Holdings

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

As of: *December 7, 2020* *View Date:* *December 8, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,029,936.490	1.000000	1,029,936.49	1.000000	1,029,936.49	0.00	0.09
		Base		1.000000	1,029,936.49	1.000000	1,029,936.49	0.00	0.09
US DOLLAR Total									
			1,029,936.490		1,029,936.49		1,029,936.49	0.00	0.09
		Base			1,029,936.49		1,029,936.49	0.00	0.09
CASH Total									
			1,029,936.490	Base	1,029,936.49		1,029,936.49	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.119462	31 Dec 2030		
			3,102,932.000	100.078894	3,105,380.04	100.060000	3,104,793.76	-586.28	0.28
		Base		100.078894	3,105,380.04	100.060000	3,104,793.76	-586.28	0.28
US DOLLAR Total									
			3,102,932.000		3,105,380.04		3,104,793.76	-586.28	0.28
		Base			3,105,380.04		3,104,793.76	-586.28	0.28
CASH EQUIVALENT Total									
			3,102,932.000	Base	3,105,380.04		3,104,793.76	-586.28	0.28
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			34,035.000	42.827729	1,457,641.77	89.020000	3,029,795.70	1,572,153.93	0.27
		Base		42.827729	1,457,641.77	89.020000	3,029,795.70	1,572,153.93	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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	16,363.000	45.897797	751,025.66	32.110000	525,415.93	-225,609.73	0.05
		Base		45.897797	751,025.66	32.110000	525,415.93	-225,609.73	0.05
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	29,060.000	64.710453	1,880,485.75	82.440000	2,395,706.40	515,220.65	0.21
		Base		64.710453	1,880,485.75	82.440000	2,395,706.40	515,220.65	0.21
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	18,593.000	9.168022	170,461.03	18.000000	334,674.00	164,212.97	0.03
		Base		9.168022	170,461.03	18.000000	334,674.00	164,212.97	0.03
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	49,292.000	38.842400	1,914,619.58	42.240000	2,082,094.08	167,474.50	0.19
		Base		38.842400	1,914,619.58	42.240000	2,082,094.08	167,474.50	0.19
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	64,490.000	14.490677	934,503.73	38.390000	2,475,771.10	1,541,267.37	0.22
		Base		14.490677	934,503.73	38.390000	2,475,771.10	1,541,267.37	0.22
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	21,956.000	116.839744	2,565,333.42	118.480000	2,601,346.88	36,013.46	0.23
		Base		116.839744	2,565,333.42	118.480000	2,601,346.88	36,013.46	0.23
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,721.000	27.208510	781,455.62	29.220000	839,227.62	57,772.00	0.07
		Base		27.208510	781,455.62	29.220000	839,227.62	57,772.00	0.07
00766T100	AECOM COMMON STOCK USD.01								
		Local	40,106.000	32.711278	1,311,918.50	51.110000	2,049,817.66	737,899.16	0.18
		Base		32.711278	1,311,918.50	51.110000	2,049,817.66	737,899.16	0.18
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	25,784.000	82.517405	2,127,628.78	95.500000	2,462,372.00	334,743.22	0.22
		Base		82.517405	2,127,628.78	95.500000	2,462,372.00	334,743.22	0.22
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,925.000	403.352029	3,196,564.83	602.130000	4,771,880.25	1,575,315.42	0.43
		Base		403.352029	3,196,564.83	602.130000	4,771,880.25	1,575,315.42	0.43

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018522300	ALLETE INC COMMON STOCK							
	28,741.000	Local	67.824192	1,949,335.09	58.800000	1,689,970.80	-259,364.29	0.15
		Base	67.824192	1,949,335.09	58.800000	1,689,970.80	-259,364.29	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	26,434.000	Local	45.302695	1,197,531.45	81.060000	2,142,740.04	945,208.59	0.19
		Base	45.302695	1,197,531.45	81.060000	2,142,740.04	945,208.59	0.19
023436108	AMEDISYS INC COMMON STOCK USD.001							
	17,983.000	Local	135.183230	2,431,000.02	255.740000	4,598,972.42	2,167,972.40	0.41
		Base	135.183230	2,431,000.02	255.740000	4,598,972.42	2,167,972.40	0.41
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	76,253.000	Local	40.980020	3,124,849.45	43.370000	3,307,092.61	182,243.16	0.30
		Base	40.980020	3,124,849.45	43.370000	3,307,092.61	182,243.16	0.30
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	82,557.000	Local	16.636238	1,373,437.93	19.490000	1,609,035.93	235,598.00	0.14
		Base	16.636238	1,373,437.93	19.490000	1,609,035.93	235,598.00	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	39,728.000	Local	49.455976	1,964,787.01	87.430000	3,473,419.04	1,508,632.03	0.31
		Base	49.455976	1,964,787.01	87.430000	3,473,419.04	1,508,632.03	0.31
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	158,384.000	Local	6.488982	1,027,750.96	7.500000	1,187,880.00	160,129.04	0.11
		Base	6.488982	1,027,750.96	7.500000	1,187,880.00	160,129.04	0.11
038336103	APTARGROUP INC COMMON STOCK USD.01							
	35,720.000	Local	57.076109	2,038,758.61	128.630000	4,594,663.60	2,555,904.99	0.41
		Base	57.076109	2,038,758.61	128.630000	4,594,663.60	2,555,904.99	0.41
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	42,995.000	Local	37.964685	1,632,291.63	96.870000	4,164,925.65	2,532,634.02	0.37
		Base	37.964685	1,632,291.63	96.870000	4,164,925.65	2,532,634.02	0.37
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	56,663.000	Local	59.537001	3,373,545.06	65.850000	3,731,258.55	357,713.49	0.33
		Base	59.537001	3,373,545.06	65.850000	3,731,258.55	357,713.49	0.33

Base Currency: USD - US DOLLAR

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	30,143.000	Local	32.907739	991,937.97	73.870000	2,226,663.41	1,234,725.44	0.20
		Base	32.907739	991,937.97	73.870000	2,226,663.41	1,234,725.44	0.20
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	85,190.000	Local	18.216548	1,551,867.76	16.300000	1,388,597.00	-163,270.76	0.12
		Base	18.216548	1,551,867.76	16.300000	1,388,597.00	-163,270.76	0.12
05329W102	AUTONATION INC COMMON STOCK USD.01							
	32,365.000	Local	40.910687	1,324,074.39	67.300000	2,178,164.50	854,090.11	0.19
		Base	40.910687	1,324,074.39	67.300000	2,178,164.50	854,090.11	0.19
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	26,493.000	Local	37.952176	1,005,466.99	46.170000	1,223,181.81	217,714.82	0.11
		Base	37.952176	1,005,466.99	46.170000	1,223,181.81	217,714.82	0.11
05368V106	AVIENT CORP COMMON STOCK USD.01							
	50,663.000	Local	33.637041	1,704,153.42	38.460000	1,948,498.98	244,345.56	0.17
		Base	33.637041	1,704,153.42	38.460000	1,948,498.98	244,345.56	0.17
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	28,575.000	Local	33.884140	968,239.30	38.400000	1,097,280.00	129,040.70	0.10
		Base	33.884140	968,239.30	38.400000	1,097,280.00	129,040.70	0.10
053807103	AVNET INC COMMON STOCK USD1.0							
	54,775.000	Local	29.636587	1,623,344.05	32.800000	1,796,620.00	173,275.95	0.16
		Base	29.636587	1,623,344.05	32.800000	1,796,620.00	173,275.95	0.16
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	35,101.000	Local	66.827828	2,345,723.60	122.790000	4,310,051.79	1,964,328.19	0.38
		Base	66.827828	2,345,723.60	122.790000	4,310,051.79	1,964,328.19	0.38
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	76,403.000	Local	27.659490	2,113,268.03	38.560000	2,946,099.68	832,831.65	0.26
		Base	27.659490	2,113,268.03	38.560000	2,946,099.68	832,831.65	0.26
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	53,402.000	Local	20.238899	1,080,797.66	27.410000	1,463,748.82	382,951.16	0.13
		Base	20.238899	1,080,797.66	27.410000	1,463,748.82	382,951.16	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	22,200.000	Local	56.336344	1,250,666.83	79.510000	1,765,122.00	514,455.17	0.16
		Base	56.336344	1,250,666.83	79.510000	1,765,122.00	514,455.17	0.16
06417N103	BANK OZK COMMON STOCK							
	66,955.000	Local	40.583909	2,717,295.62	30.250000	2,025,388.75	-691,906.87	0.18
		Base	40.583909	2,717,295.62	30.250000	2,025,388.75	-691,906.87	0.18
077454106	BELDEN INC COMMON STOCK USD.01							
	24,657.000	Local	66.470619	1,638,966.05	43.020000	1,060,744.14	-578,221.91	0.09
		Base	66.470619	1,638,966.05	43.020000	1,060,744.14	-578,221.91	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	21,352.000	Local	99.193569	2,117,981.08	307.930000	6,574,921.36	4,456,940.28	0.59
		Base	99.193569	2,117,981.08	307.930000	6,574,921.36	4,456,940.28	0.59
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	34,753.000	Local	45.621139	1,585,471.44	59.730000	2,075,796.69	490,325.25	0.19
		Base	45.621139	1,585,471.44	59.730000	2,075,796.69	490,325.25	0.19
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	27,473.000	Local	84.801113	2,329,740.98	56.280000	1,546,180.44	-783,560.54	0.14
		Base	84.801113	2,329,740.98	56.280000	1,546,180.44	-783,560.54	0.14
093671105	H+R BLOCK INC COMMON STOCK							
	106,841.000	Local	15.814600	1,689,647.68	17.700000	1,891,085.70	201,438.02	0.17
		Base	15.814600	1,689,647.68	17.700000	1,891,085.70	201,438.02	0.17
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	5,040.000	Local	326.874296	1,647,446.45	937.370000	4,724,344.80	3,076,898.35	0.42
		Base	326.874296	1,647,446.45	937.370000	4,724,344.80	3,076,898.35	0.42
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	44,420.000	Local	32.619572	1,448,961.39	42.020000	1,866,528.40	417,567.01	0.17
		Base	32.619572	1,448,961.39	42.020000	1,866,528.40	417,567.01	0.17
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	51,523.000	Local	37.513139	1,932,789.47	35.780000	1,843,492.94	-89,296.53	0.16
		Base	37.513139	1,932,789.47	35.780000	1,843,492.94	-89,296.53	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	4,072.000	Local	22.505855	91,643.84	51.130000	208,201.36	116,557.52	0.02
		Base	22.505855	91,643.84	51.130000	208,201.36	116,557.52	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	28,024.000	Local	78.408356	2,197,315.77	69.970000	1,960,839.28	-236,476.49	0.18
		Base	78.408356	2,197,315.77	69.970000	1,960,839.28	-236,476.49	0.18
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	164,357.000	Local	17.021332	2,797,575.00	16.020000	2,632,999.14	-164,575.86	0.24
		Base	17.021332	2,797,575.00	16.020000	2,632,999.14	-164,575.86	0.24
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	130,013.000	Local	16.805287	2,184,905.74	44.610000	5,799,879.93	3,614,974.19	0.52
		Base	16.805287	2,184,905.74	44.610000	5,799,879.93	3,614,974.19	0.52
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	43,846.000	Local	29.151247	1,278,165.57	74.510000	3,266,965.46	1,988,799.89	0.29
		Base	29.151247	1,278,165.57	74.510000	3,266,965.46	1,988,799.89	0.29
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
	64,671.000	Local	31.982887	2,068,365.31	37.000000	2,392,827.00	324,461.69	0.21
		Base	31.982887	2,068,365.31	37.000000	2,392,827.00	324,461.69	0.21
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	67,318.000	Local	34.736648	2,338,401.69	49.160000	3,309,352.88	970,951.19	0.30
		Base	34.736648	2,338,401.69	49.160000	3,309,352.88	970,951.19	0.30
125581801	CIT GROUP INC COMMON STOCK USD.01							
	54,560.000	Local	42.469382	2,317,129.48	38.840000	2,119,110.40	-198,019.08	0.19
		Base	42.469382	2,317,129.48	38.840000	2,119,110.40	-198,019.08	0.19
12571T100	CMC MATERIALS INC COMMON STOCK USD.001							
	16,104.000	Local	128.464534	2,068,792.86	154.130000	2,482,109.52	413,316.66	0.22
		Base	128.464534	2,068,792.86	154.130000	2,482,109.52	413,316.66	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	78,494.000	Local	17.140074	1,345,392.97	22.870000	1,795,157.78	449,764.81	0.16
		Base	17.140074	1,345,392.97	22.870000	1,795,157.78	449,764.81	0.16

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12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	123,971.000	Local	10.037511	1,244,360.27	9.270000	1,149,211.17	-95,149.10	0.10
		Base	10.037511	1,244,360.27	9.270000	1,149,211.17	-95,149.10	0.10
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	3,002.000	Local	684.810037	2,055,799.73	2,103.210000	6,313,836.42	4,258,036.69	0.56
		Base	684.810037	2,055,799.73	2,103.210000	6,313,836.42	4,258,036.69	0.56
127055101	CABOT CORP COMMON STOCK USD1.0							
	31,273.000	Local	31.804317	994,616.39	42.240000	1,320,971.52	326,355.13	0.12
		Base	31.804317	994,616.39	42.240000	1,320,971.52	326,355.13	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	13,901.000	Local	173.976494	2,418,447.24	246.650000	3,428,681.65	1,010,234.41	0.31
		Base	173.976494	2,418,447.24	246.650000	3,428,681.65	1,010,234.41	0.31
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	110,554.000	Local	46.662159	5,158,688.31	74.860000	8,276,072.44	3,117,384.13	0.74
		Base	46.662159	5,158,688.31	74.860000	8,276,072.44	3,117,384.13	0.74
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	53,993.000	Local	60.068809	3,243,295.21	101.100000	5,458,692.30	2,215,397.09	0.49
		Base	60.068809	3,243,295.21	101.100000	5,458,692.30	2,215,397.09	0.49
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	20,784.000	Local	100.636558	2,091,630.22	61.600000	1,280,294.40	-811,335.82	0.11
		Base	100.636558	2,091,630.22	61.600000	1,280,294.40	-811,335.82	0.11
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	30,233.000	Local	62.916590	1,902,157.27	149.450000	4,518,321.85	2,616,164.58	0.40
		Base	62.916590	1,902,157.27	149.450000	4,518,321.85	2,616,164.58	0.40
146229109	CARTER S INC COMMON STOCK USD.01							
	24,168.000	Local	57.819806	1,397,389.06	93.300000	2,254,874.40	857,485.34	0.20
		Base	57.819806	1,397,389.06	93.300000	2,254,874.40	857,485.34	0.20
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	20,443.000	Local	108.523107	2,218,537.88	187.820000	3,839,604.26	1,621,066.38	0.34
		Base	108.523107	2,218,537.88	187.820000	3,839,604.26	1,621,066.38	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	41,473.000	Local	17.885605	741,769.69	30.100000	1,248,337.30	506,567.61	0.11
		Base	17.885605	741,769.69	30.100000	1,248,337.30	506,567.61	0.11
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	71,912.000	Local	67.083711	4,824,123.83	96.530000	6,941,665.36	2,117,541.53	0.62
		Base	67.083711	4,824,123.83	96.530000	6,941,665.36	2,117,541.53	0.62
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	103,177.000	Local	21.629764	2,231,694.12	13.440000	1,386,698.88	-844,995.24	0.12
		Base	21.629764	2,231,694.12	13.440000	1,386,698.88	-844,995.24	0.12
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	27,499.000	Local	62.348717	1,714,527.37	236.370000	6,499,938.63	4,785,411.26	0.58
		Base	62.348717	1,714,527.37	236.370000	6,499,938.63	4,785,411.26	0.58
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,817.000	Local	342.168769	3,016,902.04	473.860000	4,178,023.62	1,161,121.58	0.37
		Base	342.168769	3,016,902.04	473.860000	4,178,023.62	1,161,121.58	0.37
163851108	CHEMOURS CO/THE COMMON STOCK							
	91,014.000	Local	20.876462	1,900,050.32	26.330000	2,396,398.62	496,348.30	0.21
		Base	20.876462	1,900,050.32	26.330000	2,396,398.62	496,348.30	0.21
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	15,946.000	Local	98.313825	1,567,712.26	105.260000	1,678,475.96	110,763.70	0.15
		Base	98.313825	1,567,712.26	105.260000	1,678,475.96	110,763.70	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	19,657.000	Local	56.857574	1,117,649.33	191.930000	3,772,768.01	2,655,118.68	0.34
		Base	56.857574	1,117,649.33	191.930000	3,772,768.01	2,655,118.68	0.34
171779309	CIENA CORP COMMON STOCK USD.01							
	85,164.000	Local	23.197768	1,975,614.71	48.470000	4,127,899.08	2,152,284.37	0.37
		Base	23.197768	1,975,614.71	48.470000	4,127,899.08	2,152,284.37	0.37
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	56,521.000	Local	27.905627	1,577,253.95	37.600000	2,125,189.60	547,935.65	0.19
		Base	27.905627	1,577,253.95	37.600000	2,125,189.60	547,935.65	0.19

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Base Currency: USD - US DOLLAR

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	59,367.000	Local	24.645552	1,463,132.47	13.800000	819,264.60	-643,867.87	0.07
		Base	24.645552	1,463,132.47	13.800000	819,264.60	-643,867.87	0.07
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	32,368.000	Local	58.113072	1,881,003.92	83.090000	2,689,457.12	808,453.20	0.24
		Base	58.113072	1,881,003.92	83.090000	2,689,457.12	808,453.20	0.24
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	28,351.000	Local	45.311311	1,284,620.98	74.440000	2,110,448.44	825,827.46	0.19
		Base	45.311311	1,284,620.98	74.440000	2,110,448.44	825,827.46	0.19
192422103	COGNEX CORP COMMON STOCK USD.002							
	95,892.000	Local	27.138542	2,602,369.07	76.520000	7,337,655.84	4,735,286.77	0.66
		Base	27.138542	2,602,369.07	76.520000	7,337,655.84	4,735,286.77	0.66
192479103	COHERENT INC COMMON STOCK USD.01							
	13,471.000	Local	180.830576	2,435,968.69	137.190000	1,848,086.49	-587,882.20	0.17
		Base	180.830576	2,435,968.69	137.190000	1,848,086.49	-587,882.20	0.17
194014106	COLFAX CORP COMMON STOCK USD.001							
	55,755.000	Local	28.514249	1,589,811.97	37.330000	2,081,334.15	491,522.18	0.19
		Base	28.514249	1,589,811.97	37.330000	2,081,334.15	491,522.18	0.19
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	16,872.000	Local	96.092299	1,621,269.27	87.240000	1,471,913.28	-149,355.99	0.13
		Base	96.092299	1,621,269.27	87.240000	1,471,913.28	-149,355.99	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	58,374.750	Local	31.948583	1,864,990.56	63.690000	3,717,887.83	1,852,897.27	0.33
		Base	31.948583	1,864,990.56	63.690000	3,717,887.83	1,852,897.27	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	65,949.000	Local	15.130244	997,824.44	20.180000	1,330,850.82	333,026.38	0.12
		Base	15.130244	997,824.44	20.180000	1,330,850.82	333,026.38	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	25,698.000	Local	64.371873	1,654,228.38	49.620000	1,275,134.76	-379,093.62	0.11
		Base	64.371873	1,654,228.38	49.620000	1,275,134.76	-379,093.62	0.11

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	18,807.000	Local	79.530950	1,495,738.57	64.580000	1,214,556.06	-281,182.51	0.11
		Base	79.530950	1,495,738.57	64.580000	1,214,556.06	-281,182.51	0.11
20602D101	CONCENTRIX CORP COMMON STOCK							
	22,826.000	Local	45.506142	1,038,723.19	115.140000	2,628,185.64	1,589,462.45	0.23
		Base	45.506142	1,038,723.19	115.140000	2,628,185.64	1,589,462.45	0.23
21870Q105	CORESITE REALTY CORP REIT USD.01							
	23,582.000	Local	107.923864	2,545,060.56	123.400000	2,910,018.80	364,958.24	0.26
		Base	107.923864	2,545,060.56	123.400000	2,910,018.80	364,958.24	0.26
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	44,017.000	Local	23.401569	1,030,066.87	77.580000	3,414,838.86	2,384,771.99	0.30
		Base	23.401569	1,030,066.87	77.580000	3,414,838.86	2,384,771.99	0.30
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	62,162.000	Local	30.262702	1,881,190.09	25.920000	1,611,239.04	-269,951.05	0.14
		Base	30.262702	1,881,190.09	25.920000	1,611,239.04	-269,951.05	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	156,790.000	Local	2.752800	431,611.52	7.450000	1,168,085.50	736,473.98	0.10
		Base	2.752800	431,611.52	7.450000	1,168,085.50	736,473.98	0.10
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	82,318.000	Local	37.521478	3,088,693.02	33.560000	2,762,592.08	-326,100.94	0.25
		Base	37.521478	3,088,693.02	33.560000	2,762,592.08	-326,100.94	0.25
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	13,130.000	Local	145.995428	1,916,919.97	131.390000	1,725,150.70	-191,769.27	0.15
		Base	145.995428	1,916,919.97	131.390000	1,725,150.70	-191,769.27	0.15
224399105	CRANE CO COMMON STOCK USD1.0							
	27,313.000	Local	44.303633	1,210,065.13	72.940000	1,992,210.22	782,145.09	0.18
		Base	44.303633	1,210,065.13	72.940000	1,992,210.22	782,145.09	0.18
225447101	CREE INC COMMON STOCK USD.00125							
	60,810.000	Local	36.330965	2,209,285.98	90.770000	5,519,723.70	3,310,437.72	0.49
		Base	36.330965	2,209,285.98	90.770000	5,519,723.70	3,310,437.72	0.49

