000	Base	99.899899	873,159.45	101.356700	885,892.39	12,732.94	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	1,519,663.610	Local	98.669394	1,499,442.88	102.345460	1,555,306.71	55,863.83	0.02
Original Face:	6,060,416.000	Base	98.669394	1,499,442.88	102.345460	1,555,306.71	55,863.83	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC				1.000000	25 Nov 2050		
	6,436,173.870	Local	99.745936	6,419,821.89	100.815410	6,488,655.08	68,833.19	0.10
Original Face:	7,000,000.000	Base	99.745936	6,419,821.89	100.815410	6,488,655.08	68,833.19	0.10
3136G4A37	FANNIE MAE NOTES 07/25 0.67				0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.974636	9,997,463.60	-2,536.40	0.16
		Base	100.000000	10,000,000.00	99.974636	9,997,463.60	-2,536.40	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
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.997893	9,999,789.32	99.790138	9,979,013.80	-20,775.52	0.16
		Base		99.997893	9,999,789.32	99.790138	9,979,013.80	-20,775.52	0.16
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	201,634.960	98.368210	198,344.70	102.701870	207,082.87	8,738.17	0.00
Original Face:		Base	2,838,688.000	98.368210	198,344.70	102.701870	207,082.87	8,738.17	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	346,099.750	100.123123	346,525.88	101.155680	350,099.56	3,573.68	0.01
Original Face:		Base	5,946,910.000	100.123123	346,525.88	101.155680	350,099.56	3,573.68	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	64,222.700	102.592557	65,887.71	105.101880	67,499.27	1,611.56	0.00
Original Face:		Base	500,000.000	102.592557	65,887.71	105.101880	67,499.27	1,611.56	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	250,205.500	101.287841	253,427.75	101.119010	253,005.32	-422.43	0.00
Original Face:		Base	11,354,753.000	101.287841	253,427.75	101.119010	253,005.32	-422.43	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	166,202.830	99.441538	165,274.65	101.752480	169,115.50	3,840.85	0.00
Original Face:		Base	2,838,688.000	99.441538	165,274.65	101.752480	169,115.50	3,840.85	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	325,011.820	99.978961	324,943.44	102.654550	333,639.42	8,695.98	0.01
Original Face:		Base	2,838,688.000	99.978961	324,943.44	102.654550	333,639.42	8,695.98	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	245,159.580	99.958031	245,056.69	103.015720	252,552.91	7,496.22	0.00
Original Face:		Base	3,247,459.000	99.958031	245,056.69	103.015720	252,552.91	7,496.22	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	678,323.520	100.164517	679,439.48	105.071690	712,725.99	33,286.51	0.01
Original Face:		Base	5,677,376.000	100.164517	679,439.48	105.071690	712,725.99	33,286.51	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	754,874.310	100.341599	757,452.95	101.615300	767,067.79	9,614.84	0.01
Original Face:		Base	8,516,065.000	100.341599	757,452.95	101.615300	767,067.79	9,614.84	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,323,274.520	100.054879	1,324,000.72	101.929410	1,348,805.91	24,805.19	0.02
	Original Face:	Base	7,380,589.000	100.054879	1,324,000.72	101.929410	1,348,805.91	24,805.19	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,848,778.110	101.197517	1,870,917.54	102.171020	1,888,915.45	17,997.91	0.03
	Original Face:	Base	5,677,376.000	101.197517	1,870,917.54	102.171020	1,888,915.45	17,997.91	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,079,756.430	100.022544	1,079,999.85	101.145950	1,092,129.90	12,130.05	0.02
	Original Face:	Base	5,677,376.000	100.022544	1,079,999.85	101.145950	1,092,129.90	12,130.05	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,699,391.340	100.698962	2,718,259.06	102.253780	2,760,229.68	41,970.62	0.04
	Original Face:	Base	14,193,441.000	100.698962	2,718,259.06	102.253780	2,760,229.68	41,970.62	0.04
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,628,463.030	100.445537	1,635,718.44	101.960800	1,660,393.93	24,675.49	0.03
	Original Face:	Base	14,193,441.000	100.445537	1,635,718.44	101.960800	1,660,393.93	24,675.49	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	641,691.090	99.899975	641,049.24	103.243340	662,503.31	21,454.07	0.01
	Original Face:	Base	3,250,000.000	99.899975	641,049.24	103.243340	662,503.31	21,454.07	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	763,127.850	100.488555	766,856.15	100.827560	769,443.19	2,587.04	0.01
	Original Face:	Base	5,677,376.000	100.488555	766,856.15	100.827560	769,443.19	2,587.04	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,822,347.040	99.910091	1,820,708.59	102.571660	1,869,211.61	48,503.02	0.03
	Original Face:	Base	8,516,065.000	99.910091	1,820,708.59	102.571660	1,869,211.61	48,503.02	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	446,569.380	98.090487	438,042.08	102.421990	457,385.25	19,343.17	0.01
	Original Face:	Base	2,500,000.000	98.090487	438,042.08	102.421990	457,385.25	19,343.17	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,760,417.300	102.300427	2,823,918.68	100.757650	2,781,331.60	-42,587.08	0.04
	Original Face:	Base	10,000,000.000	102.300427	2,823,918.68	100.757650	2,781,331.60	-42,587.08	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
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	3,891,868.450	102.537374	3,990,619.70	101.843590	3,963,618.55	-27,001.15	0.06
Original Face:	5,000,000.000	Base		102.537374	3,990,619.70	101.843590	3,963,618.55	-27,001.15	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	452,583.330	101.061838	457,389.03	107.153630	484,959.47	27,570.44	0.01
Original Face:	44,567,405.000	Base		101.061838	457,389.03	107.153630	484,959.47	27,570.44	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	16,922.780	106.057693	17,947.91	109.876850	18,594.22	646.31	0.00
Original Face:	1,000,000.000	Base		106.057693	17,947.91	109.876850	18,594.22	646.31	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	638,727.270	105.569482	674,301.07	116.907960	746,723.02	72,421.95	0.01
Original Face:	24,898,134.000	Base		105.569482	674,301.07	116.907960	746,723.02	72,421.95	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	85,172.500	99.275670	84,555.57	100.938340	85,971.71	1,416.14	0.00
Original Face:	5,677,376.000	Base		99.275670	84,555.57	100.938340	85,971.71	1,416.14	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	238,686.650	104.702362	249,910.56	108.205950	258,273.16	8,362.60	0.00
Original Face:	8,516,065.000	Base		104.702362	249,910.56	108.205950	258,273.16	8,362.60	0.00
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.080000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.002569	20,000,513.80	513.80	0.31
		Base		100.000000	20,000,000.00	100.002569	20,000,513.80	513.80	0.31
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.019358	15,002,903.70	2,903.70	0.24
		Base		100.000000	15,000,000.00	100.019358	15,002,903.70	2,903.70	0.24
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	102.458165	20,491,632.96	102.214700	20,442,940.00	-48,692.96	0.32
Original Face:	20,000,000.000	Base		102.458165	20,491,632.96	102.214700	20,442,940.00	-48,692.96	0.32
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	12,038,251.370	99.999249	12,038,161.02	99.988150	12,036,824.84	-1,336.18	0.19
Original Face:	12,500,000.000	Base		99.999249	12,038,161.02	99.988150	12,036,824.84	-1,336.18	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
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.255630	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.985869	19,997,173.80	-2,826.20	0.31
		Base		100.000000	20,000,000.00	99.985869	19,997,173.80	-2,826.20	0.31
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	102.746082	1,284,326.03	102.983989	1,287,299.86	2,973.83	0.02
		Base		102.746082	1,284,326.03	102.983989	1,287,299.86	2,973.83	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	106.743557	2,786,006.84	106.811421	2,787,778.09	1,771.25	0.04
		Base		106.743557	2,786,006.84	106.811421	2,787,778.09	1,771.25	0.04
375558AU7	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4					4.400000	01 Dec 2021		
		Local	5,000,000.000	100.347929	5,017,396.47	100.322343	5,016,117.15	-1,279.32	0.08
		Base		100.347929	5,017,396.47	100.322343	5,016,117.15	-1,279.32	0.08
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.994247	9,999,424.66	100.055137	10,005,513.70	6,089.04	0.16
		Base		99.994247	9,999,424.66	100.055137	10,005,513.70	6,089.04	0.16
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.278941	5,013,947.05	13,947.05	0.08
		Base		100.000000	5,000,000.00	100.278941	5,013,947.05	13,947.05	0.08
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1					0.109810	20 May 2022		
		Local	9,405,264.530	100.000000	9,405,264.53	100.008410	9,406,055.51	790.98	0.15
Original Face:		Base	18,000,000.000	100.000000	9,405,264.53	100.008410	9,406,055.51	790.98	0.15
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.207040	7,014,492.80	14,492.80	0.11
		Base		100.000000	7,000,000.00	100.207040	7,014,492.80	14,492.80	0.11
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.962458	19,592,491.60	-407,508.40	0.31
		Base		100.000000	20,000,000.00	97.962458	19,592,491.60	-407,508.40	0.31
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.890939	9,789,093.90	-210,906.10	0.15
		Base		100.000000	10,000,000.00	97.890939	9,789,093.90	-210,906.10	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
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8				0.800000	25 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.753602	4,987,680.10	-12,319.90	0.08
		Base	100.000000	5,000,000.00	99.753602	4,987,680.10	-12,319.90	0.08
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.028205	10,002,820.50	2,820.50	0.16
		Base	100.000000	10,000,000.00	100.028205	10,002,820.50	2,820.50	0.16
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.162580	10,016,258.00	16,258.00	0.16
		Base	100.000000	10,000,000.00	100.162580	10,016,258.00	16,258.00	0.16
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	46,740.920	Local	105.018836	49,086.77	110.884140	51,828.27	2,741.50	0.00
Original Face:	877,500.000	Base	105.018836	49,086.77	110.884140	51,828.27	2,741.50	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	1,440,434.940	Local	98.926653	1,424,974.07	101.214310	1,457,926.29	32,952.22	0.02
Original Face:	3,000,000.000	Base	98.926653	1,424,974.07	101.214310	1,457,926.29	32,952.22	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,491,750.900	Local	95.635376	2,382,995.34	101.157870	2,520,602.14	137,606.80	0.04
Original Face:	10,000,000.000	Base	95.635376	2,382,995.34	101.157870	2,520,602.14	137,606.80	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,094,005.570	Local	101.961235	2,135,073.95	103.192170	2,160,849.79	25,775.84	0.03
Original Face:	10,493,495.000	Base	101.961235	2,135,073.95	103.192170	2,160,849.79	25,775.84	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,015,861.400	Local	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.05
Original Face:	5,000,000.000	Base	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.05
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	579,711.950	Local	99.905215	579,162.47	101.837500	590,364.16	11,201.69	0.01
Original Face:	5,000,000.000	Base	99.905215	579,162.47	101.837500	590,364.16	11,201.69	0.01
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
	848,870.000	Local	100.661627	854,486.35	101.184410	858,924.10	4,437.75	0.01
Original Face:	5,000,000.000	Base	100.661627	854,486.35	101.184410	858,924.10	4,437.75	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
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	4,866,323.050	102.289826	4,977,753.38	101.848890	4,956,296.01	-21,457.37	0.08
Original Face:		Base	5,000,000.000	102.289826	4,977,753.38	101.848890	4,956,296.01	-21,457.37	0.08
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	6,658,307.470	99.991420	6,657,736.17	100.036120	6,660,712.45	2,976.28	0.10
Original Face:		Base	8,000,000.000	99.991420	6,657,736.17	100.036120	6,660,712.45	2,976.28	0.10
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.944392	999,443.92	104.752592	1,047,525.92	48,082.00	0.02
		Base		99.944392	999,443.92	104.752592	1,047,525.92	48,082.00	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.858906	1,997,178.11	100.574756	2,011,495.12	14,317.01	0.03
		Base		99.858906	1,997,178.11	100.574756	2,011,495.12	14,317.01	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.539011	15,764,516.92	101.815400	15,964,654.72	200,137.80	0.25
		Base		100.539011	15,764,516.92	101.815400	15,964,654.72	200,137.80	0.25
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.992432	2,999,772.97	102.225038	3,066,751.14	66,978.17	0.05
		Base		99.992432	2,999,772.97	102.225038	3,066,751.14	66,978.17	0.05
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.379630	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.014912	2,000,298.24	298.24	0.03
		Base		100.000000	2,000,000.00	100.014912	2,000,298.24	298.24	0.03
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	3,938,795.760	100.000000	3,938,795.76	99.998780	3,938,747.71	-48.05	0.06
Original Face:		Base	9,000,000.000	100.000000	3,938,795.76	99.998780	3,938,747.71	-48.05	0.06
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	101.077243	4,043,089.71	101.119401	4,044,776.04	1,686.33	0.06
		Base		101.077243	4,043,089.71	101.119401	4,044,776.04	1,686.33	0.06
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.996844	3,799,880.07	-119.93	0.06
		Base		100.000000	3,800,000.00	99.996844	3,799,880.07	-119.93	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
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.992690	1,199,912.28	-87.72	0.02
		Base		100.000000	1,200,000.00	99.992690	1,199,912.28	-87.72	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993228	4,999,661.40	-338.60	0.08
		Base		100.000000	5,000,000.00	99.993228	4,999,661.40	-338.60	0.08
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	103.480682	10,348,068.17	103.391352	10,339,135.20	-8,932.97	0.16
		Base		103.480682	10,348,068.17	103.391352	10,339,135.20	-8,932.97	0.16
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.911626	4,995,581.32	99.555288	4,977,764.40	-17,816.92	0.08
		Base		99.911626	4,995,581.32	99.555288	4,977,764.40	-17,816.92	0.08
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	100.078476	5,003,923.80	3,923.80	0.08
		Base		100.000000	5,000,000.00	100.078476	5,003,923.80	3,923.80	0.08
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	98.797065	14,819,559.75	-180,440.25	0.23
		Base		100.000000	15,000,000.00	98.797065	14,819,559.75	-180,440.25	0.23
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	99.962366	4,998,118.30	-1,881.70	0.08
		Base		100.000000	5,000,000.00	99.962366	4,998,118.30	-1,881.70	0.08
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	100.014097	10,001,409.70	1,409.70	0.16
		Base		100.000000	10,000,000.00	100.014097	10,001,409.70	1,409.70	0.16
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.958591	4,897,929.55	-102,070.45	0.08
		Base		100.000000	5,000,000.00	97.958591	4,897,929.55	-102,070.45	0.08
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.257604	4,962,880.20	-37,119.80	0.08
		Base		100.000000	5,000,000.00	99.257604	4,962,880.20	-37,119.80	0.08

& 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
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.974847	2,999,245.42	101.497712	3,044,931.36	45,685.94	0.05
		Base		99.974847	2,999,245.42	101.497712	3,044,931.36	45,685.94	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.116484	5,005,824.20	5,824.20	0.08
		Base		100.000000	5,000,000.00	100.116484	5,005,824.20	5,824.20	0.08
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	1,460,130.750	99.925976	1,459,049.90	100.308900	1,464,641.09	5,591.19	0.02
Original Face:		Base	12,640,000.000	99.925976	1,459,049.90	100.308900	1,464,641.09	5,591.19	0.02
539830AY5	LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35					3.350000	15 Sep 2021		
		Local	3,556,000.000	100.383843	3,569,649.47	100.374654	3,569,322.70	-326.77	0.06
		Base		100.383843	3,569,649.47	100.374654	3,569,322.70	-326.77	0.06
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.747444	2,992,423.31	106.673588	3,200,207.64	207,784.33	0.05
		Base		99.747444	2,992,423.31	106.673588	3,200,207.64	207,784.33	0.05
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.000000	3,493,000.00	100.049952	3,494,744.82	1,744.82	0.05
		Base		100.000000	3,493,000.00	100.049952	3,494,744.82	1,744.82	0.05
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.988952	4,999,447.62	100.196335	5,009,816.75	10,369.13	0.08
		Base		99.988952	4,999,447.62	100.196335	5,009,816.75	10,369.13	0.08
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.761094	4,988,054.70	99.237074	4,961,853.70	-26,201.00	0.08
		Base		99.761094	4,988,054.70	99.237074	4,961,853.70	-26,201.00	0.08
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	104.405416	3,393,176.02	104.707063	3,402,979.55	9,803.53	0.05
		Base		104.405416	3,393,176.02	104.707063	3,402,979.55	9,803.53	0.05
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	104.494443	10,449,444.30	104.444826	10,444,482.60	-4,961.70	0.16
		Base		104.494443	10,449,444.30	104.444826	10,444,482.60	-4,961.70	0.16

& 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
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.989853	3,999,594.13	100.058672	4,002,346.88	2,752.75	0.06
		Base		99.989853	3,999,594.13	100.058672	4,002,346.88	2,752.75	0.06
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.261648	10,381,091.03	100.956664	10,453,052.99	71,961.96	0.16
		Base		100.261648	10,381,091.03	100.956664	10,453,052.99	71,961.96	0.16
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	101.939098	1,367,003.31	102.000970	1,367,833.01	829.70	0.02
		Base		101.939098	1,367,003.31	102.000970	1,367,833.01	829.70	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	101.165095	8,970,308.95	101.386354	8,989,928.01	19,619.06	0.14
		Base		101.165095	8,970,308.95	101.386354	8,989,928.01	19,619.06	0.14
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	101.974685	1,019,746.85	101.925237	1,019,252.37	-494.48	0.02
		Base		101.974685	1,019,746.85	101.925237	1,019,252.37	-494.48	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	100.724107	4,565,823.77	100.732327	4,566,196.38	372.61	0.07
		Base		100.724107	4,565,823.77	100.732327	4,566,196.38	372.61	0.07
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.941964	9,994,196.44	99.457738	9,945,773.80	-48,422.64	0.16
		Base		99.941964	9,994,196.44	99.457738	9,945,773.80	-48,422.64	0.16
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.764304	14,964,645.64	99.992940	14,998,941.00	34,295.36	0.24
		Base		99.764304	14,964,645.64	99.992940	14,998,941.00	34,295.36	0.24
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.902817	4,995,140.84	100.160473	5,008,023.65	12,882.81	0.08
		Base		99.902817	4,995,140.84	100.160473	5,008,023.65	12,882.81	0.08
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.822369	14,973,355.34	99.719253	14,957,887.95	-15,467.39	0.24
		Base		99.822369	14,973,355.34	99.719253	14,957,887.95	-15,467.39	0.24

& 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
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.991919	9,999,191.88	100.363423	10,036,342.30	37,150.42	0.16
		Base		99.991919	9,999,191.88	100.363423	10,036,342.30	37,150.42	0.16
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.992192	6,999,453.42	100.003132	7,000,219.24	765.82	0.11
		Base		99.992192	6,999,453.42	100.003132	7,000,219.24	765.82	0.11
655844BG2	NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25					3.250000	01 Dec 2021		
		Local	4,000,000.000	100.253723	4,010,148.92	100.233591	4,009,343.64	-805.28	0.06
		Base		100.253723	4,010,148.92	100.233591	4,009,343.64	-805.28	0.06
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.483760	3,155,190.05	101.141987	3,175,858.39	20,668.34	0.05
		Base		100.483760	3,155,190.05	101.141987	3,175,858.39	20,668.34	0.05
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	113.557083	5,058,968.03	113.242390	5,044,948.47	-14,019.56	0.08
		Base		113.557083	5,058,968.03	113.242390	5,044,948.47	-14,019.56	0.08
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	99.921741	19,984,348.20	-15,651.80	0.31
		Base		100.000000	20,000,000.00	99.921741	19,984,348.20	-15,651.80	0.31
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	34,033,000.000	101.411732	34,513,454.61	101.353244	34,493,549.53	-19,905.08	0.54
		Base		101.411732	34,513,454.61	101.353244	34,493,549.53	-19,905.08	0.54
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	1,164,000.000	100.066912	1,164,778.85	100.127664	1,165,486.01	707.16	0.02
		Base		100.066912	1,164,778.85	100.127664	1,165,486.01	707.16	0.02
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	103.875966	6,959,689.70	103.773518	6,952,825.71	-6,863.99	0.11
		Base		103.875966	6,959,689.70	103.773518	6,952,825.71	-6,863.99	0.11
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.955469	7,996,437.49	101.844796	8,147,583.68	151,146.19	0.13
		Base		99.955469	7,996,437.49	101.844796	8,147,583.68	151,146.19	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
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.744901	4,924,410.75	100.897937	4,931,891.16	7,480.41	0.08
		Base		100.744901	4,924,410.75	100.897937	4,931,891.16	7,480.41	0.08
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.152333	9,924,094.72	100.212271	9,930,033.93	5,939.21	0.16
		Base		100.152333	9,924,094.72	100.212271	9,930,033.93	5,939.21	0.16
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	107.964217	5,131,539.25	108.374381	5,151,034.33	19,495.08	0.08
		Base		107.964217	5,131,539.25	108.374381	5,151,034.33	19,495.08	0.08
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.998785	2,999,963.54	101.591582	3,047,747.46	47,783.92	0.05
		Base		99.998785	2,999,963.54	101.591582	3,047,747.46	47,783.92	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.775880	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.089927	15,013,489.05	13,489.05	0.24
		Base		100.000000	15,000,000.00	100.089927	15,013,489.05	13,489.05	0.24
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.992287	11,999,074.40	101.230061	12,147,607.32	148,532.92	0.19
		Base		99.992287	11,999,074.40	101.230061	12,147,607.32	148,532.92	0.19
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.253352	3,007,600.57	100.642485	3,019,274.55	11,673.98	0.05
		Base		100.253352	3,007,600.57	100.642485	3,019,274.55	11,673.98	0.05
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.317600	5,015,880.00	15,880.00	0.08
		Base		100.000000	5,000,000.00	100.317600	5,015,880.00	15,880.00	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.862486	14,979,372.94	99.420604	14,913,090.60	-66,282.34	0.23
		Base		99.862486	14,979,372.94	99.420604	14,913,090.60	-66,282.34	0.23
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.963136	5,497,972.47	101.036917	5,557,030.44	59,057.97	0.09
		Base		99.963136	5,497,972.47	101.036917	5,557,030.44	59,057.97	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
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.290000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.097584	7,006,830.88	6,830.88	0.11
		Base		100.000000	7,000,000.00	100.097584	7,006,830.88	6,830.88	0.11
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.484500	21 Sep 2021		
		Local	10,000,000.000	99.990968	9,999,096.81	100.050436	10,005,043.60	5,946.79	0.16
		Base		99.990968	9,999,096.81	100.050436	10,005,043.60	5,946.79	0.16
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	100.583644	10,058,364.40	58,364.40	0.16
		Base		100.000000	10,000,000.00	100.583644	10,058,364.40	58,364.40	0.16
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.011492	10,001,149.20	1,149.20	0.16
		Base		100.000000	10,000,000.00	100.011492	10,001,149.20	1,149.20	0.16
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	101.876000	10,187,600.00	187,600.00	0.16
		Base		100.000000	10,000,000.00	101.876000	10,187,600.00	187,600.00	0.16
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.07
		Base		100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.07
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997531	14,999,629.72	100.038680	15,005,802.00	6,172.28	0.24
		Base		99.997531	14,999,629.72	100.038680	15,005,802.00	6,172.28	0.24
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.789250	25 Jan 2029		
		Local	821,268.290	100.000000	821,268.29	98.258870	806,968.94	-14,299.35	0.01
Original Face:		Base	2,838,688.000	100.000000	821,268.29	98.258870	806,968.94	-14,299.35	0.01
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.951772	4,997,588.59	100.267000	5,013,350.00	15,761.41	0.08
		Base		99.951772	4,997,588.59	100.267000	5,013,350.00	15,761.41	0.08
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	104.136367	10,413,636.67	104.330476	10,433,047.60	19,410.93	0.16
		Base		104.136367	10,413,636.67	104.330476	10,433,047.60	19,410.93	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
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	103.845000	15,576,750.00	104.037747	15,605,662.05	28,912.05	0.25
		Base		103.845000	15,576,750.00	104.037747	15,605,662.05	28,912.05	0.25
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	9,055,000.000	101.761907	9,214,540.70	101.718143	9,210,577.85	-3,962.85	0.14
		Base		101.761907	9,214,540.70	101.718143	9,210,577.85	-3,962.85	0.14
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.820807	4,991,040.36	100.954940	5,047,747.00	56,706.64	0.08
		Base		99.820807	4,991,040.36	100.954940	5,047,747.00	56,706.64	0.08
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.986552	9,998,655.20	101.870991	10,187,099.10	188,443.90	0.16
		Base		99.986552	9,998,655.20	101.870991	10,187,099.10	188,443.90	0.16
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	108.870126	4,004,243.25	108.688290	3,997,555.31	-6,687.94	0.06
		Base		108.870126	4,004,243.25	108.688290	3,997,555.31	-6,687.94	0.06
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	107.578923	23,145,605.29	107.363945	23,099,352.77	-46,252.52	0.36
		Base		107.578923	23,145,605.29	107.363945	23,099,352.77	-46,252.52	0.36
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	102.806063	1,542,090.95	103.031395	1,545,470.93	3,379.98	0.02
		Base		102.806063	1,542,090.95	103.031395	1,545,470.93	3,379.98	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.488250	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.220196	5,011,009.80	11,009.80	0.08
		Base		100.000000	5,000,000.00	100.220196	5,011,009.80	11,009.80	0.08
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	102.112371	10,211,237.10	211,237.10	0.16
		Base		100.000000	10,000,000.00	102.112371	10,211,237.10	211,237.10	0.16
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	100.118286	11,013,011.46	13,011.46	0.17
		Base		100.000000	11,000,000.00	100.118286	11,013,011.46	13,011.46	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
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.950370	21,989,081.48	99.952122	21,989,466.84	385.36	0.35
		Base		99.950370	21,989,081.48	99.952122	21,989,466.84	385.36	0.35
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	166,434.140	99.996028	166,427.53	100.075130	166,559.18	131.65	0.00
Original Face:		Base	8,000,000.000	99.996028	166,427.53	100.075130	166,559.18	131.65	0.00
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.985400	12,998,101.95	101.703611	13,221,469.43	223,367.48	0.21
		Base		99.985400	12,998,101.95	101.703611	13,221,469.43	223,367.48	0.21
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.285250	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.006144	2,000,122.88	122.88	0.03
		Base		100.000000	2,000,000.00	100.006144	2,000,122.88	122.88	0.03
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.952620	9,995,261.96	103.522617	10,352,261.70	356,999.74	0.16
		Base		99.952620	9,995,261.96	103.522617	10,352,261.70	356,999.74	0.16
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.429985	4,921,499.25	-78,500.75	0.08
		Base		100.000000	5,000,000.00	98.429985	4,921,499.25	-78,500.75	0.08
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.946331	9,994,633.10	100.193275	10,019,327.50	24,694.40	0.16
		Base		99.946331	9,994,633.10	100.193275	10,019,327.50	24,694.40	0.16
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.296502	4,914,825.10	-85,174.90	0.08
		Base		100.000000	5,000,000.00	98.296502	4,914,825.10	-85,174.90	0.08
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.097000	10,009,700.00	9,700.00	0.16
		Base		100.000000	10,000,000.00	100.097000	10,009,700.00	9,700.00	0.16
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.931702	11,991,804.18	100.160321	12,019,238.52	27,434.34	0.19
		Base		99.931702	11,991,804.18	100.160321	12,019,238.52	27,434.34	0.19

& 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
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.852399	1,997,047.98	102.826135	2,056,522.70	59,474.72	0.03
		Base	99.852399	1,997,047.98	102.826135	2,056,522.70	59,474.72	0.03
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR				0.450000	09 Jun 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.124296	15,018,644.40	18,644.40	0.24
		Base	100.000000	15,000,000.00	100.124296	15,018,644.40	18,644.40	0.24
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	2,000,000.000	Local	102.078255	2,041,565.09	102.104453	2,042,089.06	523.97	0.03
		Base	102.078255	2,041,565.09	102.104453	2,042,089.06	523.97	0.03
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	105.528644	2,928,419.86	105.919509	2,939,266.37	10,846.51	0.05
		Base	105.528644	2,928,419.86	105.919509	2,939,266.37	10,846.51	0.05
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3				3.000000	07 Mar 2022		
	10,000,000.000	Local	100.797920	10,079,792.00	101.680564	10,168,056.40	88,264.40	0.16
		Base	100.797920	10,079,792.00	101.680564	10,168,056.40	88,264.40	0.16
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375				0.375000	14 Sep 2023		
	3,000,000.000	Local	99.909523	2,997,285.70	100.220179	3,006,605.37	9,319.67	0.05
		Base	99.909523	2,997,285.70	100.220179	3,006,605.37	9,319.67	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.941350	1,998,827.00	105.298469	2,105,969.38	107,142.38	0.03
		Base	99.941350	1,998,827.00	105.298469	2,105,969.38	107,142.38	0.03
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.963100	39,985,240.00	99.983903	39,993,561.20	8,321.20	0.63
		Base	99.963100	39,985,240.00	99.983903	39,993,561.20	8,321.20	0.63
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	40,000,000.000	Local	100.471519	40,188,607.54	100.476287	40,190,514.80	1,907.26	0.63
		Base	100.471519	40,188,607.54	100.476287	40,190,514.80	1,907.26	0.63
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.654527	19,730,905.47	99.343750	19,868,750.00	137,844.53	0.31
		Base	98.654527	19,730,905.47	99.343750	19,868,750.00	137,844.53	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	107.274528	10,727,452.83	107.518316	10,751,831.60	24,378.77	0.17
		Base		107.274528	10,727,452.83	107.518316	10,751,831.60	24,378.77	0.17
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	101.704304	12,204,516.48	204,516.48	0.19
		Base		100.000000	12,000,000.00	101.704304	12,204,516.48	204,516.48	0.19
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.994723	2,999,841.68	100.446028	3,013,380.84	13,539.16	0.05
		Base		99.994723	2,999,841.68	100.446028	3,013,380.84	13,539.16	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.495183	8,039,614.61	101.344044	8,107,523.52	67,908.91	0.13
		Base		100.495183	8,039,614.61	101.344044	8,107,523.52	67,908.91	0.13
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	4,754,933.940	99.990557	4,754,484.93	101.060120	4,805,341.95	50,857.02	0.08
Original Face:		Base	8,000,000.000	99.990557	4,754,484.93	101.060120	4,805,341.95	50,857.02	0.08
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.986477	19,997,295.33	100.252060	20,050,412.00	53,116.67	0.32
Original Face:		Base	20,000,000.000	99.986477	19,997,295.33	100.252060	20,050,412.00	53,116.67	0.32
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.992227	5,499,572.47	101.607260	5,588,399.30	88,826.83	0.09
Original Face:		Base	5,500,000.000	99.992227	5,499,572.47	101.607260	5,588,399.30	88,826.83	0.09
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,180,621.150	99.999408	1,180,614.16	100.651610	1,188,314.20	7,700.04	0.02
Original Face:		Base	5,000,000.000	99.999408	1,180,614.16	100.651610	1,188,314.20	7,700.04	0.02
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.967804	4,998,390.19	100.365098	5,018,254.90	19,864.71	0.08
		Base		99.967804	4,998,390.19	100.365098	5,018,254.90	19,864.71	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.884309	4,994,215.46	100.537490	5,026,874.50	32,659.04	0.08
		Base		99.884309	4,994,215.46	100.537490	5,026,874.50	32,659.04	0.08

& 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
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	107.016264	1,070,162.64	107.080703	1,070,807.03	644.39	0.02
		Base		107.016264	1,070,162.64	107.080703	1,070,807.03	644.39	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	105.623262	21,124,652.30	105.606563	21,121,312.60	-3,339.70	0.33
		Base		105.623262	21,124,652.30	105.606563	21,121,312.60	-3,339.70	0.33
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	102.651240	5,015,539.57	106.723000	5,214,485.78	198,946.21	0.08
		Base		102.651240	5,015,539.57	106.723000	5,214,485.78	198,946.21	0.08
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	102.776704	6,867,539.39	102.775421	6,867,453.63	-85.76	0.11
		Base		102.776704	6,867,539.39	102.775421	6,867,453.63	-85.76	0.11
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	101.931776	1,656,391.36	102.245453	1,661,488.61	5,097.25	0.03
		Base		101.931776	1,656,391.36	102.245453	1,661,488.61	5,097.25	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.853510	4,992,675.51	99.532574	4,976,628.70	-16,046.81	0.08
		Base		99.853510	4,992,675.51	99.532574	4,976,628.70	-16,046.81	0.08
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	100.339859	18,353,163.56	100.455018	18,374,227.34	21,063.78	0.29
		Base		100.339859	18,353,163.56	100.455018	18,374,227.34	21,063.78	0.29
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
		Local	20,000,000.000	100.182118	20,036,423.58	100.187308	20,037,461.60	1,038.02	0.32
		Base		100.182118	20,036,423.58	100.187308	20,037,461.60	1,038.02	0.32
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.910194	4,995,509.69	107.501683	5,375,084.15	379,574.46	0.08
		Base		99.910194	4,995,509.69	107.501683	5,375,084.15	379,574.46	0.08
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	100.179322	7,012,552.54	12,552.54	0.11
		Base		100.000000	7,000,000.00	100.179322	7,012,552.54	12,552.54	0.11

& 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
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1					0.110250	16 May 2022		
		Local	4,848,118.190	100.000000	4,848,118.19	100.003560	4,848,290.78	172.59	0.08
	Original Face:	Base	8,750,000.000	100.000000	4,848,118.19	100.003560	4,848,290.78	172.59	0.08
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2					0.200000	15 Jul 2024		
		Local	5,250,000.000	99.996947	5,249,839.72	100.004490	5,250,235.73	396.01	0.08
	Original Face:	Base	5,250,000.000	99.996947	5,249,839.72	100.004490	5,250,235.73	396.01	0.08
US DOLLAR Total									
		Local	2,114,330,180.140		2,127,989,075.80		2,134,345,726.18	6,356,650.38	33.56
	Original Face:	Base	546,449,328.000		2,127,989,075.80		2,134,345,726.18	6,356,650.38	33.56
FIXED INCOME Total									
		Base	2,114,330,180.140		2,127,989,075.80		2,134,345,726.18	6,356,650.38	33.56
	Original Face:		546,449,328.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *July 31, 2021*

View Date: *August 10, 2021*

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									
		6,340,081,665.350	Base		6,353,016,144.76		6,359,550,959.78	6,534,815.02	100.00
	Original Face:	546,449,328.000							

& 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									
			-5,084.100	Local	1.000000	-5,084.10	1.000000	-5,084.10	0.00	0.00
				Base	1.000000	-5,084.10	1.000000	-5,084.10	0.00	0.00
US DOLLAR Total										
			-5,084.100	Local		-5,084.10		-5,084.10	0.00	0.00
				Base		-5,084.10		-5,084.10	0.00	0.00
CASH Total										
			-5,084.100	Base		-5,084.10		-5,084.10	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24						0.035113	31 Dec 2030		
			314,487.780	Local	100.050002	314,645.03	100.050000	314,645.02	-0.01	0.28
				Base	100.050002	314,645.03	100.050000	314,645.02	-0.01	0.28
459200HX2	IBM CORP SR UNSECURED 11/21 VAR						0.755380	06 Nov 2021		
			1,000,000.000	Local	100.016556	1,000,165.56	100.140224	1,001,402.24	1,236.68	0.89
				Base	100.016556	1,000,165.56	100.140224	1,001,402.24	1,236.68	0.89
US DOLLAR Total										
			1,314,487.780	Local		1,314,810.59		1,316,047.26	1,236.67	1.17
				Base		1,314,810.59		1,316,047.26	1,236.67	1.17
CASH EQUIVALENT Total										
			1,314,487.780	Base		1,314,810.59		1,316,047.26	1,236.67	1.17
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000

& 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
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.931249	344,762.81	102.156296	352,439.22	7,676.41	0.31
		Base		99.931249	344,762.81	102.156296	352,439.22	7,676.41	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	500,000.000	103.696682	518,483.41	103.599871	517,999.36	-484.05	0.46
		Base		103.696682	518,483.41	103.599871	517,999.36	-484.05	0.46
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	102.129035	949,800.03	102.483469	953,096.26	3,296.23	0.84
		Base		102.129035	949,800.03	102.483469	953,096.26	3,296.23	0.84
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.914209	664,429.49	100.143965	665,957.37	1,527.88	0.59
		Base		99.914209	664,429.49	100.143965	665,957.37	1,527.88	0.59
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.987552	334,958.30	99.957183	334,856.56	-101.74	0.30
		Base		99.987552	334,958.30	99.957183	334,856.56	-101.74	0.30
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.968028	499,840.14	101.781374	508,906.87	9,066.73	0.45
		Base		99.968028	499,840.14	101.781374	508,906.87	9,066.73	0.45
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.991146	499,955.73	102.048030	510,240.15	10,284.42	0.45
Original Face:		Base	500,000.000	99.991146	499,955.73	102.048030	510,240.15	10,284.42	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.585825	871,979.51	101.778350	865,115.98	-6,863.53	0.77
Original Face:		Base	850,000.000	102.585825	871,979.51	101.778350	865,115.98	-6,863.53	0.77
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	107.740634	700,314.12	108.014723	702,095.70	1,781.58	0.62
		Base		107.740634	700,314.12	108.014723	702,095.70	1,781.58	0.62
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.662000	09 Feb 2022		
		Local	1,350,000.000	100.087121	1,351,176.14	100.249570	1,353,369.20	2,193.06	1.20
		Base		100.087121	1,351,176.14	100.249570	1,353,369.20	2,193.06	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
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.839034	499,195.17	100.866663	504,333.32	5,138.15	0.45
		Base		99.839034	499,195.17	100.866663	504,333.32	5,138.15	0.45
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	107.710010	538,550.05	107.517507	537,587.54	-962.51	0.48
		Base		107.710010	538,550.05	107.517507	537,587.54	-962.51	0.48
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	265,066.780	99.993387	265,049.25	100.895990	267,441.75	2,392.50	0.24
Original Face:		Base	385,000.000	99.993387	265,049.25	100.895990	267,441.75	2,392.50	0.24
06051GFY0	BANK OF AMERICA CORP SR UNSECURED 10/22 VAR					1.314250	21 Oct 2022		
		Local	629,000.000	100.255706	630,608.39	100.255272	630,605.66	-2.73	0.56
		Base		100.255706	630,608.39	100.255272	630,605.66	-2.73	0.56
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR					1.125250	24 Apr 2023		
		Local	1,000,000.000	100.614804	1,006,148.04	100.641509	1,006,415.09	267.05	0.89
		Base		100.614804	1,006,148.04	100.641509	1,006,415.09	267.05	0.89
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					0.536370	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	100.100000	500,500.00	500.00	0.44
		Base		100.000000	500,000.00	100.100000	500,500.00	500.00	0.44
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	101.212832	759,096.24	103.848513	778,863.85	19,767.61	0.69
		Base		101.212832	759,096.24	103.848513	778,863.85	19,767.61	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.916812	604,496.71	100.038458	605,232.67	735.96	0.54
		Base		99.916812	604,496.71	100.038458	605,232.67	735.96	0.54
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.427073	1,004,270.73	4,270.73	0.89
		Base		100.000000	1,000,000.00	100.427073	1,004,270.73	4,270.73	0.89
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	89,943.490	99.993974	89,938.07	101.324350	91,134.66	1,196.59	0.08
Original Face:		Base	270,000.000	99.993974	89,938.07	101.324350	91,134.66	1,196.59	0.08

& 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
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	262,499.590	Local	99.988541	262,469.51	101.489000	266,408.21	3,938.70	0.24
Original Face:	445,000.000	Base	99.988541	262,469.51	101.489000	266,408.21	3,938.70	0.24
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	2,507.880	Local	99.994418	2,507.74	100.075960	2,509.78	2.04	0.00
Original Face:	165,000.000	Base	99.994418	2,507.74	100.075960	2,509.78	2.04	0.00
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	305,000.000	Local	99.978492	304,934.40	100.111110	305,338.89	404.49	0.27
Original Face:	305,000.000	Base	99.978492	304,934.40	100.111110	305,338.89	404.49	0.27
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.720750	06 Jun 2022		
	1,000,000.000	Local	100.190171	1,001,901.71	100.454453	1,004,544.53	2,642.82	0.89
		Base	100.190171	1,001,901.71	100.454453	1,004,544.53	2,642.82	0.89
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.932025	599,592.15	100.013257	600,079.54	487.39	0.53
		Base	99.932025	599,592.15	100.013257	600,079.54	487.39	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				0.295000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.062898	1,000,628.98	628.98	0.89
		Base	100.000000	1,000,000.00	100.062898	1,000,628.98	628.98	0.89
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.658500	03 Mar 2022		
	500,000.000	Local	100.138830	500,694.15	100.290886	501,454.43	760.28	0.44
		Base	100.138830	500,694.15	100.290886	501,454.43	760.28	0.44
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	100.331904	501,659.52	101.136373	505,681.87	4,022.35	0.45
		Base	100.331904	501,659.52	101.136373	505,681.87	4,022.35	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.496280	345,087.35	5,087.35	0.31
		Base	100.000000	340,000.00	101.496280	345,087.35	5,087.35	0.31
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
	600,000.000	Local	101.563873	609,383.24	101.528365	609,170.19	-213.05	0.54
		Base	101.563873	609,383.24	101.528365	609,170.19	-213.05	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
		Local	1,546,000.000	100.054378	1,546,840.69	100.080322	1,547,241.78	401.09	1.37
		Base		100.054378	1,546,840.69	100.080322	1,547,241.78	401.09	1.37
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.198250	08 Dec 2021		
		Local	500,000.000	100.257968	501,289.84	100.283075	501,415.38	125.54	0.44
		Base		100.257968	501,289.84	100.283075	501,415.38	125.54	0.44
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.719000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	100.478964	502,394.82	2,394.82	0.45
		Base		100.000000	500,000.00	100.478964	502,394.82	2,394.82	0.45
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.594130	07 Dec 2023		
		Local	1,000,000.000	100.364664	1,003,646.64	100.178680	1,001,786.80	-1,859.84	0.89
Original Face:		Base	1,000,000.000	100.364664	1,003,646.64	100.178680	1,001,786.80	-1,859.84	0.89
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR					2.312000	04 Nov 2022		
		Local	500,000.000	100.498916	502,494.58	100.504604	502,523.02	28.44	0.45
		Base		100.498916	502,494.58	100.504604	502,523.02	28.44	0.45
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.983643	899,852.79	101.345635	912,110.72	12,257.93	0.81
		Base		99.983643	899,852.79	101.345635	912,110.72	12,257.93	0.81
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.874130	14 Feb 2022		
		Local	500,000.000	100.138828	500,694.14	100.309806	501,549.03	854.89	0.44
		Base		100.138828	500,694.14	100.309806	501,549.03	854.89	0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	28,132.330	99.336919	27,945.79	100.118650	28,165.71	219.92	0.02
Original Face:		Base	550,000.000	99.336919	27,945.79	100.118650	28,165.71	219.92	0.02
22160KAK1	COSTCO WHOLESALE CORP SR UNSECURED 05/22 2.3					2.300000	18 May 2022		
		Local	480,000.000	101.523425	487,312.44	101.531936	487,353.29	40.85	0.43
		Base		101.523425	487,312.44	101.531936	487,353.29	40.85	0.43
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	106.313340	531,566.70	106.157095	530,785.48	-781.22	0.47
		Base		106.313340	531,566.70	106.157095	530,785.48	-781.22	0.47

& 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
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.680750	07 Jun 2023		
		Local	850,000.000	100.035959	850,305.65	100.865215	857,354.33	7,048.68	0.76
		Base		100.035959	850,305.65	100.865215	857,354.33	7,048.68	0.76
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	105.757880	528,789.40	105.689703	528,448.52	-340.88	0.47
		Base		105.757880	528,789.40	105.689703	528,448.52	-340.88	0.47
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.880947	189,773.80	99.832668	189,682.07	-91.73	0.17
		Base		99.880947	189,773.80	99.832668	189,682.07	-91.73	0.17
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.182343	581,057.59	102.136746	592,393.13	11,335.54	0.52
		Base		100.182343	581,057.59	102.136746	592,393.13	11,335.54	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.500750	06 Mar 2022		
		Local	300,000.000	100.042443	300,127.33	100.239218	300,717.65	590.32	0.27
		Base		100.042443	300,127.33	100.239218	300,717.65	590.32	0.27
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	102.131978	929,401.00	19,401.00	0.82
		Base		100.000000	910,000.00	102.131978	929,401.00	19,401.00	0.82
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	55,395.120	100.429316	55,632.94	103.846545	57,525.92	1,892.98	0.05
Original Face:		Base	1,419,000.000	100.429316	55,632.94	103.846545	57,525.92	1,892.98	0.05
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,072,720.190	101.631622	1,090,222.93	105.253247	1,129,072.83	38,849.90	1.00
Original Face:		Base	3,600,000.000	101.631622	1,090,222.93	105.253247	1,129,072.83	38,849.90	1.00
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.974650	744,811.14	100.462504	748,445.65	3,634.51	0.66
		Base		99.974650	744,811.14	100.462504	748,445.65	3,634.51	0.66
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.983742	999,837.42	-162.58	0.89
		Base		100.000000	1,000,000.00	99.983742	999,837.42	-162.58	0.89

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
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	99.908926	499,544.63	-455.37	0.44
		Base	100.000000	500,000.00	99.908926	499,544.63	-455.37	0.44
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.209130	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.036459	1,000,364.59	364.59	0.89
		Base	100.000000	1,000,000.00	100.036459	1,000,364.59	364.59	0.89
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.370000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.518869	462,386.80	2,386.80	0.41
		Base	100.000000	460,000.00	100.518869	462,386.80	2,386.80	0.41
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.912635	999,126.35	99.900782	999,007.82	-118.53	0.89
		Base	99.912635	999,126.35	99.900782	999,007.82	-118.53	0.89
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.979666	499,898.33	99.962142	499,810.71	-87.62	0.44
		Base	99.979666	499,898.33	99.962142	499,810.71	-87.62	0.44
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022		
	1,000,000.000	Local	99.999282	999,992.82	100.009763	1,000,097.63	104.81	0.89
		Base	99.999282	999,992.82	100.009763	1,000,097.63	104.81	0.89
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3				0.300000	28 Sep 2023		
	500,000.000	Local	100.000000	500,000.00	99.992029	499,960.15	-39.85	0.44
		Base	100.000000	500,000.00	99.992029	499,960.15	-39.85	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.960221	999,602.21	-397.79	0.89
		Base	100.000000	1,000,000.00	99.960221	999,602.21	-397.79	0.89
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	500,000.000	Local	100.000000	500,000.00	99.960221	499,801.11	-198.89	0.44
		Base	100.000000	500,000.00	99.960221	499,801.11	-198.89	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023		
	495,000.000	Local	99.818851	494,103.31	100.217763	496,077.93	1,974.62	0.44
		Base	99.818851	494,103.31	100.217763	496,077.93	1,974.62	0.44

& 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
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	100.004151	1,000,041.51	41.51	0.89
		Base		100.000000	1,000,000.00	100.004151	1,000,041.51	41.51	0.89
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.911876	499,559.38	100.023600	500,118.00	558.62	0.44
		Base		99.911876	499,559.38	100.023600	500,118.00	558.62	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.872676	499,363.38	101.382584	506,912.92	7,549.54	0.45
		Base		99.872676	499,363.38	101.382584	506,912.92	7,549.54	0.45
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.019641	1,000,196.41	196.41	0.89
		Base		100.000000	1,000,000.00	100.019641	1,000,196.41	196.41	0.89
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,906,810.940	99.578414	1,898,772.09	101.344380	1,932,445.72	33,673.63	1.71
Original Face:		Base	1,935,000.000	99.578414	1,898,772.09	101.344380	1,932,445.72	33,673.63	1.71
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	101.956503	1,019,565.03	101.693180	1,016,931.80	-2,633.23	0.90
Original Face:		Base	1,000,000.000	101.956503	1,019,565.03	101.693180	1,016,931.80	-2,633.23	0.90
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	523,338.900	99.891686	522,772.05	100.406320	525,465.33	2,693.28	0.47
Original Face:		Base	5,000,000.000	99.891686	522,772.05	100.406320	525,465.33	2,693.28	0.47
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	988,000.000	103.080385	1,018,434.20	102.929960	1,016,948.00	-1,486.20	0.90
Original Face:		Base	988,000.000	103.080385	1,018,434.20	102.929960	1,016,948.00	-1,486.20	0.90
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	500,000.000	104.235778	521,178.89	104.146020	520,730.10	-448.79	0.46
Original Face:		Base	500,000.000	104.235778	521,178.89	104.146020	520,730.10	-448.79	0.46
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	93,024.750	101.656731	94,565.92	101.394620	94,322.09	-243.83	0.08
Original Face:		Base	500,000.000	101.656731	94,565.92	101.394620	94,322.09	-243.83	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
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	351,661.660	100.857301	354,676.46	103.559330	364,178.46	9,502.00	0.32
Original Face:		Base	700,000.000	100.857301	354,676.46	103.559330	364,178.46	9,502.00	0.32
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.121154	500,605.77	100.353544	501,767.72	1,161.95	0.44
		Base		100.121154	500,605.77	100.353544	501,767.72	1,161.95	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.889470	484,463.93	100.052000	485,252.20	788.27	0.43
		Base		99.889470	484,463.93	100.052000	485,252.20	788.27	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.930049	999,300.49	100.092868	1,000,928.68	1,628.19	0.89
		Base		99.930049	999,300.49	100.092868	1,000,928.68	1,628.19	0.89
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.976938	579,866.24	100.031808	580,184.49	318.25	0.51
		Base		99.976938	579,866.24	100.031808	580,184.49	318.25	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.725445	997,254.45	99.734438	997,344.38	89.93	0.88
		Base		99.725445	997,254.45	99.734438	997,344.38	89.93	0.88
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.932090	499,660.45	100.009344	500,046.72	386.27	0.44
		Base		99.932090	499,660.45	100.009344	500,046.72	386.27	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	26,452.580	100.416784	26,562.83	104.738171	27,705.95	1,143.12	0.02
Original Face:		Base	485,000.000	100.416784	26,562.83	104.738171	27,705.95	1,143.12	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	233,460.150	100.398432	234,390.33	103.826518	242,393.54	8,003.21	0.21
Original Face:		Base	5,000,000.000	100.398432	234,390.33	103.826518	242,393.54	8,003.21	0.21
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.238047	601,428.28	101.846112	611,076.67	9,648.39	0.54
		Base		100.238047	601,428.28	101.846112	611,076.67	9,648.39	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.815630	01 Feb 2022		
		Local	1,000,000.000	100.278013	1,002,780.13	100.313279	1,003,132.79	352.66	0.89
		Base		100.278013	1,002,780.13	100.313279	1,003,132.79	352.66	0.89
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	280,816.260	99.988637	280,784.35	101.030460	283,709.96	2,925.61	0.25
Original Face:		Base	515,000.000	99.988637	280,784.35	101.030460	283,709.96	2,925.61	0.25
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	38,174.330	99.994708	38,172.31	100.197120	38,249.58	77.27	0.03
Original Face:		Base	700,000.000	99.994708	38,172.31	100.197120	38,249.58	77.27	0.03
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	457,813.070	99.996505	457,797.07	101.098330	462,841.37	5,044.30	0.41
Original Face:		Base	515,000.000	99.996505	457,797.07	101.098330	462,841.37	5,044.30	0.41
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	503,482.430	101.186169	509,454.58	100.926500	508,147.19	-1,307.39	0.45
Original Face:		Base	840,000.000	101.186169	509,454.58	100.926500	508,147.19	-1,307.39	0.45
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.992560	494,963.17	99.999760	494,998.81	35.64	0.44
Original Face:		Base	495,000.000	99.992560	494,963.17	99.999760	494,998.81	35.64	0.44
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	216,418.570	99.991895	216,401.03	101.046020	218,682.35	2,281.32	0.19
Original Face:		Base	400,000.000	99.991895	216,401.03	101.046020	218,682.35	2,281.32	0.19
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	202,327.460	99.998478	202,324.38	100.055490	202,439.73	115.35	0.18
Original Face:		Base	270,000.000	99.998478	202,324.38	100.055490	202,439.73	115.35	0.18
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	555,275.870	99.984235	555,188.33	101.042810	561,066.34	5,878.01	0.50
Original Face:		Base	595,000.000	99.984235	555,188.33	101.042810	561,066.34	5,878.01	0.50
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	221,636.450	99.994207	221,623.61	100.034730	221,713.42	89.81	0.20
Original Face:		Base	340,000.000	99.994207	221,623.61	100.034730	221,713.42	89.81	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
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.986330	184,974.71	100.179630	185,332.32	357.61	0.16
Original Face:		Base	185,000.000	99.986330	184,974.71	100.179630	185,332.32	357.61	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	975,000.000	99.989457	974,897.21	99.996210	974,963.05	65.84	0.86
Original Face:		Base	975,000.000	99.989457	974,897.21	99.996210	974,963.05	65.84	0.86
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
		Local	575,000.000	99.995056	574,971.57	100.080970	575,465.58	494.01	0.51
Original Face:		Base	575,000.000	99.995056	574,971.57	100.080970	575,465.58	494.01	0.51
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.900130	23 Feb 2023		
		Local	500,000.000	100.666530	503,332.65	100.857209	504,286.05	953.40	0.45
		Base		100.666530	503,332.65	100.857209	504,286.05	953.40	0.45
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	107.357926	536,789.63	107.032743	535,163.72	-1,625.91	0.47
		Base		107.357926	536,789.63	107.032743	535,163.72	-1,625.91	0.47
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.008264	500,041.32	100.032976	500,164.88	123.56	0.44
		Base		100.008264	500,041.32	100.032976	500,164.88	123.56	0.44
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
		Local	800,000.000	100.000000	800,000.00	100.075845	800,606.76	606.76	0.71
		Base		100.000000	800,000.00	100.075845	800,606.76	606.76	0.71
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.444630	01 Mar 2022		
		Local	1,000,000.000	99.992708	999,927.08	100.185196	1,001,851.96	1,924.88	0.89
		Base		99.992708	999,927.08	100.185196	1,001,851.96	1,924.88	0.89
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
		Local	445,000.000	99.999070	444,995.86	99.999650	444,998.44	2.58	0.39
Original Face:		Base	445,000.000	99.999070	444,995.86	99.999650	444,998.44	2.58	0.39
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	300,000.000	99.998413	299,995.24	100.013880	300,041.64	46.40	0.27
Original Face:		Base	300,000.000	99.998413	299,995.24	100.013880	300,041.64	46.40	0.27

& 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
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2						0.270000	21 Feb 2023		
			341,866.790	Local	99.994931	341,849.46	100.045660	342,022.89	173.43	0.30
	Original Face:		500,000.000	Base	99.994931	341,849.46	100.045660	342,022.89	173.43	0.30
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3						1.830000	18 Jan 2024		
			445,000.000	Local	99.989407	444,952.86	101.081740	449,813.74	4,860.88	0.40
	Original Face:		445,000.000	Base	99.989407	444,952.86	101.081740	449,813.74	4,860.88	0.40
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3						3.010000	18 May 2022		
			4,347.830	Local	99.987120	4,347.27	100.144150	4,354.10	6.83	0.00
	Original Face:		325,000.000	Base	99.987120	4,347.27	100.144150	4,354.10	6.83	0.00
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3						2.830000	20 Mar 2023		
			239,697.720	Local	99.998740	239,694.70	101.039030	242,188.25	2,493.55	0.21
	Original Face:		500,000.000	Base	99.998740	239,694.70	101.039030	242,188.25	2,493.55	0.21
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3						2.950000	22 Aug 2022		
			31,370.410	Local	99.995378	31,368.96	100.431430	31,505.75	136.79	0.03
	Original Face:		250,000.000	Base	99.995378	31,368.96	100.431430	31,505.75	136.79	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15						2.150000	08 Aug 2022		
			245,000.000	Local	99.921449	244,807.55	101.815400	249,447.73	4,640.18	0.22
				Base	99.921449	244,807.55	101.815400	249,447.73	4,640.18	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR						0.532000	08 Aug 2022		
			1,000,000.000	Local	100.367021	1,003,670.21	100.422581	1,004,225.81	555.60	0.89
				Base	100.367021	1,003,670.21	100.422581	1,004,225.81	555.60	0.89
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483						0.483000	19 Aug 2022		
			855,000.000	Local	100.000000	855,000.00	100.014074	855,120.33	120.33	0.76
				Base	100.000000	855,000.00	100.014074	855,120.33	120.33	0.76
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65						0.650000	03 Jun 2024		
			125,000.000	Local	99.984912	124,981.14	100.323780	125,404.73	423.59	0.11
				Base	99.984912	124,981.14	100.323780	125,404.73	423.59	0.11
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125						3.125000	01 Apr 2022		
			1,015,000.000	Local	100.538267	1,020,463.41	101.677118	1,032,022.75	11,559.34	0.91
				Base	100.538267	1,020,463.41	101.677118	1,032,022.75	11,559.34	0.91

& 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
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	317,214.250	99.997229	317,205.46	101.009690	320,417.13	3,211.67	0.28
Original Face:		Base	370,000.000	99.997229	317,205.46	101.009690	320,417.13	3,211.67	0.28
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	214,336.840	100.637590	215,703.43	100.313300	215,008.36	-695.07	0.19
Original Face:		Base	545,000.000	100.637590	215,703.43	100.313300	215,008.36	-695.07	0.19
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	325,361.930	99.998325	325,356.48	100.037420	325,483.68	127.20	0.29
Original Face:		Base	400,000.000	99.998325	325,356.48	100.037420	325,483.68	127.20	0.29
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
		Local	360,000.000	99.990642	359,966.31	100.007600	360,027.36	61.05	0.32
Original Face:		Base	360,000.000	99.990642	359,966.31	100.007600	360,027.36	61.05	0.32
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	755,000.000	99.990975	754,931.86	100.015560	755,117.48	185.62	0.67
Original Face:		Base	755,000.000	99.990975	754,931.86	100.015560	755,117.48	185.62	0.67
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	100.474160	502,370.80	100.494900	502,474.50	103.70	0.45
		Base		100.474160	502,370.80	100.494900	502,474.50	103.70	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	102.859456	514,297.28	103.372248	516,861.24	2,563.96	0.46
		Base		102.859456	514,297.28	103.372248	516,861.24	2,563.96	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.509880	11 May 2022		
		Local	1,500,000.000	100.037083	1,500,556.24	100.261458	1,503,921.87	3,365.63	1.33
		Base		100.037083	1,500,556.24	100.261458	1,503,921.87	3,365.63	1.33
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.647672	503,238.36	102.065313	510,326.57	7,088.21	0.45
		Base		100.647672	503,238.36	102.065313	510,326.57	7,088.21	0.45
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.308056	942,895.73	100.610563	945,739.29	2,843.56	0.84
		Base		100.308056	942,895.73	100.610563	945,739.29	2,843.56	0.84

& 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
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	103.656872	518,284.36	103.758449	518,792.25	507.89	0.46
		Base		103.656872	518,284.36	103.758449	518,792.25	507.89	0.46
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
		Local	500,000.000	101.864434	509,322.17	101.914264	509,571.32	249.15	0.45
		Base		101.864434	509,322.17	101.914264	509,571.32	249.15	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.432665	783,374.79	100.303295	782,365.70	-1,009.09	0.69
		Base		100.432665	783,374.79	100.303295	782,365.70	-1,009.09	0.69
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	99.628595	214,201.48	-798.52	0.19
		Base		100.000000	215,000.00	99.628595	214,201.48	-798.52	0.19
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					0.630000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	100.646371	226,454.33	1,454.33	0.20
		Base		100.000000	225,000.00	100.646371	226,454.33	1,454.33	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	148,619.140	100.026618	148,658.70	100.057190	148,704.14	45.44	0.13
Original Face:		Base	400,000.000	100.026618	148,658.70	100.057190	148,704.14	45.44	0.13
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	85,000.000	99.982459	84,985.09	100.086510	85,073.53	88.44	0.08
Original Face:		Base	85,000.000	99.982459	84,985.09	100.086510	85,073.53	88.44	0.08
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	515,000.000	99.997771	514,988.52	100.044270	515,227.99	239.47	0.46
Original Face:		Base	515,000.000	99.997771	514,988.52	100.044270	515,227.99	239.47	0.46
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.177214	440,779.74	100.779062	443,427.87	2,648.13	0.39
		Base		100.177214	440,779.74	100.779062	443,427.87	2,648.13	0.39
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	300,000.000	102.575547	307,726.64	102.394122	307,182.37	-544.27	0.27
		Base		102.575547	307,726.64	102.394122	307,182.37	-544.27	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
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	641,000.000	Local	100.863016	646,531.93	101.036182	647,641.93	1,110.00	0.57
		Base	100.863016	646,531.93	101.036182	647,641.93	1,110.00	0.57
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5				2.500000	22 Nov 2021		
	350,000.000	Local	100.684343	352,395.20	100.691661	352,420.81	25.61	0.31
		Base	100.684343	352,395.20	100.691661	352,420.81	25.61	0.31
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				0.960130	22 Nov 2021		
	990,000.000	Local	100.110655	991,095.48	100.250355	992,478.51	1,383.03	0.88
		Base	100.110655	991,095.48	100.250355	992,478.51	1,383.03	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.971804	499,859.02	102.292795	511,463.98	11,604.96	0.45
		Base	99.971804	499,859.02	102.292795	511,463.98	11,604.96	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	100.932964	812,510.36	101.497712	817,056.58	4,546.22	0.72
		Base	100.932964	812,510.36	101.497712	817,056.58	4,546.22	0.72
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	100.997305	1,009,973.05	101.269407	1,012,694.07	2,721.02	0.90
		Base	100.997305	1,009,973.05	101.269407	1,012,694.07	2,721.02	0.90
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	103.917775	493,609.43	103.746641	492,796.54	-812.89	0.44
		Base	103.917775	493,609.43	103.746641	492,796.54	-812.89	0.44
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.765130	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.472642	1,808,507.56	8,507.56	1.60
		Base	100.000000	1,800,000.00	100.472642	1,808,507.56	8,507.56	1.60
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	500,000.000	Local	102.236856	511,184.28	102.273056	511,365.28	181.00	0.45
		Base	102.236856	511,184.28	102.273056	511,365.28	181.00	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	987,539.260	Local	100.030157	987,837.07	101.015880	997,571.47	9,734.40	0.88
Original Face:	1,175,000.000	Base	100.030157	987,837.07	101.015880	997,571.47	9,734.40	0.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	116,020.280	100.384657	116,466.56	100.455920	116,549.24	82.68	0.10
Original Face:		Base	800,000.000	100.384657	116,466.56	100.455920	116,549.24	82.68	0.10
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	106.069934	530,349.67	106.318137	531,590.69	1,241.02	0.47
		Base		106.069934	530,349.67	106.318137	531,590.69	1,241.02	0.47
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR					0.750000	20 Jan 2023		
		Local	500,000.000	100.188974	500,944.87	100.268095	501,340.48	395.61	0.44
		Base		100.188974	500,944.87	100.268095	501,340.48	395.61	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.009074	445,040.38	100.173153	445,770.53	730.15	0.39
		Base		100.009074	445,040.38	100.173153	445,770.53	730.15	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	100.030857	500,154.29	154.29	0.44
		Base		100.000000	500,000.00	100.030857	500,154.29	154.29	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	100.339497	501,697.49	1,697.49	0.44
		Base		100.000000	500,000.00	100.339497	501,697.49	1,697.49	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.733019	483,705.14	103.264934	500,834.93	17,129.79	0.44
		Base		99.733019	483,705.14	103.264934	500,834.93	17,129.79	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	455,000.000	99.978736	454,903.25	100.732327	458,332.09	3,428.84	0.41
		Base		99.978736	454,903.25	100.732327	458,332.09	3,428.84	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	101.995777	1,019,957.77	103.009341	1,030,093.41	10,135.64	0.91
		Base		101.995777	1,019,957.77	103.009341	1,030,093.41	10,135.64	0.91
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A					0.470000	17 Oct 2022		
		Local	215,219.050	100.075723	215,382.02	100.041720	215,308.84	-73.18	0.19
Original Face:		Base	845,000.000	100.075723	215,382.02	100.041720	215,308.84	-73.18	0.19

& 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
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
	608,000.000	Local	100.344766	610,096.18	100.304220	609,849.66	-246.52	0.54
Original Face:	608,000.000	Base	100.344766	610,096.18	100.304220	609,849.66	-246.52	0.54
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2				0.160000	15 Feb 2024		
	705,000.000	Local	99.997333	704,981.20	100.006060	705,042.72	61.52	0.62
Original Face:	705,000.000	Base	99.997333	704,981.20	100.006060	705,042.72	61.52	0.62
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	965,000.000	Local	100.000000	965,000.00	99.921741	964,244.80	-755.20	0.85
		Base	100.000000	965,000.00	99.921741	964,244.80	-755.20	0.85
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	100.395721	386,523.53	1,523.53	0.34
		Base	100.000000	385,000.00	100.395721	386,523.53	1,523.53	0.34
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	700,000.000	Local	99.826376	698,784.63	101.353244	709,472.71	10,688.08	0.63
		Base	99.826376	698,784.63	101.353244	709,472.71	10,688.08	0.63
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9				1.900000	15 Sep 2021		
	500,000.000	Local	100.001004	500,005.02	100.127664	500,638.32	633.30	0.44
		Base	100.001004	500,005.02	100.127664	500,638.32	633.30	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625				2.625000	15 Feb 2023		
	700,000.000	Local	100.921534	706,450.74	103.202675	722,418.73	15,967.99	0.64
		Base	100.921534	706,450.74	103.202675	722,418.73	15,967.99	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55				2.550000	09 Dec 2021		
	422,000.000	Local	100.568725	424,400.02	100.635231	424,680.67	280.65	0.38
		Base	100.568725	424,400.02	100.635231	424,680.67	280.65	0.38
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625				2.625000	17 Feb 2022		
	560,000.000	Local	101.121814	566,282.16	101.097486	566,145.92	-136.24	0.50
		Base	101.121814	566,282.16	101.097486	566,145.92	-136.24	0.50
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45				2.450000	28 Jul 2022		
	500,000.000	Local	101.822614	509,113.07	102.070362	510,351.81	1,238.74	0.45
		Base	101.822614	509,113.07	102.070362	510,351.81	1,238.74	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
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.475130	24 Feb 2023		
		Local	500,000.000	99.873312	499,366.56	100.145655	500,728.28	1,361.72	0.44
		Base		99.873312	499,366.56	100.145655	500,728.28	1,361.72	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.087224	250,218.06	102.088180	255,220.45	5,002.39	0.23
		Base		100.087224	250,218.06	102.088180	255,220.45	5,002.39	0.23
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.903068	279,728.59	99.739718	279,271.21	-457.38	0.25
		Base		99.903068	279,728.59	99.739718	279,271.21	-457.38	0.25
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.143472	470,674.32	100.135538	470,637.03	-37.29	0.42
		Base		100.143472	470,674.32	100.135538	470,637.03	-37.29	0.42
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.540630	02 May 2022		
		Local	525,000.000	100.142850	525,749.96	100.274534	526,441.30	691.34	0.47
		Base		100.142850	525,749.96	100.274534	526,441.30	691.34	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.884635	489,434.71	100.897937	494,399.89	4,965.18	0.44
		Base		99.884635	489,434.71	100.897937	494,399.89	4,965.18	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.958511	279,883.83	100.212271	280,594.36	710.53	0.25
		Base		99.958511	279,883.83	100.212271	280,594.36	710.53	0.25
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.520000	23 Apr 2024		
		Local	1,231,000.000	100.077997	1,231,960.14	100.153200	1,232,885.89	925.75	1.09
		Base		100.077997	1,231,960.14	100.153200	1,232,885.89	925.75	1.09
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.951772	999,517.72	100.267000	1,002,670.00	3,152.28	0.89
		Base		99.951772	999,517.72	100.267000	1,002,670.00	3,152.28	0.89
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.971543	599,829.26	100.012372	600,074.23	244.97	0.53
		Base		99.971543	599,829.26	100.012372	600,074.23	244.97	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
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.003833	450,017.25	100.000000	450,000.00	-17.25	0.40
		Base		100.003833	450,017.25	100.000000	450,000.00	-17.25	0.40
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.986552	599,919.31	101.870991	611,225.95	11,306.64	0.54
		Base		99.986552	599,919.31	101.870991	611,225.95	11,306.64	0.54
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.836450	753,765.20	102.261421	772,073.73	18,308.53	0.68
		Base		99.836450	753,765.20	102.261421	772,073.73	18,308.53	0.68
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
		Local	570,000.000	99.998160	569,989.51	99.943310	569,676.87	-312.64	0.50
Original Face:		Base	570,000.000	99.998160	569,989.51	99.943310	569,676.87	-312.64	0.50
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	115,398.330	99.999428	115,397.67	100.166170	115,590.09	192.42	0.10
Original Face:		Base	600,000.000	99.999428	115,397.67	100.166170	115,590.09	192.42	0.10
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.996157	344,986.74	101.121070	348,867.69	3,880.95	0.31
Original Face:		Base	345,000.000	99.996157	344,986.74	101.121070	348,867.69	3,880.95	0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	609,275.310	99.997197	609,258.23	100.042920	609,536.81	278.58	0.54
Original Face:		Base	1,000,000.000	99.997197	609,258.23	100.042920	609,536.81	278.58	0.54
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	283,424.540	99.991829	283,401.38	101.255830	286,983.87	3,582.49	0.25
Original Face:		Base	550,000.000	99.991829	283,401.38	101.255830	286,983.87	3,582.49	0.25
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.983788	414,932.72	99.990790	414,961.78	29.06	0.37
Original Face:		Base	415,000.000	99.983788	414,932.72	99.990790	414,961.78	29.06	0.37
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.963458	999,634.58	101.465100	1,014,651.00	15,016.42	0.90
		Base		99.963458	999,634.58	101.465100	1,014,651.00	15,016.42	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.579661	796,637.29	99.652344	797,218.75	581.46	0.71
		Base		99.579661	796,637.29	99.652344	797,218.75	581.46	0.71
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		Local	1,015,000.000	100.998423	1,025,133.99	100.975621	1,024,902.55	-231.44	0.91
		Base		100.998423	1,025,133.99	100.975621	1,024,902.55	-231.44	0.91
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.393210	501,966.05	102.519210	512,596.05	10,630.00	0.45
		Base		100.393210	501,966.05	102.519210	512,596.05	10,630.00	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.917319	294,756.09	100.160982	295,474.90	718.81	0.26
		Base		99.917319	294,756.09	100.160982	295,474.90	718.81	0.26
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR					1.118000	16 Mar 2022		
		Local	1,000,000.000	100.631060	1,006,310.60	100.591985	1,005,919.85	-390.75	0.89
		Base		100.631060	1,006,310.60	100.591985	1,005,919.85	-390.75	0.89
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					0.550000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.665812	1,006,658.12	6,658.12	0.89
		Base		100.000000	1,000,000.00	100.665812	1,006,658.12	6,658.12	0.89
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	104.982364	1,049,823.64	105.606563	1,056,065.63	6,241.99	0.94
		Base		104.982364	1,049,823.64	105.606563	1,056,065.63	6,241.99	0.94
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	105.649894	528,249.47	106.340542	531,702.71	3,453.24	0.47
		Base		105.649894	528,249.47	106.340542	531,702.71	3,453.24	0.47
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.648250	22 Oct 2021		
		Local	500,000.000	100.059320	500,296.60	100.071748	500,358.74	62.14	0.44
		Base		100.059320	500,296.60	100.071748	500,358.74	62.14	0.44
US DOLLAR Total									
		Local	110,336,650.480		111,017,719.11		111,533,980.33	516,261.22	98.83
Original Face:		Base	45,810,000.000		111,017,719.11		111,533,980.33	516,261.22	98.83