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	30,908.000	Local	66.348416	2,050,696.84	87.640000	2,708,777.12	658,080.28	0.24
		Base	66.348416	2,050,696.84	87.640000	2,708,777.12	658,080.28	0.24
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	23,036.000	Local	78.068247	1,798,380.13	118.500000	2,729,766.00	931,385.87	0.24
		Base	78.068247	1,798,380.13	118.500000	2,729,766.00	931,385.87	0.24
23283R100	CYRUSONE INC REIT USD.01							
	64,742.000	Local	54.319919	3,516,780.20	68.610000	4,441,948.62	925,168.42	0.40
		Base	54.319919	3,516,780.20	68.610000	4,441,948.62	925,168.42	0.40
235825205	DANA INC COMMON STOCK USD.01							
	80,094.000	Local	19.653021	1,574,089.08	19.250000	1,541,809.50	-32,279.58	0.14
		Base	19.653021	1,574,089.08	19.250000	1,541,809.50	-32,279.58	0.14
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	89,679.000	Local	27.441518	2,460,927.91	49.000000	4,394,271.00	1,933,343.09	0.39
		Base	27.441518	2,460,927.91	49.000000	4,394,271.00	1,933,343.09	0.39
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	15,509.000	Local	79.810395	1,237,779.41	289.000000	4,482,101.00	3,244,321.59	0.40
		Base	79.810395	1,237,779.41	289.000000	4,482,101.00	3,244,321.59	0.40
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	36,090.000	Local	32.911635	1,187,780.89	55.520000	2,003,716.80	815,935.91	0.18
		Base	32.911635	1,187,780.89	55.520000	2,003,716.80	815,935.91	0.18
257559203	DOMTAR CORP COMMON STOCK USD.01							
	30,570.000	Local	45.904868	1,403,311.81	30.970000	946,752.90	-456,558.91	0.08
		Base	45.904868	1,403,311.81	30.970000	946,752.90	-456,558.91	0.08
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	69,859.000	Local	30.110995	2,103,523.99	54.540000	3,810,109.86	1,706,585.87	0.34
		Base	30.110995	2,103,523.99	54.540000	3,810,109.86	1,706,585.87	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	91,344.000	Local	31.898709	2,913,755.67	31.910000	2,914,787.04	1,031.37	0.26
		Base	31.898709	2,913,755.67	31.910000	2,914,787.04	1,031.37	0.26

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265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
	45,552.000	Local	55.409182	2,523,999.04	106.420000	4,847,643.84	2,323,644.80	0.43
		Base	55.409182	2,523,999.04	106.420000	4,847,643.84	2,323,644.80	0.43
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	17,635.000	Local	77.749513	1,371,112.67	67.730000	1,194,418.55	-176,694.12	0.11
		Base	77.749513	1,371,112.67	67.730000	1,194,418.55	-176,694.12	0.11
26884L109	EQT CORP COMMON STOCK							
	152,397.000	Local	17.143218	2,612,574.94	13.880000	2,115,270.36	-497,304.58	0.19
		Base	17.143218	2,612,574.94	13.880000	2,115,270.36	-497,304.58	0.19
26884U109	EPR PROPERTIES REIT USD.01							
	41,325.000	Local	55.237426	2,282,686.64	31.660000	1,308,349.50	-974,337.14	0.12
		Base	55.237426	2,282,686.64	31.660000	1,308,349.50	-974,337.14	0.12
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	23,128.000	Local	70.539694	1,631,442.05	97.050000	2,244,572.40	613,130.35	0.20
		Base	70.539694	1,631,442.05	97.050000	2,244,572.40	613,130.35	0.20
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	78,366.000	Local	26.154438	2,049,618.68	46.680000	3,658,124.88	1,608,506.20	0.33
		Base	26.154438	2,049,618.68	46.680000	3,658,124.88	1,608,506.20	0.33
277276101	EASTGROUP PROPERTIES INC REIT							
	21,794.000	Local	117.822794	2,567,829.98	134.080000	2,922,139.52	354,309.54	0.26
		Base	117.822794	2,567,829.98	134.080000	2,922,139.52	354,309.54	0.26
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	63,254.000	Local	30.974865	1,959,284.10	65.250000	4,127,323.50	2,168,039.40	0.37
		Base	30.974865	1,959,284.10	65.250000	4,127,323.50	2,168,039.40	0.37
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	30,106.000	Local	43.371287	1,305,735.96	34.790000	1,047,387.74	-258,348.22	0.09
		Base	43.371287	1,305,735.96	34.790000	1,047,387.74	-258,348.22	0.09
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	30,411.000	Local	53.517233	1,627,512.58	87.630000	2,664,915.93	1,037,403.35	0.24
		Base	53.517233	1,627,512.58	87.630000	2,664,915.93	1,037,403.35	0.24

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	24,924.000	Local	103.888075	2,589,306.39	82.160000	2,047,755.84	-541,550.55	0.18
		Base	103.888075	2,589,306.39	82.160000	2,047,755.84	-541,550.55	0.18
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	55,089.000	Local	46.779850	2,577,055.18	80.120000	4,413,730.68	1,836,675.50	0.39
		Base	46.779850	2,577,055.18	80.120000	4,413,730.68	1,836,675.50	0.39
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	32,265.000	Local	29.595472	954,897.89	42.960000	1,386,104.40	431,206.51	0.12
		Base	29.595472	954,897.89	42.960000	1,386,104.40	431,206.51	0.12
29275Y102	ENERSYS COMMON STOCK USD.01							
	23,497.000	Local	66.516863	1,562,946.72	83.300000	1,957,300.10	394,353.38	0.17
		Base	66.516863	1,562,946.72	83.300000	1,957,300.10	394,353.38	0.17
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	69,830.000	Local	61.346249	4,283,808.57	129.320000	9,030,415.60	4,746,607.03	0.81
		Base	61.346249	4,283,808.57	129.320000	9,030,415.60	4,746,607.03	0.81
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	225,161.000	Local	14.206832	3,198,824.39	8.190000	1,844,068.59	-1,354,755.80	0.16
		Base	14.206832	3,198,824.39	8.190000	1,844,068.59	-1,354,755.80	0.16
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	123,594.000	Local	25.668274	3,172,444.71	47.280000	5,843,524.32	2,671,079.61	0.52
		Base	25.668274	3,172,444.71	47.280000	5,843,524.32	2,671,079.61	0.52
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	22,479.000	Local	79.272767	1,781,972.54	95.130000	2,138,427.27	356,454.73	0.19
		Base	79.272767	1,781,972.54	95.130000	2,138,427.27	356,454.73	0.19
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	171,216.000	Local	20.996862	3,594,998.64	18.850000	3,227,421.60	-367,577.04	0.29
		Base	20.996862	3,594,998.64	18.850000	3,227,421.60	-367,577.04	0.29
302520101	FNB CORP COMMON STOCK USD.01							
	179,290.000	Local	12.167905	2,181,583.64	9.550000	1,712,219.50	-469,364.14	0.15
		Base	12.167905	2,181,583.64	9.550000	1,712,219.50	-469,364.14	0.15

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302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	20,269.000	Local	110.317114	2,236,017.59	106.960000	2,167,972.24	-68,045.35	0.19
		Base	110.317114	2,236,017.59	106.960000	2,167,972.24	-68,045.35	0.19
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	21,045.000	Local	106.311917	2,237,334.29	351.710000	7,401,736.95	5,164,402.66	0.66
		Base	106.311917	2,237,334.29	351.710000	7,401,736.95	5,164,402.66	0.66
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	16,062.000	Local	88.002401	1,413,494.56	501.640000	8,057,341.68	6,643,847.12	0.72
		Base	88.002401	1,413,494.56	501.640000	8,057,341.68	6,643,847.12	0.72
314211103	FEDERATED HERMES INC COMMON STOCK							
	52,742.000	Local	22.762795	1,200,555.35	29.170000	1,538,484.14	337,928.79	0.14
		Base	22.762795	1,200,555.35	29.170000	1,538,484.14	337,928.79	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	61,816.000	Local	24.182656	1,494,875.04	48.260000	2,983,240.16	1,488,365.12	0.27
		Base	24.182656	1,494,875.04	48.260000	2,983,240.16	1,488,365.12	0.27
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	78,684.000	Local	27.636195	2,174,526.34	35.160000	2,766,529.44	592,003.10	0.25
		Base	27.636195	2,174,526.34	35.160000	2,766,529.44	592,003.10	0.25
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	306,443.000	Local	11.588318	3,551,159.00	13.140000	4,026,661.02	475,502.02	0.36
		Base	11.588318	3,551,159.00	13.140000	4,026,661.02	475,502.02	0.36
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	70,475.000	Local	26.183036	1,845,249.43	41.860000	2,950,083.50	1,104,834.07	0.26
		Base	26.183036	1,845,249.43	41.860000	2,950,083.50	1,104,834.07	0.26
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	46,706.000	Local	39.456423	1,842,851.67	88.750000	4,145,157.50	2,302,305.83	0.37
		Base	39.456423	1,842,851.67	88.750000	4,145,157.50	2,302,305.83	0.37
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	22,965.000	Local	88.859409	2,040,656.33	68.170000	1,565,524.05	-475,132.28	0.14
		Base	88.859409	2,040,656.33	68.170000	1,565,524.05	-475,132.28	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
33829M101	FIVE BELOW COMMON STOCK USD.01							
	30,929.000	Local	80.127250	2,478,255.73	163.370000	5,052,870.73	2,574,615.00	0.45
		Base	80.127250	2,478,255.73	163.370000	5,052,870.73	2,574,615.00	0.45
343412102	FLUOR CORP COMMON STOCK USD.01							
	69,170.000	Local	28.550851	1,974,862.36	17.870000	1,236,067.90	-738,794.46	0.11
		Base	28.550851	1,974,862.36	17.870000	1,236,067.90	-738,794.46	0.11
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	108,996.000	Local	15.296771	1,667,286.84	22.490000	2,451,320.04	784,033.20	0.22
		Base	15.296771	1,667,286.84	22.490000	2,451,320.04	784,033.20	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	57,732.000	Local	36.243064	2,092,384.57	41.400000	2,390,104.80	297,720.23	0.21
		Base	36.243064	2,092,384.57	41.400000	2,390,104.80	297,720.23	0.21
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	22,951.000	Local	75.892500	1,741,808.77	95.440000	2,190,443.44	448,634.67	0.20
		Base	75.892500	1,741,808.77	95.440000	2,190,443.44	448,634.67	0.20
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	89,866.000	Local	10.835950	973,783.51	13.100000	1,177,244.60	203,461.09	0.11
		Base	10.835950	973,783.51	13.100000	1,177,244.60	203,461.09	0.11
361448103	GATX CORP COMMON STOCK USD.625							
	19,401.000	Local	38.435713	745,691.26	86.410000	1,676,440.41	930,749.15	0.15
		Base	38.435713	745,691.26	86.410000	1,676,440.41	930,749.15	0.15
36162J106	GEO GROUP INC/THE REIT USD.01							
	67,203.000	Local	26.916175	1,808,847.68	9.710000	652,541.13	-1,156,306.55	0.06
		Base	26.916175	1,808,847.68	9.710000	652,541.13	-1,156,306.55	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	34,778.000	Local	108.939394	3,788,694.26	208.910000	7,265,471.98	3,476,777.72	0.65
		Base	108.939394	3,788,694.26	208.910000	7,265,471.98	3,476,777.72	0.65
371901109	GENTEX CORP COMMON STOCK USD.06							
	136,131.000	Local	12.836997	1,747,513.27	33.500000	4,560,388.50	2,812,875.23	0.41
		Base	12.836997	1,747,513.27	33.500000	4,560,388.50	2,812,875.23	0.41

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	281,178.000	Local	4.794058	1,347,983.64	4.710000	1,324,348.38	-23,635.26	0.12
		Base	4.794058	1,347,983.64	4.710000	1,324,348.38	-23,635.26	0.12
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	52,878.000	Local	34.104847	1,803,396.08	42.900000	2,268,466.20	465,070.12	0.20
		Base	34.104847	1,803,396.08	42.900000	2,268,466.20	465,070.12	0.20
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	41,721.000	Local	30.274942	1,263,100.87	59.990000	2,502,842.79	1,239,741.92	0.22
		Base	30.274942	1,263,100.87	59.990000	2,502,842.79	1,239,741.92	0.22
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	129,232.000	Local	17.933271	2,317,552.54	10.720000	1,385,367.04	-932,185.50	0.12
		Base	17.933271	2,317,552.54	10.720000	1,385,367.04	-932,185.50	0.12
384109104	GRACO INC COMMON STOCK USD1.0							
	92,352.000	Local	19.546629	1,805,170.31	67.080000	6,194,972.16	4,389,801.85	0.55
		Base	19.546629	1,805,170.31	67.080000	6,194,972.16	4,389,801.85	0.55
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,283.000	Local	443.139562	1,011,687.62	458.510000	1,046,778.33	35,090.71	0.09
		Base	443.139562	1,011,687.62	458.510000	1,046,778.33	35,090.71	0.09
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	26,188.000	Local	93.492498	2,448,381.53	87.070000	2,280,189.16	-168,192.37	0.20
		Base	93.492498	2,448,381.53	87.070000	2,280,189.16	-168,192.37	0.20
397624107	GREIF INC CL A COMMON STOCK							
	14,645.000	Local	49.217792	720,794.57	50.040000	732,835.80	12,041.23	0.07
		Base	49.217792	720,794.57	50.040000	732,835.80	12,041.23	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	46,169.000	Local	38.559912	1,780,272.58	37.780000	1,744,264.82	-36,007.76	0.16
		Base	38.559912	1,780,272.58	37.780000	1,744,264.82	-36,007.76	0.16
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	51,082.000	Local	56.628629	2,892,703.62	68.310000	3,489,411.42	596,707.80	0.31
		Base	56.628629	2,892,703.62	68.310000	3,489,411.42	596,707.80	0.31

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404251100	HNI CORP COMMON STOCK USD1.0							
	23,682.000	Local	30.941496	732,756.52	38.110000	902,521.02	169,764.50	0.08
		Base	30.941496	732,756.52	38.110000	902,521.02	169,764.50	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	28,084.000	Local	95.430380	2,680,066.78	115.430000	3,241,736.12	561,669.34	0.29
		Base	95.430380	2,680,066.78	115.430000	3,241,736.12	561,669.34	0.29
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	46,274.000	Local	25.375321	1,174,217.62	38.310000	1,772,756.94	598,539.32	0.16
		Base	25.375321	1,174,217.62	38.310000	1,772,756.94	598,539.32	0.16
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	47,828.000	Local	32.222687	1,541,146.66	29.820000	1,426,230.96	-114,915.70	0.13
		Base	32.222687	1,541,146.66	29.820000	1,426,230.96	-114,915.70	0.13
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	20,915.000	Local	60.438346	1,264,068.00	114.840000	2,401,878.60	1,137,810.60	0.21
		Base	60.438346	1,264,068.00	114.840000	2,401,878.60	1,137,810.60	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	84,876.000	Local	23.448400	1,990,206.40	39.320000	3,337,324.32	1,347,117.92	0.30
		Base	23.448400	1,990,206.40	39.320000	3,337,324.32	1,347,117.92	0.30
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	60,472.000	Local	28.017720	1,694,287.57	36.360000	2,198,761.92	504,474.35	0.20
		Base	28.017720	1,694,287.57	36.360000	2,198,761.92	504,474.35	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	42,260.000	Local	46.808787	1,978,139.34	23.805000	1,005,999.30	-972,140.04	0.09
		Base	46.808787	1,978,139.34	23.805000	1,005,999.30	-972,140.04	0.09
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	75,353.000	Local	30.559435	2,302,745.13	29.840000	2,248,533.52	-54,211.61	0.20
		Base	30.559435	2,302,745.13	29.840000	2,248,533.52	-54,211.61	0.20
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	42,503.000	Local	83.498015	3,548,916.13	68.750000	2,922,081.25	-626,834.88	0.26
		Base	83.498015	3,548,916.13	68.750000	2,922,081.25	-626,834.88	0.26

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428291108	HEXCEL CORP COMMON STOCK USD.01							
	46,224.000	Local	42.077100	1,944,971.87	54.560000	2,521,981.44	577,009.57	0.23
		Base	42.077100	1,944,971.87	54.560000	2,521,981.44	577,009.57	0.23
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	57,545.000	Local	35.062606	2,017,677.67	39.700000	2,284,536.50	266,858.83	0.20
		Base	35.062606	2,017,677.67	39.700000	2,284,536.50	266,858.83	0.20
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	36,896.000	Local	52.763392	1,946,758.12	96.710000	3,568,212.16	1,621,454.04	0.32
		Base	52.763392	1,946,758.12	96.710000	3,568,212.16	1,621,454.04	0.32
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	84,211.000	Local	21.617915	1,820,466.28	19.550000	1,646,325.05	-174,141.23	0.15
		Base	21.617915	1,820,466.28	19.550000	1,646,325.05	-174,141.23	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	30,035.000	Local	72.915681	2,190,022.49	158.940000	4,773,762.90	2,583,740.41	0.43
		Base	72.915681	2,190,022.49	158.940000	4,773,762.90	2,583,740.41	0.43
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	84,981.000	Local	23.798500	2,022,420.33	26.510000	2,252,846.31	230,425.98	0.20
		Base	23.798500	2,022,420.33	26.510000	2,252,846.31	230,425.98	0.20
449253103	IAA INC COMMON STOCK USD.01							
	74,205.000	Local	52.128012	3,868,159.15	60.340000	4,477,529.70	609,370.55	0.40
		Base	52.128012	3,868,159.15	60.340000	4,477,529.70	609,370.55	0.40
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,803.000	Local	232.139589	2,507,803.98	196.570000	2,123,545.71	-384,258.27	0.19
		Base	232.139589	2,507,803.98	196.570000	2,123,545.71	-384,258.27	0.19
45073V108	ITT INC COMMON STOCK USD1.0							
	47,854.000	Local	28.360114	1,357,144.91	76.250000	3,648,867.50	2,291,722.59	0.33
		Base	28.360114	1,357,144.91	76.250000	3,648,867.50	2,291,722.59	0.33
451107106	IDACORP INC COMMON STOCK							
	27,952.000	Local	50.433111	1,409,706.31	92.420000	2,583,323.84	1,173,617.53	0.23
		Base	50.433111	1,409,706.31	92.420000	2,583,323.84	1,173,617.53	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	22,876.000	Local	94.532646	2,162,528.82	70.340000	1,609,097.84	-553,430.98	0.14
		Base	94.532646	2,162,528.82	70.340000	1,609,097.84	-553,430.98	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
	37,102.000	Local	53.377220	1,980,401.61	80.830000	2,998,954.66	1,018,553.05	0.27
		Base	53.377220	1,980,401.61	80.830000	2,998,954.66	1,018,553.05	0.27
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	19,986.000	Local	91.604677	1,830,811.08	87.330000	1,745,377.38	-85,433.70	0.16
		Base	91.604677	1,830,811.08	87.330000	1,745,377.38	-85,433.70	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	39,257.000	Local	60.329689	2,368,362.60	55.030000	2,160,312.71	-208,049.89	0.19
		Base	60.329689	2,368,362.60	55.030000	2,160,312.71	-208,049.89	0.19
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	43,794.000	Local	56.460205	2,472,618.23	53.470000	2,341,665.18	-130,953.05	0.21
		Base	56.460205	2,472,618.23	53.470000	2,341,665.18	-130,953.05	0.21
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	17,063.000	Local	42.162438	719,417.68	61.730000	1,053,298.99	333,881.31	0.09
		Base	42.162438	719,417.68	61.730000	1,053,298.99	333,881.31	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	30,837.000	Local	22.794511	702,914.33	35.200000	1,085,462.40	382,548.07	0.10
		Base	22.794511	702,914.33	35.200000	1,085,462.40	382,548.07	0.10
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	223.380000	4,937,814.90	1,723,226.91	0.44
		Base	145.423569	3,214,587.99	223.380000	4,937,814.90	1,723,226.91	0.44
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	62,270.000	Local	36.256615	2,257,699.43	31.960000	1,990,149.20	-267,550.23	0.18
		Base	36.256615	2,257,699.43	31.960000	1,990,149.20	-267,550.23	0.18
466313103	JABIL INC COMMON STOCK USD.001							
	75,011.000	Local	22.747048	1,706,278.84	40.730000	3,055,198.03	1,348,919.19	0.27
		Base	22.747048	1,706,278.84	40.730000	3,055,198.03	1,348,919.19	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
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	12,561.000	83.844463	1,053,170.30	90.040000	1,130,992.44	77,822.14	0.10
		Base		83.844463	1,053,170.30	90.040000	1,130,992.44	77,822.14	0.10
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	119,681.000	17.826216	2,133,459.30	23.500000	2,812,503.50	679,044.20	0.25
		Base		17.826216	2,133,459.30	23.500000	2,812,503.50	679,044.20	0.25
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	151,020.000	12.166309	1,837,355.95	15.420000	2,328,728.40	491,372.45	0.21
		Base		12.166309	1,837,355.95	15.420000	2,328,728.40	491,372.45	0.21
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	28,680.000	96.033036	2,754,227.47	147.910000	4,242,058.80	1,487,831.33	0.38
		Base		96.033036	2,754,227.47	147.910000	4,242,058.80	1,487,831.33	0.38
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,786.000	78.252663	1,939,570.50	94.040000	2,330,875.44	391,304.94	0.21
		Base		78.252663	1,939,570.50	94.040000	2,330,875.44	391,304.94	0.21
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								
		Local	71,576.000	22.697427	1,624,591.07	18.750000	1,342,050.00	-282,541.07	0.12
		Base		22.697427	1,624,591.07	18.750000	1,342,050.00	-282,541.07	0.12
48242W106	KBR INC COMMON STOCK USD.001								
		Local	78,847.000	25.312971	1,995,851.81	28.820000	2,272,370.54	276,518.73	0.20
		Base		25.312971	1,995,851.81	28.820000	2,272,370.54	276,518.73	0.20
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	48,787.000	16.403944	800,299.23	35.810000	1,747,062.47	946,763.24	0.16
		Base		16.403944	800,299.23	35.810000	1,747,062.47	946,763.24	0.16
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	34,014.000	44.840849	1,525,216.63	76.640000	2,606,832.96	1,081,616.33	0.23
		Base		44.840849	1,525,216.63	76.640000	2,606,832.96	1,081,616.33	0.23
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	45,980.000	29.334935	1,348,820.33	36.770000	1,690,684.60	341,864.27	0.15
		Base		29.334935	1,348,820.33	36.770000	1,690,684.60	341,864.27	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
49427F108	KILROY REALTY CORP REIT USD.01							
	58,064.000	Local	60.613825	3,519,481.12	62.060000	3,603,451.84	83,970.72	0.32
		Base	60.613825	3,519,481.12	62.060000	3,603,451.84	83,970.72	0.32
497266106	KIRBY CORP COMMON STOCK USD.1							
	33,263.000	Local	54.182049	1,802,257.51	53.780000	1,788,884.14	-13,373.37	0.16
		Base	54.182049	1,802,257.51	53.780000	1,788,884.14	-13,373.37	0.16
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	69,777.000	Local	37.785433	2,636,554.15	41.800000	2,916,678.60	280,124.45	0.26
		Base	37.785433	2,636,554.15	41.800000	2,916,678.60	280,124.45	0.26
500255104	KOHLS CORP COMMON STOCK USD.01							
	87,432.000	Local	19.489400	1,703,997.22	40.440000	3,535,750.08	1,831,752.86	0.32
		Base	19.489400	1,703,997.22	40.440000	3,535,750.08	1,831,752.86	0.32
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	17,496.000	Local	126.382666	2,211,191.13	201.250000	3,521,070.00	1,309,878.87	0.31
		Base	126.382666	2,211,191.13	201.250000	3,521,070.00	1,309,878.87	0.31
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	47,820.000	Local	44.096621	2,108,700.44	80.850000	3,866,247.00	1,757,546.56	0.35
		Base	44.096621	2,108,700.44	80.850000	3,866,247.00	1,757,546.56	0.35
513847103	LANCASTER COLONY CORP COMMON STOCK							
	10,833.000	Local	78.775733	853,377.52	173.630000	1,880,933.79	1,027,556.27	0.17
		Base	78.775733	853,377.52	173.630000	1,880,933.79	1,027,556.27	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	21,257.000	Local	56.011061	1,190,627.12	134.650000	2,862,255.05	1,671,627.93	0.26
		Base	56.011061	1,190,627.12	134.650000	2,862,255.05	1,671,627.93	0.26
521865204	LEAR CORP COMMON STOCK USD.01							
	30,216.000	Local	131.880706	3,984,907.42	157.510000	4,759,322.16	774,414.74	0.42
		Base	131.880706	3,984,907.42	157.510000	4,759,322.16	774,414.74	0.42
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	4,372.000	Local	326.212429	1,426,200.74	257.900000	1,127,538.80	-298,661.94	0.10
		Base	326.212429	1,426,200.74	257.900000	1,127,538.80	-298,661.94	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	19,281.000	Local	83.140186	1,603,025.93	277.050000	5,341,801.05	3,738,775.12	0.48
		Base	83.140186	1,603,025.93	277.050000	5,341,801.05	3,738,775.12	0.48
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,918.000	Local	151.528273	1,351,329.14	86.650000	772,744.70	-578,584.44	0.07
		Base	151.528273	1,351,329.14	86.650000	772,744.70	-578,584.44	0.07
53223X107	LIFE STORAGE INC REIT USD.01							
	25,994.000	Local	101.656462	2,642,458.08	111.620000	2,901,450.28	258,992.20	0.26
		Base	101.656462	2,642,458.08	111.620000	2,901,450.28	258,992.20	0.26
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	32,885.000	Local	44.614414	1,467,145.02	118.260000	3,888,980.10	2,421,835.08	0.35
		Base	44.614414	1,467,145.02	118.260000	3,888,980.10	2,421,835.08	0.35
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	1,854.000	Local	233.435965	432,790.28	293.830000	544,760.82	111,970.54	0.05
		Base	233.435965	432,790.28	293.830000	544,760.82	111,970.54	0.05
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,482.000	Local	155.428092	2,095,481.54	247.550000	3,337,469.10	1,241,987.56	0.30
		Base	155.428092	2,095,481.54	247.550000	3,337,469.10	1,241,987.56	0.30
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	36,488.000	Local	21.321129	777,965.35	66.600000	2,430,100.80	1,652,135.45	0.22
		Base	21.321129	777,965.35	66.600000	2,430,100.80	1,652,135.45	0.22
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	62,225.000	Local	12.244724	761,927.97	37.070000	2,306,680.75	1,544,752.78	0.21
		Base	12.244724	761,927.97	37.070000	2,306,680.75	1,544,752.78	0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	41,651.000	Local	59.317131	2,470,617.81	91.470000	3,809,816.97	1,339,199.16	0.34
		Base	59.317131	2,470,617.81	91.470000	3,809,816.97	1,339,199.16	0.34
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	111,063.000	Local	21.511645	2,389,147.87	24.910000	2,766,579.33	377,431.46	0.25
		Base	21.511645	2,389,147.87	24.910000	2,766,579.33	377,431.46	0.25