& 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
FIXED INCOME Total									
		110,336,650.480	Base		111,017,719.11		111,533,980.33	516,261.22	98.83
	Original Face:	45,810,000.000							

& 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									
		111,646,054.160	Base		112,327,445.60		112,844,943.49	517,497.89	100.00
	Original Face:	45,810,000.000							

& 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								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.220000	02 Aug 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
138994009	CANTOR FITZGERALD REPO REPO					0.200000	09 Aug 2021		
		45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	4.34
			Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	4.34
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS					0.000000	02 Aug 2021		
		25,002,122.520	Local	100.000000	25,002,122.52	100.000000	25,002,122.52	0.00	2.41
			Base	100.000000	25,002,122.52	100.000000	25,002,122.52	0.00	2.41
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	02 Aug 2021		
		25,044,740.700	Local	100.000000	25,044,740.70	100.000000	25,044,740.70	0.00	2.41
			Base	100.000000	25,044,740.70	100.000000	25,044,740.70	0.00	2.41

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
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.987813	39,995,125.00	99.987813	39,995,125.00	0.00	3.86
		Base		99.987813	39,995,125.00	99.987813	39,995,125.00	0.00	3.86
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.965594	24,991,398.54	99.965594	24,991,398.54	0.00	2.41
		Base		99.965594	24,991,398.54	99.965594	24,991,398.54	0.00	2.41
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.960572	24,990,143.06	99.960572	24,990,143.06	0.00	2.41
		Base		99.960572	24,990,143.06	99.960572	24,990,143.06	0.00	2.41
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.964697	24,991,174.30	99.964697	24,991,174.30	0.00	2.41
		Base		99.964697	24,991,174.30	99.964697	24,991,174.30	0.00	2.41
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
		Local	35,000,000.000	99.927708	34,974,697.91	99.927708	34,974,697.91	0.00	3.37
		Base		99.927708	34,974,697.91	99.927708	34,974,697.91	0.00	3.37
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	02 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	09 Aug 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.45
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.45
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
979QHR003	SOUTH STREET REPO					0.040000	02 Aug 2021		
		Local	207,184,921.250	100.000000	207,184,921.25	100.000000	207,184,921.25	0.00	19.97
		Base		100.000000	207,184,921.25	100.000000	207,184,921.25	0.00	19.97
US DOLLAR Total									
		Local	502,231,784.470		502,174,323.28		502,174,323.28	0.00	48.42
		Base			502,174,323.28		502,174,323.28	0.00	48.42

& 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 Total									
		Base	502,231,784.470		502,174,323.28		502,174,323.28	0.00	48.42
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		
		Local	4,373,538.040	100.952548	4,415,198.08	105.575047	4,617,364.84	202,166.76	0.45
Original Face:		Base	20,540,000.000	100.952548	4,415,198.08	105.575047	4,617,364.84	202,166.76	0.45
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.995730	19,999,145.98	100.573485	20,114,697.00	115,551.02	1.94
		Base		99.995730	19,999,145.98	100.573485	20,114,697.00	115,551.02	1.94
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.358380	5,017,919.00	17,919.00	0.48
		Base		100.000000	5,000,000.00	100.358380	5,017,919.00	17,919.00	0.48
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.140000	15 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.067953	10,006,795.30	6,795.30	0.96
		Base		100.000000	10,000,000.00	100.067953	10,006,795.30	6,795.30	0.96
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.115000	21 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.016790	5,000,839.50	839.50	0.48
		Base		100.000000	5,000,000.00	100.016790	5,000,839.50	839.50	0.48
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.046686	5,002,334.30	2,334.30	0.48
		Base		100.000000	5,000,000.00	100.046686	5,002,334.30	2,334.30	0.48
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.091059	15,013,658.85	13,658.85	1.45
		Base		100.000000	15,000,000.00	100.091059	15,013,658.85	13,658.85	1.45
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.353870	20,070,774.00	70,774.00	1.94
		Base		100.000000	20,000,000.00	100.353870	20,070,774.00	70,774.00	1.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	99.946790	7,496,009.25	-3,990.75	0.72
		Base		100.000000	7,500,000.00	99.946790	7,496,009.25	-3,990.75	0.72
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.058017	10,005,801.70	5,801.70	0.96
		Base		100.000000	10,000,000.00	100.058017	10,005,801.70	5,801.70	0.96
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	6,535,530.660	104.415205	6,824,087.73	109.374551	7,148,207.31	324,119.58	0.69
Original Face:		Base	24,487,993.000	104.415205	6,824,087.73	109.374551	7,148,207.31	324,119.58	0.69
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,755,898.800	104.333590	1,831,992.25	108.467229	1,904,574.77	72,582.52	0.18
Original Face:		Base	10,000,000.000	104.333590	1,831,992.25	108.467229	1,904,574.77	72,582.52	0.18
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.224750	03 Jan 2022		
		Local	5,000,000.000	100.033719	5,001,685.97	100.072587	5,003,629.35	1,943.38	0.48
		Base		100.033719	5,001,685.97	100.072587	5,003,629.35	1,943.38	0.48
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	10,000,000.000	99.985667	9,998,566.67	99.990558	9,999,055.80	489.13	0.96
		Base		99.985667	9,998,566.67	99.990558	9,999,055.80	489.13	0.96
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.990619	4,999,530.93	100.827100	5,041,355.00	41,824.07	0.49
		Base		99.990619	4,999,530.93	100.827100	5,041,355.00	41,824.07	0.49
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.195000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.137563	5,006,878.15	6,878.15	0.48
		Base		100.000000	5,000,000.00	100.137563	5,006,878.15	6,878.15	0.48
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.974215	9,997,421.50	-2,578.50	0.96
		Base		100.000000	10,000,000.00	99.974215	9,997,421.50	-2,578.50	0.96
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998831	9,999,883.10	-116.90	0.96
		Base		100.000000	10,000,000.00	99.998831	9,999,883.10	-116.90	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
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.938986	4,996,949.30	-3,050.70	0.48
		Base		100.000000	5,000,000.00	99.938986	4,996,949.30	-3,050.70	0.48
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.105000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.049575	5,002,478.75	2,478.75	0.48
		Base		100.000000	5,000,000.00	100.049575	5,002,478.75	2,478.75	0.48
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96					0.960000	13 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.927658	4,996,382.90	-3,617.10	0.48
		Base		100.000000	5,000,000.00	99.927658	4,996,382.90	-3,617.10	0.48
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09					0.090000	18 Nov 2022		
		Local	40,000,000.000	99.964457	39,985,782.61	99.980273	39,992,109.20	6,326.59	3.86
		Base		99.964457	39,985,782.61	99.980273	39,992,109.20	6,326.59	3.86
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.009763	10,000,976.30	976.30	0.96
		Base		100.000000	10,000,000.00	100.009763	10,000,976.30	976.30	0.96
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.904574	9,990,457.40	-9,542.60	0.96
		Base		100.000000	10,000,000.00	99.904574	9,990,457.40	-9,542.60	0.96
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.989292	15,998,286.71	101.132844	16,181,255.04	182,968.33	1.56
		Base		99.989292	15,998,286.71	101.132844	16,181,255.04	182,968.33	1.56
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,211,101.340	99.781529	2,206,270.73	102.605790	2,268,718.00	62,447.27	0.22
Original Face:		Base	11,452,445.000	99.781529	2,206,270.73	102.605790	2,268,718.00	62,447.27	0.22
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,616,604.770	100.269573	2,623,658.44	102.527880	2,682,749.40	59,090.96	0.26
Original Face:		Base	11,058,708.000	100.269573	2,623,658.44	102.527880	2,682,749.40	59,090.96	0.26
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.961214	4,998,060.70	-1,939.30	0.48
		Base		100.000000	5,000,000.00	99.961214	4,998,060.70	-1,939.30	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,144,936.700	99.978960	1,144,695.81	102.654550	1,175,329.62	30,633.81	0.11
Original Face:		Base	10,000,000.000	99.978960	1,144,695.81	102.654550	1,175,329.62	30,633.81	0.11
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,211,036.980	100.689495	1,219,387.02	102.554150	1,241,968.68	22,581.66	0.12
Original Face:		Base	12,022,600.000	100.689495	1,219,387.02	102.554150	1,241,968.68	22,581.66	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,361,856.270	100.341597	1,366,508.33	101.615300	1,383,854.33	17,346.00	0.13
Original Face:		Base	15,363,692.000	100.341597	1,366,508.33	101.615300	1,383,854.33	17,346.00	0.13
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	3,378,574.560	101.101247	3,415,781.02	103.369340	3,492,410.22	76,629.20	0.34
Original Face:		Base	24,000,000.000	101.101247	3,415,781.02	103.369340	3,492,410.22	76,629.20	0.34
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	783,868.990	101.546339	795,990.26	103.875980	814,251.60	18,261.34	0.08
Original Face:		Base	9,815,000.000	101.546339	795,990.26	103.875980	814,251.60	18,261.34	0.08
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	591,168.900	101.482982	599,935.83	104.339250	616,821.20	16,885.37	0.06
Original Face:		Base	10,000,000.000	101.482982	599,935.83	104.339250	616,821.20	16,885.37	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	713,981.570	107.960890	770,820.86	113.838640	812,786.91	41,966.05	0.08
Original Face:		Base	12,777,000.000	107.960890	770,820.86	113.838640	812,786.91	41,966.05	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	256,536.200	105.569483	270,823.94	116.907960	299,911.24	29,087.30	0.03
Original Face:		Base	10,000,000.000	105.569483	270,823.94	116.907960	299,911.24	29,087.30	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	221,428.300	103.918767	230,105.56	111.142740	246,101.48	15,995.92	0.02
Original Face:		Base	5,000,000.000	103.918767	230,105.56	111.142740	246,101.48	15,995.92	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	129,925.920	102.219696	132,809.88	102.427300	133,079.61	269.73	0.01
Original Face:		Base	16,000,000.000	102.219696	132,809.88	102.427300	133,079.61	269.73	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	140,139.050	104.702365	146,728.90	108.205950	151,638.79	4,909.89	0.01
Original Face:		Base	5,000,000.000	104.702365	146,728.90	108.205950	151,638.79	4,909.89	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.120000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.033236	20,006,647.20	6,647.20	1.93
		Base		100.000000	20,000,000.00	100.033236	20,006,647.20	6,647.20	1.93
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	509,100.660	102.563387	522,150.88	103.872611	528,816.15	6,665.27	0.05
Original Face:		Base	9,875,825.000	102.563387	522,150.88	103.872611	528,816.15	6,665.27	0.05
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	381,080.500	99.948782	380,885.32	106.224988	404,802.72	23,917.40	0.04
Original Face:		Base	5,000,000.000	99.948782	380,885.32	106.224988	404,802.72	23,917.40	0.04
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,761,199.900	100.928631	1,777,554.94	102.894200	1,812,172.55	34,617.61	0.17
Original Face:		Base	10,000,000.000	100.928631	1,777,554.94	102.894200	1,812,172.55	34,617.61	0.17
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	64,686.160	99.696890	64,490.09	100.633090	65,095.68	605.59	0.01
Original Face:		Base	2,000,000.000	99.696890	64,490.09	100.633090	65,095.68	605.59	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	135,450.950	100.120819	135,614.60	100.563890	136,214.74	600.14	0.01
Original Face:		Base	5,000,000.000	100.120819	135,614.60	100.563890	136,214.74	600.14	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,491,750.900	95.635376	2,382,995.34	101.157870	2,520,602.14	137,606.80	0.24
Original Face:		Base	10,000,000.000	95.635376	2,382,995.34	101.157870	2,520,602.14	137,606.80	0.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,410,530.500	94.670977	4,175,492.33	101.584640	4,480,421.53	304,929.20	0.43
Original Face:		Base	10,000,000.000	94.670977	4,175,492.33	101.584640	4,480,421.53	304,929.20	0.43
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,172,108.050	97.811560	3,102,688.38	103.839670	3,293,906.53	191,218.15	0.32
Original Face:		Base	5,000,000.000	97.811560	3,102,688.38	103.839670	3,293,906.53	191,218.15	0.32

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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,034,672.200	100.781714	1,042,760.38	105.247110	1,088,962.59	46,202.21	0.10
Original Face:		Base	10,000,000.000	100.781714	1,042,760.38	105.247110	1,088,962.59	46,202.21	0.10
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	1,088,046.400	100.215646	1,090,392.73	104.111440	1,132,780.77	42,388.04	0.11
Original Face:		Base	10,000,000.000	100.215646	1,090,392.73	104.111440	1,132,780.77	42,388.04	0.11
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,157,399.680	95.999460	2,071,092.05	101.808460	2,196,415.39	125,323.34	0.21
Original Face:		Base	4,000,000.000	95.999460	2,071,092.05	101.808460	2,196,415.39	125,323.34	0.21
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,015,861.400	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.30
Original Face:		Base	5,000,000.000	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.30
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,159,423.900	99.905217	1,158,324.96	101.837500	1,180,728.31	22,403.35	0.11
Original Face:		Base	10,000,000.000	99.905217	1,158,324.96	101.837500	1,180,728.31	22,403.35	0.11
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,409,479.700	100.067016	1,410,424.27	102.314130	1,442,096.89	31,672.62	0.14
Original Face:		Base	5,000,000.000	100.067016	1,410,424.27	102.314130	1,442,096.89	31,672.62	0.14
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	3,241,534.800	99.632401	3,229,618.94	104.802660	3,397,214.70	167,595.76	0.33
Original Face:		Base	5,000,000.000	99.632401	3,229,618.94	104.802660	3,397,214.70	167,595.76	0.33
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	1,055,945.220	99.873440	1,054,608.82	104.413970	1,102,554.33	47,945.51	0.11
Original Face:		Base	10,000,000.000	99.873440	1,054,608.82	104.413970	1,102,554.33	47,945.51	0.11
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
		Local	5,000,000.000	111.463331	5,573,166.54	111.031660	5,551,583.00	-21,583.54	0.54
		Base		111.463331	5,573,166.54	111.031660	5,551,583.00	-21,583.54	0.54
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.213350	1,733,690.95	101.825701	1,761,584.63	27,893.68	0.17
		Base		100.213350	1,733,690.95	101.825701	1,761,584.63	27,893.68	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
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	10,000,000.000	Local	107.720830	10,772,083.04	107.363945	10,736,394.50	-35,688.54	1.04
		Base	107.720830	10,772,083.04	107.363945	10,736,394.50	-35,688.54	1.04
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.777813	4,988,890.65	100.522831	5,026,141.55	37,250.90	0.48
		Base	99.777813	4,988,890.65	100.522831	5,026,141.55	37,250.90	0.48
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	30,000,000.000	Local	99.963442	29,989,032.49	99.983903	29,995,170.90	6,138.41	2.89
		Base	99.963442	29,989,032.49	99.983903	29,995,170.90	6,138.41	2.89
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	40,000,000.000	Local	102.035144	40,814,057.79	102.058594	40,823,437.60	9,379.81	3.94
		Base	102.035144	40,814,057.79	102.058594	40,823,437.60	9,379.81	3.94
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
912828YF1	US TREASURY N/B 09/22 1.5				1.500000	15 Sep 2022		
	20,000,000.000	Local	101.545935	20,309,186.93	101.574219	20,314,843.80	5,656.87	1.96
		Base	101.545935	20,309,186.93	101.574219	20,314,843.80	5,656.87	1.96
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.959906	19,991,981.23	100.648438	20,129,687.60	137,706.37	1.94
		Base	99.959906	19,991,981.23	100.648438	20,129,687.60	137,706.37	1.94
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.982262	19,996,452.41	100.046875	20,009,375.00	12,922.59	1.93
		Base	99.982262	19,996,452.41	100.046875	20,009,375.00	12,922.59	1.93
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.692313	9,869,231.30	99.343750	9,934,375.00	65,143.70	0.96
		Base	98.692313	9,869,231.30	99.343750	9,934,375.00	65,143.70	0.96
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.811203	34,933,921.15	99.929688	34,975,390.80	41,469.65	3.37
		Base	99.811203	34,933,921.15	99.929688	34,975,390.80	41,469.65	3.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		529,744,397.970	Local		531,959,681.99		535,047,675.91	3,087,993.92	51.58
	Original Face:	323,393,263.000	Base		531,959,681.99		535,047,675.91	3,087,993.92	51.58
FIXED INCOME Total									
		529,744,397.970	Base		531,959,681.99		535,047,675.91	3,087,993.92	51.58
	Original Face:	323,393,263.000							

& 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										
			1,031,976,182.430	Base		1,034,134,005.26		1,037,221,999.18	3,087,993.92	100.00
	Original Face:		323,393,263.000							

& 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								
			200,000.000	1.000000	200,000.00	1.000000	200,000.00	0.00	0.01
		Base		1.000000	200,000.00	1.000000	200,000.00	0.00	0.01
US DOLLAR Total									
			200,000.000		200,000.00		200,000.00	0.00	0.01
		Base			200,000.00		200,000.00	0.00	0.01
CASH Total									
			200,000.000		200,000.00		200,000.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314PWQ0	AMAZON COM INC DISC COML					0.060000	24 Sep 2021		
			10,000,000.000	99.991000	9,999,100.00	99.991000	9,999,100.00	0.00	0.51
		Base		99.991000	9,999,100.00	99.991000	9,999,100.00	0.00	0.51
03040LV30	AMERICAN WATER CAPIT					0.100000	03 Aug 2021		
			17,000,000.000	99.999444	16,999,905.56	99.999444	16,999,905.56	0.00	0.86
		Base		99.999444	16,999,905.56	99.999444	16,999,905.56	0.00	0.86
03040LVA4	AMERICAN WATER CAPIT					0.080000	10 Aug 2021		
			15,000,000.000	99.998000	14,999,700.00	99.998000	14,999,700.00	0.00	0.76
		Base		99.998000	14,999,700.00	99.998000	14,999,700.00	0.00	0.76
0347M2XJ0	ANGLESEA FDG PLC and ANG					0.120000	18 Oct 2021		
			25,000,000.000	99.974000	24,993,500.00	99.974000	24,993,500.00	0.00	1.27
		Base		99.974000	24,993,500.00	99.974000	24,993,500.00	0.00	1.27
03785DXR2	APPLE INC					0.060000	25 Oct 2021		
			25,000,000.000	99.985833	24,996,458.34	99.985833	24,996,458.34	0.00	1.27
		Base		99.985833	24,996,458.34	99.985833	24,996,458.34	0.00	1.27

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
04821TX42	ATLANTIC ASSET SECUR					0.110000	04 Oct 2021		
		Local	21,650,000.000	99.980444	21,645,766.22	99.980444	21,645,766.22	0.00	1.10
		Base		99.980444	21,645,766.22	99.980444	21,645,766.22	0.00	1.10
04821TXK6	ATLANTIC ASSET SECUR					0.100000	19 Oct 2021		
		Local	20,000,000.000	99.978056	19,995,611.11	99.978056	19,995,611.11	0.00	1.01
		Base		99.978056	19,995,611.11	99.978056	19,995,611.11	0.00	1.01
04821TYC3	ATLANTIC ASSET SECUR					0.120000	12 Nov 2021		
		Local	7,000,000.000	99.965667	6,997,596.67	99.965667	6,997,596.67	0.00	0.35
		Base		99.965667	6,997,596.67	99.965667	6,997,596.67	0.00	0.35
05253AW14	AUST & NEW ZEA					0.130000	01 Sep 2021		
		Local	25,000,000.000	99.988806	24,997,201.39	99.988806	24,997,201.39	0.00	1.27
		Base		99.988806	24,997,201.39	99.988806	24,997,201.39	0.00	1.27
05253CC12	AUST & NEW ZEA					0.200000	01 Mar 2022		
		Local	10,000,000.000	99.882222	9,988,222.22	99.882222	9,988,222.22	0.00	0.51
		Base		99.882222	9,988,222.22	99.882222	9,988,222.22	0.00	0.51
06367CFF9	BANK OF MONTREAL-					0.110000	17 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
06367CFG7	BANK OF MONTREAL-					0.220000	18 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
06417MPH2	BANK OF NOVA SCOTIA					0.230000	11 May 2022		
		Local	10,000,000.000	100.007871	10,000,787.11	100.007871	10,000,787.11	0.00	0.51
		Base		100.007871	10,000,787.11	100.007871	10,000,787.11	0.00	0.51
06417MQC2	BANK OF NOVA SCOTIA					0.210000	07 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
07644AZ72	BEDFORD ROW FDG CORP					0.140000	07 Dec 2021		
		Local	10,000,000.000	99.950222	9,995,022.22	99.950222	9,995,022.22	0.00	0.51
		Base		99.950222	9,995,022.22	99.950222	9,995,022.22	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BA36	BEDFORD ROW FDG CORP					0.210000	03 Jan 2022		
	5,000,000.000	Local	99.909583	4,995,479.17	99.909583	4,995,479.17	0.00	0.25
		Base	99.909583	4,995,479.17	99.909583	4,995,479.17	0.00	0.25
07644BBA9	BEDFORD ROW FDG CORP					0.120000	10 Feb 2022		
	25,000,000.000	Local	99.935667	24,983,916.66	99.935667	24,983,916.66	0.00	1.27
		Base	99.935667	24,983,916.66	99.935667	24,983,916.66	0.00	1.27
07645RCS3	BEDFORD ROW FDG CORP					0.184500	20 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
13606CSH8	CANADIAN IMPERIAL BK					0.240000	04 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
13606CTS3	CANADIAN IMPERIAL BK					0.080000	31 Aug 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
13738JV49	CAN AST + CAN LTD JT					0.120000	04 Aug 2021		
	5,000,000.000	Local	99.999000	4,999,950.00	99.999000	4,999,950.00	0.00	0.25
		Base	99.999000	4,999,950.00	99.999000	4,999,950.00	0.00	0.25
13738JW97	CAN AST + CAN LTD JT					0.090000	09 Sep 2021		
	15,000,000.000	Local	99.990250	14,998,537.50	99.990250	14,998,537.50	0.00	0.76
		Base	99.990250	14,998,537.50	99.990250	14,998,537.50	0.00	0.76
13738JWE6	CAN AST + CAN LTD JT					0.080000	14 Sep 2021		
	5,000,000.000	Local	99.990222	4,999,511.11	99.990222	4,999,511.11	0.00	0.25
		Base	99.990222	4,999,511.11	99.990222	4,999,511.11	0.00	0.25
13738JWN6	CAN AST + CAN LTD JT					0.100000	22 Sep 2021		
	20,000,000.000	Local	99.985556	19,997,111.11	99.985556	19,997,111.11	0.00	1.01
		Base	99.985556	19,997,111.11	99.985556	19,997,111.11	0.00	1.01
13738JWN6	CAN AST + CAN LTD JT					0.110000	22 Sep 2021		
	2,000,000.000	Local	99.984111	1,999,682.22	99.984111	1,999,682.22	0.00	0.10
		Base	99.984111	1,999,682.22	99.984111	1,999,682.22	0.00	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
15060XVG4	CEDAR SPRING CPTL CO					0.150000	16 Aug 2021		
		Local	15,000,000.000	99.993750	14,999,062.50	99.993750	14,999,062.50	0.00	0.76
		Base		99.993750	14,999,062.50	99.993750	14,999,062.50	0.00	0.76
15060XVP4	CEDAR SPRING CPTL CO					0.160000	23 Aug 2021		
		Local	25,000,000.000	99.990222	24,997,555.55	99.990222	24,997,555.55	0.00	1.27
		Base		99.990222	24,997,555.55	99.990222	24,997,555.55	0.00	1.27
15963TWA3	CHARIOT FNDG LLC					0.080000	10 Sep 2021		
		Local	20,000,000.000	99.991111	19,998,222.22	99.991111	19,998,222.22	0.00	1.01
		Base		99.991111	19,998,222.22	99.991111	19,998,222.22	0.00	1.01
15963TX46	CHARIOT FNDG LLC					0.110000	04 Oct 2021		
		Local	15,000,000.000	99.980444	14,997,066.66	99.980444	14,997,066.66	0.00	0.76
		Base		99.980444	14,997,066.66	99.980444	14,997,066.66	0.00	0.76
15963TXT1	CHARIOT FNDG LLC					0.110000	27 Oct 2021		
		Local	15,000,000.000	99.973417	14,996,012.50	99.973417	14,996,012.50	0.00	0.76
		Base		99.973417	14,996,012.50	99.973417	14,996,012.50	0.00	0.76
16677JWM4	CHEVRON CORP					0.050000	21 Sep 2021		
		Local	15,000,000.000	99.992917	14,998,937.50	99.992917	14,998,937.50	0.00	0.76
		Base		99.992917	14,998,937.50	99.992917	14,998,937.50	0.00	0.76
16677JWT9	CHEVRON CORP					0.070000	27 Sep 2021		
		Local	10,000,000.000	99.988917	9,998,891.67	99.988917	9,998,891.67	0.00	0.51
		Base		99.988917	9,998,891.67	99.988917	9,998,891.67	0.00	0.51
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	10,000,000.000	99.960444	9,996,044.44	99.960444	9,996,044.44	0.00	0.51
		Base		99.960444	9,996,044.44	99.960444	9,996,044.44	0.00	0.51
17327AVW4	CITIGROUP GLOBAL MKTS INC S					0.130000	30 Aug 2021		
		Local	15,000,000.000	99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	0.76
		Base		99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	0.76
19121AV24	COCA-COLA COMPANY					0.060000	02 Aug 2021		
		Local	25,000,000.000	99.999833	24,999,958.33	99.999833	24,999,958.33	0.00	1.27
		Base		99.999833	24,999,958.33	99.999833	24,999,958.33	0.00	1.27

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
2063C0V25	CONCORD MIN CPTL CO				0.150000	02 Aug 2021		
	15,000,000.000	Local	99.999583	14,999,937.50	99.999583	14,999,937.50	0.00	0.76
		Base	99.999583	14,999,937.50	99.999583	14,999,937.50	0.00	0.76
2063C0VC3	CONCORD MIN CPTL CO				0.130000	12 Aug 2021		
	15,000,000.000	Local	99.996028	14,999,404.17	99.996028	14,999,404.17	0.00	0.76
		Base	99.996028	14,999,404.17	99.996028	14,999,404.17	0.00	0.76
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.984833	9,998,483.33	99.984833	9,998,483.33	0.00	0.51
		Base	99.984833	9,998,483.33	99.984833	9,998,483.33	0.00	0.51
30229BAQ0	EXXON MOBIL CORP				0.050000	24 Jan 2022		
	10,000,000.000	Local	99.975556	9,997,555.55	99.975556	9,997,555.55	0.00	0.51
		Base	99.975556	9,997,555.55	99.975556	9,997,555.55	0.00	0.51
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	15,000,000.000	Local	99.941111	14,991,166.67	99.941111	14,991,166.67	0.00	0.76
		Base	99.941111	14,991,166.67	99.941111	14,991,166.67	0.00	0.76
30601VWV9	FAIRWAY FINANCE CORP				0.180000	29 Sep 2021		
	10,000,000.000	Local	99.970500	9,997,050.00	99.970500	9,997,050.00	0.00	0.51
		Base	99.970500	9,997,050.00	99.970500	9,997,050.00	0.00	0.51
30601WAM1	FAIRWAY FINANCE CORP				0.140000	21 Jan 2022		
	10,000,000.000	Local	99.932722	9,993,272.22	99.932722	9,993,272.22	0.00	0.51
		Base	99.932722	9,993,272.22	99.932722	9,993,272.22	0.00	0.51
38346LV37	GOTHAM FDG CORP				0.110000	03 Aug 2021		
	10,000,000.000	Local	99.999389	9,999,938.89	99.999389	9,999,938.89	0.00	0.51
		Base	99.999389	9,999,938.89	99.999389	9,999,938.89	0.00	0.51
38346LVD5	GOTHAM FDG CORP				0.130000	13 Aug 2021		
	10,000,000.000	Local	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	0.51
		Base	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	0.51
38346LVX1	GOTHAM FDG CORP				0.130000	31 Aug 2021		
	10,000,000.000	Local	99.989167	9,998,916.67	99.989167	9,998,916.67	0.00	0.51
		Base	99.989167	9,998,916.67	99.989167	9,998,916.67	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LYV2	GOTHAM FDG CORP				0.100000	29 Nov 2021		
	20,000,000.000	Local	99.966667	19,993,333.34	99.966667	19,993,333.34	0.00	1.01
		Base	99.966667	19,993,333.34	99.966667	19,993,333.34	0.00	1.01
40060WX15	GTA FDG LLC DISC				0.110000	01 Oct 2021		
	20,000,000.000	Local	99.981361	19,996,272.22	99.981361	19,996,272.22	0.00	1.01
		Base	99.981361	19,996,272.22	99.981361	19,996,272.22	0.00	1.01
40060WXE7	GTA FDG LLC DISC				0.100000	14 Oct 2021		
	25,000,000.000	Local	99.979444	24,994,861.11	99.979444	24,994,861.11	0.00	1.27
		Base	99.979444	24,994,861.11	99.979444	24,994,861.11	0.00	1.27
40060WXS6	GTA FDG LLC DISC				0.120000	26 Oct 2021		
	10,000,000.000	Local	99.971333	9,997,133.34	99.971333	9,997,133.34	0.00	0.51
		Base	99.971333	9,997,133.34	99.971333	9,997,133.34	0.00	0.51
40588LW13	HALKIN FINANCE LLC USC				0.120000	01 Sep 2021		
	15,000,000.000	Local	99.989667	14,998,450.00	99.989667	14,998,450.00	0.00	0.76
		Base	99.989667	14,998,450.00	99.989667	14,998,450.00	0.00	0.76
40588LWW5	HALKIN FINANCE LLC USC				0.110000	30 Sep 2021		
	10,000,000.000	Local	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.51
		Base	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.51
40588LX46	HALKIN FINANCE LLC USC				0.120000	04 Oct 2021		
	15,000,000.000	Local	99.978667	14,996,800.00	99.978667	14,996,800.00	0.00	0.76
		Base	99.978667	14,996,800.00	99.978667	14,996,800.00	0.00	0.76
40588LXS3	HALKIN FINANCE LLC USC				0.120000	26 Oct 2021		
	10,000,000.000	Local	99.971333	9,997,133.33	99.971333	9,997,133.33	0.00	0.51
		Base	99.971333	9,997,133.33	99.971333	9,997,133.33	0.00	0.51
45779PV62	INSTITUTIONAL SECURED				0.130000	06 Aug 2021		
	25,000,000.000	Local	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.27
		Base	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.27
45779PVL9	INSTITUTIONAL SECURED				0.140000	20 Aug 2021		
	15,000,000.000	Local	99.992611	14,998,891.67	99.992611	14,998,891.67	0.00	0.76
		Base	99.992611	14,998,891.67	99.992611	14,998,891.67	0.00	0.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PX60	INSTITUTIONAL SECURED				0.150000	06 Oct 2021		
	10,000,000.000	Local	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.51
		Base	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.51
4820P2W27	JUPITER SECT CO LLC				0.090000	02 Sep 2021		
	25,000,000.000	Local	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.27
		Base	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.27
4820P2XK6	JUPITER SECT CO LLC				0.100000	19 Oct 2021		
	25,000,000.000	Local	99.978056	24,994,513.89	99.978056	24,994,513.89	0.00	1.27
		Base	99.978056	24,994,513.89	99.978056	24,994,513.89	0.00	1.27
52953AV69	LEXINGTN PKR CAP CO LL				0.130000	06 Aug 2021		
	15,000,000.000	Local	99.998194	14,999,729.17	99.998194	14,999,729.17	0.00	0.76
		Base	99.998194	14,999,729.17	99.998194	14,999,729.17	0.00	0.76
52953AV69	LEXINGTN PKR CAP CO LL				0.160000	06 Aug 2021		
	10,000,000.000	Local	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.51
		Base	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.51
52953AXF7	LEXINGTN PKR CAP CO LL				0.120000	15 Oct 2021		
	10,000,000.000	Local	99.975000	9,997,500.00	99.975000	9,997,500.00	0.00	0.51
		Base	99.975000	9,997,500.00	99.975000	9,997,500.00	0.00	0.51
52953AXJ9	LEXINGTN PKR CAP CO LL				0.120000	18 Oct 2021		
	10,000,000.000	Local	99.974000	9,997,400.00	99.974000	9,997,400.00	0.00	0.51
		Base	99.974000	9,997,400.00	99.974000	9,997,400.00	0.00	0.51
52953AXJ9	LEXINGTN PKR CAP CO LL				0.130000	18 Oct 2021		
	4,468,000.000	Local	99.971833	4,466,741.51	99.971833	4,466,741.51	0.00	0.23
		Base	99.971833	4,466,741.51	99.971833	4,466,741.51	0.00	0.23
53127TW74	LIBERTY FUNDING LLC				0.070000	07 Sep 2021		
	25,000,000.000	Local	99.992806	24,998,201.39	99.992806	24,998,201.39	0.00	1.27
		Base	99.992806	24,998,201.39	99.992806	24,998,201.39	0.00	1.27
53127TX65	LIBERTY FUNDING LLC				0.100000	06 Oct 2021		
	25,000,000.000	Local	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	1.27
		Base	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	1.27