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55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,546.000	Local	102.750880	3,138,628.37	155.260000	4,742,571.96	1,603,943.59	0.42
		Base	102.750880	3,138,628.37	155.260000	4,742,571.96	1,603,943.59	0.42
553498106	MSA SAFETY INC COMMON STOCK							
	20,059.000	Local	51.915894	1,041,380.91	150.890000	3,026,702.51	1,985,321.60	0.27
		Base	51.915894	1,041,380.91	150.890000	3,026,702.51	1,985,321.60	0.27
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	25,219.000	Local	64.292311	1,621,387.78	83.790000	2,113,100.01	491,712.23	0.19
		Base	64.292311	1,621,387.78	83.790000	2,113,100.01	491,712.23	0.19
554382101	MACERICH CO/THE REIT USD.01							
	65,429.000	Local	23.393879	1,530,638.13	11.630000	760,939.27	-769,698.86	0.07
		Base	23.393879	1,530,638.13	11.630000	760,939.27	-769,698.86	0.07
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	35,160.000	Local	59.027531	2,075,408.00	102.450000	3,602,142.00	1,526,734.00	0.32
		Base	59.027531	2,075,408.00	102.450000	3,602,142.00	1,526,734.00	0.32
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	32,164.000	Local	54.360231	1,748,442.46	89.610000	2,882,216.04	1,133,773.58	0.26
		Base	54.360231	1,748,442.46	89.610000	2,882,216.04	1,133,773.58	0.26
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	22,741.000	Local	111.188128	2,528,529.23	140.750000	3,200,795.75	672,266.52	0.29
		Base	111.188128	2,528,529.23	140.750000	3,200,795.75	672,266.52	0.29
574795100	MASIMO CORP COMMON STOCK USD.001							
	28,013.000	Local	109.506829	3,067,614.79	267.530000	7,494,317.89	4,426,703.10	0.67
		Base	109.506829	3,067,614.79	267.530000	7,494,317.89	4,426,703.10	0.67
576323109	MASTEC INC COMMON STOCK USD.1							
	31,073.000	Local	44.915528	1,395,660.21	62.700000	1,948,277.10	552,616.89	0.17
		Base	44.915528	1,395,660.21	62.700000	1,948,277.10	552,616.89	0.17
577081102	MATTEL INC COMMON STOCK USD1.0							
	192,136.000	Local	10.702945	2,056,420.99	15.430000	2,964,658.48	908,237.49	0.26
		Base	10.702945	2,056,420.99	15.430000	2,964,658.48	908,237.49	0.26

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577933104	MAXIMUS INC COMMON STOCK							
	33,960.000	Local	63.441395	2,154,469.78	70.970000	2,410,141.20	255,671.42	0.22
		Base	63.441395	2,154,469.78	70.970000	2,410,141.20	255,671.42	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	292,903.000	Local	16.175066	4,737,725.45	20.750000	6,077,737.25	1,340,011.80	0.54
		Base	16.175066	4,737,725.45	20.750000	6,077,737.25	1,340,011.80	0.54
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	15,133.000	Local	109.845100	1,662,285.90	137.260000	2,077,155.58	414,869.68	0.19
		Base	109.845100	1,662,285.90	137.260000	2,077,155.58	414,869.68	0.19
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	31,017.000	Local	73.358259	2,275,353.13	77.250000	2,396,063.25	120,710.12	0.21
		Base	73.358259	2,275,353.13	77.250000	2,396,063.25	120,710.12	0.21
589400100	MERCURY GENERAL CORP COMMON STOCK							
	14,735.000	Local	43.610084	642,594.59	44.910000	661,748.85	19,154.26	0.06
		Base	43.610084	642,594.59	44.910000	661,748.85	19,154.26	0.06
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	30,805.000	Local	76.727200	2,363,581.40	137.310000	4,229,834.55	1,866,253.15	0.38
		Base	76.727200	2,363,581.40	137.310000	4,229,834.55	1,866,253.15	0.38
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	32,629.000	Local	22.997023	750,369.86	38.350000	1,251,322.15	500,952.29	0.11
		Base	22.997023	750,369.86	38.350000	1,251,322.15	500,952.29	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	18,898.000	Local	34.304285	648,282.37	62.700000	1,184,904.60	536,622.23	0.11
		Base	34.304285	648,282.37	62.700000	1,184,904.60	536,622.23	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	32,847.000	Local	95.661754	3,142,201.64	211.450000	6,945,498.15	3,803,296.51	0.62
		Base	95.661754	3,142,201.64	211.450000	6,945,498.15	3,803,296.51	0.62
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	23,407.000	Local	99.048449	2,318,427.05	322.440000	7,547,353.08	5,228,926.03	0.67
		Base	99.048449	2,318,427.05	322.440000	7,547,353.08	5,228,926.03	0.67

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626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	79,970.000	Local	24.628879	1,969,571.46	11.700000	935,649.00	-1,033,922.46	0.08
		Base	24.628879	1,969,571.46	11.700000	935,649.00	-1,033,922.46	0.08
626755102	MURPHY USA INC COMMON STOCK							
	15,030.000	Local	50.632429	761,005.41	125.180000	1,881,455.40	1,120,449.99	0.17
		Base	50.632429	761,005.41	125.180000	1,881,455.40	1,120,449.99	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	71,117.000	Local	19.282231	1,371,294.44	33.350000	2,371,751.95	1,000,457.51	0.21
		Base	19.282231	1,371,294.44	33.350000	2,371,751.95	1,000,457.51	0.21
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	50,341.000	Local	44.313113	2,230,766.44	41.470000	2,087,641.27	-143,125.17	0.19
		Base	44.313113	2,230,766.44	41.470000	2,087,641.27	-143,125.17	0.19
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	72,799.000	Local	29.364036	2,137,672.43	39.490000	2,874,832.51	737,160.08	0.26
		Base	29.364036	2,137,672.43	39.490000	2,874,832.51	737,160.08	0.26
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	96,119.000	Local	35.000000	3,364,165.02	39.350000	3,782,282.65	418,117.63	0.34
		Base	35.000000	3,364,165.02	39.350000	3,782,282.65	418,117.63	0.34
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	107,547.000	Local	12.067143	1,297,785.08	9.550000	1,027,073.85	-270,711.23	0.09
		Base	12.067143	1,297,785.08	9.550000	1,027,073.85	-270,711.23	0.09
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	99,144.000	Local	17.392391	1,724,351.23	17.340000	1,719,156.96	-5,194.27	0.15
		Base	17.392391	1,724,351.23	17.340000	1,719,156.96	-5,194.27	0.15
640491106	NEOGEN CORP COMMON STOCK USD.16							
	29,347.000	Local	69.217531	2,031,326.89	77.190000	2,265,294.93	233,968.04	0.20
		Base	69.217531	2,031,326.89	77.190000	2,265,294.93	233,968.04	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	40,131.000	Local	34.446675	1,382,379.50	25.480000	1,022,537.88	-359,841.62	0.09
		Base	34.446675	1,382,379.50	25.480000	1,022,537.88	-359,841.62	0.09

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	53,153.000	Local	35.318042	1,877,259.86	33.330000	1,771,589.49	-105,670.37	0.16
		Base	35.318042	1,877,259.86	33.330000	1,771,589.49	-105,670.37	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	256,946.000	Local	14.891284	3,826,255.76	10.260000	2,636,265.96	-1,189,989.80	0.24
		Base	14.891284	3,826,255.76	10.260000	2,636,265.96	-1,189,989.80	0.24
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	79,967.000	Local	16.301047	1,303,545.81	46.740000	3,737,657.58	2,434,111.77	0.33
		Base	16.301047	1,303,545.81	46.740000	3,737,657.58	2,434,111.77	0.33
651587107	NEWMARKET CORP COMMON STOCK							
	4,053.000	Local	205.476035	832,794.37	382.000000	1,548,246.00	715,451.63	0.14
		Base	205.476035	832,794.37	382.000000	1,548,246.00	715,451.63	0.14
655663102	NORDSON CORP COMMON STOCK							
	29,895.000	Local	69.760895	2,085,501.96	199.020000	5,949,702.90	3,864,200.94	0.53
		Base	69.760895	2,085,501.96	199.020000	5,949,702.90	3,864,200.94	0.53
655664100	NORDSTROM INC COMMON STOCK							
	60,109.000	Local	16.044900	964,442.90	30.940000	1,859,772.46	895,329.56	0.17
		Base	16.044900	964,442.90	30.940000	1,859,772.46	895,329.56	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	28,007.000	Local	61.026948	1,709,181.72	57.130000	1,600,039.91	-109,141.81	0.14
		Base	61.026948	1,709,181.72	57.130000	1,600,039.91	-109,141.81	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	28,462.000	Local	51.071803	1,453,605.65	52.550000	1,495,678.10	42,072.45	0.13
		Base	51.071803	1,453,605.65	52.550000	1,495,678.10	42,072.45	0.13
670704105	NUVASIVE INC COMMON STOCK USD.001							
	28,399.000	Local	66.462339	1,887,463.96	46.620000	1,323,961.38	-563,502.58	0.12
		Base	66.462339	1,887,463.96	46.620000	1,323,961.38	-563,502.58	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	110,906.000	Local	23.521874	2,608,716.98	32.910000	3,649,916.46	1,041,199.48	0.33
		Base	23.521874	2,608,716.98	32.910000	3,649,916.46	1,041,199.48	0.33

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67098H104	O I GLASS INC COMMON STOCK							
	161,462.000	Local	14.254322	2,301,531.27	12.680000	2,047,338.16	-254,193.11	0.18
		Base	14.254322	2,301,531.27	12.680000	2,047,338.16	-254,193.11	0.18
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	156,719.000	Local	16.337291	2,560,363.96	18.410000	2,885,196.79	324,832.83	0.26
		Base	16.337291	2,560,363.96	18.410000	2,885,196.79	324,832.83	0.26
680665205	OLIN CORP COMMON STOCK USD1.0							
	78,757.000	Local	18.187742	1,432,412.01	22.460000	1,768,882.22	336,470.21	0.16
		Base	18.187742	1,432,412.01	22.460000	1,768,882.22	336,470.21	0.16
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	31,506.000	Local	70.213093	2,212,133.71	78.770000	2,481,727.62	269,593.91	0.22
		Base	70.213093	2,212,133.71	78.770000	2,481,727.62	269,593.91	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	125,713.000	Local	30.038161	3,776,187.39	37.910000	4,765,779.83	989,592.44	0.43
		Base	30.038161	3,776,187.39	37.910000	4,765,779.83	989,592.44	0.43
68235P108	ONE GAS INC COMMON STOCK							
	29,316.000	Local	45.547218	1,335,262.24	79.380000	2,327,104.08	991,841.84	0.21
		Base	45.547218	1,335,262.24	79.380000	2,327,104.08	991,841.84	0.21
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	37,722.000	Local	42.165811	1,590,578.72	83.410000	3,146,392.02	1,555,813.30	0.28
		Base	42.165811	1,590,578.72	83.410000	3,146,392.02	1,555,813.30	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	59,826.000	Local	58.674107	3,510,237.11	76.490000	4,576,090.74	1,065,853.63	0.41
		Base	58.674107	3,510,237.11	76.490000	4,576,090.74	1,065,853.63	0.41
69349H107	PNM RESOURCES INC COMMON STOCK							
	44,129.000	Local	20.558830	907,240.62	49.160000	2,169,381.64	1,262,141.02	0.19
		Base	20.558830	907,240.62	49.160000	2,169,381.64	1,262,141.02	0.19
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	35,433.000	Local	94.447031	3,346,541.65	112.480000	3,985,503.84	638,962.19	0.36
		Base	94.447031	3,346,541.65	112.480000	3,985,503.84	638,962.19	0.36

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69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	11,116.000	Local	149.268192	1,659,265.22	139.160000	1,546,902.56	-112,362.66	0.14
		Base	149.268192	1,659,265.22	139.160000	1,546,902.56	-112,362.66	0.14
69370C100	PTC INC COMMON STOCK USD.01							
	57,883.000	Local	30.118644	1,743,357.49	111.150000	6,433,695.45	4,690,337.96	0.57
		Base	30.118644	1,743,357.49	111.150000	6,433,695.45	4,690,337.96	0.57
695263103	PACWEST BANCORP COMMON STOCK							
	64,744.000	Local	40.640696	2,631,241.20	25.160000	1,628,959.04	-1,002,282.16	0.15
		Base	40.640696	2,631,241.20	25.160000	1,628,959.04	-1,002,282.16	0.15
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	18,181.000	Local	82.683871	1,503,275.46	82.060000	1,491,932.86	-11,342.60	0.13
		Base	82.683871	1,503,275.46	82.060000	1,491,932.86	-11,342.60	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	130,495.000	Local	22.660900	2,957,134.19	17.600000	2,296,712.00	-660,422.19	0.21
		Base	22.660900	2,957,134.19	17.600000	2,296,712.00	-660,422.19	0.21
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	48,031.000	Local	21.927419	1,053,195.84	32.080000	1,540,834.48	487,638.64	0.14
		Base	21.927419	1,053,195.84	32.080000	1,540,834.48	487,638.64	0.14
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	20,567.000	Local	137.401157	2,825,929.60	194.210000	3,994,317.07	1,168,387.47	0.36
		Base	137.401157	2,825,929.60	194.210000	3,994,317.07	1,168,387.47	0.36
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	121,762.000	Local	31.145385	3,792,324.34	19.050000	2,319,566.10	-1,472,758.24	0.21
		Base	31.145385	3,792,324.34	19.050000	2,319,566.10	-1,472,758.24	0.21
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	79,595.000	Local	29.473966	2,345,980.32	72.350000	5,758,698.25	3,412,717.93	0.51
		Base	29.473966	2,345,980.32	72.350000	5,758,698.25	3,412,717.93	0.51
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,600.000	Local	141.031319	2,623,182.53	224.020000	4,166,772.00	1,543,589.47	0.37
		Base	141.031319	2,623,182.53	224.020000	4,166,772.00	1,543,589.47	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
715347100	PERSPECTA INC COMMON STOCK USD.01							
	75,683.000	Local	21.275639	1,610,204.20	23.000000	1,740,709.00	130,504.80	0.16
		Base	21.275639	1,610,204.20	23.000000	1,740,709.00	130,504.80	0.16
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	115,351.000	Local	16.930948	1,953,001.74	17.860000	2,060,168.86	107,167.12	0.18
		Base	16.930948	1,953,001.74	17.860000	2,060,168.86	107,167.12	0.18
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	27,014.000	Local	29.335188	792,460.76	20.620000	557,028.68	-235,432.08	0.05
		Base	29.335188	792,460.76	20.620000	557,028.68	-235,432.08	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	42,020.000	Local	60.924080	2,560,029.84	60.030000	2,522,460.60	-37,569.24	0.23
		Base	60.924080	2,560,029.84	60.030000	2,522,460.60	-37,569.24	0.23
731068102	POLARIS INC COMMON STOCK USD.01							
	31,935.000	Local	61.131564	1,952,236.51	95.620000	3,053,624.70	1,101,388.19	0.27
		Base	61.131564	1,952,236.51	95.620000	3,053,624.70	1,101,388.19	0.27
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	34,874.000	Local	53.224723	1,856,158.98	92.890000	3,239,445.86	1,383,286.88	0.29
		Base	53.224723	1,856,158.98	92.890000	3,239,445.86	1,383,286.88	0.29
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	39,787.000	Local	38.895561	1,547,537.67	45.560000	1,812,695.72	265,158.05	0.16
		Base	38.895561	1,547,537.67	45.560000	1,812,695.72	265,158.05	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	27,806.000	Local	52.701003	1,465,404.08	36.210000	1,006,855.26	-458,548.82	0.09
		Base	52.701003	1,465,404.08	36.210000	1,006,855.26	-458,548.82	0.09
74164M108	PRIMERICA INC COMMON STOCK							
	21,885.000	Local	48.739905	1,066,672.83	139.200000	3,046,392.00	1,979,719.17	0.27
		Base	48.739905	1,066,672.83	139.200000	3,046,392.00	1,979,719.17	0.27
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	37,187.000	Local	22.524308	837,611.46	57.200000	2,127,096.40	1,289,484.94	0.19
		Base	22.524308	837,611.46	57.200000	2,127,096.40	1,289,484.94	0.19

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	51,311.000	Local	53.893555	2,765,332.19	66.560000	3,415,260.16	649,927.97	0.30
		Base	53.893555	2,765,332.19	66.560000	3,415,260.16	649,927.97	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
	18,696.000	Local	102.303800	1,912,671.85	91.710000	1,714,610.16	-198,061.69	0.15
		Base	102.303800	1,912,671.85	91.710000	1,714,610.16	-198,061.69	0.15
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	21,144.000	Local	201.396000	4,258,317.03	193.920000	4,100,244.48	-158,072.55	0.37
		Base	201.396000	4,258,317.03	193.920000	4,100,244.48	-158,072.55	0.37
749607107	RLI CORP COMMON STOCK USD1.0							
	3,039.000	Local	82.665979	251,221.91	99.170000	301,377.63	50,155.72	0.03
		Base	82.665979	251,221.91	99.170000	301,377.63	50,155.72	0.03
74967X103	RH COMMON STOCK USD.0001							
	784.000	Local	160.952793	126,186.99	468.810000	367,547.04	241,360.05	0.03
		Base	160.952793	126,186.99	468.810000	367,547.04	241,360.05	0.03
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	71,988.000	Local	33.397769	2,404,238.62	86.750000	6,244,959.00	3,840,720.38	0.56
		Base	33.397769	2,404,238.62	86.750000	6,244,959.00	3,840,720.38	0.56
754907103	RAYONIER INC REIT							
	75,610.000	Local	23.970552	1,812,413.47	29.080000	2,198,738.80	386,325.33	0.20
		Base	23.970552	1,812,413.47	29.080000	2,198,738.80	386,325.33	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	22,476.000	Local	66.511725	1,494,917.52	116.410000	2,616,431.16	1,121,513.64	0.23
		Base	66.511725	1,494,917.52	116.410000	2,616,431.16	1,121,513.64	0.23
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	37,628.000	Local	62.952078	2,368,760.80	119.510000	4,496,922.28	2,128,161.48	0.40
		Base	62.952078	2,368,760.80	119.510000	4,496,922.28	2,128,161.48	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	35,321.000	Local	49.757500	1,757,484.67	120.440000	4,254,061.24	2,496,576.57	0.38
		Base	49.757500	1,757,484.67	120.440000	4,254,061.24	2,496,576.57	0.38

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759916109	REPLIGEN CORP COMMON STOCK USD.01							
	27,044.000	Local	82.813609	2,239,611.25	185.910000	5,027,750.04	2,788,138.79	0.45
		Base	82.813609	2,239,611.25	185.910000	5,027,750.04	2,788,138.79	0.45
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	68,579.000	Local	46.552599	3,192,530.71	48.530000	3,328,138.87	135,608.16	0.30
		Base	46.552599	3,192,530.71	48.530000	3,328,138.87	135,608.16	0.30
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	36,329.000	Local	81.399739	2,957,171.13	112.670000	4,093,188.43	1,136,017.30	0.37
		Base	81.399739	2,957,171.13	112.670000	4,093,188.43	1,136,017.30	0.37
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	29,794.000	Local	65.112082	1,939,949.37	60.790000	1,811,177.26	-128,772.11	0.16
		Base	65.112082	1,939,949.37	60.790000	1,811,177.26	-128,772.11	0.16
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	67,349.000	Local	31.076422	2,092,965.97	55.750000	3,754,706.75	1,661,740.78	0.34
		Base	31.076422	2,092,965.97	55.750000	3,754,706.75	1,661,740.78	0.34
78442P106	SLM CORP COMMON STOCK USD.2							
	208,098.000	Local	9.325466	1,940,610.83	11.400000	2,372,317.20	431,706.37	0.21
		Base	9.325466	1,940,610.83	11.400000	2,372,317.20	431,706.37	0.21
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	54,458.000	Local	342.419401	18,647,475.75	408.400000	22,240,647.20	3,593,171.45	1.99
		Base	342.419401	18,647,475.75	408.400000	22,240,647.20	3,593,171.45	1.99
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	113,893.000	Local	22.951680	2,614,035.72	17.910000	2,039,823.63	-574,212.09	0.18
		Base	22.951680	2,614,035.72	17.910000	2,039,823.63	-574,212.09	0.18
78573M104	SABRE CORP COMMON STOCK USD.01							
	172,876.000	Local	20.058762	3,467,678.46	12.150000	2,100,443.40	-1,367,235.06	0.19
		Base	20.058762	3,467,678.46	12.150000	2,100,443.40	-1,367,235.06	0.19
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	49,914.000	Local	43.893758	2,190,913.02	47.890000	2,390,381.46	199,468.44	0.21
		Base	43.893758	2,190,913.02	47.890000	2,390,381.46	199,468.44	0.21

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,963.000	Local	155.337717	1,702,967.39	146.910000	1,610,574.33	-92,393.06	0.14
		Base	155.337717	1,702,967.39	146.910000	1,610,574.33	-92,393.06	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	32,220.000	Local	56.088240	1,807,163.08	96.550000	3,110,841.00	1,303,677.92	0.28
		Base	56.088240	1,807,163.08	96.550000	3,110,841.00	1,303,677.92	0.28
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	30,948.000	Local	42.527919	1,316,154.04	39.290000	1,215,946.92	-100,207.12	0.11
		Base	42.527919	1,316,154.04	39.290000	1,215,946.92	-100,207.12	0.11
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	22,544.000	Local	61.217644	1,380,090.57	173.540000	3,912,285.76	2,532,195.19	0.35
		Base	61.217644	1,380,090.57	173.540000	3,912,285.76	2,532,195.19	0.35
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	33,128.000	Local	71.095225	2,355,242.63	64.380000	2,132,780.64	-222,461.99	0.19
		Base	71.095225	2,355,242.63	64.380000	2,132,780.64	-222,461.99	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01							
	36,095.000	Local	51.460307	1,857,459.78	71.030000	2,563,827.85	706,368.07	0.23
		Base	51.460307	1,857,459.78	71.030000	2,563,827.85	706,368.07	0.23
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	23,469.000	Local	34.957049	820,406.99	73.770000	1,731,308.13	910,901.14	0.15
		Base	34.957049	820,406.99	73.770000	1,731,308.13	910,901.14	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	97,603.000	Local	16.134536	1,574,779.13	49.280000	4,809,875.84	3,235,096.71	0.43
		Base	16.134536	1,574,779.13	49.280000	4,809,875.84	3,235,096.71	0.43
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	91,166.000	Local	21.328272	1,944,413.25	12.780000	1,165,101.48	-779,311.77	0.10
		Base	21.328272	1,944,413.25	12.780000	1,165,101.48	-779,311.77	0.10
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	29,667.000	Local	85.462651	2,535,420.46	123.340000	3,659,127.78	1,123,707.32	0.33
		Base	85.462651	2,535,420.46	123.340000	3,659,127.78	1,123,707.32	0.33

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	24,262.000	Local	55.405169	1,344,240.21	122.300000	2,967,242.60	1,623,002.39	0.26
		Base	55.405169	1,344,240.21	122.300000	2,967,242.60	1,623,002.39	0.26
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	43,606.000	Local	19.430316	847,278.36	35.000000	1,526,210.00	678,931.64	0.14
		Base	19.430316	847,278.36	35.000000	1,526,210.00	678,931.64	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	24,067.000	Local	90.369052	2,174,911.98	90.610000	2,180,710.87	5,798.89	0.19
		Base	90.369052	2,174,911.98	90.610000	2,180,710.87	5,798.89	0.19
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	41,803.000	Local	54.489349	2,277,818.25	33.070000	1,382,425.21	-895,393.04	0.12
		Base	54.489349	2,277,818.25	33.070000	1,382,425.21	-895,393.04	0.12
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	75,519.000	Local	35.433422	2,675,896.63	37.360000	2,821,389.84	145,493.21	0.25
		Base	35.433422	2,675,896.63	37.360000	2,821,389.84	145,493.21	0.25
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	27,759.000	Local	88.668412	2,461,346.45	278.320000	7,725,884.88	5,264,538.43	0.69
		Base	88.668412	2,461,346.45	278.320000	7,725,884.88	5,264,538.43	0.69
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	55,595.000	Local	35.227495	1,958,472.57	60.220000	3,347,930.90	1,389,458.33	0.30
		Base	35.227495	1,958,472.57	60.220000	3,347,930.90	1,389,458.33	0.30
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	30,975.000	Local	77.462971	2,399,415.52	65.250000	2,021,118.75	-378,296.77	0.18
		Base	77.462971	2,399,415.52	65.250000	2,021,118.75	-378,296.77	0.18
84857L101	SPIRE INC COMMON STOCK USD1.0							
	28,520.000	Local	77.318067	2,205,111.27	64.500000	1,839,540.00	-365,571.27	0.16
		Base	77.318067	2,205,111.27	64.500000	1,839,540.00	-365,571.27	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	57,106.000	Local	43.590621	2,489,286.00	39.240000	2,240,839.44	-248,446.56	0.20
		Base	43.590621	2,489,286.00	39.240000	2,240,839.44	-248,446.56	0.20

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85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	65,326.000	Local	21.372865	1,396,203.81	19.930000	1,301,947.18	-94,256.63	0.12
		Base	21.372865	1,396,203.81	19.930000	1,301,947.18	-94,256.63	0.12
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	110,689.000	Local	16.273222	1,801,266.67	38.420000	4,252,671.38	2,451,404.71	0.38
		Base	16.273222	1,801,266.67	38.420000	4,252,671.38	2,451,404.71	0.38
858912108	STERICYCLE INC COMMON STOCK USD.01							
	50,711.000	Local	48.518125	2,460,402.64	69.910000	3,545,206.01	1,084,803.37	0.32
		Base	48.518125	2,460,402.64	69.910000	3,545,206.01	1,084,803.37	0.32
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	107,716.000	Local	22.824258	2,458,537.81	17.180000	1,850,560.88	-607,976.93	0.17
		Base	22.824258	2,458,537.81	17.180000	1,850,560.88	-607,976.93	0.17
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	37,988.000	Local	48.948464	1,859,454.26	74.350000	2,824,407.80	964,953.54	0.25
		Base	48.948464	1,859,454.26	74.350000	2,824,407.80	964,953.54	0.25
862121100	STORE CAPITAL CORP REIT USD.01							
	126,385.000	Local	23.184950	2,930,229.86	32.690000	4,131,525.65	1,201,295.79	0.37
		Base	23.184950	2,930,229.86	32.690000	4,131,525.65	1,201,295.79	0.37
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	13,516.000	Local	144.746022	1,956,387.23	93.180000	1,259,420.88	-696,966.35	0.11
		Base	144.746022	1,956,387.23	93.180000	1,259,420.88	-696,966.35	0.11
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	85,747.000	Local	67.660327	5,801,670.06	58.630000	5,027,346.61	-774,323.45	0.45
		Base	67.660327	5,801,670.06	58.630000	5,027,346.61	-774,323.45	0.45
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	18,959.000	Local	76.332811	1,447,193.77	81.950000	1,553,690.05	106,496.28	0.14
		Base	76.332811	1,447,193.77	81.950000	1,553,690.05	106,496.28	0.14
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	81,633.000	Local	24.345898	1,987,428.69	33.000000	2,693,889.00	706,460.31	0.24
		Base	24.345898	1,987,428.69	33.000000	2,693,889.00	706,460.31	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
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	22,826.000	Local	46.649484	1,064,821.12	81.500000	1,860,319.00	795,497.88	0.17
		Base	46.649484	1,064,821.12	81.500000	1,860,319.00	795,497.88	0.17
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	38,574.000	Local	47.756272	1,842,150.43	63.800000	2,461,021.20	618,870.77	0.22
		Base	47.756272	1,842,150.43	63.800000	2,461,021.20	618,870.77	0.22
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	84,392.000	Local	36.375939	3,069,838.25	35.690000	3,011,950.48	-57,887.77	0.27
		Base	36.375939	3,069,838.25	35.690000	3,011,950.48	-57,887.77	0.27
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	72,184.000	Local	14.133612	1,020,220.66	17.520000	1,264,663.68	244,443.02	0.11
		Base	14.133612	1,020,220.66	17.520000	1,264,663.68	244,443.02	0.11
876664103	TAUBMAN CENTERS INC REIT USD.01							
	34,182.000	Local	54.866710	1,875,453.89	42.940000	1,467,775.08	-407,678.81	0.13
		Base	54.866710	1,875,453.89	42.940000	1,467,775.08	-407,678.81	0.13
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	71,834.000	Local	24.413743	1,753,736.83	26.220000	1,883,487.48	129,750.65	0.17
		Base	24.413743	1,753,736.83	26.220000	1,883,487.48	129,750.65	0.17
87901J105	TEGNA INC COMMON STOCK USD1.0							
	121,273.000	Local	14.297131	1,733,855.98	14.760000	1,789,989.48	56,133.50	0.16
		Base	14.297131	1,733,855.98	14.760000	1,789,989.48	56,133.50	0.16
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	55,134.000	Local	31.242473	1,722,522.51	19.050000	1,050,302.70	-672,219.81	0.09
		Base	31.242473	1,722,522.51	19.050000	1,050,302.70	-672,219.81	0.09
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	106,248.000	Local	13.726136	1,458,374.50	25.300000	2,688,074.40	1,229,699.90	0.24
		Base	13.726136	1,458,374.50	25.300000	2,688,074.40	1,229,699.90	0.24
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	58,397.000	Local	28.556357	1,667,605.56	33.490000	1,955,715.53	288,109.97	0.17
		Base	28.556357	1,667,605.56	33.490000	1,955,715.53	288,109.97	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88076W103	TERADATA CORP COMMON STOCK USD.01							
	60,398.000	Local	28.997561	1,751,394.66	22.350000	1,349,895.30	-401,499.36	0.12
		Base	28.997561	1,751,394.66	22.350000	1,349,895.30	-401,499.36	0.12
880779103	TEREX CORP COMMON STOCK USD.01							
	38,383.000	Local	22.801264	875,180.93	34.330000	1,317,688.39	442,507.46	0.12
		Base	22.801264	875,180.93	34.330000	1,317,688.39	442,507.46	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	29,847.000	Local	79.061085	2,359,736.20	119.560000	3,568,507.32	1,208,771.12	0.32
		Base	79.061085	2,359,736.20	119.560000	3,568,507.32	1,208,771.12	0.32
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	27,951.000	Local	72.820937	2,035,418.02	57.640000	1,611,095.64	-424,322.38	0.14
		Base	72.820937	2,035,418.02	57.640000	1,611,095.64	-424,322.38	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	36,140.000	Local	46.239744	1,671,104.34	79.660000	2,878,912.40	1,207,808.06	0.26
		Base	46.239744	1,671,104.34	79.660000	2,878,912.40	1,207,808.06	0.26
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	30,583.000	Local	43.355633	1,325,945.32	98.470000	3,011,508.01	1,685,562.69	0.27
		Base	43.355633	1,325,945.32	98.470000	3,011,508.01	1,685,562.69	0.27
887389104	TIMKEN CO COMMON STOCK							
	37,435.000	Local	28.925048	1,082,809.19	73.450000	2,749,600.75	1,666,791.56	0.25
		Base	28.925048	1,082,809.19	73.450000	2,749,600.75	1,666,791.56	0.25
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	63,612.000	Local	28.310443	1,800,883.91	49.210000	3,130,346.52	1,329,462.61	0.28
		Base	28.310443	1,800,883.91	49.210000	3,130,346.52	1,329,462.61	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	9,666.000	Local	22.798864	220,373.82	30.180000	291,719.88	71,346.06	0.03
		Base	22.798864	220,373.82	30.180000	291,719.88	71,346.06	0.03
89055F103	TOPBUILD CORP COMMON STOCK							
	18,312.000	Local	119.340000	2,185,354.08	166.320000	3,045,651.84	860,297.76	0.27
		Base	119.340000	2,185,354.08	166.320000	3,045,651.84	860,297.76	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
891092108	TORO CO COMMON STOCK USD1.0							
	59,429.000	Local	42.297610	2,513,704.69	90.230000	5,362,278.67	2,848,573.98	0.48
		Base	42.297610	2,513,704.69	90.230000	5,362,278.67	2,848,573.98	0.48
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	31,303.000	Local	75.065472	2,349,774.47	41.980000	1,314,099.94	-1,035,674.53	0.12
		Base	75.065472	2,349,774.47	41.980000	1,314,099.94	-1,035,674.53	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	64,142.000	Local	33.179104	2,128,174.12	75.620000	4,850,418.04	2,722,243.92	0.43
		Base	33.179104	2,128,174.12	75.620000	4,850,418.04	2,722,243.92	0.43
896239100	TRIMBLE INC COMMON STOCK							
	138,616.000	Local	23.269299	3,225,497.10	63.080000	8,743,897.28	5,518,400.18	0.78
		Base	23.269299	3,225,497.10	63.080000	8,743,897.28	5,518,400.18	0.78
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	49,293.000	Local	11.308374	557,423.66	24.010000	1,183,524.93	626,101.27	0.11
		Base	11.308374	557,423.66	24.010000	1,183,524.93	626,101.27	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	53,225.000	Local	29.039358	1,545,619.84	29.995000	1,596,483.88	50,864.04	0.14
		Base	29.039358	1,545,619.84	29.995000	1,596,483.88	50,864.04	0.14
898402102	TRUSTMARK CORP COMMON STOCK							
	35,144.000	Local	22.997821	808,235.43	26.200000	920,772.80	112,537.37	0.08
		Base	22.997821	808,235.43	26.200000	920,772.80	112,537.37	0.08
902104108	II VI INC COMMON STOCK							
	57,433.000	Local	34.343381	1,972,443.41	72.320000	4,153,554.56	2,181,111.15	0.37
		Base	34.343381	1,972,443.41	72.320000	4,153,554.56	2,181,111.15	0.37
902681105	UGI CORP COMMON STOCK							
	115,419.000	Local	26.918049	3,106,854.27	35.480000	4,095,066.12	988,211.85	0.37
		Base	26.918049	3,106,854.27	35.480000	4,095,066.12	988,211.85	0.37
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	23,964.000	Local	73.378823	1,758,450.11	69.220000	1,658,788.08	-99,662.03	0.15
		Base	73.378823	1,758,450.11	69.220000	1,658,788.08	-99,662.03	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	121,859.000	Local	17.349671	2,114,213.60	14.710000	1,792,545.89	-321,667.71	0.16
		Base	17.349671	2,114,213.60	14.710000	1,792,545.89	-321,667.71	0.16
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	71,885.000	Local	36.248203	2,605,702.08	30.810000	2,214,776.85	-390,925.23	0.20
		Base	36.248203	2,605,702.08	30.810000	2,214,776.85	-390,925.23	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	122,232.000	Local	22.102573	2,701,641.74	17.190000	2,101,168.08	-600,473.66	0.19
		Base	22.102573	2,701,641.74	17.190000	2,101,168.08	-600,473.66	0.19
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	24,601.000	Local	70.027808	1,722,754.11	129.980000	3,197,637.98	1,474,883.87	0.29
		Base	70.027808	1,722,754.11	129.980000	3,197,637.98	1,474,883.87	0.29
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	93,697.000	Local	16.656972	1,560,708.27	18.450000	1,728,709.65	168,001.38	0.15
		Base	16.656972	1,560,708.27	18.450000	1,728,709.65	168,001.38	0.15
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	23,739.000	Local	105.158032	2,496,346.51	237.590000	5,640,149.01	3,143,802.50	0.50
		Base	105.158032	2,496,346.51	237.590000	5,640,149.01	3,143,802.50	0.50
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	37,910.000	Local	23.139236	877,208.43	27.600000	1,046,316.00	169,107.57	0.09
		Base	23.139236	877,208.43	27.600000	1,046,316.00	169,107.57	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	60,759.000	Local	21.622931	1,313,787.65	13.250000	805,056.75	-508,730.90	0.07
		Base	21.622931	1,313,787.65	13.250000	805,056.75	-508,730.90	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	223,818.000	Local	10.538775	2,358,767.53	9.780000	2,188,940.04	-169,827.49	0.20
		Base	10.538775	2,358,767.53	9.780000	2,188,940.04	-169,827.49	0.20
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	11,832.000	Local	100.021763	1,183,457.50	167.930000	1,986,947.76	803,490.26	0.18
		Base	100.021763	1,183,457.50	167.930000	1,986,947.76	803,490.26	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
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	102,486.000	Local	12.604925	1,291,828.30	23.020000	2,359,227.72	1,067,399.42	0.21
		Base	12.604925	1,291,828.30	23.020000	2,359,227.72	1,067,399.42	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001							
	35,561.000	Local	67.417181	2,397,422.39	35.220000	1,252,458.42	-1,144,963.97	0.11
		Base	67.417181	2,397,422.39	35.220000	1,252,458.42	-1,144,963.97	0.11
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	73,470.000	Local	10.671630	784,044.63	20.080000	1,475,277.60	691,232.97	0.13
		Base	10.671630	784,044.63	20.080000	1,475,277.60	691,232.97	0.13
92839U206	VISTEON CORP COMMON STOCK							
	15,413.000	Local	119.255431	1,838,083.96	127.570000	1,966,236.41	128,152.45	0.18
		Base	119.255431	1,838,083.96	127.570000	1,966,236.41	128,152.45	0.18
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	41,952.000	Local	19.278401	808,767.46	25.220000	1,058,029.44	249,261.98	0.09
		Base	19.278401	808,767.46	25.220000	1,058,029.44	249,261.98	0.09
942622200	WATSCO INC COMMON STOCK USD.5							
	18,184.000	Local	100.062400	1,819,534.68	220.080000	4,001,934.72	2,182,400.04	0.36
		Base	100.062400	1,819,534.68	220.080000	4,001,934.72	2,182,400.04	0.36
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	49,995.000	Local	25.175193	1,258,633.76	40.500000	2,024,797.50	766,163.74	0.18
		Base	25.175193	1,258,633.76	40.500000	2,024,797.50	766,163.74	0.18
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	66,695.000	Local	23.668665	1,578,581.62	22.030000	1,469,290.85	-109,290.77	0.13
		Base	23.668665	1,578,581.62	22.030000	1,469,290.85	-109,290.77	0.13
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	99,173.000	Local	8.188627	812,090.72	22.020000	2,183,789.46	1,371,698.74	0.19
		Base	8.188627	812,090.72	22.020000	2,183,789.46	1,371,698.74	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	32,148.000	Local	29.359024	943,833.89	39.730000	1,277,240.04	333,406.15	0.11
		Base	29.359024	943,833.89	39.730000	1,277,240.04	333,406.15	0.11