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
56274LVJ0	MANHATTAN ASSET FDG.				0.090000	18 Aug 2021		
	13,024,000.000	Local	99.995750	13,023,446.48	99.995750	13,023,446.48	0.00	0.66
		Base	99.995750	13,023,446.48	99.995750	13,023,446.48	0.00	0.66
56274LXU3	MANHATTAN ASSET FDG.				0.100000	28 Oct 2021		
	15,000,000.000	Local	99.975556	14,996,333.34	99.975556	14,996,333.34	0.00	0.76
		Base	99.975556	14,996,333.34	99.975556	14,996,333.34	0.00	0.76
56274LYW8	MANHATTAN ASSET FDG.				0.200000	30 Nov 2021		
	10,000,000.000	Local	99.932778	9,993,277.78	99.932778	9,993,277.78	0.00	0.51
		Base	99.932778	9,993,277.78	99.932778	9,993,277.78	0.00	0.51
56274MA69	MANHATTAN ASSET FDG.				0.140000	06 Jan 2022		
	15,000,000.000	Local	99.938556	14,990,783.34	99.938556	14,990,783.34	0.00	0.76
		Base	99.938556	14,990,783.34	99.938556	14,990,783.34	0.00	0.76
57576JWD0	MASSACHUSETTS MUT LIFE INS CO				0.060000	13 Sep 2021		
	25,000,000.000	Local	99.992833	24,998,208.33	99.992833	24,998,208.33	0.00	1.27
		Base	99.992833	24,998,208.33	99.992833	24,998,208.33	0.00	1.27
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021		
	25,000,000.000	Local	99.981944	24,995,486.11	99.981944	24,995,486.11	0.00	1.27
		Base	99.981944	24,995,486.11	99.981944	24,995,486.11	0.00	1.27
59157TWT6	METLIFE SHORT TERM FDG				0.060000	27 Sep 2021		
	10,000,000.000	Local	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.51
		Base	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.51
59157TXU2	METLIFE SHORT TERM FDG				0.140000	28 Oct 2021		
	10,000,000.000	Local	99.965778	9,996,577.78	99.965778	9,996,577.78	0.00	0.51
		Base	99.965778	9,996,577.78	99.965778	9,996,577.78	0.00	0.51
59157TZD8	METLIFE SHORT TERM FDG				0.090000	13 Dec 2021		
	15,000,000.000	Local	99.966500	14,994,975.00	99.966500	14,994,975.00	0.00	0.76
		Base	99.966500	14,994,975.00	99.966500	14,994,975.00	0.00	0.76
59157UAM2	METLIFE SHORT TERM FDG				0.120000	21 Jan 2022		
	15,000,000.000	Local	99.942333	14,991,350.00	99.942333	14,991,350.00	0.00	0.76
		Base	99.942333	14,991,350.00	99.942333	14,991,350.00	0.00	0.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455AXC6	MOUNTCLIFF				0.140000	12 Oct 2021		
	15,000,000.000	Local	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.76
		Base	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.76
63307LV24	NATIONAL BK OF CANAD				0.120000	02 Aug 2021		
	25,000,000.000	Local	99.999667	24,999,916.67	99.999667	24,999,916.67	0.00	1.27
		Base	99.999667	24,999,916.67	99.999667	24,999,916.67	0.00	1.27
63307LWQ0	NATIONAL BK OF CANAD				0.090000	24 Sep 2021		
	10,000,000.000	Local	99.986500	9,998,650.00	99.986500	9,998,650.00	0.00	0.51
		Base	99.986500	9,998,650.00	99.986500	9,998,650.00	0.00	0.51
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	15,000,000.000	Local	99.957972	14,993,695.83	99.957972	14,993,695.83	0.00	0.76
		Base	99.957972	14,993,695.83	99.957972	14,993,695.83	0.00	0.76
64951WVS0	NEW YORK LFE CAP COR				0.060000	26 Aug 2021		
	15,000,000.000	Local	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.76
		Base	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.76
64951WWP5	NEW YORK LFE CAP COR				0.070000	23 Sep 2021		
	9,153,000.000	Local	99.989695	9,152,056.74	99.989695	9,152,056.74	0.00	0.46
		Base	99.989695	9,152,056.74	99.989695	9,152,056.74	0.00	0.46
64951WXV1	NEW YORK LFE CAP COR				0.070000	29 Oct 2021		
	20,000,000.000	Local	99.982694	19,996,538.88	99.982694	19,996,538.88	0.00	1.01
		Base	99.982694	19,996,538.88	99.982694	19,996,538.88	0.00	1.01
65409RVA5	NIEUW AMSTERDAM RECV				0.110000	10 Aug 2021		
	5,000,000.000	Local	99.997250	4,999,862.50	99.997250	4,999,862.50	0.00	0.25
		Base	99.997250	4,999,862.50	99.997250	4,999,862.50	0.00	0.25
6698M4V90	NOVARTIS FNC CRP				0.070000	09 Aug 2021		
	10,000,000.000	Local	99.998444	9,999,844.44	99.998444	9,999,844.44	0.00	0.51
		Base	99.998444	9,999,844.44	99.998444	9,999,844.44	0.00	0.51
67983TVL7	OLD LINE FUNDING LLC				0.170000	20 Aug 2021		
	10,000,000.000	Local	99.991028	9,999,102.78	99.991028	9,999,102.78	0.00	0.51
		Base	99.991028	9,999,102.78	99.991028	9,999,102.78	0.00	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TXC5	OLD LINE FUNDING LLC				0.090000	12 Oct 2021		
	20,000,000.000	Local	99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	1.01
		Base	99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	1.01
67983TZF6	OLD LINE FUNDING LLC				0.120000	15 Dec 2021		
	17,500,000.000	Local	99.954667	17,492,066.66	99.954667	17,492,066.66	0.00	0.89
		Base	99.954667	17,492,066.66	99.954667	17,492,066.66	0.00	0.89
74271TX16	PROCTOR GAMBLE AND CO				0.070000	01 Oct 2021		
	25,000,000.000	Local	99.988139	24,997,034.72	99.988139	24,997,034.72	0.00	1.27
		Base	99.988139	24,997,034.72	99.988139	24,997,034.72	0.00	1.27
74271TXT5	PROCTOR GAMBLE AND CO				0.050000	27 Oct 2021		
	20,000,000.000	Local	99.987917	19,997,583.34	99.987917	19,997,583.34	0.00	1.01
		Base	99.987917	19,997,583.34	99.987917	19,997,583.34	0.00	1.01
78009BCU4	ROYAL BK OF CANADA				0.150000	28 Mar 2022		
	20,000,000.000	Local	99.900417	19,980,083.33	99.900417	19,980,083.33	0.00	1.01
		Base	99.900417	19,980,083.33	99.900417	19,980,083.33	0.00	1.01
82124LV41	SHEFFIELD RECEIVABLE				0.140000	04 Aug 2021		
	25,000,000.000	Local	99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	1.27
		Base	99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	1.27
82124LVG4	SHEFFIELD RECEIVABLE				0.100000	16 Aug 2021		
	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.27
		Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.27
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	10,000,000.000	Local	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.51
		Base	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.51
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	10,000,000.000	Local	99.977611	9,997,761.11	99.977611	9,997,761.11	0.00	0.51
		Base	99.977611	9,997,761.11	99.977611	9,997,761.11	0.00	0.51
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021		
	6,000,000.000	Local	99.955945	5,997,356.67	99.955945	5,997,356.67	0.00	0.30
		Base	99.955945	5,997,356.67	99.955945	5,997,356.67	0.00	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
86565CM89	SUMITOMO MITSUI BKG CORP					0.150000	31 Aug 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.27
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.27
86565CS26	SUMITOMO MITSUI BKG CORP					0.160000	18 Nov 2021		
		Local	10,000,000.000	100.003024	10,000,302.42	100.003024	10,000,302.42	0.00	0.51
		Base		100.003024	10,000,302.42	100.003024	10,000,302.42	0.00	0.51
88602TV91	THUNDER BAY FNDNG LLC					0.130000	09 Aug 2021		
		Local	20,000,000.000	99.997111	19,999,422.22	99.997111	19,999,422.22	0.00	1.01
		Base		99.997111	19,999,422.22	99.997111	19,999,422.22	0.00	1.01
88602TXF5	THUNDER BAY FNDNG LLC					0.180000	15 Oct 2021		
		Local	2,500,000.000	99.962500	2,499,062.50	99.962500	2,499,062.50	0.00	0.13
		Base		99.962500	2,499,062.50	99.962500	2,499,062.50	0.00	0.13
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
		Local	14,300,000.000	99.956250	14,293,743.75	99.956250	14,293,743.75	0.00	0.72
		Base		99.956250	14,293,743.75	99.956250	14,293,743.75	0.00	0.72
89119BBR6	TORONTO DOMINION BANK					0.200000	25 Feb 2022		
		Local	23,000,000.000	99.884444	22,973,422.22	99.884444	22,973,422.22	0.00	1.17
		Base		99.884444	22,973,422.22	99.884444	22,973,422.22	0.00	1.17
89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
		Local	10,000,000.000	99.849667	9,984,966.67	99.849667	9,984,966.67	0.00	0.51
		Base		99.849667	9,984,966.67	99.849667	9,984,966.67	0.00	0.51
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	10,000,000.000	99.870611	9,987,061.11	99.870611	9,987,061.11	0.00	0.51
		Base		99.870611	9,987,061.11	99.870611	9,987,061.11	0.00	0.51
89119BFV3	TORONTO DOMINION BANK					0.205000	29 Jun 2022		
		Local	7,500,000.000	99.810945	7,485,820.84	99.810945	7,485,820.84	0.00	0.38
		Base		99.810945	7,485,820.84	99.810945	7,485,820.84	0.00	0.38
89233HA38	TOYOTA MOTOR CREDIT					0.210000	03 Jan 2022		
		Local	25,000,000.000	99.909583	24,977,395.83	99.909583	24,977,395.83	0.00	1.27
		Base		99.909583	24,977,395.83	99.909583	24,977,395.83	0.00	1.27

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
89233HCR3	TOYOTA MOTOR CREDIT					0.170000	25 Mar 2022		
		Local	25,000,000.000	99.888556	24,972,138.89	99.888556	24,972,138.89	0.00	1.27
		Base		99.888556	24,972,138.89	99.888556	24,972,138.89	0.00	1.27
91058TVJ2	UNITED HEALTHCARE CO					0.100000	18 Aug 2021		
		Local	25,000,000.000	99.995278	24,998,819.44	99.995278	24,998,819.44	0.00	1.27
		Base		99.995278	24,998,819.44	99.995278	24,998,819.44	0.00	1.27
9127964B2	TREASURY BILL 08/21 0.00000					0.046800	12 Aug 2021		
		Local	10,000,000.000	99.998570	9,999,857.00	99.998570	9,999,857.00	0.00	0.51
		Base		99.998570	9,999,857.00	99.998570	9,999,857.00	0.00	0.51
912796J83	TREASURY BILL 08/21 0.00000					0.048000	03 Aug 2021		
		Local	10,000,000.000	99.999733	9,999,973.33	99.999733	9,999,973.33	0.00	0.51
		Base		99.999733	9,999,973.33	99.999733	9,999,973.33	0.00	0.51
912796K40	TREASURY BILL 08/21 0.00000					0.048000	31 Aug 2021		
		Local	10,000,000.000	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.51
		Base		99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	0.51
92646KVW9	VICTORY RECEIVABLES					0.120000	30 Aug 2021		
		Local	20,000,000.000	99.990333	19,998,066.67	99.990333	19,998,066.67	0.00	1.01
		Base		99.990333	19,998,066.67	99.990333	19,998,066.67	0.00	1.01
92646KW24	VICTORY RECEIVABLES					0.070000	02 Sep 2021		
		Local	10,000,000.000	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.51
		Base		99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.51
92646KX56	VICTORY RECEIVABLES					0.080000	05 Oct 2021		
		Local	20,000,000.000	99.985556	19,997,111.11	99.985556	19,997,111.11	0.00	1.01
		Base		99.985556	19,997,111.11	99.985556	19,997,111.11	0.00	1.01
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.040000	02 Aug 2021		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.07
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.07
9612C1EK9	WESTPAC BANKING CORP.					0.190000	19 May 2022		
		Local	15,000,000.000	99.846417	14,976,962.50	99.846417	14,976,962.50	0.00	0.76
		Base		99.846417	14,976,962.50	99.846417	14,976,962.50	0.00	0.76

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96130AKF4	WESTPAC BKING CORP N					0.000001	15 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.76
979QRC005	BANK OF AMERICA REPO					0.040000	02 Aug 2021		
		Local	93,051,774.040	100.000000	93,051,774.04	100.000000	93,051,774.04	0.00	4.72
		Base		100.000000	93,051,774.04	100.000000	93,051,774.04	0.00	4.72
US DOLLAR Total									
		Local	1,913,146,774.040		1,912,718,091.11		1,912,718,091.11	0.00	97.01
		Base			1,912,718,091.11		1,912,718,091.11	0.00	97.01
CASH EQUIVALENT Total									
		Base	1,913,146,774.040		1,912,718,091.11		1,912,718,091.11	0.00	97.01
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1					0.134470	15 Mar 2022		
		Local	987,635.260	100.000000	987,635.26	99.998710	987,622.52	-12.74	0.05
Original Face:		Base	8,250,000.000	100.000000	987,635.26	99.998710	987,622.52	-12.74	0.05
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
		Local	4,908,597.500	100.000000	4,908,597.50	100.000950	4,908,644.13	46.63	0.25
Original Face:		Base	10,000,000.000	100.000000	4,908,597.50	100.000950	4,908,644.13	46.63	0.25
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.090	100.000000	0.09	100.000000	0.09	0.00	0.00
Original Face:		Base	12,000,000.000	100.000000	0.09	100.000000	0.09	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	0.040	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:		Base	7,000,000.000	100.000000	0.04	100.000000	0.04	0.00	0.00
14317DAA8	CARMAX AUTO OWNER TRUST CARMX 2021 3 A1					0.157880	15 Aug 2022		
		Local	13,000,000.000	100.000000	13,000,000.00	100.004920	13,000,639.60	639.60	0.66
Original Face:		Base	13,000,000.000	100.000000	13,000,000.00	100.004920	13,000,639.60	639.60	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
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1					0.109810	20 May 2022		
		Local	10,450,293.920	100.000000	10,450,293.92	100.008410	10,451,172.79	878.87	0.53
	Original Face:	Base	20,000,000.000	100.000000	10,450,293.92	100.008410	10,451,172.79	878.87	0.53
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	3,938,795.760	100.000000	3,938,795.76	99.998780	3,938,747.71	-48.05	0.20
	Original Face:	Base	9,000,000.000	100.000000	3,938,795.76	99.998780	3,938,747.71	-48.05	0.20
912796J83	TREASURY BILL 08/21 0.00000						03 Aug 2021		
		Local	10,000,000.000	99.999722	9,999,972.22	99.999941	9,999,994.10	21.88	0.51
		Base		99.999722	9,999,972.22	99.999941	9,999,994.10	21.88	0.51
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	10,000,000.000	100.012270	10,001,227.01	100.031250	10,003,125.00	1,897.99	0.51
		Base		100.012270	10,001,227.01	100.031250	10,003,125.00	1,897.99	0.51
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1					0.110250	16 May 2022		
		Local	5,540,706.500	100.000000	5,540,706.50	100.003560	5,540,903.75	197.25	0.28
	Original Face:	Base	10,000,000.000	100.000000	5,540,706.50	100.003560	5,540,903.75	197.25	0.28
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
		Local	0.000	0.000000	0.74	0.000000	0.00	-0.74	0.00
		Base		0.000000	0.74	0.000000	0.00	-0.74	0.00
US DOLLAR Total									
		Local	58,826,029.070		58,827,229.04		58,830,849.73	3,620.69	2.98
	Original Face:	Base	89,250,000.000		58,827,229.04		58,830,849.73	3,620.69	2.98
FIXED INCOME Total									
		Base	58,826,029.070		58,827,229.04		58,830,849.73	3,620.69	2.98
	Original Face:		89,250,000.000						

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									
		1,972,172,803.110	Base		1,971,745,320.15		1,971,748,940.84	3,620.69	100.00
	Original Face:	89,250,000.000							

& 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								
			-2,536.200	1.000000	-2,536.20	1.000000	-2,536.20	0.00	0.00
		Base		1.000000	-2,536.20	1.000000	-2,536.20	0.00	0.00
US DOLLAR Total									
			-2,536.200		-2,536.20		-2,536.20	0.00	0.00
		Base			-2,536.20		-2,536.20	0.00	0.00
CASH Total									
			-2,536.200	Base	-2,536.20		-2,536.20	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					0.050000	02 Aug 2021		
			106,130,603.250	100.000000	106,130,603.25	100.000000	106,130,603.25	0.00	5.71
		Base		100.000000	106,130,603.25	100.000000	106,130,603.25	0.00	5.71
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.010074	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.050000	02 Aug 2021		
			300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.14
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.14
9127964B2	TREASURY BILL 08/21 0.00000					0.046000	12 Aug 2021		
			50,000,000.000	99.998643	49,999,321.66	99.998643	49,999,321.66	0.00	2.69
		Base		99.998643	49,999,321.66	99.998643	49,999,321.66	0.00	2.69
9127964L0	TREASURY BILL 09/21 0.00000					0.046000	09 Sep 2021		
			30,000,000.000	99.995017	29,998,505.00	99.995017	29,998,505.00	0.00	1.61
		Base		99.995017	29,998,505.00	99.995017	29,998,505.00	0.00	1.61

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
912796C64	TREASURY BILL 08/21 0.00000				0.046400	05 Aug 2021		
	70,000,000.000	Local	99.999527	69,999,668.67	99.999527	69,999,668.67	0.00	3.77
		Base	99.999527	69,999,668.67	99.999527	69,999,668.67	0.00	3.77
912796D30	TREASURY BILL 02/22 0.00000				0.065000	24 Feb 2022		
	10,000,000.000	Local	99.962625	9,996,262.50	99.962625	9,996,262.50	0.00	0.54
		Base	99.962625	9,996,262.50	99.962625	9,996,262.50	0.00	0.54
912796D48	TREASURY BILL 08/21 0.00000				0.045000	19 Aug 2021		
	50,000,000.000	Local	99.997746	49,998,873.00	99.997746	49,998,873.00	0.00	2.69
		Base	99.997746	49,998,873.00	99.997746	49,998,873.00	0.00	2.69
912796D55	TREASURY BILL 08/21 0.00000				0.045000	26 Aug 2021		
	30,000,000.000	Local	99.996875	29,999,062.50	99.996875	29,999,062.50	0.00	1.61
		Base	99.996875	29,999,062.50	99.996875	29,999,062.50	0.00	1.61
912796F61	TREASURY BILL 09/21 0.00000				0.045400	30 Sep 2021		
	20,000,000.000	Local	99.992433	19,998,486.67	99.992433	19,998,486.67	0.00	1.08
		Base	99.992433	19,998,486.67	99.992433	19,998,486.67	0.00	1.08
912796G60	TREASURY BILL 10/21 0.00000				0.046000	21 Oct 2021		
	10,000,000.000	Local	99.989650	9,998,965.00	99.989650	9,998,965.00	0.00	0.54
		Base	99.989650	9,998,965.00	99.989650	9,998,965.00	0.00	0.54
912796J83	TREASURY BILL 08/21 0.00000				0.047900	03 Aug 2021		
	60,000,000.000	Local	99.999749	59,999,849.28	99.999749	59,999,849.28	0.00	3.23
		Base	99.999749	59,999,849.28	99.999749	59,999,849.28	0.00	3.23
912796J91	TREASURY BILL 08/21 0.00000				0.015000	10 Aug 2021		
	10,000,000.000	Local	99.999625	9,999,962.50	99.999625	9,999,962.50	0.00	0.54
		Base	99.999625	9,999,962.50	99.999625	9,999,962.50	0.00	0.54
912796K24	TREASURY BILL 08/21 0.00000				0.045000	17 Aug 2021		
	30,000,000.000	Local	99.998000	29,999,400.00	99.998000	29,999,400.00	0.00	1.61
		Base	99.998000	29,999,400.00	99.998000	29,999,400.00	0.00	1.61
912796K40	TREASURY BILL 08/21 0.00000				0.047000	31 Aug 2021		
	50,000,000.000	Local	99.996058	49,998,029.17	99.996058	49,998,029.17	0.00	2.69
		Base	99.996058	49,998,029.17	99.996058	49,998,029.17	0.00	2.69

Base Currency: 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					0.050000	02 Aug 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.15
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.15
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	09 Aug 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.15
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.15
926NKW009	AMHERST PIERPONT 04/15 VAR					0.045000	13 Aug 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.69
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.69
935MUR901	WESTERN ALLIANCE BANK					0.250000	31 Mar 2022		
		Local	5,001,869.090	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.27
		Base		100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.27
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
942PVKII0	WAM AZ 2 WAM AZR 2					0.250000	21 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
942PVL006	WAM AZ 4 WAM AZR 4					0.200000	01 Aug 2021		
		Local	38,008,744.690	100.000000	38,008,744.69	100.000000	38,008,744.69	0.00	2.05
		Base		100.000000	38,008,744.69	100.000000	38,008,744.69	0.00	2.05
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001					0.250000	16 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
		Local	5,004,983.720	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.27
		Base		100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.27
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.260000	01 Aug 2021		
		Local	3,084.320	100.000000	3,084.32	100.000000	3,084.32	0.00	0.00
		Base		100.000000	3,084.32	100.000000	3,084.32	0.00	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
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002				0.250000	07 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
US DOLLAR Total								
	1,035,385,987.440	Local		1,035,372,373.39		1,035,372,373.39	0.00	55.71
		Base		1,035,372,373.39		1,035,372,373.39	0.00	55.71
CASH EQUIVALENT Total								
	1,035,385,987.440	Base		1,035,372,373.39		1,035,372,373.39	0.00	55.71
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127964L0	TREASURY BILL 09/21 0.00000					09 Sep 2021		
	20,000,000.000	Local	99.997237	19,999,447.49	99.995514	19,999,102.80	-344.69	1.08
		Base	99.997237	19,999,447.49	99.995514	19,999,102.80	-344.69	1.08
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	20,000,000.000	Local	99.982798	19,996,559.58	99.985965	19,997,193.00	633.42	1.08
		Base	99.982798	19,996,559.58	99.985965	19,997,193.00	633.42	1.08
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	20,000,000.000	Local	99.974409	19,994,881.84	99.983903	19,996,780.60	1,898.76	1.08
		Base	99.974409	19,994,881.84	99.983903	19,996,780.60	1,898.76	1.08
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.954748	12,994,117.30	99.978125	12,997,156.25	3,038.95	0.70
		Base	99.954748	12,994,117.30	99.978125	12,997,156.25	3,038.95	0.70
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.951521	9,995,152.10	99.972806	9,997,280.60	2,128.50	0.54
		Base	99.951521	9,995,152.10	99.972806	9,997,280.60	2,128.50	0.54
912796D63	TREASURY BILL 09/21 0.00000					02 Sep 2021		
	20,000,000.000	Local	99.998471	19,999,694.21	99.996340	19,999,268.00	-426.21	1.08
		Base	99.998471	19,999,694.21	99.996340	19,999,268.00	-426.21	1.08

& 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
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	10,000,000.000	Local	99.952673	9,995,267.33	99.970750	9,997,075.00	1,807.67	0.54
		Base	99.952673	9,995,267.33	99.970750	9,997,075.00	1,807.67	0.54
912796F46	TREASURY BILL 09/21 0.00000				0.010000	16 Sep 2021		
	30,000,000.000	Local	99.996712	29,999,013.58	99.995000	29,998,500.00	-513.58	1.61
		Base	99.996712	29,999,013.58	99.995000	29,998,500.00	-513.58	1.61
912796F53	TREASURY BILL 09/21 0.00000				0.010000	23 Sep 2021		
	30,000,000.000	Local	99.993591	29,998,077.26	99.993861	29,998,158.30	81.04	1.61
		Base	99.993591	29,998,077.26	99.993861	29,998,158.30	81.04	1.61
912796F61	TREASURY BILL 09/21 0.00000				0.010000	30 Sep 2021		
	10,000,000.000	Local	99.993000	9,999,300.01	99.992625	9,999,262.50	-37.51	0.54
		Base	99.993000	9,999,300.01	99.992625	9,999,262.50	-37.51	0.54
912796G78	TREASURY BILL 10/21 0.00000				0.010000	28 Oct 2021		
	20,000,000.000	Local	99.988755	19,997,751.07	99.987312	19,997,462.40	-288.67	1.08
		Base	99.988755	19,997,751.07	99.987312	19,997,462.40	-288.67	1.08
912796H28	TREASURY BILL 06/21 0.00000					22 Jun 2021		
	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
912796H36	TREASURY BILL 06/21 0.00000				0.010000	29 Jun 2021		
	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
912796J26	TREASURY BILL 07/21 0.00000				0.010000	20 Jul 2021		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
912796J34	TREASURY BILL 07/21 0.00000				0.010000	27 Jul 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912796J83	TREASURY BILL 08/21 0.00000					03 Aug 2021		
	20,000,000.000	Local	99.999750	19,999,950.00	99.999941	19,999,988.20	38.20	1.08
		Base	99.999750	19,999,950.00	99.999941	19,999,988.20	38.20	1.08

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
912796J91	TREASURY BILL 08/21 0.00000				0.010000	10 Aug 2021		
	40,000,000.000	Local	99.999150	39,999,660.02	99.999278	39,999,711.20	51.18	2.15
		Base	99.999150	39,999,660.02	99.999278	39,999,711.20	51.18	2.15
912796K24	TREASURY BILL 08/21 0.00000					17 Aug 2021		
	20,000,000.000	Local	99.999111	19,999,822.23	99.998646	19,999,729.20	-93.03	1.08
		Base	99.999111	19,999,822.23	99.998646	19,999,729.20	-93.03	1.08
912796K32	TREASURY BILL 08/21 0.00000				0.010000	24 Aug 2021		
	70,000,000.000	Local	99.997298	69,998,108.81	99.997403	69,998,182.10	73.29	3.77
		Base	99.997298	69,998,108.81	99.997403	69,998,182.10	73.29	3.77
912796K40	TREASURY BILL 08/21 0.00000					31 Aug 2021		
	20,000,000.000	Local	99.996166	19,999,233.29	99.996375	19,999,275.00	41.71	1.08
		Base	99.996166	19,999,233.29	99.996375	19,999,275.00	41.71	1.08
912796L23	TREASURY BILL 09/21 0.00000				0.010000	07 Sep 2021		
	70,000,000.000	Local	99.995265	69,996,685.40	99.996000	69,997,200.00	514.60	3.77
		Base	99.995265	69,996,685.40	99.996000	69,997,200.00	514.60	3.77
912796L31	TREASURY BILL 09/21 0.00000				0.010000	14 Sep 2021		
	70,000,000.000	Local	99.994311	69,996,017.84	99.994924	69,996,446.80	428.96	3.77
		Base	99.994311	69,996,017.84	99.994924	69,996,446.80	428.96	3.77
912796L49	TREASURY BILL 09/21 0.00000				0.010000	21 Sep 2021		
	50,000,000.000	Local	99.994900	49,997,450.00	99.993403	49,996,701.50	-748.50	2.69
		Base	99.994900	49,997,450.00	99.993403	49,996,701.50	-748.50	2.69
912796L56	TREASURY BILL 09/21 0.00000				0.010000	28 Sep 2021		
	80,000,000.000	Local	99.993707	79,994,965.66	99.992479	79,993,983.20	-982.46	4.30
		Base	99.993707	79,994,965.66	99.992479	79,993,983.20	-982.46	4.30
912796M30	CASH MGMT BILL 10/21 0.00000					12 Oct 2021		
	10,000,000.000	Local	99.990640	9,999,064.00	99.990533	9,999,053.30	-10.70	0.54
		Base	99.990640	9,999,064.00	99.990533	9,999,053.30	-10.70	0.54
912828RC6	US TREASURY N/B 08/21 2.125				2.125000	15 Aug 2021		
	10,000,000.000	Local	100.080235	10,008,023.50	100.074788	10,007,478.80	-544.70	0.54
		Base	100.080235	10,008,023.50	100.074788	10,007,478.80	-544.70	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022		
	10,000,000.000	Local	101.039555	10,103,955.52	101.042969	10,104,296.90	341.38	0.54
		Base	101.039555	10,103,955.52	101.042969	10,104,296.90	341.38	0.54
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	10,000,000.000	Local	101.191798	10,119,179.80	101.187500	10,118,750.00	-429.80	0.54
		Base	101.191798	10,119,179.80	101.187500	10,118,750.00	-429.80	0.54
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.030068	10,003,006.82	100.039062	10,003,906.20	899.38	0.54
		Base	100.030068	10,003,006.82	100.039062	10,003,906.20	899.38	0.54
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.029495	20,005,898.92	100.046875	20,009,375.00	3,476.08	1.08
		Base	100.029495	20,005,898.92	100.046875	20,009,375.00	3,476.08	1.08
91282CAA9	US TREASURY FRN 07/22 VAR				0.105006	31 Jul 2022		
	5,000,000.000	Local	99.994951	4,999,747.54	100.043440	5,002,172.00	2,424.46	0.27
		Base	99.994951	4,999,747.54	100.043440	5,002,172.00	2,424.46	0.27
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.021087	10,002,108.72	100.042969	10,004,296.90	2,188.18	0.54
		Base	100.021087	10,002,108.72	100.042969	10,004,296.90	2,188.18	0.54
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.020481	20,004,096.17	100.031250	20,006,250.00	2,153.83	1.08
		Base	100.020481	20,004,096.17	100.031250	20,006,250.00	2,153.83	1.08
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.015931	20,003,186.17	100.023438	20,004,687.60	1,501.43	1.08
		Base	100.015931	20,003,186.17	100.023438	20,004,687.60	1,501.43	1.08
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.971109	19,994,221.75	100.019531	20,003,906.20	9,684.45	1.08
		Base	99.971109	19,994,221.75	100.019531	20,003,906.20	9,684.45	1.08
91282CAS0	US TREASURY FRN 10/22 VAR				0.105006	31 Oct 2022		
	5,000,000.000	Local	100.001263	5,000,063.14	100.048121	5,002,406.05	2,342.91	0.27
		Base	100.001263	5,000,063.14	100.048121	5,002,406.05	2,342.91	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
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.983835	19,996,766.90	100.007812	20,001,562.40	4,795.50	1.08
		Base	99.983835	19,996,766.90	100.007812	20,001,562.40	4,795.50	1.08
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	10,000,000.000	Local	99.933519	9,993,351.94	100.003906	10,000,390.60	7,038.66	0.54
		Base	99.933519	9,993,351.94	100.003906	10,000,390.60	7,038.66	0.54
US DOLLAR Total								
	823,000,000.000	Local		823,183,825.75		823,226,988.60	43,162.85	44.29
		Base		823,183,825.75		823,226,988.60	43,162.85	44.29
FIXED INCOME Total								
	823,000,000.000	Base		823,183,825.75		823,226,988.60	43,162.85	44.29

& 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									
		1,858,383,451.240	Base		1,858,553,662.94		1,858,596,825.79	43,162.85	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								
		-28,770.600	Local	1.000000	-28,770.60	1.000000	-28,770.60	0.00	0.00
			Base	1.000000	-28,770.60	1.000000	-28,770.60	0.00	0.00
US DOLLAR Total									
		-28,770.600	Local		-28,770.60		-28,770.60	0.00	0.00
			Base		-28,770.60		-28,770.60	0.00	0.00
CASH Total									
		-28,770.600	Base		-28,770.60		-28,770.60	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
		1,698.630	Local	99.989992	1,698.46	99.990000	1,698.46	0.00	0.00
			Base	99.989992	1,698.46	99.990000	1,698.46	0.00	0.00
US DOLLAR Total									
		1,698.630	Local		1,698.46		1,698.46	0.00	0.00
			Base		1,698.46		1,698.46	0.00	0.00
CASH EQUIVALENT Total									
		1,698.630	Base		1,698.46		1,698.46	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		307,538,169.977	Local	1.000221	307,605,982.64	1.000200	307,599,677.61	-6,305.03	50.14
			Base	1.000221	307,605,982.64	1.000200	307,599,677.61	-6,305.03	50.14

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
US DOLLAR Total										
			307,538,169.977	Local		307,605,982.64		307,599,677.61	-6,305.03	50.14
				Base		307,605,982.64		307,599,677.61	-6,305.03	50.14
EQUITY Total										
			307,538,169.977	Base		307,605,982.64		307,599,677.61	-6,305.03	50.14
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR						0.030000	15 May 2031		
			17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.84
Original Face:			17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.84
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4						4.000000	01 Aug 2021		
			1,500,000.000	Local	100.000001	1,500,000.01	100.000000	1,500,000.00	-0.01	0.24
				Base	100.000001	1,500,000.01	100.000000	1,500,000.00	-0.01	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR						0.020000	01 Jul 2029		
			11,720,000.000	Local	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.91
Original Face:			11,720,000.000	Base	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.91
1994916D8	COLUMBUS OH COL 07/22 FIXED 3						3.000000	01 Jul 2022		
			5,000,000.000	Local	101.519093	5,075,954.64	102.692200	5,134,610.00	58,655.36	0.84
				Base	101.519093	5,075,954.64	102.692200	5,134,610.00	58,655.36	0.84
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR						0.030000	01 Apr 2038		
			9,280,000.000	Local	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.51
				Base	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.51
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR						0.020000	01 Nov 2045		
			6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.07
Original Face:			6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.07
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5						5.000000	01 Feb 2022		
			4,825,000.000	Local	101.874528	4,915,446.00	102.450220	4,943,223.12	27,777.12	0.81
				Base	101.874528	4,915,446.00	102.450220	4,943,223.12	27,777.12	0.81

& 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
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.020000	01 Sep 2035		
		Local	5,150,000.000	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.84
Original Face:		Base	5,150,000.000	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.84
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5					5.000000	01 Dec 2021		
		Local	5,000,000.000	101.130507	5,056,525.36	101.620920	5,081,046.00	24,520.64	0.83
		Base		101.130507	5,056,525.36	101.620920	5,081,046.00	24,520.64	0.83
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.030000	01 Nov 2039		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.26
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.26
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
		Local	4,255,000.000	100.341634	4,269,536.52	100.460480	4,274,593.42	5,056.90	0.70
		Base		100.341634	4,269,536.52	100.460480	4,274,593.42	5,056.90	0.70
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	3,000,000.000	100.924113	3,027,723.39	101.283210	3,038,496.30	10,772.91	0.50
		Base		100.924113	3,027,723.39	101.283210	3,038,496.30	10,772.91	0.50
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
		Local	3,795,000.000	103.042536	3,910,464.25	104.100950	3,950,631.05	40,166.80	0.64
		Base		103.042536	3,910,464.25	104.100950	3,950,631.05	40,166.80	0.64
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
		Local	1,175,000.000	100.141420	1,176,661.68	100.164200	1,176,929.35	267.67	0.19
		Base		100.141420	1,176,661.68	100.164200	1,176,929.35	267.67	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.020000	15 Feb 2038		
		Local	19,825,000.000	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.23
Original Face:		Base	19,825,000.000	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.23
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.020000	01 Oct 2039		
		Local	900,000.000	100.000000	900,000.00	100.000000	900,000.00	0.00	0.15
Original Face:		Base	900,000.000	100.000000	900,000.00	100.000000	900,000.00	0.00	0.15
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	1,425,000.000	109.266818	1,557,052.16	109.390920	1,558,820.61	1,768.45	0.25
		Base		109.266818	1,557,052.16	109.390920	1,558,820.61	1,768.45	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
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	113.655707	3,693,810.49	114.046720	3,706,518.40	12,707.91	0.60
		Base	113.655707	3,693,810.49	114.046720	3,706,518.40	12,707.91	0.60
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	100.000000	19,000,000.00	100.000000	19,000,000.00	0.00	3.10
		Base	100.000000	19,000,000.00	100.000000	19,000,000.00	0.00	3.10
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	104.302600	6,518,912.50	105.745270	6,609,079.38	90,166.88	1.08
		Base	104.302600	6,518,912.50	105.745270	6,609,079.38	90,166.88	1.08
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.020000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.44
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.44
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.020000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.66
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.66
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.020000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.55
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.55
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.020000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
		Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	100.000000	5,810,000.00	100.000000	5,810,000.00	0.00	0.95
		Base	100.000000	5,810,000.00	100.000000	5,810,000.00	0.00	0.95
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	100.000000	4,040,000.00	100.000000	4,040,000.00	0.00	0.66
		Base	100.000000	4,040,000.00	100.000000	4,040,000.00	0.00	0.66

& 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
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.030000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.54
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.54
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	102.039400	2,770,369.71	102.648530	2,786,907.59	16,537.88	0.45
		Base	102.039400	2,770,369.71	102.648530	2,786,907.59	16,537.88	0.45
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	100.893629	2,371,000.28	101.293230	2,380,390.91	9,390.63	0.39
		Base	100.893629	2,371,000.28	101.293230	2,380,390.91	9,390.63	0.39
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.010000	01 Jan 2039		
	7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.30
Original Face:	7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.30
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.030000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.47
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.47
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	100.892262	665,888.93	101.296570	668,557.36	2,668.43	0.11
		Base	100.892262	665,888.93	101.296570	668,557.36	2,668.43	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	100.866410	2,017,328.19	101.296570	2,025,931.40	8,603.21	0.33
		Base	100.866410	2,017,328.19	101.296570	2,025,931.40	8,603.21	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.020000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.12
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.12
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	101.853749	2,581,992.53	102.435030	2,596,728.01	14,735.48	0.42
		Base	101.853749	2,581,992.53	102.435030	2,596,728.01	14,735.48	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.030000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.29
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.29

& 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
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	100.100836	3,188,211.63	100.132240	3,189,211.84	1,000.21	0.52
		Base	100.100836	3,188,211.63	100.132240	3,189,211.84	1,000.21	0.52
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.020000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.68
Original Face:	4,170,000.000	Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.68
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	100.305333	1,253,816.66	100.385540	1,254,819.25	1,002.59	0.20
		Base	100.305333	1,253,816.66	100.385540	1,254,819.25	1,002.59	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	101.532799	1,441,765.75	102.028890	1,448,810.24	7,044.49	0.24
		Base	101.532799	1,441,765.75	102.028890	1,448,810.24	7,044.49	0.24
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.030000	01 Jun 2034		
	6,790,000.000	Local	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.11
Original Face:	6,790,000.000	Base	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.11
US DOLLAR Total								
	304,135,000.000	Local		305,537,460.68		305,870,304.23	332,843.55	49.86
Original Face:	155,515,000.000	Base		305,537,460.68		305,870,304.23	332,843.55	49.86
FIXED INCOME Total								
	304,135,000.000	Base		305,537,460.68		305,870,304.23	332,843.55	49.86
Original Face:	155,515,000.000							