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96208T104	WEX INC COMMON STOCK USD.01							
	24,439.000	Local	95.549441	2,335,132.78	191.320000	4,675,669.48	2,340,536.70	0.42
		Base	95.549441	2,335,132.78	191.320000	4,675,669.48	2,340,536.70	0.42
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	24,161.000	Local	43.039351	1,039,873.75	36.570000	883,567.77	-156,305.98	0.08
		Base	43.039351	1,039,873.75	36.570000	883,567.77	-156,305.98	0.08
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	43,089.000	Local	37.180948	1,602,089.85	106.370000	4,583,376.93	2,981,287.08	0.41
		Base	37.180948	1,602,089.85	106.370000	4,583,376.93	2,981,287.08	0.41
974155103	WINGSTOP INC COMMON STOCK USD.01							
	16,405.000	Local	138.782700	2,276,730.20	123.600000	2,027,658.00	-249,072.20	0.18
		Base	138.782700	2,276,730.20	123.600000	2,027,658.00	-249,072.20	0.18
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	31,871.000	Local	68.075576	2,169,636.67	60.080000	1,914,809.68	-254,826.99	0.17
		Base	68.075576	2,169,636.67	60.080000	1,914,809.68	-254,826.99	0.17
980745103	WOODWARD INC COMMON STOCK USD.00292							
	32,142.000	Local	42.354345	1,361,353.36	116.450000	3,742,935.90	2,381,582.54	0.33
		Base	42.354345	1,361,353.36	116.450000	3,742,935.90	2,381,582.54	0.33
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	35,116.000	Local	38.709922	1,359,337.63	30.100000	1,056,991.60	-302,346.03	0.09
		Base	38.709922	1,359,337.63	30.100000	1,056,991.60	-302,346.03	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	25,859.000	Local	72.517062	1,875,218.70	44.300000	1,145,553.70	-729,665.00	0.10
		Base	72.517062	1,875,218.70	44.300000	1,145,553.70	-729,665.00	0.10
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	19,979.000	Local	19.414126	387,874.82	53.110000	1,061,084.69	673,209.87	0.09
		Base	19.414126	387,874.82	53.110000	1,061,084.69	673,209.87	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
	223,715.000	Local	13.298931	2,975,170.36	8.150000	1,823,277.25	-1,151,893.11	0.16
		Base	13.298931	2,975,170.36	8.150000	1,823,277.25	-1,151,893.11	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
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	25,978.000	Local	55.234137	1,434,872.42	30.790000	799,862.62	-635,009.80	0.07
		Base	55.234137	1,434,872.42	30.790000	799,862.62	-635,009.80	0.07
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
	47,218.000	Local	43.343663	2,046,601.07	45.230000	2,135,670.14	89,069.07	0.19
		Base	43.343663	2,046,601.07	45.230000	2,135,670.14	89,069.07	0.19
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	51,620.000	Local	56.526517	2,917,898.80	58.310000	3,009,962.20	92,063.40	0.27
		Base	56.526517	2,917,898.80	58.310000	3,009,962.20	92,063.40	0.27
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	50,583.000	Local	60.725544	3,071,680.17	119.900000	6,064,901.70	2,993,221.53	0.54
		Base	60.725544	3,071,680.17	119.900000	6,064,901.70	2,993,221.53	0.54
985817105	YELP INC COMMON STOCK USD.000001							
	38,075.000	Local	32.661409	1,243,583.14	31.840000	1,212,308.00	-31,275.14	0.11
		Base	32.661409	1,243,583.14	31.840000	1,212,308.00	-31,275.14	0.11
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	52,000.000	Local	37.615969	1,956,030.37	36.420000	1,893,840.00	-62,190.37	0.17
		Base	37.615969	1,956,030.37	36.420000	1,893,840.00	-62,190.37	0.17
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	62,268.000	Local	35.298239	2,197,950.74	45.120000	2,809,532.16	611,581.42	0.25
		Base	35.298239	2,197,950.74	45.120000	2,809,532.16	611,581.42	0.25
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	14,026.000	Local	112.145189	1,572,948.42	211.800000	2,970,706.80	1,397,758.38	0.27
		Base	112.145189	1,572,948.42	211.800000	2,970,706.80	1,397,758.38	0.27
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	83,543.000	Local	25.780330	2,153,766.13	32.780000	2,738,539.54	584,773.41	0.24
		Base	25.780330	2,153,766.13	32.780000	2,738,539.54	584,773.41	0.24
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	30,717.000	Local	141.493900	4,346,268.13	148.440000	4,559,631.48	213,363.35	0.41
		Base	141.493900	4,346,268.13	148.440000	4,559,631.48	213,363.35	0.41

& Issue has redenominated but Local is not converted
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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
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	26,981.000	70.811269	1,910,558.86	57.500000	1,551,407.50	-359,151.36	0.14
		Base		70.811269	1,910,558.86	57.500000	1,551,407.50	-359,151.36	0.14
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	94,119.000	24.682346	2,323,077.77	23.590000	2,220,267.21	-102,810.56	0.20
		Base		24.682346	2,323,077.77	23.590000	2,220,267.21	-102,810.56	0.20
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	28,356.000	118.713171	3,366,230.67	163.350000	4,631,952.60	1,265,721.93	0.41
		Base		118.713171	3,366,230.67	163.350000	4,631,952.60	1,265,721.93	0.41
US DOLLAR Total									
		Local	21,950,152.750		797,970,417.80		1,115,907,369.24	317,936,951.44	99.63
		Base			797,970,417.80		1,115,907,369.24	317,936,951.44	99.63
EQUITY Total									
		Base	21,950,152.750		797,970,417.80		1,115,907,369.24	317,936,951.44	99.63

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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								
		26,083,021.240	Base	802,105,734.33		1,120,042,099.49	317,936,365.16	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		17,183.150	Local	1.000000	17,183.15	1.000000	17,183.15	0.00	0.00
			Base	1.000000	17,183.15	1.000000	17,183.15	0.00	0.00
US DOLLAR Total									
		17,183.150	Local		17,183.15		17,183.15	0.00	0.00
			Base		17,183.15		17,183.15	0.00	0.00
CASH Total									
		17,183.150	Base		17,183.15		17,183.15	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.119462	31 Dec 2030		
		3,290,402.760	Local	100.076900	3,292,933.09	100.060000	3,292,377.00	-556.09	0.43
			Base	100.076900	3,292,933.09	100.060000	3,292,377.00	-556.09	0.43
US DOLLAR Total									
		3,290,402.760	Local		3,292,933.09		3,292,377.00	-556.09	0.43
			Base		3,292,933.09		3,292,377.00	-556.09	0.43
CASH EQUIVALENT Total									
		3,290,402.760	Base		3,292,933.09		3,292,377.00	-556.09	0.43
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		34,922.000	Local	21.447912	749,004.00	62.150000	2,170,402.30	1,421,398.30	0.28
			Base	21.447912	749,004.00	62.150000	2,170,402.30	1,421,398.30	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	28,429.000	25.332007	720,163.63	34.030000	967,438.87	247,275.24	0.13
		Base		25.332007	720,163.63	34.030000	967,438.87	247,275.24	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	57,065.000	26.677805	1,522,368.95	39.470000	2,252,355.55	729,986.60	0.29
		Base		26.677805	1,522,368.95	39.470000	2,252,355.55	729,986.60	0.29
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	40,267.000	24.481008	985,776.73	65.360000	2,631,851.12	1,646,074.39	0.34
		Base		24.481008	985,776.73	65.360000	2,631,851.12	1,646,074.39	0.34
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	8,221.000	60.737369	499,321.91	29.650000	243,752.65	-255,569.26	0.03
		Base		60.737369	499,321.91	29.650000	243,752.65	-255,569.26	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	9,436.000	49.717549	469,134.79	47.750000	450,569.00	-18,565.79	0.06
		Base		49.717549	469,134.79	47.750000	450,569.00	-18,565.79	0.06
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	22,441.000	30.863093	692,598.67	46.910000	1,052,707.31	360,108.64	0.14
		Base		30.863093	692,598.67	46.910000	1,052,707.31	360,108.64	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	53,434.000	14.656257	783,142.46	22.080000	1,179,822.72	396,680.26	0.15
		Base		14.656257	783,142.46	22.080000	1,179,822.72	396,680.26	0.15
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	73,900.000	24.632779	1,820,362.34	14.640000	1,081,896.00	-738,466.34	0.14
		Base		24.632779	1,820,362.34	14.640000	1,081,896.00	-738,466.34	0.14
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	12,749.000	74.127568	945,052.36	105.770000	1,348,461.73	403,409.37	0.17
		Base		74.127568	945,052.36	105.770000	1,348,461.73	403,409.37	0.17
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	41,084.000	17.746026	729,077.73	14.620000	600,648.08	-128,429.65	0.08
		Base		17.746026	729,077.73	14.620000	600,648.08	-128,429.65	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00770F104	AEGION CORP COMMON STOCK USD.01							
	26,361.000	Local	19.213582	506,489.24	19.210000	506,394.81	-94.43	0.07
		Base	19.213582	506,489.24	19.210000	506,394.81	-94.43	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	24,013.000	Local	15.856657	380,765.90	19.700000	473,056.10	92,290.20	0.06
		Base	15.856657	380,765.90	19.700000	473,056.10	92,290.20	0.06
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	62,636.000	Local	19.877061	1,245,019.61	41.170000	2,578,724.12	1,333,704.51	0.33
		Base	19.877061	1,245,019.61	41.170000	2,578,724.12	1,333,704.51	0.33
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	32,837.000	Local	26.351190	865,294.04	100.170000	3,289,282.29	2,423,988.25	0.43
		Base	26.351190	865,294.04	100.170000	3,289,282.29	2,423,988.25	0.43
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	18,800.000	Local	36.980944	695,241.74	91.230000	1,715,124.00	1,019,882.26	0.22
		Base	36.980944	695,241.74	91.230000	1,715,124.00	1,019,882.26	0.22
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	17,380.000	Local	14.153121	245,981.24	40.070000	696,416.60	450,435.36	0.09
		Base	14.153121	245,981.24	40.070000	696,416.60	450,435.36	0.09
008492100	AGREE REALTY CORP REIT USD.0001							
	46,161.000	Local	53.037679	2,448,272.32	64.800000	2,991,232.80	542,960.48	0.39
		Base	53.037679	2,448,272.32	64.800000	2,991,232.80	542,960.48	0.39
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	8,434.000	Local	71.283584	601,205.75	135.070000	1,139,180.38	537,974.63	0.15
		Base	71.283584	601,205.75	135.070000	1,139,180.38	537,974.63	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	38,151.000	Local	43.505307	1,659,770.95	79.520000	3,033,767.52	1,373,996.57	0.39
		Base	43.505307	1,659,770.95	79.520000	3,033,767.52	1,373,996.57	0.39
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	26,316.000	Local	36.917141	971,511.47	71.740000	1,887,909.84	916,398.37	0.24
		Base	36.917141	971,511.47	71.740000	1,887,909.84	916,398.37	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	61,977.000	20.072828	1,244,053.66	16.350000	1,013,323.95	-230,729.71	0.13
		Base		20.072828	1,244,053.66	16.350000	1,013,323.95	-230,729.71	0.13
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	108,478.000	8.753600	949,573.03	17.320000	1,878,838.96	929,265.93	0.24
		Base		8.753600	949,573.03	17.320000	1,878,838.96	929,265.93	0.24
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	16,069.000	33.007468	530,397.00	33.980000	546,024.62	15,627.62	0.07
		Base		33.007468	530,397.00	33.980000	546,024.62	15,627.62	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	11,134.000	81.434917	906,696.37	179.050000	1,993,542.70	1,086,846.33	0.26
		Base		81.434917	906,696.37	179.050000	1,993,542.70	1,086,846.33	0.26
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	139,609.000	7.164900	1,000,284.53	14.475000	2,020,840.28	1,020,555.75	0.26
		Base		7.164900	1,000,284.53	14.475000	2,020,840.28	1,020,555.75	0.26
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	39,212.000	18.913352	741,630.37	16.210000	635,626.52	-106,003.85	0.08
		Base		18.913352	741,630.37	16.210000	635,626.52	-106,003.85	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	42,731.000	35.404101	1,512,852.65	30.060000	1,284,493.86	-228,358.79	0.17
		Base		35.404101	1,512,852.65	30.060000	1,284,493.86	-228,358.79	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	97,037.000	13.779990	1,337,168.87	8.240000	799,584.88	-537,583.99	0.10
		Base		13.779990	1,337,168.87	8.240000	799,584.88	-537,583.99	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	78,812.000	24.263108	1,912,224.08	27.980000	2,205,159.76	292,935.68	0.29
		Base		24.263108	1,912,224.08	27.980000	2,205,159.76	292,935.68	0.29
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,668.000	34.214883	433,434.14	32.750000	414,877.00	-18,557.14	0.05
		Base		34.214883	433,434.14	32.750000	414,877.00	-18,557.14	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	31,597.000	Local	37.700719	1,191,229.61	74.360000	2,349,552.92	1,158,323.31	0.30
		Base	37.700719	1,191,229.61	74.360000	2,349,552.92	1,158,323.31	0.30
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	22,751.000	Local	14.477434	329,376.11	15.620000	355,370.62	25,994.51	0.05
		Base	14.477434	329,376.11	15.620000	355,370.62	25,994.51	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	14,564.000	Local	53.116438	773,587.80	89.590000	1,304,788.76	531,200.96	0.17
		Base	53.116438	773,587.80	89.590000	1,304,788.76	531,200.96	0.17
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	5,450.000	Local	95.396393	519,910.34	109.890000	598,900.50	78,990.16	0.08
		Base	95.396393	519,910.34	109.890000	598,900.50	78,990.16	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	16,561.000	Local	37.199308	616,057.74	56.150000	929,900.15	313,842.41	0.12
		Base	37.199308	616,057.74	56.150000	929,900.15	313,842.41	0.12
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	59,553.000	Local	31.483787	1,874,953.98	36.830000	2,193,336.99	318,383.01	0.28
		Base	31.483787	1,874,953.98	36.830000	2,193,336.99	318,383.01	0.28
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	31,373.000	Local	19.292596	605,266.60	18.570000	582,596.61	-22,669.99	0.08
		Base	19.292596	605,266.60	18.570000	582,596.61	-22,669.99	0.08
034164103	ANDERSONS INC/THE COMMON STOCK							
	26,291.000	Local	27.819114	731,392.33	23.730000	623,885.43	-107,506.90	0.08
		Base	27.819114	731,392.33	23.730000	623,885.43	-107,506.90	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	32,445.000	Local	15.481653	502,302.22	15.000000	486,675.00	-15,627.22	0.06
		Base	15.481653	502,302.22	15.000000	486,675.00	-15,627.22	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	12,171.000	Local	36.952352	449,747.08	37.240000	453,248.04	3,500.96	0.06
		Base	36.952352	449,747.08	37.240000	453,248.04	3,500.96	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
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	22,579.000	Local	21.527222	486,063.14	28.260000	638,082.54	152,019.40	0.08
		Base	21.527222	486,063.14	28.260000	638,082.54	152,019.40	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	116,376.000	Local	17.094620	1,989,403.45	11.240000	1,308,066.24	-681,337.21	0.17
		Base	17.094620	1,989,403.45	11.240000	1,308,066.24	-681,337.21	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	33,163.000	Local	40.236068	1,334,348.72	77.240000	2,561,510.12	1,227,161.40	0.33
		Base	40.236068	1,334,348.72	77.240000	2,561,510.12	1,227,161.40	0.33
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	17,948.000	Local	36.706230	658,803.41	8.390000	150,583.72	-508,219.69	0.02
		Base	36.706230	658,803.41	8.390000	150,583.72	-508,219.69	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	21,791.000	Local	23.481865	511,693.31	44.760000	975,365.16	463,671.85	0.13
		Base	23.481865	511,693.31	44.760000	975,365.16	463,671.85	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	110,256.000	Local	9.903077	1,091,873.71	8.740000	963,637.44	-128,236.27	0.13
		Base	9.903077	1,091,873.71	8.740000	963,637.44	-128,236.27	0.13
039653100	ARCOSA INC COMMON STOCK USD.01							
	41,411.000	Local	30.427441	1,260,030.74	54.730000	2,266,424.03	1,006,393.29	0.29
		Base	30.427441	1,260,030.74	54.730000	2,266,424.03	1,006,393.29	0.29
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	83,157.000	Local	8.036969	668,330.24	28.810000	2,395,753.17	1,727,422.93	0.31
		Base	8.036969	668,330.24	28.810000	2,395,753.17	1,727,422.93	0.31
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	66,937.000	Local	6.272682	419,874.50	7.220000	483,285.14	63,410.64	0.06
		Base	6.272682	419,874.50	7.220000	483,285.14	63,410.64	0.06
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	49,735.000	Local	13.321644	662,551.94	10.820000	538,132.70	-124,419.24	0.07
		Base	13.321644	662,551.94	10.820000	538,132.70	-124,419.24	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	55,418.000	Local	20.711533	1,147,791.71	11.120000	616,248.16	-531,543.55	0.08
		Base	20.711533	1,147,791.71	11.120000	616,248.16	-531,543.55	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	16,525.000	Local	55.004160	908,943.74	143.390000	2,369,519.75	1,460,576.01	0.31
		Base	55.004160	908,943.74	143.390000	2,369,519.75	1,460,576.01	0.31
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	19,364.000	Local	36.527663	707,321.66	61.860000	1,197,857.04	490,535.38	0.16
		Base	36.527663	707,321.66	61.860000	1,197,857.04	490,535.38	0.16
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	22,394.000	Local	40.691776	911,251.63	55.520000	1,243,314.88	332,063.25	0.16
		Base	40.691776	911,251.63	55.520000	1,243,314.88	332,063.25	0.16
05379B107	AVISTA CORP COMMON STOCK							
	58,129.000	Local	32.666326	1,898,860.87	37.800000	2,197,276.20	298,415.33	0.29
		Base	32.666326	1,898,860.87	37.800000	2,197,276.20	298,415.33	0.29
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	28,668.000	Local	29.197455	837,032.65	29.510000	845,992.68	8,960.03	0.11
		Base	29.197455	837,032.65	29.510000	845,992.68	8,960.03	0.11
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	44,351.000	Local	19.678110	872,743.86	35.640000	1,580,669.64	707,925.78	0.21
		Base	19.678110	872,743.86	35.640000	1,580,669.64	707,925.78	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	54,968.000	Local	24.019033	1,320,278.20	27.580000	1,516,017.44	195,739.24	0.20
		Base	24.019033	1,320,278.20	27.580000	1,516,017.44	195,739.24	0.20
056525108	BADGER METER INC COMMON STOCK USD1.0							
	24,952.000	Local	29.887181	745,744.95	84.450000	2,107,196.40	1,361,451.45	0.27
		Base	29.887181	745,744.95	84.450000	2,107,196.40	1,361,451.45	0.27
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	27,697.000	Local	57.303775	1,587,142.66	106.560000	2,951,392.32	1,364,249.66	0.38
		Base	57.303775	1,587,142.66	106.560000	2,951,392.32	1,364,249.66	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	15,987.000	45.484217	727,156.17	58.790000	939,875.73	212,719.56	0.12
		Base		45.484217	727,156.17	58.790000	939,875.73	212,719.56	0.12
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	37,934.000	16.150827	612,665.47	14.630000	554,974.42	-57,691.05	0.07
		Base		16.150827	612,665.47	14.630000	554,974.42	-57,691.05	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	79,156.000	21.643500	1,713,212.89	31.370000	2,483,123.72	769,910.83	0.32
		Base		21.643500	1,713,212.89	31.370000	2,483,123.72	769,910.83	0.32
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	30,110.000	42.558504	1,281,436.56	45.670000	1,375,123.70	93,687.14	0.18
		Base		42.558504	1,281,436.56	45.670000	1,375,123.70	93,687.14	0.18
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	25,933.000	8.734034	226,499.70	3.470000	89,987.51	-136,512.19	0.01
		Base		8.734034	226,499.70	3.470000	89,987.51	-136,512.19	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,824.000	32.388611	1,289,844.06	49.050000	1,953,367.20	663,523.14	0.25
		Base		32.388611	1,289,844.06	49.050000	1,953,367.20	663,523.14	0.25
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	107,896.000	10.330500	1,114,619.63	19.170000	2,068,366.32	953,746.69	0.27
		Base		10.330500	1,114,619.63	19.170000	2,068,366.32	953,746.69	0.27
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	8,767.000	18.411340	161,412.22	15.720000	137,817.24	-23,594.98	0.02
		Base		18.411340	161,412.22	15.720000	137,817.24	-23,594.98	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	31,250.000	18.971151	592,848.46	25.920000	810,000.00	217,151.54	0.11
		Base		18.971151	592,848.46	25.920000	810,000.00	217,151.54	0.11
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	43,155.000	31.367233	1,353,652.94	18.430000	795,346.65	-558,306.29	0.10
		Base		31.367233	1,353,652.94	18.430000	795,346.65	-558,306.29	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	30,588.000	30.672227	938,202.07	45.160000	1,381,354.08	443,152.01	0.18
		Base		30.672227	938,202.07	45.160000	1,381,354.08	443,152.01	0.18
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	29,285.000	27.257610	798,239.10	57.660000	1,688,573.10	890,334.00	0.22
		Base		27.257610	798,239.10	57.660000	1,688,573.10	890,334.00	0.22
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	19,112.000	39.533228	755,559.06	35.000000	668,920.00	-86,639.06	0.09
		Base		39.533228	755,559.06	35.000000	668,920.00	-86,639.06	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	68,292.000	17.691418	1,208,182.29	17.670000	1,206,719.64	-1,462.65	0.16
		Base		17.691418	1,208,182.29	17.670000	1,206,719.64	-1,462.65	0.16
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	41,062.000	13.960186	573,233.14	13.200000	542,018.40	-31,214.74	0.07
		Base		13.960186	573,233.14	13.200000	542,018.40	-31,214.74	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	33,579.000	30.055522	1,009,234.38	44.540000	1,495,608.66	486,374.28	0.19
		Base		30.055522	1,009,234.38	44.540000	1,495,608.66	486,374.28	0.19
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	15,877.000	31.467573	499,610.65	23.500000	373,109.50	-126,501.15	0.05
		Base		31.467573	499,610.65	23.500000	373,109.50	-126,501.15	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	24,720.000	27.767857	686,421.43	43.790000	1,082,488.80	396,067.37	0.14
		Base		27.767857	686,421.43	43.790000	1,082,488.80	396,067.37	0.14
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	70,792.000	8.659164	612,999.56	7.850000	555,717.20	-57,282.36	0.07
		Base		8.659164	612,999.56	7.850000	555,717.20	-57,282.36	0.07
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	33,150.000	30.722244	1,018,442.39	49.440000	1,638,936.00	620,493.61	0.21
		Base		30.722244	1,018,442.39	49.440000	1,638,936.00	620,493.61	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	41,482.000	34.666619	1,438,040.69	45.530000	1,888,675.46	450,634.77	0.25
		Base		34.666619	1,438,040.69	45.530000	1,888,675.46	450,634.77	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	146,123.000	10.161441	1,484,820.20	11.720000	1,712,561.56	227,741.36	0.22
		Base		10.161441	1,484,820.20	11.720000	1,712,561.56	227,741.36	0.22
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	51,474.000	10.272200	528,751.22	19.350000	996,021.90	467,270.68	0.13
		Base		10.272200	528,751.22	19.350000	996,021.90	467,270.68	0.13
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	38,589.000	23.418400	903,692.63	51.130000	1,973,055.57	1,069,362.94	0.26
		Base		23.418400	903,692.63	51.130000	1,973,055.57	1,069,362.94	0.26
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	20,242.000	29.209403	591,256.73	27.130000	549,165.46	-42,091.27	0.07
		Base		29.209403	591,256.73	27.130000	549,165.46	-42,091.27	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	67,607.000	10.680569	722,081.24	11.940000	807,227.58	85,146.34	0.10
		Base		10.680569	722,081.24	11.940000	807,227.58	85,146.34	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	63,188.000	17.128068	1,082,288.34	75.140000	4,747,946.32	3,665,657.98	0.62
		Base		17.128068	1,082,288.34	75.140000	4,747,946.32	3,665,657.98	0.62
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	24,549.000	35.911532	881,592.21	29.520000	724,686.48	-156,905.73	0.09
		Base		35.911532	881,592.21	29.520000	724,686.48	-156,905.73	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	28,342.000	27.153937	769,596.88	44.210000	1,252,999.82	483,402.94	0.16
		Base		27.153937	769,596.88	44.210000	1,252,999.82	483,402.94	0.16
126501105	CTS CORP COMMON STOCK								
		Local	27,643.000	15.217141	420,647.43	32.190000	889,828.17	469,180.74	0.12
		Base		15.217141	420,647.43	32.190000	889,828.17	469,180.74	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126600105	CVB FINANCIAL CORP COMMON STOCK							
	109,063.000	Local	16.061607	1,751,727.09	19.690000	2,147,450.47	395,723.38	0.28
		Base	16.061607	1,751,727.09	19.690000	2,147,450.47	395,723.38	0.28
12739A100	CADENCE BANCORP COMMON STOCK							
	107,908.000	Local	15.886137	1,714,241.32	14.760000	1,592,722.08	-121,519.24	0.21
		Base	15.886137	1,714,241.32	14.760000	1,592,722.08	-121,519.24	0.21
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	31,821.000	Local	30.135127	958,929.88	37.890000	1,205,697.69	246,767.81	0.16
		Base	30.135127	958,929.88	37.890000	1,205,697.69	246,767.81	0.16
128126109	CALAMP CORP COMMON STOCK USD.01							
	29,440.000	Local	13.283726	391,072.88	9.810000	288,806.40	-102,266.48	0.04
		Base	13.283726	391,072.88	9.810000	288,806.40	-102,266.48	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	14,204.000	Local	42.460260	603,105.53	71.380000	1,013,881.52	410,775.99	0.13
		Base	42.460260	603,105.53	71.380000	1,013,881.52	410,775.99	0.13
129500104	CALERES INC COMMON STOCK USD.01							
	33,215.000	Local	14.375703	477,488.98	12.650000	420,169.75	-57,319.23	0.05
		Base	14.375703	477,488.98	12.650000	420,169.75	-57,319.23	0.05
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	42,326.000	Local	32.302139	1,367,220.32	49.820000	2,108,681.32	741,461.00	0.27
		Base	32.302139	1,367,220.32	49.820000	2,108,681.32	741,461.00	0.27
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	80,667.000	Local	9.610034	775,212.59	23.580000	1,902,127.86	1,126,915.27	0.25
		Base	9.610034	775,212.59	23.580000	1,902,127.86	1,126,915.27	0.25
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	34,051.000	Local	75.356755	2,565,972.86	13.100000	446,068.10	-2,119,904.76	0.06
		Base	75.356755	2,565,972.86	13.100000	446,068.10	-2,119,904.76	0.06
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	112,349.000	Local	11.963096	1,344,041.86	12.270000	1,378,522.23	34,480.37	0.18
		Base	11.963096	1,344,041.86	12.270000	1,378,522.23	34,480.37	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
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	82,641.000	10.248698	846,962.63	5.950000	491,713.95	-355,248.68	0.06
		Base		10.248698	846,962.63	5.950000	491,713.95	-355,248.68	0.06
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	33,982.000	39.875064	1,355,034.43	36.725000	1,247,988.95	-107,045.48	0.16
		Base		39.875064	1,355,034.43	36.725000	1,247,988.95	-107,045.48	0.16
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	89,467.000	15.353246	1,373,608.89	20.770000	1,858,229.59	484,620.70	0.24
		Base		15.353246	1,373,608.89	20.770000	1,858,229.59	484,620.70	0.24
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	41,097.000	20.732452	852,041.57	28.760000	1,181,949.72	329,908.15	0.15
		Base		20.732452	852,041.57	28.760000	1,181,949.72	329,908.15	0.15
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	17,704.000	24.289318	430,018.09	8.910000	157,742.64	-272,275.45	0.02
		Base		24.289318	430,018.09	8.910000	157,742.64	-272,275.45	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	7,314.000	117.512230	859,484.45	189.300000	1,384,540.20	525,055.75	0.18
		Base		117.512230	859,484.45	189.300000	1,384,540.20	525,055.75	0.18
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	8,323.000	19.682676	163,818.91	38.610000	321,351.03	157,532.12	0.04
		Base		19.682676	163,818.91	38.610000	321,351.03	157,532.12	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	33,271.000	17.052348	567,348.68	35.780000	1,190,436.38	623,087.70	0.15
		Base		17.052348	567,348.68	35.780000	1,190,436.38	623,087.70	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,119.000	21.426211	516,778.78	17.500000	422,082.50	-94,696.28	0.05
		Base		21.426211	516,778.78	17.500000	422,082.50	-94,696.28	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	42,987.000	11.304624	485,951.89	11.830000	508,536.21	22,584.32	0.07
		Base		11.304624	485,951.89	11.830000	508,536.21	22,584.32	0.07

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156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	24,868.000	25.808439	641,804.26	45.010000	1,119,308.68	477,504.42	0.15
		Base		25.808439	641,804.26	45.010000	1,119,308.68	477,504.42	0.15
157210105	CEVA INC COMMON STOCK USD.001								
		Local	18,964.000	26.320878	499,149.13	41.420000	785,488.88	286,339.75	0.10
		Base		26.320878	499,149.13	41.420000	785,488.88	286,339.75	0.10
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,184.000	40.192510	1,213,170.72	108.500000	3,274,964.00	2,061,793.28	0.42
		Base		40.192510	1,213,170.72	108.500000	3,274,964.00	2,061,793.28	0.42
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	40,180.000	18.106620	727,523.98	11.630000	467,293.40	-260,230.58	0.06
		Base		18.106620	727,523.98	11.630000	467,293.40	-260,230.58	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	35,843.000	24.336000	872,275.25	36.650000	1,313,645.95	441,370.70	0.17
		Base		24.336000	872,275.25	36.650000	1,313,645.95	441,370.70	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	27,866.000	28.435311	792,378.39	24.340000	678,258.44	-114,119.95	0.09
		Base		28.435311	792,378.39	24.340000	678,258.44	-114,119.95	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	14,034.000	93.497815	1,312,148.34	103.170000	1,447,887.78	135,739.44	0.19
		Base		93.497815	1,312,148.34	103.170000	1,447,887.78	135,739.44	0.19
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	102,707.000	6.997610	718,703.53	1.600000	164,331.20	-554,372.33	0.02
		Base		6.997610	718,703.53	1.600000	164,331.20	-554,372.33	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	12,506.000	50.947811	637,153.32	46.450000	580,903.70	-56,249.62	0.08
		Base		50.947811	637,153.32	46.450000	580,903.70	-56,249.62	0.08
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	16,909.000	25.831160	436,779.09	25.650000	433,715.85	-3,063.24	0.06
		Base		25.831160	436,779.09	25.650000	433,715.85	-3,063.24	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
	43,418.000	Local	15.912317	690,880.97	15.220000	660,821.96	-30,059.01	0.09
		Base	15.912317	690,880.97	15.220000	660,821.96	-30,059.01	0.09
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	17,131.000	Local	37.455020	641,641.94	37.660000	645,153.46	3,511.52	0.08
		Base	37.455020	641,641.94	37.660000	645,153.46	3,511.52	0.08
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	13,733.000	Local	47.690381	654,932.00	69.010000	947,714.33	292,782.33	0.12
		Base	47.690381	654,932.00	69.010000	947,714.33	292,782.33	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	14,197.000	Local	35.945966	510,324.88	36.140000	513,079.58	2,754.70	0.07
		Base	35.945966	510,324.88	36.140000	513,079.58	2,754.70	0.07
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	342,498.000	Local	8.502975	2,912,252.03	12.590000	4,312,049.82	1,399,797.79	0.56
		Base	8.502975	2,912,252.03	12.590000	4,312,049.82	1,399,797.79	0.56
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	3,977.000	Local	215.980764	858,955.50	257.150000	1,022,685.55	163,730.05	0.13
		Base	215.980764	858,955.50	257.150000	1,022,685.55	163,730.05	0.13
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	36,044.000	Local	47.046497	1,695,743.95	57.540000	2,073,971.76	378,227.81	0.27
		Base	47.046497	1,695,743.95	57.540000	2,073,971.76	378,227.81	0.27
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
	53,878.000	Local	17.855320	962,008.95	18.370000	989,738.86	27,729.91	0.13
		Base	17.855320	962,008.95	18.370000	989,738.86	27,729.91	0.13
192576106	COHU INC COMMON STOCK USD1.0							
	35,863.000	Local	15.594412	559,262.38	38.250000	1,371,759.75	812,497.37	0.18
		Base	15.594412	559,262.38	38.250000	1,371,759.75	812,497.37	0.18
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	61,328.000	Local	27.813454	1,705,743.50	34.900000	2,140,347.20	434,603.70	0.28
		Base	27.813454	1,705,743.50	34.900000	2,140,347.20	434,603.70	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	31,293.000	Local	19.877153	622,015.75	51.380000	1,607,834.34	985,818.59	0.21
		Base	19.877153	622,015.75	51.380000	1,607,834.34	985,818.59	0.21
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
	45,865.000	Local	39.670920	1,819,506.74	64.420000	2,954,623.30	1,135,116.56	0.38
		Base	39.670920	1,819,506.74	64.420000	2,954,623.30	1,135,116.56	0.38
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
	96,316.000	Local	9.218615	887,900.16	8.630000	831,207.08	-56,693.08	0.11
		Base	9.218615	887,900.16	8.630000	831,207.08	-56,693.08	0.11
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
	18,308.000	Local	31.560907	577,817.08	46.560000	852,420.48	274,603.40	0.11
		Base	31.560907	577,817.08	46.560000	852,420.48	274,603.40	0.11
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	10,816.000	Local	48.176832	521,080.61	28.080000	303,713.28	-217,367.33	0.04
		Base	48.176832	521,080.61	28.080000	303,713.28	-217,367.33	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	21,172.000	Local	23.207847	491,356.54	19.470000	412,218.84	-79,137.70	0.05
		Base	23.207847	491,356.54	19.470000	412,218.84	-79,137.70	0.05
207410101	CONMED CORP COMMON STOCK USD.01							
	24,476.000	Local	46.797705	1,145,420.63	99.650000	2,439,033.40	1,293,612.77	0.32
		Base	46.797705	1,145,420.63	99.650000	2,439,033.40	1,293,612.77	0.32
208242107	CONN S INC COMMON STOCK USD.01							
	16,473.000	Local	17.376776	286,247.63	14.040000	231,280.92	-54,966.71	0.03
		Base	17.376776	286,247.63	14.040000	231,280.92	-54,966.71	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	22,303.000	Local	20.425440	455,548.59	5.850000	130,472.55	-325,076.04	0.02
		Base	20.425440	455,548.59	5.850000	130,472.55	-325,076.04	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	62,694.000	Local	17.820884	1,117,262.49	5.360000	336,039.84	-781,222.65	0.04
		Base	17.820884	1,117,262.49	5.360000	336,039.84	-781,222.65	0.04

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21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	14,475.000	Local	78.295688	1,133,330.09	39.690000	574,512.75	-558,817.34	0.07
		Base	78.295688	1,133,330.09	39.690000	574,512.75	-558,817.34	0.07
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	43,095.000	Local	25.275259	1,089,237.30	40.290000	1,736,297.55	647,060.25	0.23
		Base	25.275259	1,089,237.30	40.290000	1,736,297.55	647,060.25	0.23
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	89,095.000	Local	18.486836	1,647,084.66	23.720000	2,113,333.40	466,248.74	0.27
		Base	18.486836	1,647,084.66	23.720000	2,113,333.40	466,248.74	0.27
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	38,642.000	Local	31.873850	1,231,669.31	30.740000	1,187,855.08	-43,814.23	0.15
		Base	31.873850	1,231,669.31	30.740000	1,187,855.08	-43,814.23	0.15
21871N101	CORECIVIC INC REIT USD.01							
	102,483.000	Local	9.736180	997,792.95	7.590000	777,845.97	-219,946.98	0.10
		Base	9.736180	997,792.95	7.590000	777,845.97	-219,946.98	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001							
	7,834.000	Local	38.895600	304,708.13	93.240000	730,442.16	425,734.03	0.09
		Base	38.895600	304,708.13	93.240000	730,442.16	425,734.03	0.09
22304C100	COVETRUS INC COMMON STOCK							
	84,226.000	Local	11.130389	937,468.14	28.060000	2,363,381.56	1,425,913.42	0.31
		Base	11.130389	937,468.14	28.060000	2,363,381.56	1,425,913.42	0.31
227046109	CROCS INC COMMON STOCK USD.001							
	57,806.000	Local	22.073534	1,275,982.69	63.770000	3,686,288.62	2,410,305.93	0.48
		Base	22.073534	1,275,982.69	63.770000	3,686,288.62	2,410,305.93	0.48
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	30,024.000	Local	8.718691	261,769.99	8.880000	266,613.12	4,843.13	0.03
		Base	8.718691	261,769.99	8.880000	266,613.12	4,843.13	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	32,432.000	Local	13.865952	449,700.54	22.490000	729,395.68	279,695.14	0.09
		Base	13.865952	449,700.54	22.490000	729,395.68	279,695.14	0.09

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229669106	CUBIC CORP COMMON STOCK								
		Local	26,839.000	50.178291	1,346,735.16	62.780000	1,684,952.42	338,217.26	0.22
		Base		50.178291	1,346,735.16	62.780000	1,684,952.42	338,217.26	0.22
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	24,816.000	23.466464	582,343.78	18.730000	464,803.68	-117,540.10	0.06
		Base		23.466464	582,343.78	18.730000	464,803.68	-117,540.10	0.06
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	15,073.000	35.185610	530,352.70	22.800000	343,664.40	-186,688.30	0.04
		Base		35.185610	530,352.70	22.800000	343,664.40	-186,688.30	0.04
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	60,425.000	16.066191	970,799.61	16.310000	985,531.75	14,732.14	0.13
		Base		16.066191	970,799.61	16.310000	985,531.75	14,732.14	0.13
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	12,652.000	59.083084	747,519.18	45.590000	576,804.68	-170,714.50	0.07
		Base		59.083084	747,519.18	45.590000	576,804.68	-170,714.50	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	18,735.000	10.148168	190,125.93	17.200000	322,242.00	132,116.07	0.04
		Base		10.148168	190,125.93	17.200000	322,242.00	132,116.07	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	14,012.000	49.339881	691,350.41	23.120000	323,957.44	-367,392.97	0.04
		Base		49.339881	691,350.41	23.120000	323,957.44	-367,392.97	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,341.000	9.031974	283,071.11	4.550000	142,601.55	-140,469.56	0.02
		Base		9.031974	283,071.11	4.550000	142,601.55	-140,469.56	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	40,676.000	31.023841	1,261,925.75	24.940000	1,014,459.44	-247,466.31	0.13
		Base		31.023841	1,261,925.75	24.940000	1,014,459.44	-247,466.31	0.13
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	3.650000	4,109.90	-794,138.23	0.00
		Base		708.923739	798,248.13	3.650000	4,109.90	-794,138.23	0.00

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248019101	DELUXE CORP COMMON STOCK USD1.0							
	35,858.000	Local	29.073802	1,042,528.38	27.890000	1,000,079.62	-42,448.76	0.13
		Base	29.073802	1,042,528.38	27.890000	1,000,079.62	-42,448.76	0.13
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
	50,352.000	Local	17.380890	875,162.57	8.220000	413,893.44	-461,269.13	0.05
		Base	17.380890	875,162.57	8.220000	413,893.44	-461,269.13	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	170,917.000	Local	9.636406	1,647,025.56	8.480000	1,449,376.16	-197,649.40	0.19
		Base	9.636406	1,647,025.56	8.480000	1,449,376.16	-197,649.40	0.19
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
	66,541.000	Local	10.867456	723,131.40	10.670000	709,992.47	-13,138.93	0.09
		Base	10.867456	723,131.40	10.670000	709,992.47	-13,138.93	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	24,874.000	Local	11.279521	280,566.81	17.390000	432,558.86	151,992.05	0.06
		Base	11.279521	280,566.81	17.390000	432,558.86	151,992.05	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
	24,354.000	Local	14.923726	363,452.43	16.140000	393,073.56	29,621.13	0.05
		Base	14.923726	363,452.43	16.140000	393,073.56	29,621.13	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	14,068.000	Local	59.441279	836,219.92	67.030000	942,978.04	106,758.12	0.12
		Base	59.441279	836,219.92	67.030000	942,978.04	106,758.12	0.12
254543101	DIODES INC COMMON STOCK USD.667							
	36,027.000	Local	29.830667	1,074,709.45	71.570000	2,578,452.39	1,503,742.94	0.33
		Base	29.830667	1,074,709.45	71.570000	2,578,452.39	1,503,742.94	0.33
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	203,269.000	Local	4.143900	842,326.41	4.600000	935,037.40	92,710.99	0.12
		Base	4.143900	842,326.41	4.600000	935,037.40	92,710.99	0.12
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
	61,166.000	Local	19.065963	1,166,188.67	1.360000	83,185.76	-1,083,002.91	0.01
		Base	19.065963	1,166,188.67	1.360000	83,185.76	-1,083,002.91	0.01

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25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	25,793.000	Local	20.773882	535,820.73	17.300000	446,218.90	-89,601.83	0.06
		Base	20.773882	535,820.73	17.300000	446,218.90	-89,601.83	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	24,733.000	Local	45.741075	1,131,314.02	96.270000	2,381,045.91	1,249,731.89	0.31
		Base	45.741075	1,131,314.02	96.270000	2,381,045.91	1,249,731.89	0.31
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	30,036.000	Local	37.177860	1,116,674.21	33.250000	998,697.00	-117,977.21	0.13
		Base	37.177860	1,116,674.21	33.250000	998,697.00	-117,977.21	0.13
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	16,002.000	Local	12.757407	204,144.02	17.400000	278,434.80	74,290.78	0.04
		Base	12.757407	204,144.02	17.400000	278,434.80	74,290.78	0.04
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	27,672.000	Local	51.412758	1,422,693.85	39.670000	1,097,748.24	-324,945.61	0.14
		Base	51.412758	1,422,693.85	39.670000	1,097,748.24	-324,945.61	0.14
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	10,376.000	Local	53.422814	554,315.12	46.770000	485,285.52	-69,029.60	0.06
		Base	53.422814	554,315.12	46.770000	485,285.52	-69,029.60	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	68,353.000	Local	21.724329	1,484,923.08	21.680000	1,481,893.04	-3,030.04	0.19
		Base	21.724329	1,484,923.08	21.680000	1,481,893.04	-3,030.04	0.19
278715206	EBIX INC COMMON STOCK USD.1							
	20,126.000	Local	22.575643	454,357.40	34.280000	689,919.28	235,561.88	0.09
		Base	22.575643	454,357.40	34.280000	689,919.28	235,561.88	0.09
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	22,796.000	Local	23.440472	534,349.01	29.160000	664,731.36	130,382.35	0.09
		Base	23.440472	534,349.01	29.160000	664,731.36	130,382.35	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001							
	22,059.000	Local	63.343515	1,397,294.59	74.760000	1,649,130.84	251,836.25	0.21
		Base	63.343515	1,397,294.59	74.760000	1,649,130.84	251,836.25	0.21

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282914100	8X8 INC COMMON STOCK USD.001								
		Local	89,293.000	12.579822	1,123,290.01	21.270000	1,899,262.11	775,972.10	0.25
		Base		12.579822	1,123,290.01	21.270000	1,899,262.11	775,972.10	0.25
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,076.000	23.626222	592,451.15	31.980000	801,930.48	209,479.33	0.10
		Base		23.626222	592,451.15	31.980000	801,930.48	209,479.33	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,299.000	49.482880	757,038.58	42.620000	652,043.38	-104,995.20	0.08
		Base		49.482880	757,038.58	42.620000	652,043.38	-104,995.20	0.08
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	26,908.000	30.971936	833,392.86	37.880000	1,019,275.04	185,882.18	0.13
		Base		30.971936	833,392.86	37.880000	1,019,275.04	185,882.18	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	17,671.000	33.715819	595,792.23	54.840000	969,077.64	373,285.41	0.13
		Base		33.715819	595,792.23	54.840000	969,077.64	373,285.41	0.13
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	51,306.000	23.754199	1,218,732.91	23.450000	1,203,125.70	-15,607.21	0.16
		Base		23.754199	1,218,732.91	23.450000	1,203,125.70	-15,607.21	0.16
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	17,575.000	47.883903	841,559.60	73.070000	1,284,205.25	442,645.65	0.17
		Base		47.883903	841,559.60	73.070000	1,284,205.25	442,645.65	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	30,213.000	21.329021	644,413.71	22.390000	676,469.07	32,055.36	0.09
		Base		21.329021	644,413.71	22.390000	676,469.07	32,055.36	0.09
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	43,300.000	19.039857	824,425.80	73.870000	3,198,571.00	2,374,145.20	0.42
		Base		19.039857	824,425.80	73.870000	3,198,571.00	2,374,145.20	0.42
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	11,611.000	48.669662	565,103.44	88.260000	1,024,786.86	459,683.42	0.13
		Base		48.669662	565,103.44	88.260000	1,024,786.86	459,683.42	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
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	22,367.000	Local	46.514673	1,040,393.68	100.410000	2,245,870.47	1,205,476.79	0.29
		Base	46.514673	1,040,393.68	100.410000	2,245,870.47	1,205,476.79	0.29
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	87,470.000	Local	22.234200	1,944,825.51	21.320000	1,864,860.40	-79,965.11	0.24
		Base	22.234200	1,944,825.51	21.320000	1,864,860.40	-79,965.11	0.24
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	18,713.000	Local	19.990832	374,088.43	18.540000	346,939.02	-27,149.41	0.05
		Base	19.990832	374,088.43	18.540000	346,939.02	-27,149.41	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	51,244.000	Local	21.552979	1,104,460.85	39.230000	2,010,302.12	905,841.27	0.26
		Base	21.552979	1,104,460.85	39.230000	2,010,302.12	905,841.27	0.26
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	29,282.000	Local	37.383307	1,094,658.00	84.130000	2,463,494.66	1,368,836.66	0.32
		Base	37.383307	1,094,658.00	84.130000	2,463,494.66	1,368,836.66	0.32
30214U102	EXPONENT INC COMMON STOCK USD.001							
	44,223.000	Local	28.142619	1,244,551.03	83.680000	3,700,580.64	2,456,029.61	0.48
		Base	28.142619	1,244,551.03	83.680000	3,700,580.64	2,456,029.61	0.48
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	104,978.000	Local	12.009652	1,260,749.20	6.190000	649,813.82	-610,935.38	0.08
		Base	12.009652	1,260,749.20	6.190000	649,813.82	-610,935.38	0.08
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	21,442.000	Local	13.116818	281,250.81	4.570000	97,989.94	-183,260.87	0.01
		Base	13.116818	281,250.81	4.570000	97,989.94	-183,260.87	0.01
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	44,631.000	Local	17.953240	801,271.06	5.380000	240,114.78	-561,156.28	0.03
		Base	17.953240	801,271.06	5.380000	240,114.78	-561,156.28	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	26,394.000	Local	29.666476	783,016.98	33.800000	892,117.20	109,100.22	0.12
		Base	29.666476	783,016.98	33.800000	892,117.20	109,100.22	0.12