& 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									
		611,646,098.007	Base		613,116,371.18		613,442,909.70	326,538.52	100.00
	Original Face:	155,515,000.000							

& 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								
			98,299.450	1.000000	98,299.45	1.000000	98,299.45	0.00	0.02
		Base		1.000000	98,299.45	1.000000	98,299.45	0.00	0.02
US DOLLAR Total									
			98,299.450		98,299.45		98,299.45	0.00	0.02
		Base			98,299.45		98,299.45	0.00	0.02
CASH Total									
			98,299.450		98,299.45		98,299.45	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.978472	4,998,923.61	99.978472	4,998,923.61	0.00	0.98
		Base		99.978472	4,998,923.61	99.978472	4,998,923.61	0.00	0.98
0347M2ZV1	ANGLESEA FDG PLC and ANG					0.120000	29 Dec 2021		
			5,000,000.000	99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	0.98
		Base		99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	0.98
138994009	CANTOR FITZGERALD REPO REPO					0.300000	02 Aug 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.98
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.98
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Aug 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.97
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.97
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.97
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	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
2063C0Z13	CONCORD MIN CPTL CO				0.130000	01 Dec 2021		
	5,000,000.000	Local	99.955944	4,997,797.22	99.955944	4,997,797.22	0.00	0.98
		Base	99.955944	4,997,797.22	99.955944	4,997,797.22	0.00	0.98
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.995124	4,999,756.18	99.995124	4,999,756.18	0.00	0.98
		Base	99.995124	4,999,756.18	99.995124	4,999,756.18	0.00	0.98
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	5,000,000.000	Local	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.98
		Base	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	0.98
41282JXM8	HARLEY-DAVIDSON FND CP				0.360000	21 Oct 2021		
	5,000,000.000	Local	99.919000	4,995,950.00	99.919000	4,995,950.00	0.00	0.98
		Base	99.919000	4,995,950.00	99.919000	4,995,950.00	0.00	0.98
52953AX67	LEXINGTN PKR CAP CO LL				0.130000	06 Oct 2021		
	5,000,000.000	Local	99.976167	4,998,808.33	99.976167	4,998,808.33	0.00	0.98
		Base	99.976167	4,998,808.33	99.976167	4,998,808.33	0.00	0.98
52953BB36	LEXINGTN PKR CAP CO LL				0.210000	03 Feb 2022		
	5,000,000.000	Local	99.891500	4,994,575.00	99.891500	4,994,575.00	0.00	0.98
		Base	99.891500	4,994,575.00	99.891500	4,994,575.00	0.00	0.98
979QHR003	SOUTH STREET REPO				0.040000	02 Aug 2021		
	31,000,000.000	Local	100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	6.11
		Base	100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	6.11
US DOLLAR Total								
	96,000,000.000	Local		95,980,754.78		95,980,754.78	0.00	18.90
		Base		95,980,754.78		95,980,754.78	0.00	18.90
CASH EQUIVALENT Total								
	96,000,000.000	Base		95,980,754.78		95,980,754.78	0.00	18.90

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.910846	4,995,542.30	100.624488	5,031,224.40	35,682.10	0.99
		Base		99.910846	4,995,542.30	100.624488	5,031,224.40	35,682.10	0.99
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.587192	4,979,359.60	97.279630	4,863,981.50	-115,378.10	0.96
		Base		99.587192	4,979,359.60	97.279630	4,863,981.50	-115,378.10	0.96
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.987064	4,999,353.19	99.775596	4,988,779.80	-10,573.39	0.98
		Base		99.987064	4,999,353.19	99.775596	4,988,779.80	-10,573.39	0.98
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.708998	7,478,174.85	97.998215	7,349,866.13	-128,308.72	1.45
		Base		99.708998	7,478,174.85	97.998215	7,349,866.13	-128,308.72	1.45
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	5,000,000.000	99.987553	4,999,377.67	99.957183	4,997,859.15	-1,518.52	0.98
		Base		99.987553	4,999,377.67	99.957183	4,997,859.15	-1,518.52	0.98
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	97.937816	5,199,518.66	98.208381	5,213,882.95	14,364.29	1.03
		Base		97.937816	5,199,518.66	98.208381	5,213,882.95	14,364.29	1.03
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.818143	4,990,907.15	112.451553	5,622,577.65	631,670.50	1.11
		Base		99.818143	4,990,907.15	112.451553	5,622,577.65	631,670.50	1.11
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.606085	3,486,212.97	105.109306	3,678,825.71	192,612.74	0.72
		Base		99.606085	3,486,212.97	105.109306	3,678,825.71	192,612.74	0.72
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	100.077286	2,501,932.15	1,932.15	0.49
		Base		100.000000	2,500,000.00	100.077286	2,501,932.15	1,932.15	0.49
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	110.157290	2,753,932.26	110.408226	2,760,205.65	6,273.39	0.54
		Base		110.157290	2,753,932.26	110.408226	2,760,205.65	6,273.39	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.400000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.364190	5,018,209.50	18,209.50	0.99
		Base	100.000000	5,000,000.00	100.364190	5,018,209.50	18,209.50	0.99
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.125250	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.145764	5,007,288.20	7,288.20	0.99
		Base	100.000000	5,000,000.00	100.145764	5,007,288.20	7,288.20	0.99
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.987044	4,999,352.22	102.226811	5,111,340.55	111,988.33	1.01
		Base	99.987044	4,999,352.22	102.226811	5,111,340.55	111,988.33	1.01
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.906271	4,995,313.55	111.300793	5,565,039.65	569,726.10	1.10
		Base	99.906271	4,995,313.55	111.300793	5,565,039.65	569,726.10	1.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.932079	2,498,301.97	106.345976	2,658,649.40	160,347.43	0.52
		Base	99.932079	2,498,301.97	106.345976	2,658,649.40	160,347.43	0.52
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.905315	4,995,265.74	103.490473	5,174,523.65	179,257.91	1.02
		Base	99.905315	4,995,265.74	103.490473	5,174,523.65	179,257.91	1.02
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,851,680.190	Local	95.382395	4,627,648.75	96.026980	4,658,921.97	31,273.22	0.92
Original Face:	5,000,000.000	Base	95.382395	4,627,648.75	96.026980	4,658,921.97	31,273.22	0.92
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.97
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.97
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.982000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.665038	5,033,251.90	33,251.90	0.99
		Base	100.000000	5,000,000.00	100.665038	5,033,251.90	33,251.90	0.99
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.531751	4,976,587.55	107.590946	5,379,547.30	402,959.75	1.06
		Base	99.531751	4,976,587.55	107.590946	5,379,547.30	402,959.75	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
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.963912	4,998,195.61	100.702075	5,035,103.75	36,908.14	0.99
		Base		99.963912	4,998,195.61	100.702075	5,035,103.75	36,908.14	0.99
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.251952	5,012,597.62	100.189666	5,009,483.30	-3,114.32	0.99
		Base		100.251952	5,012,597.62	100.189666	5,009,483.30	-3,114.32	0.99
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	125.565162	1,557,008.01	124.103534	1,538,883.82	-18,124.19	0.30
		Base		125.565162	1,557,008.01	124.103534	1,538,883.82	-18,124.19	0.30
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.221311	2,480,532.77	99.882054	2,497,051.35	16,518.58	0.49
		Base		99.221311	2,480,532.77	99.882054	2,497,051.35	16,518.58	0.49
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.693130	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	101.282160	4,051,286.40	51,286.40	0.80
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	101.282160	4,051,286.40	51,286.40	0.80
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	99.619340	2,988,580.21	104.463560	3,133,906.80	145,326.59	0.62
		Base		99.619340	2,988,580.21	104.463560	3,133,906.80	145,326.59	0.62
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	106.005774	2,650,144.35	150,144.35	0.52
		Base		100.000000	2,500,000.00	106.005774	2,650,144.35	150,144.35	0.52
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	999,561.620	101.196306	1,011,519.44	100.114166	1,000,702.78	-10,816.66	0.20
Original Face:		Base	5,000,000.000	101.196306	1,011,519.44	100.114166	1,000,702.78	-10,816.66	0.20
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,505,522.500	102.547611	1,543,877.36	106.532819	1,603,875.56	59,998.20	0.32
Original Face:		Base	5,000,000.000	102.547611	1,543,877.36	106.532819	1,603,875.56	59,998.20	0.32
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	124.300103	7,458,006.17	120.543590	7,232,615.40	-225,390.77	1.42
		Base		124.300103	7,458,006.17	120.543590	7,232,615.40	-225,390.77	1.42

& 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
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.417340	4,856,693.61	120.819376	4,832,775.04	-23,918.57	0.95
		Base	121.417340	4,856,693.61	120.819376	4,832,775.04	-23,918.57	0.95
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	127.049606	2,629,926.84	124.355278	2,574,154.25	-55,772.59	0.51
		Base	127.049606	2,629,926.84	124.355278	2,574,154.25	-55,772.59	0.51
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.434130	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.075574	5,003,778.70	3,778.70	0.99
		Base	100.000000	5,000,000.00	100.075574	5,003,778.70	3,778.70	0.99
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.873567	2,496,839.17	98.873293	2,471,832.33	-25,006.84	0.49
		Base	99.873567	2,496,839.17	98.873293	2,471,832.33	-25,006.84	0.49
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.693508	3,987,740.32	99.522356	3,980,894.24	-6,846.08	0.78
		Base	99.693508	3,987,740.32	99.522356	3,980,894.24	-6,846.08	0.78
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	993,075.010	Local	102.431705	1,017,223.66	106.920980	1,061,805.53	44,581.87	0.21
Original Face:	5,100,000.000	Base	102.431705	1,017,223.66	106.920980	1,061,805.53	44,581.87	0.21
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.589250	25 Jun 2022		
	662,005.320	Local	100.000000	662,005.32	100.157620	663,048.77	1,043.45	0.13
Original Face:	3,000,000.000	Base	100.000000	662,005.32	100.157620	663,048.77	1,043.45	0.13
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	239,132.640	Local	100.360540	239,994.81	100.250210	239,730.97	-263.84	0.05
Original Face:	7,000,000.000	Base	100.360540	239,994.81	100.250210	239,730.97	-263.84	0.05
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	601,395.790	Local	98.770104	593,999.25	103.962030	625,223.27	31,224.02	0.12
Original Face:	2,025,000.000	Base	98.770104	593,999.25	103.962030	625,223.27	31,224.02	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
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,611,109.400	Local	98.765538	1,591,220.86	104.668570	1,686,325.17	95,104.31	0.33
Original Face:	5,000,000.000	Base	98.765538	1,591,220.86	104.668570	1,686,325.17	95,104.31	0.33
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,120,893.210	Local	101.246065	1,134,860.27	104.739260	1,174,015.25	39,154.98	0.23
Original Face:	3,000,000.000	Base	101.246065	1,134,860.27	104.739260	1,174,015.25	39,154.98	0.23
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,120,893.210	Local	99.870195	1,119,438.23	104.886000	1,175,660.05	56,221.82	0.23
Original Face:	3,000,000.000	Base	99.870195	1,119,438.23	104.886000	1,175,660.05	56,221.82	0.23
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,396,939.750	Local	102.548512	4,508,996.27	101.084350	4,444,617.97	-64,378.30	0.88
Original Face:	5,000,000.000	Base	102.548512	4,508,996.27	101.084350	4,444,617.97	-64,378.30	0.88
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	331,453.820	Local	101.648534	336,917.95	100.513110	333,154.54	-3,763.41	0.07
Original Face:	2,500,000.000	Base	101.648534	336,917.95	100.513110	333,154.54	-3,763.41	0.07
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,773,486.780	Local	104.619210	3,947,792.07	104.240270	3,933,492.81	-14,299.26	0.77
Original Face:	4,036,000.000	Base	104.619210	3,947,792.07	104.240270	3,933,492.81	-14,299.26	0.77
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	4,674,619.750	Local	104.957988	4,906,386.85	104.752220	4,896,767.96	-9,618.89	0.96
Original Face:	5,000,000.000	Base	104.957988	4,906,386.85	104.752220	4,896,767.96	-9,618.89	0.96
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	2,903,318.710	Local	100.430314	2,915,812.10	100.578980	2,920,128.34	4,316.24	0.58
Original Face:	3,015,000.000	Base	100.430314	2,915,812.10	100.578980	2,920,128.34	4,316.24	0.58
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.945983	4,997,299.17	98.169124	4,908,456.20	-88,842.97	0.97
		Base	99.945983	4,997,299.17	98.169124	4,908,456.20	-88,842.97	0.97
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039		
	295,406.810	Local	101.290173	299,218.07	100.304100	296,305.14	-2,912.93	0.06
Original Face:	40,000,000.000	Base	101.290173	299,218.07	100.304100	296,305.14	-2,912.93	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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	355,155.200	98.368209	349,359.81	102.701870	364,751.03	15,391.22	0.07
Original Face:		Base	5,000,000.000	98.368209	349,359.81	102.701870	364,751.03	15,391.22	0.07
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	256,890.780	101.412869	260,520.31	105.101880	269,997.04	9,476.73	0.05
Original Face:		Base	2,000,000.000	101.412869	260,520.31	105.101880	269,997.04	9,476.73	0.05
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	117,098.340	99.441538	116,444.39	101.752480	119,150.46	2,706.07	0.02
Original Face:		Base	2,000,000.000	99.441538	116,444.39	101.752480	119,150.46	2,706.07	0.02
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,090,196.080	102.350140	1,115,817.21	106.263500	1,158,480.51	42,663.30	0.23
Original Face:		Base	2,000,000.000	102.350140	1,115,817.21	106.263500	1,158,480.51	42,663.30	0.23
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	238,956.700	100.164524	239,349.84	105.071690	251,075.84	11,726.00	0.05
Original Face:		Base	2,000,000.000	100.164524	239,349.84	105.071690	251,075.84	11,726.00	0.05
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,380,208.650	102.334534	1,412,430.09	100.870870	1,392,228.47	-20,201.62	0.27
Original Face:		Base	5,000,000.000	102.334534	1,412,430.09	100.870870	1,392,228.47	-20,201.62	0.27
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	1,581,397.710	98.737347	1,561,430.14	101.980890	1,612,723.46	51,293.32	0.32
Original Face:		Base	5,500,000.000	98.737347	1,561,430.14	101.980890	1,612,723.46	51,293.32	0.32
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	2,761,493.590	103.856228	2,867,983.08	100.637460	2,779,097.01	-88,886.07	0.55
Original Face:		Base	5,000,000.000	103.856228	2,867,983.08	100.637460	2,779,097.01	-88,886.07	0.55
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	1,971,164.400	102.751974	2,025,410.34	100.865570	1,988,226.21	-37,184.13	0.39
Original Face:		Base	2,500,000.000	102.751974	2,025,410.34	100.865570	1,988,226.21	-37,184.13	0.39
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	55,747.880	101.089871	56,355.46	105.868402	59,019.39	2,663.93	0.01
Original Face:		Base	500,000.000	101.089871	56,355.46	105.868402	59,019.39	2,663.93	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,641,507.500	Local	100.514762	1,649,957.36	105.346423	1,729,269.43	79,312.07	0.34
Original Face:	5,000,000.000	Base	100.514762	1,649,957.36	105.346423	1,729,269.43	79,312.07	0.34
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,090,147.150	Local	104.137581	2,176,628.68	109.269707	2,283,897.67	107,268.99	0.45
Original Face:	7,000,000.000	Base	104.137581	2,176,628.68	109.269707	2,283,897.67	107,268.99	0.45
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,555,581.330	Local	102.171538	2,611,076.75	109.706070	2,803,627.84	192,551.09	0.55
Original Face:	7,000,000.000	Base	102.171538	2,611,076.75	109.706070	2,803,627.84	192,551.09	0.55
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	45,006.270	Local	99.275634	44,680.26	100.938340	45,428.58	748.32	0.01
Original Face:	3,000,000.000	Base	99.275634	44,680.26	100.938340	45,428.58	748.32	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	140,139.050	Local	104.702365	146,728.90	108.205950	151,638.79	4,909.89	0.03
Original Face:	5,000,000.000	Base	104.702365	146,728.90	108.205950	151,638.79	4,909.89	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,446,498.130	Local	102.176547	1,477,981.84	108.419728	1,568,289.34	90,307.50	0.31
Original Face:	7,000,000.000	Base	102.176547	1,477,981.84	108.419728	1,568,289.34	90,307.50	0.31
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.019358	5,000,967.90	967.90	0.98
		Base	100.000000	5,000,000.00	100.019358	5,000,967.90	967.90	0.98
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.756853	5,736,019.07	100.421760	5,774,251.20	38,232.13	1.14
Original Face:	5,750,000.000	Base	99.756853	5,736,019.07	100.421760	5,774,251.20	38,232.13	1.14
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.598590	6,155,915.41	108.144820	6,488,689.20	332,773.79	1.28
Original Face:	6,000,000.000	Base	102.598590	6,155,915.41	108.144820	6,488,689.20	332,773.79	1.28
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.923631	4,996,181.55	98.762120	4,938,106.00	-58,075.55	0.97
		Base	99.923631	4,996,181.55	98.762120	4,938,106.00	-58,075.55	0.97

& 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
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.278941	5,013,947.05	13,947.05	0.99
		Base	100.000000	5,000,000.00	100.278941	5,013,947.05	13,947.05	0.99
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.800713	1,269,608.56	104.357293	1,252,287.52	-17,321.04	0.25
		Base	105.800713	1,269,608.56	104.357293	1,252,287.52	-17,321.04	0.25
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.550000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.050369	5,002,518.45	2,518.45	0.99
		Base	100.000000	5,000,000.00	100.050369	5,002,518.45	2,518.45	0.99
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.955880	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.117525	5,005,876.25	5,876.25	0.99
		Base	100.000000	5,000,000.00	100.117525	5,005,876.25	5,876.25	0.99
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.026117	5,001,305.85	1,305.85	0.98
		Base	100.000000	5,000,000.00	100.026117	5,001,305.85	1,305.85	0.98
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	165,067.250	Local	99.970091	165,017.88	101.144310	166,956.13	1,938.25	0.03
Original Face:	5,000,000.000	Base	99.970091	165,017.88	101.144310	166,956.13	1,938.25	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	196,343.010	Local	99.837356	196,023.67	104.939150	206,040.69	10,017.02	0.04
Original Face:	3,000,000.000	Base	99.837356	196,023.67	104.939150	206,040.69	10,017.02	0.04
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	307,576.770	Local	96.465669	296,705.99	101.399260	311,880.57	15,174.58	0.06
Original Face:	675,000.000	Base	96.465669	296,705.99	101.399260	311,880.57	15,174.58	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	517,336.100	Local	100.781712	521,380.18	105.247110	544,481.29	23,101.11	0.11
Original Face:	5,000,000.000	Base	100.781712	521,380.18	105.247110	544,481.29	23,101.11	0.11
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	853,003.940	Local	96.140338	820,080.87	102.775510	876,679.15	56,598.28	0.17
Original Face:	1,600,000.000	Base	96.140338	820,080.87	102.775510	876,679.15	56,598.28	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
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,922,634.200	Local	101.331428	3,974,861.25	104.270083	4,090,133.94	115,272.69	0.81
Original Face:	5,000,000.000	Base	101.331428	3,974,861.25	104.270083	4,090,133.94	115,272.69	0.81
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,551,201.720	Local	101.660541	1,576,960.06	101.088498	1,568,086.52	-8,873.54	0.31
Original Face:	1,758,829.000	Base	101.660541	1,576,960.06	101.088498	1,568,086.52	-8,873.54	0.31
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.083630	20 Aug 2070		
	4,902,034.600	Local	103.772830	5,086,980.01	104.195580	5,107,703.38	20,723.37	1.01
Original Face:	5,000,000.000	Base	103.772830	5,086,980.01	104.195580	5,107,703.38	20,723.37	1.01
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.233630	20 Aug 2070		
	4,903,282.580	Local	104.820035	5,139,622.53	105.116120	5,154,140.40	14,517.87	1.02
Original Face:	5,000,000.000	Base	104.820035	5,139,622.53	105.116120	5,154,140.40	14,517.87	1.02
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,882,623.910	Local	100.714088	4,917,490.12	104.182050	5,086,817.68	169,327.56	1.00
Original Face:	6,180,040.000	Base	100.714088	4,917,490.12	104.182050	5,086,817.68	169,327.56	1.00
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	2,709,947.360	Local	100.540099	2,724,583.76	102.328870	2,773,058.51	48,474.75	0.55
Original Face:	6,993,000.000	Base	100.540099	2,724,583.76	102.328870	2,773,058.51	48,474.75	0.55
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.858905	1,497,883.58	100.574756	1,508,621.34	10,737.76	0.30
		Base	99.858905	1,497,883.58	100.574756	1,508,621.34	10,737.76	0.30
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.607764	4,980,388.22	107.335078	5,366,753.90	386,365.68	1.06
		Base	99.607764	4,980,388.22	107.335078	5,366,753.90	386,365.68	1.06
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	146.582827	1,465,828.27	139.215462	1,392,154.62	-73,673.65	0.27
		Base	146.582827	1,465,828.27	139.215462	1,392,154.62	-73,673.65	0.27
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.366813	4,968,340.66	97.542203	4,877,110.15	-91,230.51	0.96
		Base	99.366813	4,968,340.66	97.542203	4,877,110.15	-91,230.51	0.96

& 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
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.690703	4,984,535.14	104.597128	5,229,856.40	245,321.26	1.03
		Base	99.690703	4,984,535.14	104.597128	5,229,856.40	245,321.26	1.03
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.911965	999,119.65	101.269407	1,012,694.07	13,574.42	0.20
		Base	99.911965	999,119.65	101.269407	1,012,694.07	13,574.42	0.20
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.816071	4,940,803.54	93.029915	4,651,495.75	-289,307.79	0.92
		Base	98.816071	4,940,803.54	93.029915	4,651,495.75	-289,307.79	0.92
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	104.494443	5,224,722.15	104.444826	5,222,241.30	-2,480.85	1.03
		Base	104.494443	5,224,722.15	104.444826	5,222,241.30	-2,480.85	1.03
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.671987	4,983,599.36	106.565220	5,328,261.00	344,661.64	1.05
		Base	99.671987	4,983,599.36	106.565220	5,328,261.00	344,661.64	1.05
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.778630	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.236445	5,011,822.25	11,822.25	0.99
		Base	100.000000	5,000,000.00	100.236445	5,011,822.25	11,822.25	0.99
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.669611	3,488,436.40	102.453111	3,585,858.89	97,422.49	0.71
		Base	99.669611	3,488,436.40	102.453111	3,585,858.89	97,422.49	0.71
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.921741	9,992,174.10	-7,825.90	1.97
		Base	100.000000	10,000,000.00	99.921741	9,992,174.10	-7,825.90	1.97
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.955469	4,997,773.43	101.844796	5,092,239.80	94,466.37	1.00
		Base	99.955469	4,997,773.43	101.844796	5,092,239.80	94,466.37	1.00
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	109.697358	5,484,867.92	108.797151	5,439,857.55	-45,010.37	1.07
		Base	109.697358	5,484,867.92	108.797151	5,439,857.55	-45,010.37	1.07

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
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.734258	9,973,425.77	98.835696	9,883,569.60	-89,856.17	1.95
		Base	99.734258	9,973,425.77	98.835696	9,883,569.60	-89,856.17	1.95
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.887623	4,994,381.14	103.051745	5,152,587.25	158,206.11	1.01
		Base	99.887623	4,994,381.14	103.051745	5,152,587.25	158,206.11	1.01
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.912000	2,018,240.00	18,240.00	0.40
		Base	100.000000	2,000,000.00	100.912000	2,018,240.00	18,240.00	0.40
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.281000	2,532,025.00	32,025.00	0.50
		Base	100.000000	2,500,000.00	101.281000	2,532,025.00	32,025.00	0.50
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.888925	4,994,446.26	101.663930	5,083,196.50	88,750.24	1.00
		Base	99.888925	4,994,446.26	101.663930	5,083,196.50	88,750.24	1.00
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.971544	4,998,577.21	100.012372	5,000,618.60	2,041.39	0.98
		Base	99.971544	4,998,577.21	100.012372	5,000,618.60	2,041.39	0.98
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.986552	4,999,327.60	101.870991	5,093,549.55	94,221.95	1.00
		Base	99.986552	4,999,327.60	101.870991	5,093,549.55	94,221.95	1.00
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.700004	2,991,000.13	104.039854	3,121,195.62	130,195.49	0.61
		Base	99.700004	2,991,000.13	104.039854	3,121,195.62	130,195.49	0.61
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	105.150895	4,206,035.80	206,035.80	0.83
		Base	100.000000	4,000,000.00	105.150895	4,206,035.80	206,035.80	0.83
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.956605	2,498,915.13	98.671178	2,466,779.45	-32,135.68	0.49
		Base	99.956605	2,498,915.13	98.671178	2,466,779.45	-32,135.68	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
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.947982	2,998,439.47	104.944465	3,148,333.95	149,894.48	0.62
		Base		99.947982	2,998,439.47	104.944465	3,148,333.95	149,894.48	0.62
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.983422	2,499,585.54	100.953470	2,523,836.75	24,251.21	0.50
		Base		99.983422	2,499,585.54	100.953470	2,523,836.75	24,251.21	0.50
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.765250	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.250374	2,506,259.35	6,259.35	0.49
		Base		100.000000	2,500,000.00	100.250374	2,506,259.35	6,259.35	0.49
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.099239	5,004,961.96	100.953125	5,047,656.25	42,694.29	0.99
		Base		100.099239	5,004,961.96	100.953125	5,047,656.25	42,694.29	0.99
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.898884	1,997,977.68	96.956383	1,939,127.66	-58,850.02	0.38
		Base		99.898884	1,997,977.68	96.956383	1,939,127.66	-58,850.02	0.38
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	101.704304	5,085,215.20	85,215.20	1.00
		Base		100.000000	5,000,000.00	101.704304	5,085,215.20	85,215.20	1.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	1,485,916.860	99.990557	1,485,776.54	101.060120	1,501,669.36	15,892.82	0.30
Original Face:		Base	2,500,000.000	99.990557	1,485,776.54	101.060120	1,501,669.36	15,892.82	0.30
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	5,000,000.000	99.986477	4,999,323.83	100.252060	5,012,603.00	13,279.17	0.99
Original Face:		Base	5,000,000.000	99.986477	4,999,323.83	100.252060	5,012,603.00	13,279.17	0.99
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.986239	1,999,724.78	102.741010	2,054,820.20	55,095.42	0.40
Original Face:		Base	2,000,000.000	99.986239	1,999,724.78	102.741010	2,054,820.20	55,095.42	0.40
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.476939	5,223,846.95	103.997584	5,199,879.20	-23,967.75	1.02
		Base		104.476939	5,223,846.95	103.997584	5,199,879.20	-23,967.75	1.02

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
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.906259	4,995,312.96	98.580250	4,929,012.50	-66,300.46	0.97
		Base	99.906259	4,995,312.96	98.580250	4,929,012.50	-66,300.46	0.97
US DOLLAR Total								
	400,773,651.610	Local		406,628,435.98		411,672,157.95	5,043,721.97	81.08
Original Face:	240,077,869.000	Base		406,628,435.98		411,672,157.95	5,043,721.97	81.08
FIXED INCOME Total								
	400,773,651.610	Base		406,628,435.98		411,672,157.95	5,043,721.97	81.08
Original Face:	240,077,869.000							

& 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									
		496,871,951.060	Base		502,707,490.21		507,751,212.18	5,043,721.97	100.00
	Original Face:	240,077,869.000							

& 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								
			92,885.930	1.000000	92,885.93	1.000000	92,885.93	0.00	0.01
		Base		1.000000	92,885.93	1.000000	92,885.93	0.00	0.01
US DOLLAR Total									
			92,885.930		92,885.93		92,885.93	0.00	0.01
		Base			92,885.93		92,885.93	0.00	0.01
CASH Total									
			92,885.930	Base	92,885.93		92,885.93	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2ZH8	AT&T INC					0.250000	17 Dec 2021		
			5,000,000.000	99.904167	4,995,208.33	99.904167	4,995,208.33	0.00	0.37
		Base		99.904167	4,995,208.33	99.904167	4,995,208.33	0.00	0.37
02314PVG3	AMAZON COM INC DISC COML					0.050000	16 Aug 2021		
			25,000,000.000	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	1.84
		Base		99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	1.84
02665JV49	AMERICAN HONDA FINAN					0.150000	04 Aug 2021		
			30,000,000.000	99.998750	29,999,625.00	99.998750	29,999,625.00	0.00	2.20
		Base		99.998750	29,999,625.00	99.998750	29,999,625.00	0.00	2.20
03785DWE2	APPLE INC					0.050000	14 Sep 2021		
			25,000,000.000	99.993889	24,998,472.22	99.993889	24,998,472.22	0.00	1.84
		Base		99.993889	24,998,472.22	99.993889	24,998,472.22	0.00	1.84
06367CG35	BANK OF MONTREAL-					0.210000	07 Jul 2022		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13608AV94	CANADIAN IMPERIAL BK				0.040000	09 Aug 2021		
	40,000,000.000	Local	99.999111	39,999,644.44	99.999111	39,999,644.44	0.00	2.94
		Base	99.999111	39,999,644.44	99.999111	39,999,644.44	0.00	2.94
138994009	CANTOR FITZGERALD REPO REPO				0.040000	02 Aug 2021		
	699,000,000.000	Local	100.000000	699,000,000.00	100.000000	699,000,000.00	0.00	51.36
		Base	100.000000	699,000,000.00	100.000000	699,000,000.00	0.00	51.36
15060XW16	CEDAR SPRING CPTL CO				0.110000	01 Sep 2021		
	25,000,000.000	Local	99.990528	24,997,631.94	99.990528	24,997,631.94	0.00	1.84
		Base	99.990528	24,997,631.94	99.990528	24,997,631.94	0.00	1.84
30229AVP1	EXXON MOBIL CORP				0.040000	23 Aug 2021		
	40,000,000.000	Local	99.997556	39,999,022.22	99.997556	39,999,022.22	0.00	2.94
		Base	99.997556	39,999,022.22	99.997556	39,999,022.22	0.00	2.94
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS				0.000000	02 Aug 2021		
	100,004,933.600	Local	100.000000	100,004,933.60	100.000000	100,004,933.60	0.00	7.35
		Base	100.000000	100,004,933.60	100.000000	100,004,933.60	0.00	7.35
40588LVR7	HALKIN FINANCE LLC USC				0.120000	25 Aug 2021		
	25,000,000.000	Local	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.84
		Base	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.84
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	02 Aug 2021		
	100,004,582.590	Local	100.000000	100,004,582.59	100.000000	100,004,582.59	0.00	7.35
		Base	100.000000	100,004,582.59	100.000000	100,004,582.59	0.00	7.35
56274LXU3	MANHATTAN ASSET FDG.				0.100000	28 Oct 2021		
	10,000,000.000	Local	99.975556	9,997,555.56	99.975556	9,997,555.56	0.00	0.73
		Base	99.975556	9,997,555.56	99.975556	9,997,555.56	0.00	0.73
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	02 Aug 2021		
	100,001,637.600	Local	100.000000	100,001,637.60	100.000000	100,001,637.60	0.00	7.35
		Base	100.000000	100,001,637.60	100.000000	100,001,637.60	0.00	7.35
63254EZ11	NATL AUSTRALIA BK LT				0.070000	01 Dec 2021		
	15,000,000.000	Local	99.976278	14,996,441.66	99.976278	14,996,441.66	0.00	1.10
		Base	99.976278	14,996,441.66	99.976278	14,996,441.66	0.00	1.10