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Base Currency: USD - US DOLLAR

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311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	15,239.000	Local	44.087156	671,844.17	67.080000	1,022,232.12	350,387.95	0.13
		Base	44.087156	671,844.17	67.080000	1,022,232.12	350,387.95	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	51,902.000	Local	13.070315	678,375.48	32.590000	1,691,486.18	1,013,110.70	0.22
		Base	13.070315	678,375.48	32.590000	1,691,486.18	1,013,110.70	0.22
315405100	FERRO CORP COMMON STOCK USD1.0							
	70,461.000	Local	17.080707	1,203,523.67	14.730000	1,037,890.53	-165,633.14	0.13
		Base	17.080707	1,203,523.67	14.730000	1,037,890.53	-165,633.14	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	36.490000	1,125,534.05	266.34	0.15
		Base	36.481365	1,125,267.71	36.490000	1,125,534.05	266.34	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	14,899.000	Local	20.132526	299,954.50	12.910000	192,346.09	-107,608.41	0.02
		Base	20.132526	299,954.50	12.910000	192,346.09	-107,608.41	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	186,887.000	Local	6.207471	1,160,095.56	8.670000	1,620,310.29	460,214.73	0.21
		Base	6.207471	1,160,095.56	8.670000	1,620,310.29	460,214.73	0.21
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	84,285.000	Local	7.988854	673,340.59	10.370000	874,035.45	200,694.86	0.11
		Base	7.988854	673,340.59	10.370000	874,035.45	200,694.86	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	83,949.000	Local	20.406604	1,713,113.99	17.210000	1,444,762.29	-268,351.70	0.19
		Base	20.406604	1,713,113.99	17.210000	1,444,762.29	-268,351.70	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	111,268.000	Local	17.674769	1,966,636.21	23.040000	2,563,614.72	596,978.51	0.33
		Base	17.674769	1,966,636.21	23.040000	2,563,614.72	596,978.51	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	97,922.000	Local	15.443957	1,512,303.19	15.450000	1,512,894.90	591.71	0.20
		Base	15.443957	1,512,303.19	15.450000	1,512,894.90	591.71	0.20

Base Currency: USD - US DOLLAR

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337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	43,749.000	Local	31.150924	1,362,821.79	36.460000	1,595,088.54	232,266.75	0.21
		Base	31.150924	1,362,821.79	36.460000	1,595,088.54	232,266.75	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	65,986.000	Local	15.871873	1,047,321.39	44.340000	2,925,819.24	1,878,497.85	0.38
		Base	15.871873	1,047,321.39	44.340000	2,925,819.24	1,878,497.85	0.38
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	9,387.000	Local	34.671821	325,464.38	43.010000	403,734.87	78,270.49	0.05
		Base	34.671821	325,464.38	43.010000	403,734.87	78,270.49	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	23,971.000	Local	40.710715	975,876.54	73.380000	1,758,991.98	783,115.44	0.23
		Base	40.710715	975,876.54	73.380000	1,758,991.98	783,115.44	0.23
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	39,991.000	Local	14.281730	571,140.65	12.400000	495,888.40	-75,252.25	0.06
		Base	14.281730	571,140.65	12.400000	495,888.40	-75,252.25	0.06
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
	19,296.000	Local	17.417352	336,085.22	19.220000	370,869.12	34,783.90	0.05
		Base	17.417352	336,085.22	19.220000	370,869.12	34,783.90	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	74,957.000	Local	20.627139	1,546,148.43	28.340000	2,124,281.38	578,132.95	0.28
		Base	20.627139	1,546,148.43	28.340000	2,124,281.38	578,132.95	0.28
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	32,799.000	Local	32.381489	1,062,080.45	69.940000	2,293,962.06	1,231,881.61	0.30
		Base	32.381489	1,062,080.45	69.940000	2,293,962.06	1,231,881.61	0.30
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	82,535.000	Local	11.015496	909,164.00	4.900000	404,421.50	-504,742.50	0.05
		Base	11.015496	909,164.00	4.900000	404,421.50	-504,742.50	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	10,101.000	Local	41.833401	422,559.18	45.630000	460,908.63	38,349.45	0.06
		Base	41.833401	422,559.18	45.630000	460,908.63	38,349.45	0.06

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359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	44,394.000	Local	30.550549	1,356,261.08	52.740000	2,341,339.56	985,078.48	0.30
		Base	30.550549	1,356,261.08	52.740000	2,341,339.56	985,078.48	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	22,168.000	Local	14.116251	312,929.06	11.970000	265,350.96	-47,578.10	0.03
		Base	14.116251	312,929.06	11.970000	265,350.96	-47,578.10	0.03
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	41,378.000	Local	19.009489	786,574.65	24.640000	1,019,553.92	232,979.27	0.13
		Base	19.009489	786,574.65	24.640000	1,019,553.92	232,979.27	0.13
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	37,047.000	Local	32.582310	1,207,076.85	23.980000	888,387.06	-318,689.79	0.12
		Base	32.582310	1,207,076.85	23.980000	888,387.06	-318,689.79	0.12
36251C103	GMS INC COMMON STOCK USD.01							
	36,610.000	Local	20.391357	746,527.58	28.220000	1,033,134.20	286,606.62	0.13
		Base	20.391357	746,527.58	28.220000	1,033,134.20	286,606.62	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	46,601.000	Local	5.059098	235,759.04	16.350000	761,926.35	526,167.31	0.10
		Base	5.059098	235,759.04	16.350000	761,926.35	526,167.31	0.10
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	113,394.000	Local	8.407748	953,388.20	2.760000	312,967.44	-640,420.76	0.04
		Base	8.407748	953,388.20	2.760000	312,967.44	-640,420.76	0.04
371532102	GENESCO INC COMMON STOCK USD1.0							
	12,015.000	Local	47.309324	568,421.53	31.280000	375,829.20	-192,592.33	0.05
		Base	47.309324	568,421.53	31.280000	375,829.20	-192,592.33	0.05
37253A103	GENTHERM INC COMMON STOCK							
	27,968.000	Local	47.355549	1,324,440.00	61.430000	1,718,074.24	393,634.24	0.22
		Base	47.355549	1,324,440.00	61.430000	1,718,074.24	393,634.24	0.22
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01							
	11,725.000	Local	35.465707	415,835.41	8.010000	93,917.25	-321,918.16	0.01
		Base	35.465707	415,835.41	8.010000	93,917.25	-321,918.16	0.01

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374297109	GETTY REALTY CORP REIT USD.01							
	30,430.000	Local	22.436563	682,744.61	28.930000	880,339.90	197,595.29	0.11
		Base	22.436563	682,744.61	28.930000	880,339.90	197,595.29	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	27,780.000	Local	22.510638	625,345.52	65.180000	1,810,700.40	1,185,354.88	0.23
		Base	22.510638	625,345.52	65.180000	1,810,700.40	1,185,354.88	0.23
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	38,119.000	Local	17.938616	683,802.12	16.780000	639,636.82	-44,165.30	0.08
		Base	17.938616	683,802.12	16.780000	639,636.82	-44,165.30	0.08
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	38,331.000	Local	37.202927	1,426,025.39	68.830000	2,638,322.73	1,212,297.34	0.34
		Base	37.202927	1,426,025.39	68.830000	2,638,322.73	1,212,297.34	0.34
379378201	GLOBAL NET LEASE INC REIT USD.01							
	76,610.000	Local	17.217554	1,319,036.83	17.500000	1,340,675.00	21,638.17	0.17
		Base	17.217554	1,319,036.83	17.500000	1,340,675.00	21,638.17	0.17
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
	126,040.000	Local	6.451827	813,188.28	9.410000	1,186,036.40	372,848.12	0.15
		Base	6.451827	813,188.28	9.410000	1,186,036.40	372,848.12	0.15
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	40,019.000	Local	25.449324	1,018,456.48	26.330000	1,053,700.27	35,243.79	0.14
		Base	25.449324	1,018,456.48	26.330000	1,053,700.27	35,243.79	0.14
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
	47,292.000	Local	16.669695	788,343.23	9.940000	470,082.48	-318,260.75	0.06
		Base	16.669695	788,343.23	9.940000	470,082.48	-318,260.75	0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01							
	47,129.000	Local	29.461758	1,388,503.18	18.400000	867,173.60	-521,329.58	0.11
		Base	29.461758	1,388,503.18	18.400000	867,173.60	-521,329.58	0.11
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	45,914.000	Local	34.333038	1,576,367.11	55.730000	2,558,787.22	982,420.11	0.33
		Base	34.333038	1,576,367.11	55.730000	2,558,787.22	982,420.11	0.33

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393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,710.000	19.296380	553,999.08	14.790000	424,620.90	-129,378.18	0.06
		Base		19.296380	553,999.08	14.790000	424,620.90	-129,378.18	0.06
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	28,099.000	31.225880	877,416.01	34.990000	983,184.01	105,768.00	0.13
		Base		31.225880	877,416.01	34.990000	983,184.01	105,768.00	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	12,218.000	36.542710	446,478.83	14.130000	172,640.34	-273,838.49	0.02
		Base		36.542710	446,478.83	14.130000	172,640.34	-273,838.49	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	39,147.000	15.523754	607,708.41	19.630000	768,455.61	160,747.20	0.10
		Base		15.523754	607,708.41	19.630000	768,455.61	160,747.20	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,700.000	56.147389	825,366.62	125.030000	1,837,941.00	1,012,574.38	0.24
		Base		56.147389	825,366.62	125.030000	1,837,941.00	1,012,574.38	0.24
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,205.000	13.400816	431,573.29	19.370000	623,810.85	192,237.56	0.08
		Base		13.400816	431,573.29	19.370000	623,810.85	192,237.56	0.08
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,262.000	42.045538	221,243.62	52.750000	277,570.50	56,326.88	0.04
		Base		42.045538	221,243.62	52.750000	277,570.50	56,326.88	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	75,830.000	18.247330	1,383,695.01	31.560000	2,393,194.80	1,009,499.79	0.31
		Base		18.247330	1,383,695.01	31.560000	2,393,194.80	1,009,499.79	0.31
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	32,660.000	21.709989	709,048.24	23.880000	779,920.80	70,872.56	0.10
		Base		21.709989	709,048.24	23.880000	779,920.80	70,872.56	0.10
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	26,263.000	12.479484	327,748.68	10.950000	287,579.85	-40,168.83	0.04
		Base		12.479484	327,748.68	10.950000	287,579.85	-40,168.83	0.04

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413160102	HARMONIC INC COMMON STOCK USD.001							
	83,464.000	Local	6.156177	513,819.13	7.190000	600,106.16	86,287.03	0.08
		Base	6.156177	513,819.13	7.190000	600,106.16	86,287.03	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	67,594.000	Local	14.742140	996,480.24	19.150000	1,294,425.10	297,944.86	0.17
		Base	14.742140	996,480.24	19.150000	1,294,425.10	297,944.86	0.17
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	14,795.000	Local	14.912208	220,626.11	25.570000	378,308.15	157,682.04	0.05
		Base	14.912208	220,626.11	25.570000	378,308.15	157,682.04	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	39,404.000	Local	25.173727	991,945.55	19.820000	780,987.28	-210,958.27	0.10
		Base	25.173727	991,945.55	19.820000	780,987.28	-210,958.27	0.10
420261109	HAWKINS INC COMMON STOCK USD.05							
	8,135.000	Local	38.341215	311,905.78	52.920000	430,504.20	118,598.42	0.06
		Base	38.341215	311,905.78	52.920000	430,504.20	118,598.42	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	10,752.000	Local	46.519582	500,178.55	24.720000	265,789.44	-234,389.11	0.03
		Base	46.519582	500,178.55	24.720000	265,789.44	-234,389.11	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
	21,918.000	Local	26.538694	581,675.09	19.860000	435,291.48	-146,383.61	0.06
		Base	26.538694	581,675.09	19.860000	435,291.48	-146,383.61	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	42,521.000	Local	18.313313	778,700.37	18.670000	793,867.07	15,166.70	0.10
		Base	18.313313	778,700.37	18.670000	793,867.07	15,166.70	0.10
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	16,562.000	Local	22.310132	369,500.41	27.230000	450,983.26	81,482.85	0.06
		Base	22.310132	369,500.41	27.230000	450,983.26	81,482.85	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	120,837.000	Local	5.767832	696,967.52	4.320000	522,015.84	-174,951.68	0.07
		Base	5.767832	696,967.52	4.320000	522,015.84	-174,951.68	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	92,072.000	Local	20.792611	1,914,417.27	24.750000	2,278,782.00	364,364.73	0.30
		Base	20.792611	1,914,417.27	24.750000	2,278,782.00	364,364.73	0.30
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	30,779.000	Local	31.000059	954,150.81	24.160000	743,620.64	-210,530.17	0.10
		Base	31.000059	954,150.81	24.160000	743,620.64	-210,530.17	0.10
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	31,235.000	Local	16.617890	519,059.80	8.620000	269,245.70	-249,814.10	0.03
		Base	16.617890	519,059.80	8.620000	269,245.70	-249,814.10	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	7,604.000	Local	96.749095	735,680.12	130.500000	992,322.00	256,641.88	0.13
		Base	96.749095	735,680.12	130.500000	992,322.00	256,641.88	0.13
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	14,199.000	Local	34.842129	494,723.39	47.850000	679,422.15	184,698.76	0.09
		Base	34.842129	494,723.39	47.850000	679,422.15	184,698.76	0.09
43114K207	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	1,422.000	Local	357.824044	508,825.79	12.770000	18,158.94	-490,666.85	0.00
		Base	357.824044	508,825.79	12.770000	18,158.94	-490,666.85	0.00
431571108	HILLENBRAND INC COMMON STOCK							
	64,019.000	Local	24.507760	1,568,962.31	39.210000	2,510,184.99	941,222.68	0.33
		Base	24.507760	1,568,962.31	39.210000	2,510,184.99	941,222.68	0.33
43785V102	HOMESTREET INC COMMON STOCK							
	19,453.000	Local	29.699284	577,740.18	33.330000	648,368.49	70,628.31	0.08
		Base	29.699284	577,740.18	33.330000	648,368.49	70,628.31	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	105,585.000	Local	10.115332	1,068,027.33	10.560000	1,114,977.60	46,950.27	0.14
		Base	10.115332	1,068,027.33	10.560000	1,114,977.60	46,950.27	0.14
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	35,377.000	Local	24.247105	857,789.85	40.750000	1,441,612.75	583,822.90	0.19
		Base	24.247105	857,789.85	40.750000	1,441,612.75	583,822.90	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	28,707.000	38.337820	1,100,563.81	56.680000	1,627,112.76	526,548.95	0.21
		Base		38.337820	1,100,563.81	56.680000	1,627,112.76	526,548.95	0.21
45031U101	ISTAR INC REIT USD.001								
		Local	64,371.000	11.746854	756,156.72	14.500000	933,379.50	177,222.78	0.12
		Base		11.746854	756,156.72	14.500000	933,379.50	177,222.78	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	81,164.000	10.216821	829,238.08	13.400000	1,087,597.60	258,359.52	0.14
		Base		10.216821	829,238.08	13.400000	1,087,597.60	258,359.52	0.14
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	28,217.000	48.907043	1,380,010.03	72.200000	2,037,267.40	657,257.37	0.26
		Base		48.907043	1,380,010.03	72.200000	2,037,267.40	657,257.37	0.26
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	31,334.000	42.646300	1,336,279.17	58.970000	1,847,765.98	511,486.81	0.24
		Base		42.646300	1,336,279.17	58.970000	1,847,765.98	511,486.81	0.24
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	55,863.000	20.640158	1,153,021.15	22.850000	1,276,469.55	123,448.40	0.17
		Base		20.640158	1,153,021.15	22.850000	1,276,469.55	123,448.40	0.17
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,039.000	27.170638	816,178.78	73.380000	2,204,261.82	1,388,083.04	0.29
		Base		27.170638	816,178.78	73.380000	2,204,261.82	1,388,083.04	0.29
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	21,038.000	55.332750	1,164,090.39	86.050000	1,810,319.90	646,229.51	0.23
		Base		55.332750	1,164,090.39	86.050000	1,810,319.90	646,229.51	0.23
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	16,500.000	33.795250	557,621.62	24.080000	397,320.00	-160,301.62	0.05
		Base		33.795250	557,621.62	24.080000	397,320.00	-160,301.62	0.05
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	15,696.000	49.605426	778,606.77	39.000000	612,144.00	-166,462.77	0.08
		Base		49.605426	778,606.77	39.000000	612,144.00	-166,462.77	0.08

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	19,422.000	Local	37.306768	724,572.05	95.340000	1,851,693.48	1,127,121.43	0.24
		Base	37.306768	724,572.05	95.340000	1,851,693.48	1,127,121.43	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	53,853.000	Local	11.131057	599,440.83	10.620000	571,918.86	-27,521.97	0.07
		Base	11.131057	599,440.83	10.620000	571,918.86	-27,521.97	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	18,612.000	Local	85.201968	1,585,779.03	154.450000	2,874,623.40	1,288,844.37	0.37
		Base	85.201968	1,585,779.03	154.450000	2,874,623.40	1,288,844.37	0.37
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	28,122.000	Local	42.666735	1,199,873.92	78.170000	2,198,296.74	998,422.82	0.29
		Base	42.666735	1,199,873.92	78.170000	2,198,296.74	998,422.82	0.29
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	15,132.000	Local	30.487252	461,333.09	57.660000	872,511.12	411,178.03	0.11
		Base	30.487252	461,333.09	57.660000	872,511.12	411,178.03	0.11
458665304	INTERFACE INC COMMON STOCK USD.1							
	50,156.000	Local	15.002144	752,447.55	9.130000	457,924.28	-294,523.27	0.06
		Base	15.002144	752,447.55	9.130000	457,924.28	-294,523.27	0.06
461203101	INVACARE CORP COMMON STOCK USD.25							
	29,481.000	Local	18.616418	548,830.63	9.320000	274,762.92	-274,067.71	0.04
		Base	18.616418	548,830.63	9.320000	274,762.92	-274,067.71	0.04
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	169,280.000	Local	13.391889	2,266,978.93	3.400000	575,552.00	-1,691,426.93	0.07
		Base	13.391889	2,266,978.93	3.400000	575,552.00	-1,691,426.93	0.07
461730509	INVESTORS REAL ESTATE TRUST REIT							
	10,989.000	Local	70.014687	769,391.39	71.820000	789,229.98	19,838.59	0.10
		Base	70.014687	769,391.39	71.820000	789,229.98	19,838.59	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	99,946.000	Local	15.914564	1,590,596.99	34.340000	3,432,145.64	1,841,548.65	0.45
		Base	15.914564	1,590,596.99	34.340000	3,432,145.64	1,841,548.65	0.45

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462726100	IROBOT CORP COMMON STOCK USD.01							
	23,891.000	Local	36.219501	865,320.10	76.540000	1,828,617.14	963,297.04	0.24
		Base	36.219501	865,320.10	76.540000	1,828,617.14	963,297.04	0.24
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	402,220.000	Local	76.605387	30,812,218.89	88.990000	35,793,557.80	4,981,338.91	4.64
		Base	76.605387	30,812,218.89	88.990000	35,793,557.80	4,981,338.91	4.64
465741106	ITRON INC COMMON STOCK							
	34,550.000	Local	45.759744	1,580,999.17	83.930000	2,899,781.50	1,318,782.33	0.38
		Base	45.759744	1,580,999.17	83.930000	2,899,781.50	1,318,782.33	0.38
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	12,787.000	Local	85.227253	1,089,800.89	147.800000	1,889,918.60	800,117.71	0.25
		Base	85.227253	1,089,800.89	147.800000	1,889,918.60	800,117.71	0.25
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	27,166.000	Local	42.420282	1,152,389.38	125.500000	3,409,333.00	2,256,943.62	0.44
		Base	42.420282	1,152,389.38	125.500000	3,409,333.00	2,256,943.62	0.44
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	23,306.000	Local	18.885883	440,154.38	18.500000	431,161.00	-8,993.38	0.06
		Base	18.885883	440,154.38	18.500000	431,161.00	-8,993.38	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	13,546.000	Local	65.165517	882,732.09	94.610000	1,281,587.06	398,854.97	0.17
		Base	65.165517	882,732.09	94.610000	1,281,587.06	398,854.97	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	23,699.000	Local	38.695255	917,038.85	56.340000	1,335,201.66	418,162.81	0.17
		Base	38.695255	917,038.85	56.340000	1,335,201.66	418,162.81	0.17
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	28,755.000	Local	17.087125	491,340.28	22.590000	649,575.45	158,235.17	0.08
		Base	17.087125	491,340.28	22.590000	649,575.45	158,235.17	0.08
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	18,177.000	Local	103.300874	1,877,699.98	243.490000	4,425,917.73	2,548,217.75	0.57
		Base	103.300874	1,877,699.98	243.490000	4,425,917.73	2,548,217.75	0.57