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
86565CT66	SUMITOMO MITSUI BKG CORP					0.180000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.84
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.84
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	25,000,000.000	99.870611	24,967,652.78	99.870611	24,967,652.78	0.00	1.83
		Base		99.870611	24,967,652.78	99.870611	24,967,652.78	0.00	1.83
912796C64	TREASURY BILL 08/21 0.00000					0.010000	05 Aug 2021		
		Local	25,000,000.000	99.999889	24,999,972.22	99.999889	24,999,972.22	0.00	1.84
		Base		99.999889	24,999,972.22	99.999889	24,999,972.22	0.00	1.84
91512BVB8	BOARD OF RGTS UNVST TX					0.050000	11 Aug 2021		
		Local	30,000,000.000	99.998611	29,999,583.35	99.998611	29,999,583.35	0.00	2.20
		Base		99.998611	29,999,583.35	99.998611	29,999,583.35	0.00	2.20
91842KCF1	VW CR INC					0.250000	15 Mar 2022		
		Local	7,000,000.000	99.843056	6,989,013.89	99.843056	6,989,013.89	0.00	0.51
		Base		99.843056	6,989,013.89	99.843056	6,989,013.89	0.00	0.51
US DOLLAR Total									
		Local	1,361,011,153.790		1,360,948,456.57		1,360,948,456.57	0.00	99.99
		Base			1,360,948,456.57		1,360,948,456.57	0.00	99.99
CASH EQUIVALENT Total									
		Base	1,361,011,153.790		1,360,948,456.57		1,360,948,456.57	0.00	99.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,361,104,039.720	Base	1,361,041,342.50		1,361,041,342.50	0.00	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								
			324,415.370	1.000000	324,415.37	1.000000	324,415.37	0.00	0.12
		Base		1.000000	324,415.37	1.000000	324,415.37	0.00	0.12
US DOLLAR Total									
			324,415.370		324,415.37		324,415.37	0.00	0.12
		Base			324,415.37		324,415.37	0.00	0.12
CASH Total									
			324,415.370	Base	324,415.37		324,415.37	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.978472	4,998,923.61	99.978472	4,998,923.61	0.00	1.79
		Base		99.978472	4,998,923.61	99.978472	4,998,923.61	0.00	1.79
138994009	CANTOR FITZGERALD REPO REPO					0.220000	02 Aug 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.79
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
			5,000,000.000	99.955944	4,997,797.22	99.955944	4,997,797.22	0.00	1.79
		Base		99.955944	4,997,797.22	99.955944	4,997,797.22	0.00	1.79
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.995124	4,999,756.18	99.995124	4,999,756.18	0.00	1.79
		Base		99.995124	4,999,756.18	99.995124	4,999,756.18	0.00	1.79
41282JV24	HARLEY-DAVIDSON FND CP					0.240000	02 Aug 2021		
			1,000,000.000	99.999333	999,993.33	99.999333	999,993.33	0.00	0.36
		Base		99.999333	999,993.33	99.999333	999,993.33	0.00	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
979QHR003	SOUTH STREET REPO				0.040000	02 Aug 2021		
	18,500,000.000	Local	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	6.63
		Base	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	6.63
US DOLLAR Total								
	39,500,000.000	Local		39,496,470.34		39,496,470.34	0.00	14.16
		Base		39,496,470.34		39,496,470.34	0.00	14.16
CASH EQUIVALENT Total								
	39,500,000.000	Base		39,496,470.34		39,496,470.34	0.00	14.16
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.987064	4,999,353.19	99.775596	4,988,779.80	-10,573.39	1.79
		Base	99.987064	4,999,353.19	99.775596	4,988,779.80	-10,573.39	1.79
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.708998	4,985,449.90	97.998215	4,899,910.75	-85,539.15	1.76
		Base	99.708998	4,985,449.90	97.998215	4,899,910.75	-85,539.15	1.76
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	97.937816	4,896,890.81	98.208381	4,910,419.05	13,528.24	1.76
		Base	97.937816	4,896,890.81	98.208381	4,910,419.05	13,528.24	1.76
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.818143	4,990,907.15	112.451553	5,622,577.65	631,670.50	2.02
		Base	99.818143	4,990,907.15	112.451553	5,622,577.65	631,670.50	2.02
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.606085	3,486,212.97	105.109306	3,678,825.71	192,612.74	1.32
		Base	99.606085	3,486,212.97	105.109306	3,678,825.71	192,612.74	1.32
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	100.077286	2,501,932.15	1,932.15	0.90
		Base	100.000000	2,500,000.00	100.077286	2,501,932.15	1,932.15	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	110.157290	2,753,932.26	110.408226	2,760,205.65	6,273.39	0.99
		Base		110.157290	2,753,932.26	110.408226	2,760,205.65	6,273.39	0.99
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.364190	5,018,209.50	18,209.50	1.80
		Base		100.000000	5,000,000.00	100.364190	5,018,209.50	18,209.50	1.80
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.962053	4,998,102.65	105.613790	5,280,689.50	282,586.85	1.89
		Base		99.962053	4,998,102.65	105.613790	5,280,689.50	282,586.85	1.89
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.125250	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.145764	5,007,288.20	7,288.20	1.79
		Base		100.000000	5,000,000.00	100.145764	5,007,288.20	7,288.20	1.79
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.987044	4,999,352.22	102.226811	5,111,340.55	111,988.33	1.83
		Base		99.987044	4,999,352.22	102.226811	5,111,340.55	111,988.33	1.83
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.906271	4,995,313.55	111.300793	5,565,039.65	569,726.10	1.99
		Base		99.906271	4,995,313.55	111.300793	5,565,039.65	569,726.10	1.99
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.932079	2,498,301.97	106.345976	2,658,649.40	160,347.43	0.95
		Base		99.932079	2,498,301.97	106.345976	2,658,649.40	160,347.43	0.95
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.905315	4,995,265.74	103.490473	5,174,523.65	179,257.91	1.85
		Base		99.905315	4,995,265.74	103.490473	5,174,523.65	179,257.91	1.85
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,851,680.190	95.382395	4,627,648.75	96.026980	4,658,921.97	31,273.22	1.67
Original Face:		Base	5,000,000.000	95.382395	4,627,648.75	96.026980	4,658,921.97	31,273.22	1.67
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.779396	4,988,969.81	106.676281	5,333,814.05	344,844.24	1.91
		Base		99.779396	4,988,969.81	106.676281	5,333,814.05	344,844.24	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
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.456443	3,644,011.10	102.085240	3,595,713.70	-48,297.40	1.29
Original Face:		Base	3,522,266.000	103.456443	3,644,011.10	102.085240	3,595,713.70	-48,297.40	1.29
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.982000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.665038	5,033,251.90	33,251.90	1.80
		Base		100.000000	5,000,000.00	100.665038	5,033,251.90	33,251.90	1.80
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.963912	4,998,195.61	100.702075	5,035,103.75	36,908.14	1.80
		Base		99.963912	4,998,195.61	100.702075	5,035,103.75	36,908.14	1.80
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.221311	2,480,532.77	99.882054	2,497,051.35	16,518.58	0.90
		Base		99.221311	2,480,532.77	99.882054	2,497,051.35	16,518.58	0.90
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.693130	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	101.282160	4,785,582.06	60,582.06	1.72
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	101.282160	4,785,582.06	60,582.06	1.72
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	106.005774	2,650,144.35	150,144.35	0.95
		Base		100.000000	2,500,000.00	106.005774	2,650,144.35	150,144.35	0.95
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.443130	15 May 2036		
		Local	217,209.760	99.916109	217,027.54	100.597702	218,508.03	1,480.49	0.08
Original Face:		Base	16,000,000.000	99.916109	217,027.54	100.597702	218,508.03	1,480.49	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	999,561.620	101.196306	1,011,519.44	100.114166	1,000,702.78	-10,816.66	0.36
Original Face:		Base	5,000,000.000	101.196306	1,011,519.44	100.114166	1,000,702.78	-10,816.66	0.36
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,115,652.000	104.237339	2,205,299.35	104.248245	2,205,530.08	230.73	0.79
Original Face:		Base	10,000,000.000	104.237339	2,205,299.35	104.248245	2,205,530.08	230.73	0.79
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	109.591849	2,739,796.22	123.986313	3,099,657.83	359,861.61	1.11
		Base		109.591849	2,739,796.22	123.986313	3,099,657.83	359,861.61	1.11

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
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	109.180368	2,729,509.21	124.180630	3,104,515.75	375,006.54	1.11
		Base	109.180368	2,729,509.21	124.180630	3,104,515.75	375,006.54	1.11
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.417340	4,856,693.61	120.819376	4,832,775.04	-23,918.57	1.73
		Base	121.417340	4,856,693.61	120.819376	4,832,775.04	-23,918.57	1.73
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.873567	2,496,839.17	98.873293	2,471,832.33	-25,006.84	0.89
		Base	99.873567	2,496,839.17	98.873293	2,471,832.33	-25,006.84	0.89
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.589250	25 Jun 2022		
	662,005.320	Local	100.000000	662,005.32	100.157620	663,048.77	1,043.45	0.24
Original Face:	3,000,000.000	Base	100.000000	662,005.32	100.157620	663,048.77	1,043.45	0.24
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	963,403.010	Local	100.144910	964,799.08	101.794850	980,694.65	15,895.57	0.35
Original Face:	2,000,000.000	Base	100.144910	964,799.08	101.794850	980,694.65	15,895.57	0.35
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	747,262.140	Local	99.870191	746,292.13	104.886000	783,773.37	37,481.24	0.28
Original Face:	2,000,000.000	Base	99.870191	746,292.13	104.886000	783,773.37	37,481.24	0.28
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	331,453.820	Local	101.648534	336,917.95	100.513110	333,154.54	-3,763.41	0.12
Original Face:	2,500,000.000	Base	101.648534	336,917.95	100.513110	333,154.54	-3,763.41	0.12
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.945983	2,698,541.55	98.169124	2,650,566.35	-47,975.20	0.95
		Base	99.945983	2,698,541.55	98.169124	2,650,566.35	-47,975.20	0.95
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	533,630.400	Local	100.694769	537,337.90	103.422900	551,896.03	14,558.13	0.20
Original Face:	5,000,000.000	Base	100.694769	537,337.90	103.422900	551,896.03	14,558.13	0.20
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	1,977,208.750	Local	100.155702	1,980,287.30	100.183160	1,980,830.21	542.91	0.71
Original Face:	5,000,000.000	Base	100.155702	1,980,287.30	100.183160	1,980,830.21	542.91	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,635,294.120	102.352286	1,673,760.91	106.263500	1,737,720.77	63,959.86	0.62
Original Face:		Base	3,000,000.000	102.352286	1,673,760.91	106.263500	1,737,720.77	63,959.86	0.62
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	3,887,042.870	101.128391	3,930,903.91	105.937950	4,117,853.53	186,949.62	1.48
Original Face:		Base	5,565,000.000	101.128391	3,930,903.91	105.937950	4,117,853.53	186,949.62	1.48
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.200553	4,727,712.83	104.223760	4,683,815.77	-43,897.06	1.68
Original Face:		Base	4,494,000.000	105.200553	4,727,712.83	104.223760	4,683,815.77	-43,897.06	1.68
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	238,956.700	100.164524	239,349.84	105.071690	251,075.84	11,726.00	0.09
Original Face:		Base	2,000,000.000	100.164524	239,349.84	105.071690	251,075.84	11,726.00	0.09
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	566,732.350	100.344840	568,686.67	103.133790	584,492.55	15,805.88	0.21
Original Face:		Base	5,000,000.000	100.344840	568,686.67	103.133790	584,492.55	15,805.88	0.21
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	972,873.300	100.347985	976,258.75	101.675470	989,173.50	12,914.75	0.35
Original Face:		Base	14,878,168.000	100.347985	976,258.75	101.675470	989,173.50	12,914.75	0.35
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.167288	4,958,364.42	104.031990	5,201,599.50	243,235.08	1.86
Original Face:		Base	5,000,000.000	99.167288	4,958,364.42	104.031990	5,201,599.50	243,235.08	1.86
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	573,667.450	99.651066	571,665.73	101.960800	584,915.92	13,250.19	0.21
Original Face:		Base	5,000,000.000	99.651066	571,665.73	101.960800	584,915.92	13,250.19	0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,380,208.650	102.334534	1,412,430.09	100.870870	1,392,228.47	-20,201.62	0.50
Original Face:		Base	5,000,000.000	102.334534	1,412,430.09	100.870870	1,392,228.47	-20,201.62	0.50
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	1,971,164.400	102.751974	2,025,410.34	100.865570	1,988,226.21	-37,184.13	0.71
Original Face:		Base	2,500,000.000	102.751974	2,025,410.34	100.865570	1,988,226.21	-37,184.13	0.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,286,392.700	103.365307	1,329,683.77	108.781662	1,399,359.36	69,675.59	0.50
Original Face:		Base	5,000,000.000	103.365307	1,329,683.77	108.781662	1,399,359.36	69,675.59	0.50
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,641,507.500	100.514762	1,649,957.36	105.346423	1,729,269.43	79,312.07	0.62
Original Face:		Base	5,000,000.000	100.514762	1,649,957.36	105.346423	1,729,269.43	79,312.07	0.62
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	256,536.200	105.569074	270,822.89	116.907960	299,911.24	29,088.35	0.11
Original Face:		Base	10,000,000.000	105.569074	270,822.89	116.907960	299,911.24	29,088.35	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	2,773,255.680	106.511702	2,953,841.82	106.771880	2,961,057.23	7,215.41	1.06
Original Face:		Base	6,000,000.000	106.511702	2,953,841.82	106.771880	2,961,057.23	7,215.41	1.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	140,139.050	104.702365	146,728.90	108.205950	151,638.79	4,909.89	0.05
Original Face:		Base	5,000,000.000	104.702365	146,728.90	108.205950	151,638.79	4,909.89	0.05
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					0.550000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.050369	5,002,518.45	2,518.45	1.79
		Base		100.000000	5,000,000.00	100.050369	5,002,518.45	2,518.45	1.79
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.955880	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.117525	5,005,876.25	5,876.25	1.79
		Base		100.000000	5,000,000.00	100.117525	5,005,876.25	5,876.25	1.79
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,205,265.250	94.670978	2,087,746.17	101.584640	2,240,210.77	152,464.60	0.80
Original Face:		Base	5,000,000.000	94.670978	2,087,746.17	101.584640	2,240,210.77	152,464.60	0.80
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	478,776.380	99.958300	478,576.73	103.027410	493,270.90	14,694.17	0.18
Original Face:		Base	1,238,000.000	99.958300	478,576.73	103.027410	493,270.90	14,694.17	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	517,336.100	100.781712	521,380.18	105.247110	544,481.29	23,101.11	0.20
Original Face:		Base	5,000,000.000	100.781712	521,380.18	105.247110	544,481.29	23,101.11	0.20

& 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
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,138,107.360	Local	101.331428	3,179,889.01	104.270083	3,272,107.15	92,218.14	1.17
Original Face:	4,000,000.000	Base	101.331428	3,179,889.01	104.270083	3,272,107.15	92,218.14	1.17
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.858905	1,497,883.58	100.574756	1,508,621.34	10,737.76	0.54
		Base	99.858905	1,497,883.58	100.574756	1,508,621.34	10,737.76	0.54
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.968123	3,498,884.29	101.036182	3,536,266.37	37,382.08	1.27
		Base	99.968123	3,498,884.29	101.036182	3,536,266.37	37,382.08	1.27
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.366813	2,484,170.33	97.542203	2,438,555.08	-45,615.25	0.87
		Base	99.366813	2,484,170.33	97.542203	2,438,555.08	-45,615.25	0.87
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.690703	4,984,535.14	104.597128	5,229,856.40	245,321.26	1.87
		Base	99.690703	4,984,535.14	104.597128	5,229,856.40	245,321.26	1.87
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.816071	4,940,803.54	93.029915	4,651,495.75	-289,307.79	1.67
		Base	98.816071	4,940,803.54	93.029915	4,651,495.75	-289,307.79	1.67
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.671987	4,983,599.36	106.565220	5,328,261.00	344,661.64	1.91
		Base	99.671987	4,983,599.36	106.565220	5,328,261.00	344,661.64	1.91
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.778630	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.236445	5,011,822.25	11,822.25	1.80
		Base	100.000000	5,000,000.00	100.236445	5,011,822.25	11,822.25	1.80
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.669611	3,488,436.40	102.453111	3,585,858.89	97,422.49	1.29
		Base	99.669611	3,488,436.40	102.453111	3,585,858.89	97,422.49	1.29
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.921741	4,996,087.05	-3,912.95	1.79
		Base	100.000000	5,000,000.00	99.921741	4,996,087.05	-3,912.95	1.79

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
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.989717	2,999,691.51	101.517047	3,045,511.41	45,819.90	1.09
		Base		99.989717	2,999,691.51	101.517047	3,045,511.41	45,819.90	1.09
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	109.697359	1,688,242.35	108.797151	1,674,388.15	-13,854.20	0.60
		Base		109.697359	1,688,242.35	108.797151	1,674,388.15	-13,854.20	0.60
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.963420	2,998,902.61	101.107381	3,033,221.43	34,318.82	1.09
		Base		99.963420	2,998,902.61	101.107381	3,033,221.43	34,318.82	1.09
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.887623	4,994,381.14	103.051745	5,152,587.25	158,206.11	1.85
		Base		99.887623	4,994,381.14	103.051745	5,152,587.25	158,206.11	1.85
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.912000	3,027,360.00	27,360.00	1.09
		Base		100.000000	3,000,000.00	100.912000	3,027,360.00	27,360.00	1.09
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	101.281000	2,532,025.00	32,025.00	0.91
		Base		100.000000	2,500,000.00	101.281000	2,532,025.00	32,025.00	0.91
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.956605	2,498,915.13	98.671178	2,466,779.45	-32,135.68	0.88
		Base		99.956605	2,498,915.13	98.671178	2,466,779.45	-32,135.68	0.88
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.991566	3,999,662.64	101.570509	4,062,820.36	63,157.72	1.46
		Base		99.991566	3,999,662.64	101.570509	4,062,820.36	63,157.72	1.46
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.939120	2,498,477.99	100.953470	2,523,836.75	25,358.76	0.90
		Base		99.939120	2,498,477.99	100.953470	2,523,836.75	25,358.76	0.90
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.765250	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.250374	2,506,259.35	6,259.35	0.90
		Base		100.000000	2,500,000.00	100.250374	2,506,259.35	6,259.35	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,485,916.860	Local	99.990557	1,485,776.54	101.060120	1,501,669.36	15,892.82	0.54
Original Face:	2,500,000.000	Base	99.990557	1,485,776.54	101.060120	1,501,669.36	15,892.82	0.54
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.986477	2,999,594.30	100.252060	3,007,561.80	7,967.50	1.08
Original Face:	3,000,000.000	Base	99.986477	2,999,594.30	100.252060	3,007,561.80	7,967.50	1.08
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.986239	1,999,724.78	102.741010	2,054,820.20	55,095.42	0.74
Original Face:	2,000,000.000	Base	99.986239	1,999,724.78	102.741010	2,054,820.20	55,095.42	0.74
US DOLLAR Total								
	232,028,505.930	Local		233,991,158.17		239,151,927.66	5,160,769.49	85.73
Original Face:	169,922,434.000	Base		233,991,158.17		239,151,927.66	5,160,769.49	85.73
FIXED INCOME Total								
	232,028,505.930	Base		233,991,158.17		239,151,927.66	5,160,769.49	85.73
Original Face:	169,922,434.000							

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *July 31, 2021*

View Date: *August 10, 2021*

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									
		271,852,921.300	Base		273,812,043.88		278,972,813.37	5,160,769.49	100.00
	Original Face:	169,922,434.000							

& 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								
		Local	5,600,415.810	1.000000	5,600,415.81	1.000000	5,600,415.81	0.00	1.24
		Base		1.000000	5,600,415.81	1.000000	5,600,415.81	0.00	1.24
US DOLLAR Total									
		Local	5,600,415.810		5,600,415.81		5,600,415.81	0.00	1.24
		Base			5,600,415.81		5,600,415.81	0.00	1.24
CASH Total									
		Base	5,600,415.810		5,600,415.81		5,600,415.81	0.00	1.24
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
		Local	10,000,000.000	99.850000	9,985,000.00	99.850000	9,985,000.00	0.00	2.21
		Base		99.850000	9,985,000.00	99.850000	9,985,000.00	0.00	2.21
02665JV49	AMERICAN HONDA FINAN					0.150000	04 Aug 2021		
		Local	5,000,000.000	99.998750	4,999,937.50	99.998750	4,999,937.50	0.00	1.11
		Base		99.998750	4,999,937.50	99.998750	4,999,937.50	0.00	1.11
04821TXK6	ATLANTIC ASSET SECUR					0.100000	19 Oct 2021		
		Local	4,684,000.000	99.978056	4,682,972.12	99.978056	4,682,972.12	0.00	1.04
		Base		99.978056	4,682,972.12	99.978056	4,682,972.12	0.00	1.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.385837	5,069,291.87	101.385837	5,069,291.87	0.00	1.12
		Base		101.385837	5,069,291.87	101.385837	5,069,291.87	0.00	1.12
06417MPH2	BANK OF NOVA SCOTIA					0.230000	11 May 2022		
		Local	2,000,000.000	100.007871	2,000,157.42	100.007871	2,000,157.42	0.00	0.44
		Base		100.007871	2,000,157.42	100.007871	2,000,157.42	0.00	0.44

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					0.220000	02 Aug 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
138994009	CANTOR FITZGERALD REPO REPO					0.200000	09 Aug 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.53
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.53
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	2,000,000.000	99.796750	1,995,935.00	99.796750	1,995,935.00	0.00	0.44
		Base		99.796750	1,995,935.00	99.796750	1,995,935.00	0.00	0.44
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	3,000,000.000	99.805750	2,994,172.50	99.805750	2,994,172.50	0.00	0.66
		Base		99.805750	2,994,172.50	99.805750	2,994,172.50	0.00	0.66
30229BC13	EXXON MOBIL CORP					0.100000	01 Mar 2022		
		Local	5,000,000.000	99.941111	4,997,055.55	99.941111	4,997,055.55	0.00	1.11
		Base		99.941111	4,997,055.55	99.941111	4,997,055.55	0.00	1.11
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.995124	4,999,756.18	99.995124	4,999,756.18	0.00	1.11
		Base		99.995124	4,999,756.18	99.995124	4,999,756.18	0.00	1.11
38346LYV2	GOTHAM FDG CORP					0.100000	29 Nov 2021		
		Local	5,000,000.000	99.966667	4,998,333.34	99.966667	4,998,333.34	0.00	1.11
		Base		99.966667	4,998,333.34	99.966667	4,998,333.34	0.00	1.11
40060WVT6	GTA FDG LLC DISC					0.080000	27 Aug 2021		
		Local	3,000,000.000	99.994222	2,999,826.66	99.994222	2,999,826.66	0.00	0.66
		Base		99.994222	2,999,826.66	99.994222	2,999,826.66	0.00	0.66
40060WXS6	GTA FDG LLC DISC					0.120000	26 Oct 2021		
		Local	3,000,000.000	99.971333	2,999,140.00	99.971333	2,999,140.00	0.00	0.66
		Base		99.971333	2,999,140.00	99.971333	2,999,140.00	0.00	0.66
40588LW13	HALKIN FINANCE LLC USC					0.120000	01 Sep 2021		
		Local	5,000,000.000	99.989667	4,999,483.34	99.989667	4,999,483.34	0.00	1.11
		Base		99.989667	4,999,483.34	99.989667	4,999,483.34	0.00	1.11

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
45779PX60	INSTITUTIONAL SECURED				0.150000	06 Oct 2021		
	5,000,000.000	Local	99.972500	4,998,625.00	99.972500	4,998,625.00	0.00	1.11
		Base	99.972500	4,998,625.00	99.972500	4,998,625.00	0.00	1.11
45779PXM5	INSTITUTIONAL SECURED				0.150000	21 Oct 2021		
	2,900,000.000	Local	99.966250	2,899,021.25	99.966250	2,899,021.25	0.00	0.64
		Base	99.966250	2,899,021.25	99.966250	2,899,021.25	0.00	0.64
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.77
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.77
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	02 Aug 2021		
	15,011,590.950	Local	100.000000	15,011,590.95	100.000000	15,011,590.95	0.00	3.32
		Base	100.000000	15,011,590.95	100.000000	15,011,590.95	0.00	3.32
56274LXU3	MANHATTAN ASSET FDG.				0.100000	28 Oct 2021		
	3,000,000.000	Local	99.975555	2,999,266.66	99.975555	2,999,266.66	0.00	0.66
		Base	99.975555	2,999,266.66	99.975555	2,999,266.66	0.00	0.66
56274MA69	MANHATTAN ASSET FDG.				0.140000	06 Jan 2022		
	4,027,000.000	Local	99.938556	4,024,525.63	99.938556	4,024,525.63	0.00	0.89
		Base	99.938556	4,024,525.63	99.938556	4,024,525.63	0.00	0.89
63254EZ11	NATL AUSTRALIA BK LT				0.070000	01 Dec 2021		
	10,000,000.000	Local	99.976278	9,997,627.78	99.976278	9,997,627.78	0.00	2.21
		Base	99.976278	9,997,627.78	99.976278	9,997,627.78	0.00	2.21
63307MAQ2	NATIONAL BK OF CANAD				0.140000	24 Jan 2022		
	5,000,000.000	Local	99.931555	4,996,577.77	99.931555	4,996,577.77	0.00	1.11
		Base	99.931555	4,996,577.77	99.931555	4,996,577.77	0.00	1.11
63743CV59	NATL RURAL UTIL COOP				0.110000	05 Aug 2021		
	4,500,000.000	Local	99.998778	4,499,945.00	99.998778	4,499,945.00	0.00	1.00
		Base	99.998778	4,499,945.00	99.998778	4,499,945.00	0.00	1.00
64951WXV1	NEW YORK LFE CAP COR				0.080000	29 Oct 2021		
	2,453,000.000	Local	99.980222	2,452,514.85	99.980222	2,452,514.85	0.00	0.54
		Base	99.980222	2,452,514.85	99.980222	2,452,514.85	0.00	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009BCU4	ROYAL BK OF CANADA					0.150000	28 Mar 2022		
		Local	5,000,000.000	99.900417	4,995,020.83	99.900417	4,995,020.83	0.00	1.11
		Base		99.900417	4,995,020.83	99.900417	4,995,020.83	0.00	1.11
8225X2W18	SHELL INTNL FNC B.V					0.200000	01 Sep 2021		
		Local	5,000,000.000	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	1.11
		Base		99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	1.11
8225X2X17	SHELL INTNL FNC B.V					0.070000	01 Oct 2021		
		Local	2,800,000.000	99.988139	2,799,667.89	99.988139	2,799,667.89	0.00	0.62
		Base		99.988139	2,799,667.89	99.988139	2,799,667.89	0.00	0.62
86565C3Y3	SUMITOMO MITSUI BKG CORP					0.200000	27 Jun 2022		
		Local	2,100,000.000	99.999997	2,099,999.94	99.999997	2,099,999.94	0.00	0.46
		Base		99.999997	2,099,999.94	99.999997	2,099,999.94	0.00	0.46
88602TV91	THUNDER BAY FNDNG LLC					0.130000	09 Aug 2021		
		Local	5,000,000.000	99.997111	4,999,855.56	99.997111	4,999,855.56	0.00	1.11
		Base		99.997111	4,999,855.56	99.997111	4,999,855.56	0.00	1.11
89119BAQ9	TORONTO DOMINION BANK					0.140000	24 Jan 2022		
		Local	5,010,000.000	99.931556	5,006,570.94	99.931556	5,006,570.94	0.00	1.11
		Base		99.931556	5,006,570.94	99.931556	5,006,570.94	0.00	1.11
91842JVR7	VW CR INC					0.150000	25 Aug 2021		
		Local	2,000,000.000	99.990000	1,999,800.00	99.990000	1,999,800.00	0.00	0.44
		Base		99.990000	1,999,800.00	99.990000	1,999,800.00	0.00	0.44
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	09 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.21
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.21
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	5,000,000.000	99.745000	4,987,250.00	99.745000	4,987,250.00	0.00	1.10
		Base		99.745000	4,987,250.00	99.745000	4,987,250.00	0.00	1.10
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	3,250,000.000	99.816334	3,244,030.84	99.816334	3,244,030.84	0.00	0.72
		Base		99.816334	3,244,030.84	99.816334	3,244,030.84	0.00	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					0.040000	02 Aug 2021		
		Local	110,135,697.420	100.000000	110,135,697.42	100.000000	110,135,697.42	0.00	24.38
		Base		100.000000	110,135,697.42	100.000000	110,135,697.42	0.00	24.38
US DOLLAR Total									
		Local	298,371,288.370		298,367,788.68		298,367,788.68	0.00	66.05
		Base			298,367,788.68		298,367,788.68	0.00	66.05
CASH EQUIVALENT Total									
		Base	298,371,288.370		298,367,788.68		298,367,788.68	0.00	66.05
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.776380	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.078248	5,003,912.40	3,912.40	1.11
		Base		100.000000	5,000,000.00	100.078248	5,003,912.40	3,912.40	1.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.902746	1,998,054.91	100.054977	2,001,099.54	3,044.63	0.44
		Base		99.902746	1,998,054.91	100.054977	2,001,099.54	3,044.63	0.44
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.427073	2,008,541.46	8,541.46	0.44
		Base		100.000000	2,000,000.00	100.427073	2,008,541.46	8,541.46	0.44
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.987044	9,998,704.43	102.226811	10,222,681.10	223,976.67	2.26
		Base		99.987044	9,998,704.43	102.226811	10,222,681.10	223,976.67	2.26
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.967740	1,999,354.80	-645.20	0.44
		Base		100.000000	2,000,000.00	99.967740	1,999,354.80	-645.20	0.44
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.981535	9,998,153.49	101.010120	10,101,012.00	102,858.51	2.24
Original Face:		Base	10,000,000.000	99.981535	9,998,153.49	101.010120	10,101,012.00	102,858.51	2.24

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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	241,188.560	101.106740	243,857.89	105.670151	254,864.32	11,006.43	0.06
Original Face:		Base	2,096,032.000	101.106740	243,857.89	105.670151	254,864.32	11,006.43	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	1,705,894.300	100.913327	1,721,474.69	106.841771	1,822,607.68	101,132.99	0.40
Original Face:		Base	5,000,000.000	100.913327	1,721,474.69	106.841771	1,822,607.68	101,132.99	0.40
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	2,307,305.330	104.415205	2,409,177.58	109.374551	2,523,604.84	114,427.26	0.56
Original Face:		Base	8,645,247.000	104.415205	2,409,177.58	109.374551	2,523,604.84	114,427.26	0.56
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	759,009.030	104.333593	791,901.39	108.467229	823,276.06	31,374.67	0.18
Original Face:		Base	4,322,624.000	104.333593	791,901.39	108.467229	823,276.06	31,374.67	0.18
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.035849	10,003,584.90	3,584.90	2.21
		Base		100.000000	10,000,000.00	100.035849	10,003,584.90	3,584.90	2.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	53,314.860	102.622139	54,712.85	101.489160	54,108.80	-604.05	0.01
Original Face:		Base	2,161,312.000	102.622139	54,712.85	101.489160	54,108.80	-604.05	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	502,975.640	101.404802	510,041.45	103.760960	521,892.35	11,850.90	0.12
Original Face:		Base	4,322,624.000	101.404802	510,041.45	103.760960	521,892.35	11,850.90	0.12
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	0.010	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:		Base	8,584,720.000	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	522,693.520	101.321243	529,599.57	103.837760	542,753.24	13,153.67	0.12
Original Face:		Base	4,322,624.000	101.321243	529,599.57	103.837760	542,753.24	13,153.67	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	879,743.640	100.751953	886,358.90	101.896050	896,424.02	10,065.12	0.20
Original Face:		Base	5,111,816.000	100.751953	886,358.90	101.896050	896,424.02	10,065.12	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
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	796,669.500	Local	99.789337	794,991.21	101.551930	809,033.25	14,042.04	0.18
Original Face:	4,322,624.000	Base	99.789337	794,991.21	101.551930	809,033.25	14,042.04	0.18
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,122,743.210	Local	101.428896	1,138,786.04	102.651800	1,152,516.11	13,730.07	0.26
Original Face:	5,326,337.000	Base	101.428896	1,138,786.04	102.651800	1,152,516.11	13,730.07	0.26
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	796,669.500	Local	100.203870	798,293.67	102.248720	814,584.37	16,290.70	0.18
Original Face:	4,322,624.000	Base	100.203870	798,293.67	102.248720	814,584.37	16,290.70	0.18
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	989,137.030	Local	100.648947	995,556.01	102.818270	1,017,013.58	21,457.57	0.23
Original Face:	8,645,247.000	Base	100.648947	995,556.01	102.818270	1,017,013.58	21,457.57	0.23
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	957,158.560	Local	101.498862	971,505.05	103.837760	993,892.01	22,386.96	0.22
Original Face:	6,483,935.000	Base	101.498862	971,505.05	103.837760	993,892.01	22,386.96	0.22
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	665,469.730	Local	99.899898	664,803.58	101.356700	674,498.16	9,694.58	0.15
Original Face:	4,322,624.000	Base	99.899898	664,803.58	101.356700	674,498.16	9,694.58	0.15
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	889,476.350	Local	99.658381	886,437.73	105.293290	936,558.91	50,121.18	0.21
Original Face:	4,507,221.000	Base	99.658381	886,437.73	105.293290	936,558.91	50,121.18	0.21
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,611,109.400	Local	98.765538	1,591,220.86	104.668570	1,686,325.17	95,104.31	0.37
Original Face:	5,000,000.000	Base	98.765538	1,591,220.86	104.668570	1,686,325.17	95,104.31	0.37
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	153,520.240	Local	98.368202	151,015.10	102.701870	157,668.16	6,653.06	0.03
Original Face:	2,161,312.000	Base	98.368202	151,015.10	102.701870	157,668.16	6,653.06	0.03
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	263,512.360	Local	100.123133	263,836.83	101.155680	266,557.72	2,720.89	0.06
Original Face:	4,527,840.000	Base	100.123133	263,836.83	101.155680	266,557.72	2,720.89	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
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	190,500.700	Local	101.287848	192,954.06	101.119010	192,632.42	-321.64	0.04
Original Face:	8,645,247.000	Base	101.287848	192,954.06	101.119010	192,632.42	-321.64	0.04
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	126,543.020	Local	99.441534	125,836.32	101.752480	128,760.66	2,924.34	0.03
Original Face:	2,161,312.000	Base	99.441534	125,836.32	101.752480	128,760.66	2,924.34	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	247,456.550	Local	99.978942	247,404.44	102.654550	254,025.41	6,620.97	0.06
Original Face:	2,161,312.000	Base	99.978942	247,404.44	102.654550	254,025.41	6,620.97	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	186,658.900	Local	99.958041	186,580.58	103.015720	192,288.01	5,707.43	0.04
Original Face:	2,472,541.000	Base	99.958041	186,580.58	103.015720	192,288.01	5,707.43	0.04
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	516,459.980	Local	100.164514	517,309.63	105.071690	542,653.23	25,343.60	0.12
Original Face:	4,322,624.000	Base	100.164514	517,309.63	105.071690	542,653.23	25,343.60	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	574,743.840	Local	100.341599	576,707.16	101.615300	584,027.68	7,320.52	0.13
Original Face:	6,483,935.000	Base	100.341599	576,707.16	101.615300	584,027.68	7,320.52	0.13
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,007,510.820	Local	100.054880	1,008,063.74	101.929410	1,026,949.83	18,886.09	0.23
Original Face:	5,619,411.000	Base	100.054880	1,008,063.74	101.929410	1,026,949.83	18,886.09	0.23
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,407,617.290	Local	101.197519	1,424,473.77	102.171020	1,438,176.94	13,703.17	0.32
Original Face:	4,322,624.000	Base	101.197519	1,424,473.77	102.171020	1,438,176.94	13,703.17	0.32
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	822,101.890	Local	100.022542	822,287.21	101.145950	831,522.77	9,235.56	0.18
Original Face:	4,322,624.000	Base	100.022542	822,287.21	101.145950	831,522.77	9,235.56	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,055,254.350	Local	100.698961	2,069,619.77	102.253780	2,101,575.26	31,955.49	0.47
Original Face:	10,806,559.000	Base	100.698961	2,069,619.77	102.253780	2,101,575.26	31,955.49	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,239,874.220	100.445539	1,245,398.34	101.960800	1,264,185.67	18,787.33	0.28
Original Face:		Base	10,806,559.000	100.445539	1,245,398.34	101.960800	1,264,185.67	18,787.33	0.28
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	581,028.060	100.488553	583,866.69	100.827560	585,836.42	1,969.73	0.13
Original Face:		Base	4,322,624.000	100.488553	583,866.69	100.827560	585,836.42	1,969.73	0.13
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,387,492.910	99.910088	1,386,245.39	102.571660	1,423,174.51	36,929.12	0.32
Original Face:		Base	6,483,935.000	99.910088	1,386,245.39	102.571660	1,423,174.51	36,929.12	0.32
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,071,766.500	102.175943	1,095,087.53	105.985330	1,135,915.26	40,827.73	0.25
Original Face:		Base	6,000,000.000	102.175943	1,095,087.53	105.985330	1,135,915.26	40,827.73	0.25
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	2,760,417.300	102.334533	2,824,860.14	100.870870	2,784,456.95	-40,403.19	0.62
Original Face:		Base	10,000,000.000	102.334533	2,824,860.14	100.870870	2,784,456.95	-40,403.19	0.62
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,760,417.300	102.300427	2,823,918.68	100.757650	2,781,331.60	-42,587.08	0.62
Original Face:		Base	10,000,000.000	102.300427	2,823,918.68	100.757650	2,781,331.60	-42,587.08	0.62
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	4,722,957.200	100.514761	4,747,269.14	105.346423	4,975,466.47	228,197.33	1.10
Original Face:		Base	14,386,036.000	100.514761	4,747,269.14	105.346423	4,975,466.47	228,197.33	1.10
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,606,572.950	102.193261	1,641,809.29	105.236905	1,690,707.65	48,898.36	0.37
Original Face:		Base	6,483,935.000	102.193261	1,641,809.29	105.236905	1,690,707.65	48,898.36	0.37
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	344,586.520	101.061841	348,245.48	107.153630	369,236.96	20,991.48	0.08
Original Face:		Base	33,932,595.000	101.061841	348,245.48	107.153630	369,236.96	20,991.48	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	486,312.240	105.569481	513,397.31	116.907960	568,537.72	55,140.41	0.13
Original Face:		Base	18,956,866.000	105.569481	513,397.31	116.907960	568,537.72	55,140.41	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
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	64,848.400	Local	99.275664	64,378.68	100.938340	65,456.90	1,078.22	0.01
Original Face:	4,322,624.000	Base	99.275664	64,378.68	100.938340	65,456.90	1,078.22	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	181,730.500	Local	104.702364	190,276.13	108.205950	196,643.21	6,367.08	0.04
Original Face:	6,483,935.000	Base	104.702364	190,276.13	108.205950	196,643.21	6,367.08	0.04
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.019358	2,000,387.16	387.16	0.44
		Base	100.000000	2,000,000.00	100.019358	2,000,387.16	387.16	0.44
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.207040	2,004,140.80	4,140.80	0.44
		Base	100.000000	2,000,000.00	100.207040	2,004,140.80	4,140.80	0.44
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,594,327.530	Local	101.961236	1,625,596.06	103.192170	1,645,221.18	19,625.12	0.36
Original Face:	7,989,505.000	Base	101.961236	1,625,596.06	103.192170	1,645,221.18	19,625.12	0.36
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,410,530.500	Local	94.670977	4,175,492.33	101.584640	4,480,421.53	304,929.20	0.99
Original Face:	10,000,000.000	Base	94.670977	4,175,492.33	101.584640	4,480,421.53	304,929.20	0.99
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,172,108.050	Local	97.811560	3,102,688.38	103.839670	3,293,906.53	191,218.15	0.73
Original Face:	5,000,000.000	Base	97.811560	3,102,688.38	103.839670	3,293,906.53	191,218.15	0.73
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,034,672.200	Local	100.781714	1,042,760.38	105.247110	1,088,962.59	46,202.21	0.24
Original Face:	10,000,000.000	Base	100.781714	1,042,760.38	105.247110	1,088,962.59	46,202.21	0.24
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,015,861.400	Local	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.68
Original Face:	5,000,000.000	Base	96.526318	2,911,099.97	101.953290	3,074,769.92	163,669.95	0.68
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.968123	3,498,884.29	101.036182	3,536,266.37	37,382.08	0.78
		Base	99.968123	3,498,884.29	101.036182	3,536,266.37	37,382.08	0.78

& 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
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.257604	4,962,880.20	-37,119.80	1.10
		Base	100.000000	5,000,000.00	99.257604	4,962,880.20	-37,119.80	1.10
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.991919	999,919.19	100.363423	1,003,634.23	3,715.04	0.22
		Base	99.991919	999,919.19	100.363423	1,003,634.23	3,715.04	0.22
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.921741	4,996,087.05	-3,912.95	1.11
		Base	100.000000	5,000,000.00	99.921741	4,996,087.05	-3,912.95	1.11
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.997683	6,999,837.84	101.274848	7,089,239.36	89,401.52	1.57
		Base	99.997683	6,999,837.84	101.274848	7,089,239.36	89,401.52	1.57
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.789250	25 Jan 2029		
	625,294.860	Local	100.000002	625,294.87	98.258870	614,407.66	-10,887.21	0.14
Original Face:	2,161,312.000	Base	100.000002	625,294.87	98.258870	614,407.66	-10,887.21	0.14
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	107.720830	3,231,624.91	107.363945	3,220,918.35	-10,706.56	0.71
		Base	107.720830	3,231,624.91	107.363945	3,220,918.35	-10,706.56	0.71
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.405000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	100.118286	6,007,097.16	7,097.16	1.33
		Base	100.000000	6,000,000.00	100.118286	6,007,097.16	7,097.16	1.33
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.931701	999,317.01	100.160321	1,001,603.21	2,286.20	0.22
		Base	99.931701	999,317.01	100.160321	1,001,603.21	2,286.20	0.22
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.099239	5,004,961.96	100.953125	5,047,656.25	42,694.29	1.12
		Base	100.099239	5,004,961.96	100.953125	5,047,656.25	42,694.29	1.12
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	105.530816	8,442,465.26	105.606563	8,448,525.04	6,059.78	1.87
		Base	105.530816	8,442,465.26	105.606563	8,448,525.04	6,059.78	1.87

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
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
			1,845,000.000	100.486000	1,853,966.70	100.455018	1,853,395.08	-571.62	0.41
		Base		100.486000	1,853,966.70	100.455018	1,853,395.08	-571.62	0.41
US DOLLAR Total									
			144,758,236.750		145,548,380.56		147,791,446.16	2,243,065.60	32.71
	Original Face:		327,834,878.000	Base	145,548,380.56		147,791,446.16	2,243,065.60	32.71
FIXED INCOME Total									
			144,758,236.750	Base	145,548,380.56		147,791,446.16	2,243,065.60	32.71
	Original Face:		327,834,878.000						

& 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									
		448,729,940.930	Base		449,516,585.05		451,759,650.65	2,243,065.60	100.00
	Original Face:	327,834,878.000							

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								
			-1,765.490	1.000000	-1,765.49	1.000000	-1,765.49	0.00	0.00
		Base		1.000000	-1,765.49	1.000000	-1,765.49	0.00	0.00
US DOLLAR Total									
			-1,765.490		-1,765.49		-1,765.49	0.00	0.00
		Base			-1,765.49		-1,765.49	0.00	0.00
CASH Total									
			-1,765.490		-1,765.49		-1,765.49	0.00	0.00
		Base			-1,765.49		-1,765.49	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			15,000,000.000	99.978472	14,996,770.83	99.978472	14,996,770.83	0.00	3.25
		Base		99.978472	14,996,770.83	99.978472	14,996,770.83	0.00	3.25
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			5,000,000.000	99.951833	4,997,591.67	99.951833	4,997,591.67	0.00	1.08
		Base		99.951833	4,997,591.67	99.951833	4,997,591.67	0.00	1.08
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.887736	9,988,773.61	99.887736	9,988,773.61	0.00	2.16
		Base		99.887736	9,988,773.61	99.887736	9,988,773.61	0.00	2.16
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			60,072,607.970	100.050000	60,102,644.30	100.050000	60,102,644.27	-0.03	13.01
		Base		100.050000	60,102,644.30	100.050000	60,102,644.27	-0.03	13.01
0347M2X19	ANGLESEA FDG PLC and ANG					0.100000	01 Oct 2021		
			15,000,000.000	99.983056	14,997,458.34	99.983056	14,997,458.34	0.00	3.25
		Base		99.983056	14,997,458.34	99.983056	14,997,458.34	0.00	3.25

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
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
		Local	15,000,000.000	99.970250	14,995,537.50	99.970250	14,995,537.50	0.00	3.25
		Base		99.970250	14,995,537.50	99.970250	14,995,537.50	0.00	3.25
17177LX41	CIESCO LLC					0.170000	04 Oct 2021		
		Local	15,000,000.000	99.969778	14,995,466.67	99.969778	14,995,466.67	0.00	3.25
		Base		99.969778	14,995,466.67	99.969778	14,995,466.67	0.00	3.25
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
		Local	9,000,000.000	99.955944	8,996,035.00	99.955944	8,996,035.00	0.00	1.95
		Base		99.955944	8,996,035.00	99.955944	8,996,035.00	0.00	1.95
2546R2XF8	WALT DISNEY CO					0.240000	15 Oct 2021		
		Local	10,000,000.000	99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	2.16
		Base		99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	2.16
26244HWT6	DUKE ENERGY CORP					0.130000	27 Sep 2021		
		Local	10,000,000.000	99.979417	9,997,941.67	99.979417	9,997,941.67	0.00	2.16
		Base		99.979417	9,997,941.67	99.979417	9,997,941.67	0.00	2.16
30229AYG8	EXXON MOBIL CORP					0.120000	16 Nov 2021		
		Local	10,000,000.000	99.964333	9,996,433.33	99.964333	9,996,433.33	0.00	2.16
		Base		99.964333	9,996,433.33	99.964333	9,996,433.33	0.00	2.16
36955DYA2	GEN DYNAMICS CORP					0.190000	10 Nov 2021		
		Local	15,000,000.000	99.946694	14,992,004.17	99.946694	14,992,004.17	0.00	3.24
		Base		99.946694	14,992,004.17	99.946694	14,992,004.17	0.00	3.24
40588LVT3	HALKIN FINANCE LLC USC					0.110000	27 Aug 2021		
		Local	10,000,000.000	99.992056	9,999,205.55	99.992056	9,999,205.55	0.00	2.16
		Base		99.992056	9,999,205.55	99.992056	9,999,205.55	0.00	2.16
40588LWU9	HALKIN FINANCE LLC USC					0.120000	28 Sep 2021		
		Local	10,000,000.000	99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	2.16
		Base		99.980667	9,998,066.67	99.980667	9,998,066.67	0.00	2.16
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	15,000,000.000	99.948889	14,992,333.33	99.948889	14,992,333.33	0.00	3.24
		Base		99.948889	14,992,333.33	99.948889	14,992,333.33	0.00	3.24

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
41282JXM8	HARLEY-DAVIDSON FND CP				0.360000	21 Oct 2021		
	15,000,000.000	Local	99.919000	14,987,850.00	99.919000	14,987,850.00	0.00	3.24
		Base	99.919000	14,987,850.00	99.919000	14,987,850.00	0.00	3.24
41282JY21	HARLEY-DAVIDSON FND CP				0.320000	02 Nov 2021		
	10,000,000.000	Local	99.917333	9,991,733.33	99.917333	9,991,733.33	0.00	2.16
		Base	99.917333	9,991,733.33	99.917333	9,991,733.33	0.00	2.16
41282JZE4	HARLEY-DAVIDSON FND CP				0.320000	14 Dec 2021		
	10,000,000.000	Local	99.880000	9,988,000.00	99.880000	9,988,000.00	0.00	2.16
		Base	99.880000	9,988,000.00	99.880000	9,988,000.00	0.00	2.16
45779PXM5	INSTITUTIONAL SECURED				0.150000	21 Oct 2021		
	15,000,000.000	Local	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	3.25
		Base	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	3.25
52953AX67	LEXINGTN PKR CAP CO LL				0.130000	06 Oct 2021		
	10,000,000.000	Local	99.976167	9,997,616.66	99.976167	9,997,616.66	0.00	2.16
		Base	99.976167	9,997,616.66	99.976167	9,997,616.66	0.00	2.16
52953BB36	LEXINGTN PKR CAP CO LL				0.210000	03 Feb 2022		
	20,000,000.000	Local	99.891500	19,978,300.00	99.891500	19,978,300.00	0.00	4.32
		Base	99.891500	19,978,300.00	99.891500	19,978,300.00	0.00	4.32
62455AY84	MOUNTCLIFF				0.160000	08 Nov 2021		
	20,000,000.000	Local	99.956000	19,991,200.00	99.956000	19,991,200.00	0.00	4.33
		Base	99.956000	19,991,200.00	99.956000	19,991,200.00	0.00	4.33
85520LX75	STARBIRD FDG. CORP				0.080000	07 Oct 2021		
	15,000,000.000	Local	99.985111	14,997,766.67	99.985111	14,997,766.67	0.00	3.25
		Base	99.985111	14,997,766.67	99.985111	14,997,766.67	0.00	3.25
85520LZL2	STARBIRD FDG. CORP				0.130000	20 Dec 2021		
	15,000,000.000	Local	99.949083	14,992,362.50	99.949083	14,992,362.50	0.00	3.25
		Base	99.949083	14,992,362.50	99.949083	14,992,362.50	0.00	3.25
91842JVT3	VW CR INC				0.190000	27 Aug 2021		
	20,000,000.000	Local	99.986278	19,997,255.56	99.986278	19,997,255.56	0.00	4.33
		Base	99.986278	19,997,255.56	99.986278	19,997,255.56	0.00	4.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91842JWF2	VW CR INC				0.180000	15 Sep 2021		
	15,000,000.000	Local	99.977500	14,996,625.00	99.977500	14,996,625.00	0.00	3.25
		Base	99.977500	14,996,625.00	99.977500	14,996,625.00	0.00	3.25
94107MVT0	WASTE MANAGEMENT INC				0.360000	27 Aug 2021		
	15,000,000.000	Local	99.974000	14,996,100.00	99.974000	14,996,100.00	0.00	3.25
		Base	99.974000	14,996,100.00	99.974000	14,996,100.00	0.00	3.25
94107MWA0	WASTE MANAGEMENT INC				0.350000	10 Sep 2021		
	3,700,000.000	Local	99.961111	3,698,561.11	99.961111	3,698,561.11	0.00	0.80
		Base	99.961111	3,698,561.11	99.961111	3,698,561.11	0.00	0.80
94107MXD3	WASTE MANAGEMENT INC				0.180000	13 Oct 2021		
	15,000,000.000	Local	99.963500	14,994,525.00	99.963500	14,994,525.00	0.00	3.25
		Base	99.963500	14,994,525.00	99.963500	14,994,525.00	0.00	3.25
US DOLLAR Total								
	422,772,607.970	Local		422,644,095.97		422,644,095.94	-0.03	91.48
		Base		422,644,095.97		422,644,095.94	-0.03	91.48
CASH EQUIVALENT Total								
	422,772,607.970	Base		422,644,095.97		422,644,095.94	-0.03	91.48
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	34,367,269.890	Local	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.44
		Base	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.44
US DOLLAR Total								
	34,367,269.890	Local		34,366,584.52		34,367,269.89	685.37	7.44
		Base		34,366,584.52		34,367,269.89	685.37	7.44
EQUITY Total								
	34,367,269.890	Base		34,366,584.52		34,367,269.89	685.37	7.44

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.274750	17 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.014541	5,000,727.05	727.05	1.08
		Base		100.000000	5,000,000.00	100.014541	5,000,727.05	727.05	1.08
US DOLLAR Total									
		Local	5,000,000.000		5,000,000.00		5,000,727.05	727.05	1.08
		Base			5,000,000.00		5,000,727.05	727.05	1.08
FIXED INCOME Total									
		Base	5,000,000.000		5,000,000.00		5,000,727.05	727.05	1.08

& 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								
		462,138,112.370	Base	462,008,915.00		462,010,327.39	1,412.39	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								
			-0.010	1.000000	-0.01	1.000000	-0.01	0.00	0.00
		Base		1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
			-0.010		-0.01		-0.01	0.00	0.00
		Base			-0.01		-0.01	0.00	0.00
CASH Total									
			-0.010	Base	-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			952,611.630	100.000000	952,611.63	100.000000	952,611.63	0.00	11.08
		Base		100.000000	952,611.63	100.000000	952,611.63	0.00	11.08
US DOLLAR Total									
			952,611.630		952,611.63		952,611.63	0.00	11.08
		Base			952,611.63		952,611.63	0.00	11.08
CASH EQUIVALENT Total									
			952,611.630	Base	952,611.63		952,611.63	0.00	11.08
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
			860.000	323.236302	277,983.22	440.400000	378,744.00	100,760.78	4.41
		Base		323.236302	277,983.22	440.400000	378,744.00	100,760.78	4.41

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
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			16,563.000	344.423879	5,704,692.71	438.510000	7,263,041.13	1,558,348.42	84.51
		Base		344.423879	5,704,692.71	438.510000	7,263,041.13	1,558,348.42	84.51
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	0.996205	204.73	1.000000	205.51	0.78	0.00
		Base		0.996205	204.73	1.000000	205.51	0.78	0.00
US DOLLAR Total									
			17,628.510		5,982,880.66		7,641,990.64	1,659,109.98	88.92
		Base			5,982,880.66		7,641,990.64	1,659,109.98	88.92
EQUITY Total									
			17,628.510	Base	5,982,880.66		7,641,990.64	1,659,109.98	88.92

Base Currency: 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								
		970,240.130	Base	6,935,492.28		8,594,602.26	1,659,109.98	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	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			8,733.330	100.000000	8,733.33	100.000000	8,733.33	0.00	0.25
		Base		100.000000	8,733.33	100.000000	8,733.33	0.00	0.25
US DOLLAR Total									
			8,733.330		8,733.33		8,733.33	0.00	0.25
		Base			8,733.33		8,733.33	0.00	0.25
CASH EQUIVALENT Total									
			8,733.330	Base	8,733.33		8,733.33	0.00	0.25
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			7,066.000	409.434246	2,893,062.38	492.400000	3,479,298.40	586,236.02	99.75
		Base		409.434246	2,893,062.38	492.400000	3,479,298.40	586,236.02	99.75
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			148.450	0.996228	147.89	1.000000	148.45	0.56	0.00
		Base		0.996228	147.89	1.000000	148.45	0.56	0.00
US DOLLAR Total									
			7,214.450		2,893,210.27		3,479,446.85	586,236.58	99.75
		Base			2,893,210.27		3,479,446.85	586,236.58	99.75
EQUITY Total									
			7,214.450	Base	2,893,210.27		3,479,446.85	586,236.58	99.75

& 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									
		15,947.780	Base		2,901,943.60		3,488,180.18	586,236.58	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	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			747.970	100.000000	747.97	100.000000	747.97	0.00	0.03
		Base		100.000000	747.97	100.000000	747.97	0.00	0.03
US DOLLAR Total									
			747.970		747.97		747.97	0.00	0.03
		Base			747.97		747.97	0.00	0.03
CASH EQUIVALENT Total									
			747.970		747.97		747.97	0.00	0.03
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			21,089.000	92.143418	1,943,212.54	110.260000	2,325,273.14	382,060.60	99.96
		Base		92.143418	1,943,212.54	110.260000	2,325,273.14	382,060.60	99.96
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.01
		Base		0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total									
			21,324.520		1,943,447.49		2,325,508.66	382,061.17	99.97
		Base			1,943,447.49		2,325,508.66	382,061.17	99.97
EQUITY Total									
			21,324.520		1,943,447.49		2,325,508.66	382,061.17	99.97

& 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
FUND Total									
		22,072.490	Base		1,944,195.46		2,326,256.63	382,061.17	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	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			2,521,936.480	100.000000	2,521,936.48	100.000000	2,521,936.48	0.00	25.80
		Base		100.000000	2,521,936.48	100.000000	2,521,936.48	0.00	25.80
US DOLLAR Total									
			2,521,936.480		2,521,936.48		2,521,936.48	0.00	25.80
		Base			2,521,936.48		2,521,936.48	0.00	25.80
CASH EQUIVALENT Total									
			2,521,936.480	Base	2,521,936.48		2,521,936.48	0.00	25.80
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			62,289.000	114.127829	7,108,908.35	116.460000	7,254,176.94	145,268.59	74.20
		Base		114.127829	7,108,908.35	116.460000	7,254,176.94	145,268.59	74.20
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.00
		Base		0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
			62,578.810		7,109,197.07		7,254,466.75	145,269.68	74.20
		Base			7,109,197.07		7,254,466.75	145,269.68	74.20
EQUITY Total									
			62,578.810	Base	7,109,197.07		7,254,466.75	145,269.68	74.20

& 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
FUND Total								
		2,584,515.290	Base	9,631,133.55		9,776,403.23	145,269.68	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								
	297.500	Local	297.50	297.50	0.00	0.00		0.00
		Base	297.50	297.50	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,154,841.120	Local	4,156,918.57	4,156,918.54	0.36	-0.03		-0.03
		Base	4,156,918.57	4,156,918.54	0.36	-0.03	0.00	-0.03
EQUITY								
	19,728,555.000	Local	730,317,942.77	1,144,967,354.68	99.64	414,649,411.91		414,649,411.91
		Base	730,317,942.77	1,144,967,354.68	99.64	414,649,411.91	0.00	414,649,411.91
US DOLLAR Total								
	23,883,693.620	Local	734,475,158.84	1,149,124,570.72	100.00	414,649,411.88		414,649,411.88
		Base	734,475,158.84	1,149,124,570.72	100.00	414,649,411.88	0.00	414,649,411.88
FUND Total								
	23,883,693.620	Base	734,475,158.84	1,149,124,570.72	100.00	414,649,411.88	0.00	414,649,411.88

STATE STREET.

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								
	8,399,431.000	Local	8,403,682.93	8,403,630.72	1.17	-52.21		-52.21
		Base	8,403,682.93	8,403,630.72	1.17	-52.21	0.00	-52.21
EQUITY								
	21,099,400.000	Local	453,912,716.60	708,074,317.68	98.83	254,161,601.08		254,161,601.08
		Base	453,912,716.60	708,074,317.68	98.83	254,161,601.08	0.00	254,161,601.08
US DOLLAR Total								
	29,498,831.000	Local	462,316,399.53	716,477,948.40	100.00	254,161,548.87		254,161,548.87
		Base	462,316,399.53	716,477,948.40	100.00	254,161,548.87	0.00	254,161,548.87
FUND Total								
	29,498,831.000	Base	462,316,399.53	716,477,948.40	100.00	254,161,548.87	0.00	254,161,548.87

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-674,422.270	Local	-674,422.27	-674,422.27	0.03	0.00		0.00
		Base	-674,422.27	-674,422.27	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	343,037,849.460	Local	342,961,287.60	342,952,584.76	13.78	-8,702.84		-8,702.84
		Base	342,961,287.60	342,952,584.76	13.78	-8,702.84	0.00	-8,702.84
EQUITY								
	6,266,813.000	Local	39,150,079.18	39,919,817.54	1.60	769,738.36		769,738.36
		Base	39,150,079.18	39,919,817.54	1.60	769,738.36	0.00	769,738.36
FIXED INCOME								
	1,950,255,160.200	Local	2,010,568,211.57	2,105,237,331.64	84.59	94,669,120.07		94,669,120.07
Original Face:	1,881,087,939.000	Base	2,010,568,211.57	2,105,237,331.64	84.59	94,669,120.07	0.00	94,669,120.07
US DOLLAR Total								
	2,298,885,400.390	Local	2,392,005,156.08	2,487,435,311.67	100.00	95,430,155.59		95,430,155.59
Original Face:	1,881,087,939.000	Base	2,392,005,156.08	2,487,435,311.67	100.00	95,430,155.59	0.00	95,430,155.59
FUND Total								
	2,298,885,400.390	Base	2,392,005,156.08	2,487,435,311.67	100.00	95,430,155.59	0.00	95,430,155.59
Original Face:	1,881,087,939.000							

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								
	473,549.980	Local	473,549.98	473,549.98	0.08	0.00		0.00
		Base	473,549.98	473,549.98	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	178,062,000.000	Local	177,971,195.08	177,978,691.76	28.99	7,496.68		7,496.68
		Base	177,971,195.08	177,978,691.76	28.99	7,496.68	0.00	7,496.68
FIXED INCOME								
	430,619,958.790	Local	431,081,572.22	435,518,025.69	70.93	4,436,453.47		4,436,453.47
Original Face:	187,511,032.000	Base	431,081,572.22	435,518,025.69	70.93	4,436,453.47	0.00	4,436,453.47
US DOLLAR Total								
	609,155,508.770	Local	609,526,317.28	613,970,267.43	100.00	4,443,950.15		4,443,950.15
Original Face:	187,511,032.000	Base	609,526,317.28	613,970,267.43	100.00	4,443,950.15	0.00	4,443,950.15
FUND Total								
	609,155,508.770	Base	609,526,317.28	613,970,267.43	100.00	4,443,950.15	0.00	4,443,950.15
Original Face:	187,511,032.000							

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								
	746.600	Local	746.60	746.60	0.00	0.00		0.00
		Base	746.60	746.60	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	86,007,744.820	Local	86,007,744.82	86,007,744.82	25.13	0.00		0.00
		Base	86,007,744.82	86,007,744.82	25.13	0.00	0.00	0.00
FIXED INCOME								
	255,011,042.050	Local	255,969,415.79	256,180,775.34	74.87	211,359.55		211,359.55
Original Face:	109,514,553.000	Base	255,969,415.79	256,180,775.34	74.87	211,359.55	0.00	211,359.55
US DOLLAR Total								
	341,019,533.470	Local	341,977,907.21	342,189,266.76	100.00	211,359.55		211,359.55
Original Face:	109,514,553.000	Base	341,977,907.21	342,189,266.76	100.00	211,359.55	0.00	211,359.55
FUND Total								
	341,019,533.470	Base	341,977,907.21	342,189,266.76	100.00	211,359.55	0.00	211,359.55
Original Face:	109,514,553.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	6,848,283.600	Local	6,851,773.70	6,851,707.74	0.24	-65.96		-65.96
		Base	6,851,773.70	6,851,707.74	0.24	-65.96	0.00	-65.96
EQUITY								
	23,368,426.000	Local	1,100,711,961.21	2,886,388,416.97	99.76	1,785,676,455.76		1,785,676,455.76
		Base	1,100,711,961.21	2,886,388,416.97	99.76	1,785,676,455.76	0.00	1,785,676,455.76
US DOLLAR Total								
	30,216,709.600	Local	1,107,563,734.91	2,893,240,124.71	100.00	1,785,676,389.80		1,785,676,389.80
		Base	1,107,563,734.91	2,893,240,124.71	100.00	1,785,676,389.80	0.00	1,785,676,389.80
FUND Total								
	30,216,709.600	Base	1,107,563,734.91	2,893,240,124.71	100.00	1,785,676,389.80	0.00	1,785,676,389.80

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								
	0.110	Local	0.11	0.11	0.00	0.00		0.00
		Base	0.11	0.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	833,955,672.920	Local	833,775,264.28	833,796,070.53	60.86	20,806.25		20,806.25
		Base	833,775,264.28	833,796,070.53	60.86	20,806.25	0.00	20,806.25
FIXED INCOME								
	532,241,150.530	Local	533,684,178.65	536,302,127.88	39.14	2,617,949.23		2,617,949.23
Original Face:	723,290,435.000	Base	533,684,178.65	536,302,127.88	39.14	2,617,949.23	0.00	2,617,949.23
US DOLLAR Total								
	1,366,196,823.560	Local	1,367,459,443.04	1,370,098,198.52	100.00	2,638,755.48		2,638,755.48
Original Face:	723,290,435.000	Base	1,367,459,443.04	1,370,098,198.52	100.00	2,638,755.48	0.00	2,638,755.48
FUND Total								
	1,366,196,823.560	Base	1,367,459,443.04	1,370,098,198.52	100.00	2,638,755.48	0.00	2,638,755.48
Original Face:	723,290,435.000							

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								
	278,445.580	Local	278,445.58	278,445.58	0.00	0.00		0.00
		Base	278,445.58	278,445.58	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,225,473,039.630	Local	4,224,748,623.38	4,224,926,788.02	66.43	178,164.64		178,164.64
		Base	4,224,748,623.38	4,224,926,788.02	66.43	178,164.64	0.00	178,164.64
FIXED INCOME								
	2,114,330,180.140	Local	2,127,989,075.80	2,134,345,726.18	33.56	6,356,650.38		6,356,650.38
Original Face:	546,449,328.000	Base	2,127,989,075.80	2,134,345,726.18	33.56	6,356,650.38	0.00	6,356,650.38
US DOLLAR Total								
	6,340,081,665.350	Local	6,353,016,144.76	6,359,550,959.78	100.00	6,534,815.02		6,534,815.02
Original Face:	546,449,328.000	Base	6,353,016,144.76	6,359,550,959.78	100.00	6,534,815.02	0.00	6,534,815.02
FUND Total								
	6,340,081,665.350	Base	6,353,016,144.76	6,359,550,959.78	100.00	6,534,815.02	0.00	6,534,815.02
Original Face:	546,449,328.000							

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								
	-5,084.100	Local	-5,084.10	-5,084.10	0.00	0.00		0.00
		Base	-5,084.10	-5,084.10	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,314,487.780	Local	1,314,810.59	1,316,047.26	1.17	1,236.67		1,236.67
		Base	1,314,810.59	1,316,047.26	1.17	1,236.67	0.00	1,236.67
FIXED INCOME								
	110,336,650.480	Local	111,017,719.11	111,533,980.33	98.83	516,261.22		516,261.22
Original Face:	45,810,000.000	Base	111,017,719.11	111,533,980.33	98.83	516,261.22	0.00	516,261.22
US DOLLAR Total								
	111,646,054.160	Local	112,327,445.60	112,844,943.49	100.00	517,497.89		517,497.89
Original Face:	45,810,000.000	Base	112,327,445.60	112,844,943.49	100.00	517,497.89	0.00	517,497.89
FUND Total								
	111,646,054.160	Base	112,327,445.60	112,844,943.49	100.00	517,497.89	0.00	517,497.89
Original Face:	45,810,000.000							

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								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	502,231,784.470	Local	502,174,323.28	502,174,323.28	48.42	0.00		0.00
		Base	502,174,323.28	502,174,323.28	48.42	0.00	0.00	0.00
FIXED INCOME								
	529,744,397.970	Local	531,959,681.99	535,047,675.91	51.58	3,087,993.92		3,087,993.92
Original Face:	323,393,263.000	Base	531,959,681.99	535,047,675.91	51.58	3,087,993.92	0.00	3,087,993.92
US DOLLAR Total								
	1,031,976,182.430	Local	1,034,134,005.26	1,037,221,999.18	100.00	3,087,993.92		3,087,993.92
Original Face:	323,393,263.000	Base	1,034,134,005.26	1,037,221,999.18	100.00	3,087,993.92	0.00	3,087,993.92
FUND Total								
	1,031,976,182.430	Base	1,034,134,005.26	1,037,221,999.18	100.00	3,087,993.92	0.00	3,087,993.92
Original Face:	323,393,263.000							

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								
	200,000.000	Local	200,000.00	200,000.00	0.01	0.00		0.00
		Base	200,000.00	200,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,913,146,774.040	Local	1,912,718,091.11	1,912,718,091.11	97.01	0.00		0.00
		Base	1,912,718,091.11	1,912,718,091.11	97.01	0.00	0.00	0.00
FIXED INCOME								
	58,826,029.070	Local	58,827,229.04	58,830,849.73	2.98	3,620.69		3,620.69
Original Face:	89,250,000.000	Base	58,827,229.04	58,830,849.73	2.98	3,620.69	0.00	3,620.69
US DOLLAR Total								
	1,972,172,803.110	Local	1,971,745,320.15	1,971,748,940.84	100.00	3,620.69		3,620.69
Original Face:	89,250,000.000	Base	1,971,745,320.15	1,971,748,940.84	100.00	3,620.69	0.00	3,620.69
FUND Total								
	1,972,172,803.110	Base	1,971,745,320.15	1,971,748,940.84	100.00	3,620.69	0.00	3,620.69
Original Face:	89,250,000.000							

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								
	-2,536.200	Local	-2,536.20	-2,536.20	0.00	0.00		0.00
		Base	-2,536.20	-2,536.20	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,035,385,987.440	Local	1,035,372,373.39	1,035,372,373.39	55.71	0.00		0.00
		Base	1,035,372,373.39	1,035,372,373.39	55.71	0.00	0.00	0.00
FIXED INCOME								
	823,000,000.000	Local	823,183,825.75	823,226,988.60	44.29	43,162.85		43,162.85
		Base	823,183,825.75	823,226,988.60	44.29	43,162.85	0.00	43,162.85
US DOLLAR Total								
	1,858,383,451.240	Local	1,858,553,662.94	1,858,596,825.79	100.00	43,162.85		43,162.85
		Base	1,858,553,662.94	1,858,596,825.79	100.00	43,162.85	0.00	43,162.85
FUND Total								
	1,858,383,451.240	Base	1,858,553,662.94	1,858,596,825.79	100.00	43,162.85	0.00	43,162.85

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								
	-28,770.600	Local	-28,770.60	-28,770.60	0.00	0.00		0.00
		Base	-28,770.60	-28,770.60	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.630	Local	1,698.46	1,698.46	0.00	0.00		0.00
		Base	1,698.46	1,698.46	0.00	0.00	0.00	0.00
EQUITY								
	307,538,169.977	Local	307,605,982.64	307,599,677.61	50.14	-6,305.03		-6,305.03
		Base	307,605,982.64	307,599,677.61	50.14	-6,305.03	0.00	-6,305.03
FIXED INCOME								
	304,135,000.000	Local	305,537,460.68	305,870,304.23	49.86	332,843.55		332,843.55
Original Face:	155,515,000.000	Base	305,537,460.68	305,870,304.23	49.86	332,843.55	0.00	332,843.55
US DOLLAR Total								
	611,646,098.007	Local	613,116,371.18	613,442,909.70	100.00	326,538.52		326,538.52
Original Face:	155,515,000.000	Base	613,116,371.18	613,442,909.70	100.00	326,538.52	0.00	326,538.52
FUND Total								
	611,646,098.007	Base	613,116,371.18	613,442,909.70	100.00	326,538.52	0.00	326,538.52
Original Face:	155,515,000.000							

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								
	98,299.450	Local	98,299.45	98,299.45	0.02	0.00		0.00
		Base	98,299.45	98,299.45	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	96,000,000.000	Local	95,980,754.78	95,980,754.78	18.90	0.00		0.00
		Base	95,980,754.78	95,980,754.78	18.90	0.00	0.00	0.00
FIXED INCOME								
	400,773,651.610	Local	406,628,435.98	411,672,157.95	81.08	5,043,721.97		5,043,721.97
Original Face:	240,077,869.000	Base	406,628,435.98	411,672,157.95	81.08	5,043,721.97	0.00	5,043,721.97
US DOLLAR Total								
	496,871,951.060	Local	502,707,490.21	507,751,212.18	100.00	5,043,721.97		5,043,721.97
Original Face:	240,077,869.000	Base	502,707,490.21	507,751,212.18	100.00	5,043,721.97	0.00	5,043,721.97
FUND Total								
	496,871,951.060	Base	502,707,490.21	507,751,212.18	100.00	5,043,721.97	0.00	5,043,721.97
Original Face:	240,077,869.000							

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								
	92,885.930	Local	92,885.93	92,885.93	0.01	0.00		0.00
		Base	92,885.93	92,885.93	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,361,011,153.790	Local	1,360,948,456.57	1,360,948,456.57	99.99	0.00		0.00
		Base	1,360,948,456.57	1,360,948,456.57	99.99	0.00	0.00	0.00
US DOLLAR Total								
	1,361,104,039.720	Local	1,361,041,342.50	1,361,041,342.50	100.00	0.00		0.00
		Base	1,361,041,342.50	1,361,041,342.50	100.00	0.00	0.00	0.00
FUND Total								
	1,361,104,039.720	Base	1,361,041,342.50	1,361,041,342.50	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								
	324,415.370	Local	324,415.37	324,415.37	0.12	0.00		0.00
		Base	324,415.37	324,415.37	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	39,500,000.000	Local	39,496,470.34	39,496,470.34	14.16	0.00		0.00
		Base	39,496,470.34	39,496,470.34	14.16	0.00	0.00	0.00
FIXED INCOME								
	232,028,505.930	Local	233,991,158.17	239,151,927.66	85.73	5,160,769.49		5,160,769.49
Original Face:	169,922,434.000	Base	233,991,158.17	239,151,927.66	85.73	5,160,769.49	0.00	5,160,769.49
US DOLLAR Total								
	271,852,921.300	Local	273,812,043.88	278,972,813.37	100.00	5,160,769.49		5,160,769.49
Original Face:	169,922,434.000	Base	273,812,043.88	278,972,813.37	100.00	5,160,769.49	0.00	5,160,769.49
FUND Total								
	271,852,921.300	Base	273,812,043.88	278,972,813.37	100.00	5,160,769.49	0.00	5,160,769.49
Original Face:	169,922,434.000							

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								
	5,600,415.810	Local	5,600,415.81	5,600,415.81	1.24	0.00		0.00
		Base	5,600,415.81	5,600,415.81	1.24	0.00	0.00	0.00
CASH EQUIVALENT								
	298,371,288.370	Local	298,367,788.68	298,367,788.68	66.05	0.00		0.00
		Base	298,367,788.68	298,367,788.68	66.05	0.00	0.00	0.00
FIXED INCOME								
	144,758,236.750	Local	145,548,380.56	147,791,446.16	32.71	2,243,065.60		2,243,065.60
Original Face:	327,834,878.000	Base	145,548,380.56	147,791,446.16	32.71	2,243,065.60	0.00	2,243,065.60
US DOLLAR Total								
	448,729,940.930	Local	449,516,585.05	451,759,650.65	100.00	2,243,065.60		2,243,065.60
Original Face:	327,834,878.000	Base	449,516,585.05	451,759,650.65	100.00	2,243,065.60	0.00	2,243,065.60
FUND Total								
	448,729,940.930	Base	449,516,585.05	451,759,650.65	100.00	2,243,065.60	0.00	2,243,065.60
Original Face:	327,834,878.000							

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								
	-1,765.490	Local	-1,765.49	-1,765.49	0.00	0.00		0.00
		Base	-1,765.49	-1,765.49	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	422,772,607.970	Local	422,644,095.97	422,644,095.94	91.48	-0.03		-0.03
		Base	422,644,095.97	422,644,095.94	91.48	-0.03	0.00	-0.03
EQUITY								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	7.44	685.37		685.37
		Base	34,366,584.52	34,367,269.89	7.44	685.37	0.00	685.37
FIXED INCOME								
	5,000,000.000	Local	5,000,000.00	5,000,727.05	1.08	727.05		727.05
		Base	5,000,000.00	5,000,727.05	1.08	727.05	0.00	727.05
US DOLLAR Total								
	462,138,112.370	Local	462,008,915.00	462,010,327.39	100.00	1,412.39		1,412.39
		Base	462,008,915.00	462,010,327.39	100.00	1,412.39	0.00	1,412.39
FUND Total								
	462,138,112.370	Base	462,008,915.00	462,010,327.39	100.00	1,412.39	0.00	1,412.39

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	952,611.630	Local	952,611.63	952,611.63	11.08	0.00		0.00
		Base	952,611.63	952,611.63	11.08	0.00	0.00	0.00
EQUITY								
	17,628.510	Local	5,982,880.66	7,641,990.64	88.92	1,659,109.98		1,659,109.98
		Base	5,982,880.66	7,641,990.64	88.92	1,659,109.98	0.00	1,659,109.98
US DOLLAR Total								
	970,240.130	Local	6,935,492.28	8,594,602.26	100.00	1,659,109.98		1,659,109.98
		Base	6,935,492.28	8,594,602.26	100.00	1,659,109.98	0.00	1,659,109.98
FUND Total								
	970,240.130	Base	6,935,492.28	8,594,602.26	100.00	1,659,109.98	0.00	1,659,109.98

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	8,733.330	Local	8,733.33	8,733.33	0.25	0.00		0.00
		Base	8,733.33	8,733.33	0.25	0.00	0.00	0.00
EQUITY								
	7,214.450	Local	2,893,210.27	3,479,446.85	99.75	586,236.58		586,236.58
		Base	2,893,210.27	3,479,446.85	99.75	586,236.58	0.00	586,236.58
US DOLLAR Total								
	15,947.780	Local	2,901,943.60	3,488,180.18	100.00	586,236.58		586,236.58
		Base	2,901,943.60	3,488,180.18	100.00	586,236.58	0.00	586,236.58
FUND Total								
	15,947.780	Base	2,901,943.60	3,488,180.18	100.00	586,236.58	0.00	586,236.58

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								
	747.970	Local	747.97	747.97	0.03	0.00		0.00
		Base	747.97	747.97	0.03	0.00	0.00	0.00
EQUITY								
	21,324.520	Local	1,943,447.49	2,325,508.66	99.97	382,061.17		382,061.17
		Base	1,943,447.49	2,325,508.66	99.97	382,061.17	0.00	382,061.17
US DOLLAR Total								
	22,072.490	Local	1,944,195.46	2,326,256.63	100.00	382,061.17		382,061.17
		Base	1,944,195.46	2,326,256.63	100.00	382,061.17	0.00	382,061.17
FUND Total								
	22,072.490	Base	1,944,195.46	2,326,256.63	100.00	382,061.17	0.00	382,061.17

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								
	2,521,936.480	Local	2,521,936.48	2,521,936.48	25.80	0.00		0.00
		Base	2,521,936.48	2,521,936.48	25.80	0.00	0.00	0.00
EQUITY								
	62,578.810	Local	7,109,197.07	7,254,466.75	74.20	145,269.68		145,269.68
		Base	7,109,197.07	7,254,466.75	74.20	145,269.68	0.00	145,269.68
US DOLLAR Total								
	2,584,515.290	Local	9,631,133.55	9,776,403.23	100.00	145,269.68		145,269.68
		Base	9,631,133.55	9,776,403.23	100.00	145,269.68	0.00	145,269.68
FUND Total								
	2,584,515.290	Base	9,631,133.55	9,776,403.23	100.00	145,269.68	0.00	145,269.68

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	297.500	297.50	297.50	0.00	0.00	0.00	0.00
CASH Total	297.500	297.50	297.50	0.00	0.00	0.00	0.00

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
CASH EQUIVALENT							
US DOLLAR	4,154,841.120	4,156,918.57	4,156,918.54	0.36	-0.03	0.00	-0.03
CASH EQUIVALENT Total	4,154,841.120	4,156,918.57	4,156,918.54	0.36	-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
EQUITY							
US DOLLAR	19,728,555.000	730,317,942.77	1,144,967,354.68	99.64	414,649,411.91	0.00	414,649,411.91
EQUITY Total	19,728,555.000	730,317,942.77	1,144,967,354.68	99.64	414,649,411.91	0.00	414,649,411.91

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	23,883,693.620	734,475,158.84	1,149,124,570.72	100.00	414,649,411.88	0.00	414,649,411.88

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	8,399,431.000	8,403,682.93	8,403,630.72	1.17	-52.21	0.00	-52.21
CASH EQUIVALENT Total	8,399,431.000	8,403,682.93	8,403,630.72	1.17	-52.21	0.00	-52.21

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	21,099,400.000	453,912,716.60	708,074,317.68	98.83	254,161,601.08	0.00	254,161,601.08
EQUITY Total	21,099,400.000	453,912,716.60	708,074,317.68	98.83	254,161,601.08	0.00	254,161,601.08

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	29,498,831.000	462,316,399.53	716,477,948.40	100.00	254,161,548.87	0.00	254,161,548.87

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-674,422.270	-674,422.27	-674,422.27	0.03	0.00	0.00	0.00
CASH Total	-674,422.270	-674,422.27	-674,422.27	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	343,037,849.460	342,961,287.60	342,952,584.76	13.78	-8,702.84	0.00	-8,702.84
CASH EQUIVALENT Total	343,037,849.460	342,961,287.60	342,952,584.76	13.78	-8,702.84	0.00	-8,702.84

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							
	6,266,813.000	39,150,079.18	39,919,817.54	1.60	769,738.36	0.00	769,738.36
EQUITY Total							
	6,266,813.000	39,150,079.18	39,919,817.54	1.60	769,738.36	0.00	769,738.36

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	1,950,255,160.200	2,010,568,211.57	2,105,237,331.64	84.59	94,669,120.07	0.00	94,669,120.07
FIXED INCOME Total	1,950,255,160.200	2,010,568,211.57	2,105,237,331.64	84.59	94,669,120.07	0.00	94,669,120.07

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	2,298,885,400.390	2,392,005,156.08	2,487,435,311.67	100.00	95,430,155.59	0.00	95,430,155.59

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	473,549.980	473,549.98	473,549.98	0.08	0.00	0.00	0.00
CASH Total	473,549.980	473,549.98	473,549.98	0.08	0.00	0.00	0.00

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
CASH EQUIVALENT							
US DOLLAR	178,062,000.000	177,971,195.08	177,978,691.76	28.99	7,496.68	0.00	7,496.68
CASH EQUIVALENT Total	178,062,000.000	177,971,195.08	177,978,691.76	28.99	7,496.68	0.00	7,496.68

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							
	430,619,958.790	431,081,572.22	435,518,025.69	70.93	4,436,453.47	0.00	4,436,453.47
FIXED INCOME Total							
	430,619,958.790	431,081,572.22	435,518,025.69	70.93	4,436,453.47	0.00	4,436,453.47

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	609,155,508.770	609,526,317.28	613,970,267.43	100.00	4,443,950.15	0.00	4,443,950.15

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	746.600	746.60	746.60	0.00	0.00	0.00	0.00
CASH Total	746.600	746.60	746.60	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	86,007,744.820	86,007,744.82	86,007,744.82	25.13	0.00	0.00	0.00
CASH EQUIVALENT Total	86,007,744.820	86,007,744.82	86,007,744.82	25.13	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
FIXED INCOME							
US DOLLAR	255,011,042.050	255,969,415.79	256,180,775.34	74.87	211,359.55	0.00	211,359.55
FIXED INCOME Total	255,011,042.050	255,969,415.79	256,180,775.34	74.87	211,359.55	0.00	211,359.55

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	341,019,533.470	341,977,907.21	342,189,266.76	100.00	211,359.55	0.00	211,359.55

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	6,848,283.600	6,851,773.70	6,851,707.74	0.24	-65.96	0.00	-65.96
CASH EQUIVALENT Total	6,848,283.600	6,851,773.70	6,851,707.74	0.24	-65.96	0.00	-65.96

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	23,368,426.000	1,100,711,961.21	2,886,388,416.97	99.76	1,785,676,455.76	0.00	1,785,676,455.76
EQUITY Total	23,368,426.000	1,100,711,961.21	2,886,388,416.97	99.76	1,785,676,455.76	0.00	1,785,676,455.76

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	30,216,709.600	1,107,563,734.91	2,893,240,124.71	100.00	1,785,676,389.80	0.00	1,785,676,389.80

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
CASH							
US DOLLAR	0.110	0.11	0.11	0.00	0.00	0.00	0.00
CASH Total	0.110	0.11	0.11	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	833,955,672.920	833,775,264.28	833,796,070.53	60.86	20,806.25	0.00	20,806.25
CASH EQUIVALENT Total	833,955,672.920	833,775,264.28	833,796,070.53	60.86	20,806.25	0.00	20,806.25

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
FIXED INCOME							
US DOLLAR							
	532,241,150.530	533,684,178.65	536,302,127.88	39.14	2,617,949.23	0.00	2,617,949.23
FIXED INCOME Total							
	532,241,150.530	533,684,178.65	536,302,127.88	39.14	2,617,949.23	0.00	2,617,949.23

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	1,366,196,823.560	1,367,459,443.04	1,370,098,198.52	100.00	2,638,755.48	0.00	2,638,755.48

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
CASH							
US DOLLAR	278,445.580	278,445.58	278,445.58	0.00	0.00	0.00	0.00
CASH Total	278,445.580	278,445.58	278,445.58	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	4,225,473,039.630	4,224,748,623.38	4,224,926,788.02	66.43	178,164.64	0.00	178,164.64
CASH EQUIVALENT Total	4,225,473,039.630	4,224,748,623.38	4,224,926,788.02	66.43	178,164.64	0.00	178,164.64

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	2,114,330,180.140	2,127,989,075.80	2,134,345,726.18	33.56	6,356,650.38	0.00	6,356,650.38
FIXED INCOME Total	2,114,330,180.140	2,127,989,075.80	2,134,345,726.18	33.56	6,356,650.38	0.00	6,356,650.38

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,340,081,665.350	6,353,016,144.76	6,359,550,959.78	100.00	6,534,815.02	0.00	6,534,815.02

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	-5,084.100	-5,084.10	-5,084.10	0.00	0.00	0.00	0.00
CASH Total	-5,084.100	-5,084.10	-5,084.10	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	1,314,487.780	1,314,810.59	1,316,047.26	1.17	1,236.67	0.00	1,236.67
CASH EQUIVALENT Total	1,314,487.780	1,314,810.59	1,316,047.26	1.17	1,236.67	0.00	1,236.67

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	110,336,650.480	111,017,719.11	111,533,980.33	98.83	516,261.22	0.00	516,261.22
FIXED INCOME Total	110,336,650.480	111,017,719.11	111,533,980.33	98.83	516,261.22	0.00	516,261.22

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,646,054.160	112,327,445.60	112,844,943.49	100.00	517,497.89	0.00	517,497.89

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
CASH							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

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
CASH EQUIVALENT							
US DOLLAR	502,231,784.470	502,174,323.28	502,174,323.28	48.42	0.00	0.00	0.00
CASH EQUIVALENT Total	502,231,784.470	502,174,323.28	502,174,323.28	48.42	0.00	0.00	0.00

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
FIXED INCOME							
US DOLLAR							
	529,744,397.970	531,959,681.99	535,047,675.91	51.58	3,087,993.92	0.00	3,087,993.92
FIXED INCOME Total							
	529,744,397.970	531,959,681.99	535,047,675.91	51.58	3,087,993.92	0.00	3,087,993.92

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,031,976,182.430	1,034,134,005.26	1,037,221,999.18	100.00	3,087,993.92	0.00	3,087,993.92

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	200,000.000	200,000.00	200,000.00	0.01	0.00	0.00	0.00
CASH Total	200,000.000	200,000.00	200,000.00	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,913,146,774.040	1,912,718,091.11	1,912,718,091.11	97.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,913,146,774.040	1,912,718,091.11	1,912,718,091.11	97.01	0.00	0.00	0.00

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
FIXED INCOME							
US DOLLAR	58,826,029.070	58,827,229.04	58,830,849.73	2.98	3,620.69	0.00	3,620.69
FIXED INCOME Total	58,826,029.070	58,827,229.04	58,830,849.73	2.98	3,620.69	0.00	3,620.69

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	1,972,172,803.110	1,971,745,320.15	1,971,748,940.84	100.00	3,620.69	0.00	3,620.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,536.200	-2,536.20	-2,536.20	0.00	0.00	0.00	0.00
CASH Total	-2,536.200	-2,536.20	-2,536.20	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	1,035,385,987.440	1,035,372,373.39	1,035,372,373.39	55.71	0.00	0.00	0.00
CASH EQUIVALENT Total	1,035,385,987.440	1,035,372,373.39	1,035,372,373.39	55.71	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	823,000,000.000	823,183,825.75	823,226,988.60	44.29	43,162.85	0.00	43,162.85
FIXED INCOME Total	823,000,000.000	823,183,825.75	823,226,988.60	44.29	43,162.85	0.00	43,162.85

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	1,858,383,451.240	1,858,553,662.94	1,858,596,825.79	100.00	43,162.85	0.00	43,162.85

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	-28,770.600	-28,770.60	-28,770.60	0.00	0.00	0.00	0.00
CASH Total	-28,770.600	-28,770.60	-28,770.60	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	1,698.630	1,698.46	1,698.46	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.630	1,698.46	1,698.46	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
EQUITY							
US DOLLAR	307,538,169.977	307,605,982.64	307,599,677.61	50.14	-6,305.03	0.00	-6,305.03
EQUITY Total	307,538,169.977	307,605,982.64	307,599,677.61	50.14	-6,305.03	0.00	-6,305.03

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							
	304,135,000.000	305,537,460.68	305,870,304.23	49.86	332,843.55	0.00	332,843.55
FIXED INCOME Total							
	304,135,000.000	305,537,460.68	305,870,304.23	49.86	332,843.55	0.00	332,843.55

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	611,646,098.007	613,116,371.18	613,442,909.70	100.00	326,538.52	0.00	326,538.52

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	98,299.450	98,299.45	98,299.45	0.02	0.00	0.00	0.00
CASH Total	98,299.450	98,299.45	98,299.45	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	96,000,000.000	95,980,754.78	95,980,754.78	18.90	0.00	0.00	0.00
CASH EQUIVALENT Total	96,000,000.000	95,980,754.78	95,980,754.78	18.90	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	400,773,651.610	406,628,435.98	411,672,157.95	81.08	5,043,721.97	0.00	5,043,721.97
FIXED INCOME Total	400,773,651.610	406,628,435.98	411,672,157.95	81.08	5,043,721.97	0.00	5,043,721.97

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	496,871,951.060	502,707,490.21	507,751,212.18	100.00	5,043,721.97	0.00	5,043,721.97

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	92,885.930	92,885.93	92,885.93	0.01	0.00	0.00	0.00
CASH Total	92,885.930	92,885.93	92,885.93	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,361,011,153.790	1,360,948,456.57	1,360,948,456.57	99.99	0.00	0.00	0.00
CASH EQUIVALENT Total	1,361,011,153.790	1,360,948,456.57	1,360,948,456.57	99.99	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	1,361,104,039.720	1,361,041,342.50	1,361,041,342.50	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	324,415.370	324,415.37	324,415.37	0.12	0.00	0.00	0.00
CASH Total	324,415.370	324,415.37	324,415.37	0.12	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	39,500,000.000	39,496,470.34	39,496,470.34	14.16	0.00	0.00	0.00
CASH EQUIVALENT Total	39,500,000.000	39,496,470.34	39,496,470.34	14.16	0.00	0.00	0.00

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
FIXED INCOME							
US DOLLAR							
	232,028,505.930	233,991,158.17	239,151,927.66	85.73	5,160,769.49	0.00	5,160,769.49
FIXED INCOME Total							
	232,028,505.930	233,991,158.17	239,151,927.66	85.73	5,160,769.49	0.00	5,160,769.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	271,852,921.300	273,812,043.88	278,972,813.37	100.00	5,160,769.49	0.00	5,160,769.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,600,415.810	5,600,415.81	5,600,415.81	1.24	0.00	0.00	0.00
CASH Total	5,600,415.810	5,600,415.81	5,600,415.81	1.24	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	298,371,288.370	298,367,788.68	298,367,788.68	66.05	0.00	0.00	0.00
CASH EQUIVALENT Total	298,371,288.370	298,367,788.68	298,367,788.68	66.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	144,758,236.750	145,548,380.56	147,791,446.16	32.71	2,243,065.60	0.00	2,243,065.60
FIXED INCOME Total	144,758,236.750	145,548,380.56	147,791,446.16	32.71	2,243,065.60	0.00	2,243,065.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	448,729,940.930	449,516,585.05	451,759,650.65	100.00	2,243,065.60	0.00	2,243,065.60

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
CASH							
US DOLLAR	-1,765.490	-1,765.49	-1,765.49	0.00	0.00	0.00	0.00
CASH Total	-1,765.490	-1,765.49	-1,765.49	0.00	0.00	0.00	0.00

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
CASH EQUIVALENT							
US DOLLAR	422,772,607.970	422,644,095.97	422,644,095.94	91.48	-0.03	0.00	-0.03
CASH EQUIVALENT Total	422,772,607.970	422,644,095.97	422,644,095.94	91.48	-0.03	0.00	-0.03

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	34,367,269.890	34,366,584.52	34,367,269.89	7.44	685.37	0.00	685.37
EQUITY Total	34,367,269.890	34,366,584.52	34,367,269.89	7.44	685.37	0.00	685.37

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
FIXED INCOME							
US DOLLAR							
	5,000,000.000	5,000,000.00	5,000,727.05	1.08	727.05	0.00	727.05
FIXED INCOME Total							
	5,000,000.000	5,000,000.00	5,000,727.05	1.08	727.05	0.00	727.05

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	462,138,112.370	462,008,915.00	462,010,327.39	100.00	1,412.39	0.00	1,412.39

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
CASH							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

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
CASH EQUIVALENT							
US DOLLAR	952,611.630	952,611.63	952,611.63	11.08	0.00	0.00	0.00
CASH EQUIVALENT Total	952,611.630	952,611.63	952,611.63	11.08	0.00	0.00	0.00

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	17,628.510	5,982,880.66	7,641,990.64	88.92	1,659,109.98	0.00	1,659,109.98
EQUITY Total	17,628.510	5,982,880.66	7,641,990.64	88.92	1,659,109.98	0.00	1,659,109.98

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	970,240.130	6,935,492.28	8,594,602.26	100.00	1,659,109.98	0.00	1,659,109.98

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,733.330	8,733.33	8,733.33	0.25	0.00	0.00	0.00
CASH EQUIVALENT Total	8,733.330	8,733.33	8,733.33	0.25	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	7,214.450	2,893,210.27	3,479,446.85	99.75	586,236.58	0.00	586,236.58
EQUITY Total	7,214.450	2,893,210.27	3,479,446.85	99.75	586,236.58	0.00	586,236.58

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	15,947.780	2,901,943.60	3,488,180.18	100.00	586,236.58	0.00	586,236.58

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	747.970	747.97	747.97	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	747.970	747.97	747.97	0.03	0.00	0.00	0.00

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	21,324.520	1,943,447.49	2,325,508.66	99.97	382,061.17	0.00	382,061.17
EQUITY Total	21,324.520	1,943,447.49	2,325,508.66	99.97	382,061.17	0.00	382,061.17

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	22,072.490	1,944,195.46	2,326,256.63	100.00	382,061.17	0.00	382,061.17

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	2,521,936.480	2,521,936.48	2,521,936.48	25.80	0.00	0.00	0.00
CASH EQUIVALENT Total	2,521,936.480	2,521,936.48	2,521,936.48	25.80	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	62,578.810	7,109,197.07	7,254,466.75	74.20	145,269.68	0.00	145,269.68
EQUITY Total	62,578.810	7,109,197.07	7,254,466.75	74.20	145,269.68	0.00	145,269.68

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	2,584,515.290	9,631,133.55	9,776,403.23	100.00	145,269.68	0.00	145,269.68

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							
	297.500	297.50	297.50	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							
	4,154,841.120	4,156,918.57	4,156,918.54	0.36	-0.03	0.00	-0.03
					0.00 GN	0.00 GN	0.00 GN
					-0.03 LS	0.00 LS	-0.03 LS
EQUITY							
	19,728,555.000	730,317,942.77	1,144,967,354.68	99.64	414,649,411.91	0.00	414,649,411.91
					439,625,524.80 GN	0.00 GN	439,625,524.80 GN
					-24,976,112.89 LS	0.00 LS	-24,976,112.89 LS
FUND Total							
0.000	23,883,693.620	734,475,158.84	1,149,124,570.72	100.00	414,649,411.88	0.00	414,649,411.88
					439,625,524.80 GN	0.00 GN	439,625,524.80 GN
					-24,976,112.92 LS	0.00 LS	-24,976,112.92 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							
	8,399,431.000	8,403,682.93	8,403,630.72	1.17	-52.21	0.00	-52.21
					0.00 GN	0.00 GN	0.00 GN
					-52.21 LS	0.00 LS	-52.21 LS
EQUITY							
	21,099,400.000	453,912,716.60	708,074,317.68	98.83	254,161,601.08	0.00	254,161,601.08
					279,921,686.01 GN	0.00 GN	279,921,686.01 GN
					-25,760,084.93 LS	0.00 LS	-25,760,084.93 LS
FUND Total							
0.000	29,498,831.000	462,316,399.53	716,477,948.40	100.00	254,161,548.87	0.00	254,161,548.87
					279,921,686.01 GN	0.00 GN	279,921,686.01 GN
					-25,760,137.14 LS	0.00 LS	-25,760,137.14 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								
		-674,422.270	-674,422.27	-674,422.27	0.03	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		343,037,849.460	342,961,287.60	342,952,584.76	13.78	-8,702.84	0.00	-8,702.84
						4,336.16 GN	0.00 GN	4,336.16 GN
						-13,039.00 LS	0.00 LS	-13,039.00 LS
EQUITY								
		6,266,813.000	39,150,079.18	39,919,817.54	1.60	769,738.36	0.00	769,738.36
						769,738.36 GN	0.00 GN	769,738.36 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		1,950,255,160.200	2,010,568,211.57	2,105,237,331.64	84.59	94,669,120.07	0.00	94,669,120.07
						100,567,102.55 GN	0.00 GN	100,567,102.55 GN
						-5,897,982.48 LS	0.00 LS	-5,897,982.48 LS
Original Face:	1,881,087,939.000							
FUND Total								
	0.000	2,298,885,400.390	2,392,005,156.08	2,487,435,311.67	100.00	95,430,155.59	0.00	95,430,155.59
						101,341,177.07 GN	0.00 GN	101,341,177.07 GN
						-5,911,021.48 LS	0.00 LS	-5,911,021.48 LS
Original Face:	1,881,087,939.000							

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							
	473,549.980	473,549.98	473,549.98	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							
	178,062,000.000	177,971,195.08	177,978,691.76	28.99	7,496.68	0.00	7,496.68
					14,739.59 GN	0.00 GN	14,739.59 GN
					-7,242.91 LS	0.00 LS	-7,242.91 LS
FIXED INCOME							
	430,619,958.790	431,081,572.22	435,518,025.69	70.93	4,436,453.47	0.00	4,436,453.47
					5,007,802.00 GN	0.00 GN	5,007,802.00 GN
					-571,348.53 LS	0.00 LS	-571,348.53 LS
Original Face:	187,511,032.000						
FUND Total							
0.000	609,155,508.770	609,526,317.28	613,970,267.43	100.00	4,443,950.15	0.00	4,443,950.15
					5,022,541.59 GN	0.00 GN	5,022,541.59 GN
					-578,591.44 LS	0.00 LS	-578,591.44 LS
Original Face:	187,511,032.000						

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							
	746.600	746.60	746.60	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							
	86,007,744.820	86,007,744.82	86,007,744.82	25.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	255,011,042.050	255,969,415.79	256,180,775.34	74.87	211,359.55	0.00	211,359.55
					440,873.88 GN	0.00 GN	440,873.88 GN
					-229,514.33 LS	0.00 LS	-229,514.33 LS
Original Face:	109,514,553.000						
FUND Total							
0.000	341,019,533.470	341,977,907.21	342,189,266.76	100.00	211,359.55	0.00	211,359.55
					440,873.88 GN	0.00 GN	440,873.88 GN
					-229,514.33 LS	0.00 LS	-229,514.33 LS
Original Face:	109,514,553.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	6,848,283.600	6,851,773.70	6,851,707.74	0.24	-65.96	0.00	-65.96
					0.00 GN	0.00 GN	0.00 GN
					-65.96 LS	0.00 LS	-65.96 LS
EQUITY							
	23,368,426.000	1,100,711,961.21	2,886,388,416.97	99.76	1,785,676,455.76	0.00	1,785,676,455.76
					1,829,484,395.19 GN	0.00 GN	1,829,484,395.19 GN
					-43,807,939.43 LS	0.00 LS	-43,807,939.43 LS
FUND Total							
0.000	30,216,709.600	1,107,563,734.91	2,893,240,124.71	100.00	1,785,676,389.80	0.00	1,785,676,389.80
					1,829,484,395.19 GN	0.00 GN	1,829,484,395.19 GN
					-43,808,005.39 LS	0.00 LS	-43,808,005.39 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.110	0.11	0.11	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							
	833,955,672.920	833,775,264.28	833,796,070.53	60.86	20,806.25	0.00	20,806.25
					20,806.25 GN	0.00 GN	20,806.25 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	532,241,150.530	533,684,178.65	536,302,127.88	39.14	2,617,949.23	0.00	2,617,949.23
					2,991,199.22 GN	0.00 GN	2,991,199.22 GN
					-373,249.99 LS	0.00 LS	-373,249.99 LS
Original Face:	723,290,435.000						
FUND Total							
0.000	1,366,196,823.560	1,367,459,443.04	1,370,098,198.52	100.00	2,638,755.48	0.00	2,638,755.48
					3,012,005.47 GN	0.00 GN	3,012,005.47 GN
					-373,249.99 LS	0.00 LS	-373,249.99 LS
Original Face:	723,290,435.000						

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							
	278,445.580	278,445.58	278,445.58	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							
	4,225,473,039.630	4,224,748,623.38	4,224,926,788.02	66.43	178,164.64	0.00	178,164.64
					201,789.64 GN	0.00 GN	201,789.64 GN
					-23,625.00 LS	0.00 LS	-23,625.00 LS
FIXED INCOME							
	2,114,330,180.140	2,127,989,075.80	2,134,345,726.18	33.56	6,356,650.38	0.00	6,356,650.38
					11,142,009.14 GN	0.00 GN	11,142,009.14 GN
					-4,785,358.76 LS	0.00 LS	-4,785,358.76 LS
Original Face:	546,449,328.000						
FUND Total							
0.000	6,340,081,665.350	6,353,016,144.76	6,359,550,959.78	100.00	6,534,815.02	0.00	6,534,815.02
					11,343,798.78 GN	0.00 GN	11,343,798.78 GN
					-4,808,983.76 LS	0.00 LS	-4,808,983.76 LS
Original Face:	546,449,328.000						

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							
	-5,084.100	-5,084.10	-5,084.10	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							
	1,314,487.780	1,314,810.59	1,316,047.26	1.17	1,236.67	0.00	1,236.67
					1,236.68 GN	0.00 GN	1,236.68 GN
					-0.01 LS	0.00 LS	-0.01 LS
FIXED INCOME							
	110,336,650.480	111,017,719.11	111,533,980.33	98.83	516,261.22	0.00	516,261.22
					543,686.21 GN	0.00 GN	543,686.21 GN
					-27,424.99 LS	0.00 LS	-27,424.99 LS
Original Face:	45,810,000.000						
FUND Total							
0.000	111,646,054.160	112,327,445.60	112,844,943.49	100.00	517,497.89	0.00	517,497.89
					544,922.89 GN	0.00 GN	544,922.89 GN
					-27,425.00 LS	0.00 LS	-27,425.00 LS
Original Face:	45,810,000.000						

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							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	502,231,784.470	502,174,323.28	502,174,323.28	48.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	529,744,397.970	531,959,681.99	535,047,675.91	51.58	3,087,993.92	0.00	3,087,993.92
					3,170,101.85 GN	0.00 GN	3,170,101.85 GN
					-82,107.93 LS	0.00 LS	-82,107.93 LS
Original Face:	323,393,263.000						
FUND Total							
0.000	1,031,976,182.430	1,034,134,005.26	1,037,221,999.18	100.00	3,087,993.92	0.00	3,087,993.92
					3,170,101.85 GN	0.00 GN	3,170,101.85 GN
					-82,107.93 LS	0.00 LS	-82,107.93 LS
Original Face:	323,393,263.000						

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							
	200,000.000	200,000.00	200,000.00	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,913,146,774.040	1,912,718,091.11	1,912,718,091.11	97.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	58,826,029.070	58,827,229.04	58,830,849.73	2.98	3,620.69	0.00	3,620.69
					3,682.22 GN	0.00 GN	3,682.22 GN
					-61.53 LS	0.00 LS	-61.53 LS
Original Face:	89,250,000.000						
FUND Total							
0.000	1,972,172,803.110	1,971,745,320.15	1,971,748,940.84	100.00	3,620.69	0.00	3,620.69
					3,682.22 GN	0.00 GN	3,682.22 GN
					-61.53 LS	0.00 LS	-61.53 LS
Original Face:	89,250,000.000						

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							
	-2,536.200	-2,536.20	-2,536.20	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							
	1,035,385,987.440	1,035,372,373.39	1,035,372,373.39	55.71	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							
	823,000,000.000	823,183,825.75	823,226,988.60	44.29	43,162.85	0.00	43,162.85
					47,582.70 GN	0.00 GN	47,582.70 GN
					-4,419.85 LS	0.00 LS	-4,419.85 LS
FUND Total							
0.000	1,858,383,451.240	1,858,553,662.94	1,858,596,825.79	100.00	43,162.85	0.00	43,162.85
					47,582.70 GN	0.00 GN	47,582.70 GN
					-4,419.85 LS	0.00 LS	-4,419.85 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							
	-28,770.600	-28,770.60	-28,770.60	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							
	1,698.630	1,698.46	1,698.46	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
EQUITY							
	307,538,169.977	307,605,982.64	307,599,677.61	50.14	-6,305.03	0.00	-6,305.03
					0.00 GN	0.00 GN	0.00 GN
					-6,305.03 LS	0.00 LS	-6,305.03 LS
FIXED INCOME							
	304,135,000.000	305,537,460.68	305,870,304.23	49.86	332,843.55	0.00	332,843.55
					332,843.56 GN	0.00 GN	332,843.56 GN
					-0.01 LS	0.00 LS	-0.01 LS
Original Face:	155,515,000.000						
FUND Total							
0.000	611,646,098.007	613,116,371.18	613,442,909.70	100.00	326,538.52	0.00	326,538.52
					332,843.56 GN	0.00 GN	332,843.56 GN
					-6,305.04 LS	0.00 LS	-6,305.04 LS
Original Face:	155,515,000.000						

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							
	98,299.450	98,299.45	98,299.45	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	96,000,000.000	95,980,754.78	95,980,754.78	18.90	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							
	400,773,651.610	406,628,435.98	411,672,157.95	81.08	5,043,721.97	0.00	5,043,721.97
					6,940,901.42 GN	0.00 GN	6,940,901.42 GN
					-1,897,179.45 LS	0.00 LS	-1,897,179.45 LS
Original Face:	240,077,869.000						
FUND Total							
0.000	496,871,951.060	502,707,490.21	507,751,212.18	100.00	5,043,721.97	0.00	5,043,721.97
					6,940,901.42 GN	0.00 GN	6,940,901.42 GN
					-1,897,179.45 LS	0.00 LS	-1,897,179.45 LS
Original Face:	240,077,869.000						

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							
	92,885.930	92,885.93	92,885.93	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,361,011,153.790	1,360,948,456.57	1,360,948,456.57	99.99	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	1,361,104,039.720	1,361,041,342.50	1,361,041,342.50	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							
	324,415.370	324,415.37	324,415.37	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	39,500,000.000	39,496,470.34	39,496,470.34	14.16	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							
	232,028,505.930	233,991,158.17	239,151,927.66	85.73	5,160,769.49	0.00	5,160,769.49
					5,902,768.79 GN	0.00 GN	5,902,768.79 GN
					-741,999.30 LS	0.00 LS	-741,999.30 LS
Original Face:	169,922,434.000						
FUND Total							
0.000	271,852,921.300	273,812,043.88	278,972,813.37	100.00	5,160,769.49	0.00	5,160,769.49
					5,902,768.79 GN	0.00 GN	5,902,768.79 GN
					-741,999.30 LS	0.00 LS	-741,999.30 LS
Original Face:	169,922,434.000						

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							
	5,600,415.810	5,600,415.81	5,600,415.81	1.24	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							
	298,371,288.370	298,367,788.68	298,367,788.68	66.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	144,758,236.750	145,548,380.56	147,791,446.16	32.71	2,243,065.60	0.00	2,243,065.60
					2,390,824.90 GN	0.00 GN	2,390,824.90 GN
					-147,759.30 LS	0.00 LS	-147,759.30 LS
Original Face:	327,834,878.000						
FUND Total							
0.000	448,729,940.930	449,516,585.05	451,759,650.65	100.00	2,243,065.60	0.00	2,243,065.60
					2,390,824.90 GN	0.00 GN	2,390,824.90 GN
					-147,759.30 LS	0.00 LS	-147,759.30 LS
Original Face:	327,834,878.000						

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							
	-1,765.490	-1,765.49	-1,765.49	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							
	422,772,607.970	422,644,095.97	422,644,095.94	91.48	-0.03	0.00	-0.03
					0.00 GN	0.00 GN	0.00 GN
					-0.03 LS	0.00 LS	-0.03 LS
EQUITY							
	34,367,269.890	34,366,584.52	34,367,269.89	7.44	685.37	0.00	685.37
					685.37 GN	0.00 GN	685.37 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,000,000.000	5,000,000.00	5,000,727.05	1.08	727.05	0.00	727.05
					727.05 GN	0.00 GN	727.05 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	462,138,112.370	462,008,915.00	462,010,327.39	100.00	1,412.39	0.00	1,412.39
					1,412.42 GN	0.00 GN	1,412.42 GN
					-0.03 LS	0.00 LS	-0.03 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	952,611.630	952,611.63	952,611.63	11.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	17,628.510	5,982,880.66	7,641,990.64	88.92	1,659,109.98	0.00	1,659,109.98
					1,659,109.98 GN	0.00 GN	1,659,109.98 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	970,240.130	6,935,492.28	8,594,602.26	100.00	1,659,109.98	0.00	1,659,109.98
					1,659,109.98 GN	0.00 GN	1,659,109.98 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							
	8,733.330	8,733.33	8,733.33	0.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	7,214.450	2,893,210.27	3,479,446.85	99.75	586,236.58	0.00	586,236.58
					586,236.58 GN	0.00 GN	586,236.58 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	15,947.780	2,901,943.60	3,488,180.18	100.00	586,236.58	0.00	586,236.58
					586,236.58 GN	0.00 GN	586,236.58 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							
	747.970	747.97	747.97	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,324.520	1,943,447.49	2,325,508.66	99.97	382,061.17	0.00	382,061.17
					382,061.17 GN	0.00 GN	382,061.17 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	22,072.490	1,944,195.46	2,326,256.63	100.00	382,061.17	0.00	382,061.17
					382,061.17 GN	0.00 GN	382,061.17 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							
	2,521,936.480	2,521,936.48	2,521,936.48	25.80	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	62,578.810	7,109,197.07	7,254,466.75	74.20	145,269.68	0.00	145,269.68
					145,269.68 GN	0.00 GN	145,269.68 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	2,584,515.290	9,631,133.55	9,776,403.23	100.00	145,269.68	0.00	145,269.68
					145,269.68 GN	0.00 GN	145,269.68 GN
					0.00 LS	0.00 LS	0.00 LS