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49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	72,145.000	Local	21.281920	1,535,384.15	15.080000	1,087,946.60	-447,437.55	0.14
		Base	21.281920	1,535,384.15	15.080000	1,087,946.60	-447,437.55	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	78,504.000	Local	14.185914	1,113,651.00	18.010000	1,413,857.04	300,206.04	0.18
		Base	14.185914	1,113,651.00	18.010000	1,413,857.04	300,206.04	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	40,116.000	Local	35.004705	1,404,248.75	44.910000	1,801,609.56	397,360.81	0.23
		Base	35.004705	1,404,248.75	44.910000	1,801,609.56	397,360.81	0.23
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	18,030.000	Local	30.700941	553,537.96	28.780000	518,903.40	-34,634.56	0.07
		Base	30.700941	553,537.96	28.780000	518,903.40	-34,634.56	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	48,214.000	Local	23.069937	1,112,293.96	42.000000	2,024,988.00	912,694.04	0.26
		Base	23.069937	1,112,293.96	42.000000	2,024,988.00	912,694.04	0.26
50077C106	KRATON CORP COMMON STOCK USD.01							
	27,296.000	Local	24.699331	674,192.95	28.310000	772,749.76	98,556.81	0.10
		Base	24.699331	674,192.95	28.310000	772,749.76	98,556.81	0.10
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	53,070.000	Local	13.809561	732,873.41	33.010000	1,751,840.70	1,018,967.29	0.23
		Base	13.809561	732,873.41	33.010000	1,751,840.70	1,018,967.29	0.23
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	18,913.000	Local	47.651233	901,227.77	107.610000	2,035,227.93	1,134,000.16	0.26
		Base	47.651233	901,227.77	107.610000	2,035,227.93	1,134,000.16	0.26
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	21,514.000	Local	47.896368	1,030,442.47	130.480000	2,807,146.72	1,776,704.25	0.36
		Base	47.896368	1,030,442.47	130.480000	2,807,146.72	1,776,704.25	0.36
502175102	LTC PROPERTIES INC REIT USD.01							
	33,638.000	Local	35.863402	1,206,373.11	38.480000	1,294,390.24	88,017.13	0.17
		Base	35.863402	1,206,373.11	38.480000	1,294,390.24	88,017.13	0.17

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505336107	LA Z BOY INC COMMON STOCK USD1.0							
	39,403.000	Local	16.716159	658,666.80	37.910000	1,493,767.73	835,100.93	0.19
		Base	16.716159	658,666.80	37.910000	1,493,767.73	835,100.93	0.19
516012101	LANNETT CO INC COMMON STOCK USD.001							
	29,287.000	Local	28.104042	823,083.07	6.660000	195,051.42	-628,031.65	0.03
		Base	28.104042	823,083.07	6.660000	195,051.42	-628,031.65	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	57,235.000	Local	21.100235	1,207,671.95	13.780000	788,698.30	-418,973.65	0.10
		Base	21.100235	1,207,671.95	13.780000	788,698.30	-418,973.65	0.10
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	7,716.000	Local	91.468939	705,774.33	16.550000	127,699.80	-578,074.53	0.02
		Base	91.468939	705,774.33	16.550000	127,699.80	-578,074.53	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	14,381.000	Local	30.891779	444,254.67	36.630000	526,776.03	82,521.36	0.07
		Base	30.891779	444,254.67	36.630000	526,776.03	82,521.36	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	237,327.000	Local	9.850501	2,337,789.87	10.520000	2,496,680.04	158,890.17	0.32
		Base	9.850501	2,337,789.87	10.520000	2,496,680.04	158,890.17	0.32
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	9,282.000	Local	75.541003	701,171.59	119.120000	1,105,671.84	404,500.25	0.14
		Base	75.541003	701,171.59	119.120000	1,105,671.84	404,500.25	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	22,473.000	Local	18.806418	422,636.63	10.530000	236,640.69	-185,995.94	0.03
		Base	18.806418	422,636.63	10.530000	236,640.69	-185,995.94	0.03
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	52,721.000	Local	16.238568	856,113.52	55.150000	2,907,563.15	2,051,449.63	0.38
		Base	16.238568	856,113.52	55.150000	2,907,563.15	2,051,449.63	0.38
53814L108	LIVENT CORP COMMON STOCK USD.001							
	125,288.000	Local	10.898846	1,365,494.66	15.730000	1,970,780.24	605,285.58	0.26
		Base	10.898846	1,365,494.66	15.730000	1,970,780.24	605,285.58	0.26

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55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	24,718.000	22.751579	562,373.52	28.630000	707,676.34	145,302.82	0.09
		Base		22.751579	562,373.52	28.630000	707,676.34	145,302.82	0.09
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	36,951.000	23.355446	863,007.09	23.990000	886,454.49	23,447.40	0.12
		Base		23.355446	863,007.09	23.990000	886,454.49	23,447.40	0.12
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	14,471.000	14.576193	210,932.09	29.820000	431,525.22	220,593.13	0.06
		Base		14.576193	210,932.09	29.820000	431,525.22	220,593.13	0.06
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	42,880.000	22.846388	979,653.12	49.730000	2,132,422.40	1,152,769.28	0.28
		Base		22.846388	979,653.12	49.730000	2,132,422.40	1,152,769.28	0.28
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	11,328.000	74.600689	845,076.60	44.450000	503,529.60	-341,547.00	0.07
		Base		74.600689	845,076.60	44.450000	503,529.60	-341,547.00	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	24,453.000	20.848100	509,798.58	45.030000	1,101,118.59	591,320.01	0.14
		Base		20.848100	509,798.58	45.030000	1,101,118.59	591,320.01	0.14
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	16,513.000	40.930167	675,879.85	38.310000	632,613.03	-43,266.82	0.08
		Base		40.930167	675,879.85	38.310000	632,613.03	-43,266.82	0.08
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	14,314.000	29.596349	423,642.14	55.660000	796,717.24	373,075.10	0.10
		Base		29.596349	423,642.14	55.660000	796,717.24	373,075.10	0.10
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	73,823.000	12.751500	941,353.98	13.820000	1,020,233.86	78,879.88	0.13
		Base		12.751500	941,353.98	13.820000	1,020,233.86	78,879.88	0.13
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	265,775.000	4.951611	1,316,014.46	11.670000	3,101,594.25	1,785,579.79	0.40
		Base		4.951611	1,316,014.46	11.670000	3,101,594.25	1,785,579.79	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	66,279.000	Local	20.418214	1,353,298.81	34.160000	2,264,090.64	910,791.83	0.29
		Base	20.418214	1,353,298.81	34.160000	2,264,090.64	910,791.83	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	19,296.000	Local	54.756107	1,056,573.85	77.630000	1,497,948.48	441,374.63	0.19
		Base	54.756107	1,056,573.85	77.630000	1,497,948.48	441,374.63	0.19
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	23,282.000	Local	40.992211	954,380.66	79.830000	1,858,602.06	904,221.40	0.24
		Base	40.992211	954,380.66	79.830000	1,858,602.06	904,221.40	0.24
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	20,558.000	Local	34.850273	716,451.92	36.620000	752,833.96	36,382.04	0.10
		Base	34.850273	716,451.92	36.620000	752,833.96	36,382.04	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	19,819.000	Local	17.586280	348,542.48	11.780000	233,467.82	-115,074.66	0.03
		Base	17.586280	348,542.48	11.780000	233,467.82	-115,074.66	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001							
	18,569.000	Local	12.102414	224,729.72	32.340000	600,521.46	375,791.74	0.08
		Base	12.102414	224,729.72	32.340000	600,521.46	375,791.74	0.08
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	50,368.000	Local	9.925056	499,905.23	17.890000	901,083.52	401,178.29	0.12
		Base	9.925056	499,905.23	17.890000	901,083.52	401,178.29	0.12
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	94,087.000	Local	10.080400	948,434.59	11.360000	1,068,828.32	120,393.73	0.14
		Base	10.080400	948,434.59	11.360000	1,068,828.32	120,393.73	0.14
576690101	MATERION CORP COMMON STOCK							
	17,387.000	Local	36.280909	630,816.17	61.190000	1,063,910.53	433,094.36	0.14
		Base	36.280909	630,816.17	61.190000	1,063,910.53	433,094.36	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	22,694.000	Local	14.441923	327,745.01	9.730000	220,812.62	-106,932.39	0.03
		Base	14.441923	327,745.01	9.730000	220,812.62	-106,932.39	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								
		Local	36,949.000	27.715986	1,024,077.96	56.990000	2,105,723.51	1,081,645.55	0.27
		Base		27.715986	1,024,077.96	56.990000	2,105,723.51	1,081,645.55	0.27
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	26,784.000	39.161495	1,048,901.47	29.020000	777,271.68	-271,629.79	0.10
		Base		39.161495	1,048,901.47	29.020000	777,271.68	-271,629.79	0.10
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	56,998.000	26.437571	1,506,888.65	32.970000	1,879,224.06	372,335.41	0.24
		Base		26.437571	1,506,888.65	32.970000	1,879,224.06	372,335.41	0.24
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	10,068.000	53.827013	541,930.37	202.880000	2,042,595.84	1,500,665.47	0.27
		Base		53.827013	541,930.37	202.880000	2,042,595.84	1,500,665.47	0.27
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	33,856.000	12.959739	438,764.94	9.540000	322,986.24	-115,778.70	0.04
		Base		12.959739	438,764.94	9.540000	322,986.24	-115,778.70	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	34,503.000	13.330871	459,955.03	20.490000	706,966.47	247,011.44	0.09
		Base		13.330871	459,955.03	20.490000	706,966.47	247,011.44	0.09
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	36,719.000	17.373106	637,923.08	18.790000	689,950.01	52,026.93	0.09
		Base		17.373106	637,923.08	18.790000	689,950.01	52,026.93	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	41,828.000	24.074881	1,007,004.14	57.850000	2,419,749.80	1,412,745.66	0.31
		Base		24.074881	1,007,004.14	57.850000	2,419,749.80	1,412,745.66	0.31
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	32,258.000	39.543681	1,275,600.05	91.080000	2,938,058.64	1,662,458.59	0.38
		Base		39.543681	1,275,600.05	91.080000	2,938,058.64	1,662,458.59	0.38
59001K100	MERITOR INC COMMON STOCK USD1.0								
		Local	61,908.000	24.280942	1,503,184.58	28.140000	1,742,091.12	238,906.54	0.23
		Base		24.280942	1,503,184.58	28.140000	1,742,091.12	238,906.54	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59064R109	MESA LABORATORIES INC COMMON STOCK							
	4,162.000	Local	238.506651	992,664.68	268.990000	1,119,536.38	126,871.70	0.15
		Base	238.506651	992,664.68	268.990000	1,119,536.38	126,871.70	0.15
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	29,664.000	Local	25.316205	750,979.91	34.830000	1,033,197.12	282,217.21	0.13
		Base	25.316205	750,979.91	34.830000	1,033,197.12	282,217.21	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	32,150.000	Local	20.183877	648,911.64	37.560000	1,207,554.00	558,642.36	0.16
		Base	20.183877	648,911.64	37.560000	1,207,554.00	558,642.36	0.16
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	63,218.000	Local	7.924133	500,947.86	12.070000	763,041.26	262,093.40	0.10
		Base	7.924133	500,947.86	12.070000	763,041.26	262,093.40	0.10
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	6,204.000	Local	136.320174	845,730.36	336.220000	2,085,908.88	1,240,178.52	0.27
		Base	136.320174	845,730.36	336.220000	2,085,908.88	1,240,178.52	0.27
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,907.000	Local	20.169283	219,986.37	53.000000	578,071.00	358,084.63	0.08
		Base	20.169283	219,986.37	53.000000	578,071.00	358,084.63	0.08
610236101	MONRO INC COMMON STOCK USD.01							
	28,522.000	Local	45.852894	1,307,816.24	47.340000	1,350,231.48	42,415.24	0.18
		Base	45.852894	1,307,816.24	47.340000	1,350,231.48	42,415.24	0.18
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	25,703.000	Local	50.871661	1,307,554.30	81.380000	2,091,710.14	784,155.84	0.27
		Base	50.871661	1,307,554.30	81.380000	2,091,710.14	784,155.84	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	16,295.000	Local	28.865191	470,358.28	23.390000	381,140.05	-89,218.23	0.05
		Base	28.865191	470,358.28	23.390000	381,140.05	-89,218.23	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	14,184.000	Local	19.591980	277,892.64	17.100000	242,546.40	-35,346.24	0.03
		Base	19.591980	277,892.64	17.100000	242,546.40	-35,346.24	0.03

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	48,652.000	Local	23.555043	1,145,999.95	33.490000	1,629,355.48	483,355.53	0.21
		Base	23.555043	1,145,999.95	33.490000	1,629,355.48	483,355.53	0.21
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	62,276.000	Local	22.234500	1,384,675.72	27.080000	1,686,434.08	301,758.36	0.22
		Base	22.234500	1,384,675.72	27.080000	1,686,434.08	301,758.36	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	30,665.000	Local	13.935490	427,331.79	18.340000	562,396.10	135,064.31	0.07
		Base	13.935490	427,331.79	18.340000	562,396.10	135,064.31	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	64,051.000	Local	20.402760	1,306,817.19	18.560000	1,188,786.56	-118,030.63	0.15
		Base	20.402760	1,306,817.19	18.560000	1,188,786.56	-118,030.63	0.15
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	37,360.000	Local	25.443629	950,573.98	31.890000	1,191,410.40	240,836.42	0.15
		Base	25.443629	950,573.98	31.890000	1,191,410.40	240,836.42	0.15
62914B100	NIC INC COMMON STOCK							
	57,415.000	Local	17.912015	1,028,418.36	24.180000	1,388,294.70	359,876.34	0.18
		Base	17.912015	1,028,418.36	24.180000	1,388,294.70	359,876.34	0.18
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	72,649.000	Local	16.576573	1,204,271.43	23.230000	1,687,636.27	483,364.84	0.22
		Base	16.576573	1,204,271.43	23.230000	1,687,636.27	483,364.84	0.22
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	26,188.000	Local	30.894418	809,063.01	33.600000	879,916.80	70,853.79	0.11
		Base	30.894418	809,063.01	33.600000	879,916.80	70,853.79	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	9,990.000	Local	42.170595	421,284.24	94.500000	944,055.00	522,770.76	0.12
		Base	42.170595	421,284.24	94.500000	944,055.00	522,770.76	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,450.000	Local	90.746771	403,823.13	89.680000	399,076.00	-4,747.13	0.05
		Base	90.746771	403,823.13	89.680000	399,076.00	-4,747.13	0.05

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637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	53,037.000	26.059540	1,382,119.83	34.170000	1,812,274.29	430,154.46	0.24
		Base		26.059540	1,382,119.83	34.170000	1,812,274.29	430,154.46	0.24
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	29,033.000	22.802128	662,014.17	20.820000	604,467.06	-57,547.11	0.08
		Base		22.802128	662,014.17	20.820000	604,467.06	-57,547.11	0.08
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	14,390.000	35.903782	516,655.43	53.000000	762,670.00	246,014.57	0.10
		Base		35.903782	516,655.43	53.000000	762,670.00	246,014.57	0.10
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	94,602.000	19.842844	1,877,172.69	49.210000	4,655,364.42	2,778,191.73	0.60
		Base		19.842844	1,877,172.69	49.210000	4,655,364.42	2,778,191.73	0.60
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,677.000	21.855863	561,192.99	34.970000	897,924.69	336,731.70	0.12
		Base		21.855863	561,192.99	34.970000	897,924.69	336,731.70	0.12
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	323,598.000	5.341488	1,728,494.97	3.720000	1,203,784.56	-524,710.41	0.16
		Base		5.341488	1,728,494.97	3.720000	1,203,784.56	-524,710.41	0.16
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	18,995.000	43.613786	828,443.87	44.270000	840,908.65	12,464.78	0.11
		Base		43.613786	828,443.87	44.270000	840,908.65	12,464.78	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	47,403.000	26.148926	1,239,537.53	17.700000	839,033.10	-400,504.43	0.11
		Base		26.148926	1,239,537.53	17.700000	839,033.10	-400,504.43	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	40,959.000	14.384773	589,185.93	11.760000	481,677.84	-107,508.09	0.06
		Base		14.384773	589,185.93	11.760000	481,677.84	-107,508.09	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	109,485.000	12.063354	1,320,756.32	12.450000	1,363,088.25	42,331.93	0.18
		Base		12.063354	1,320,756.32	12.450000	1,363,088.25	42,331.93	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
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	26,169.000	Local	52.357859	1,370,152.80	47.860000	1,252,448.34	-117,704.46	0.16
		Base	52.357859	1,370,152.80	47.860000	1,252,448.34	-117,704.46	0.16
67011P100	NOW INC COMMON STOCK USD.01							
	93,702.000	Local	8.719100	816,997.12	6.000000	562,212.00	-254,785.12	0.07
		Base	8.719100	816,997.12	6.000000	562,212.00	-254,785.12	0.07
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	43,983.000	Local	15.814131	695,552.91	17.880000	786,416.04	90,863.13	0.10
		Base	15.814131	695,552.91	17.880000	786,416.04	90,863.13	0.10
671044105	OSI SYSTEMS INC COMMON STOCK							
	14,407.000	Local	57.187365	823,898.37	91.170000	1,313,486.19	489,587.82	0.17
		Base	57.187365	823,898.37	91.170000	1,313,486.19	489,587.82	0.17
674215116	OASIS PETROLEUM INC. CALL EXP 31DEC25							
	1,308.000	Local	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
		Base	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	85,055.000	Local	12.478866	1,061,389.92	7.290000	620,050.95	-441,338.97	0.08
		Base	12.478866	1,061,389.92	7.290000	620,050.95	-441,338.97	0.08
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	41,335.000	Local	51.652395	2,135,051.76	23.870000	986,666.45	-1,148,385.31	0.13
		Base	51.652395	2,135,051.76	23.870000	986,666.45	-1,148,385.31	0.13
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	52,283.000	Local	20.133090	1,052,618.36	5.050000	264,029.15	-788,589.21	0.03
		Base	20.133090	1,052,618.36	5.050000	264,029.15	-788,589.21	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	141,429.000	Local	13.655287	1,931,253.64	16.460000	2,327,921.34	396,667.70	0.30
		Base	13.655287	1,931,253.64	16.460000	2,327,921.34	396,667.70	0.30
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	7,780.000	Local	20.063796	156,096.33	15.660000	121,834.80	-34,261.53	0.02
		Base	20.063796	156,096.33	15.660000	121,834.80	-34,261.53	0.02

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68213N109	OMNICELL INC COMMON STOCK USD.001							
	36,634.000	Local	35.916647	1,315,770.46	107.670000	3,944,382.78	2,628,612.32	0.51
		Base	35.916647	1,315,770.46	107.670000	3,944,382.78	2,628,612.32	0.51
68287N100	ONESPAN INC COMMON STOCK USD.001							
	29,058.000	Local	13.682382	397,582.65	21.360000	620,678.88	223,096.23	0.08
		Base	13.682382	397,582.65	21.360000	620,678.88	223,096.23	0.08
683344105	ONTO INNOVATION INC COMMON STOCK							
	41,789.000	Local	18.901459	789,873.06	47.650000	1,991,245.85	1,201,372.79	0.26
		Base	18.901459	789,873.06	47.650000	1,991,245.85	1,201,372.79	0.26
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	61,328.000	Local	11.881802	728,687.15	12.750000	781,932.00	53,244.85	0.10
		Base	11.881802	728,687.15	12.750000	781,932.00	53,244.85	0.10
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	16,558.000	Local	38.717965	641,092.06	37.620000	622,911.96	-18,180.10	0.08
		Base	38.717965	641,092.06	37.620000	622,911.96	-18,180.10	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	61,441.000	Local	14.635452	899,216.78	24.970000	1,534,181.77	634,964.99	0.20
		Base	14.635452	899,216.78	24.970000	1,534,181.77	634,964.99	0.20
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	14,315.000	Local	48.808605	698,695.18	62.250000	891,108.75	192,413.57	0.12
		Base	48.808605	698,695.18	62.250000	891,108.75	192,413.57	0.12
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	82,340.000	Local	5.907500	486,423.55	7.840000	645,545.60	159,122.05	0.08
		Base	5.907500	486,423.55	7.840000	645,545.60	159,122.05	0.08
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	9,403.000	Local	50.368664	473,616.55	46.160000	434,042.48	-39,574.07	0.06
		Base	50.368664	473,616.55	46.160000	434,042.48	-39,574.07	0.06
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	85,393.000	Local	40.704719	3,475,898.08	18.820000	1,607,096.26	-1,868,801.82	0.21
		Base	40.704719	3,475,898.08	18.820000	1,607,096.26	-1,868,801.82	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	25,028.000	17.015948	425,875.14	23.270000	582,401.56	156,526.42	0.08
		Base		17.015948	425,875.14	23.270000	582,401.56	156,526.42	0.08
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	50,512.000	10.963056	553,765.89	19.130000	966,294.56	412,528.67	0.13
		Base		10.963056	553,765.89	19.130000	966,294.56	412,528.67	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	39,036.000	30.825240	1,203,294.06	43.530000	1,699,237.08	495,943.02	0.22
		Base		30.825240	1,203,294.06	43.530000	1,699,237.08	495,943.02	0.22
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	80,827.000	31.309025	2,530,614.54	30.260000	2,445,825.02	-84,789.52	0.32
		Base		31.309025	2,530,614.54	30.260000	2,445,825.02	-84,789.52	0.32
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	36,615.000	37.812355	1,384,499.39	60.010000	2,197,266.15	812,766.76	0.29
		Base		37.812355	1,384,499.39	60.010000	2,197,266.15	812,766.76	0.29
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	18,596.000	87.456186	1,626,335.24	65.910000	1,225,662.36	-400,672.88	0.16
		Base		87.456186	1,626,335.24	65.910000	1,225,662.36	-400,672.88	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	34,262.000	18.383220	629,845.89	13.200000	452,258.40	-177,587.49	0.06
		Base		18.383220	629,845.89	13.200000	452,258.40	-177,587.49	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1								
		Local	16,063.000	23.384845	375,630.76	13.590000	218,296.17	-157,334.59	0.03
		Base		23.384845	375,630.76	13.590000	218,296.17	-157,334.59	0.03
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	12,150.000	84.285010	1,024,062.87	103.370000	1,255,945.50	231,882.63	0.16
		Base		84.285010	1,024,062.87	103.370000	1,255,945.50	231,882.63	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	18,886.000	41.853008	790,435.91	67.940000	1,283,114.84	492,678.93	0.17
		Base		41.853008	790,435.91	67.940000	1,283,114.84	492,678.93	0.17

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703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	160,543.000	Local	4.229600	679,032.68	5.130000	823,585.59	144,552.91	0.11
		Base	4.229600	679,032.68	5.130000	823,585.59	144,552.91	0.11
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	13,000.000	Local	60.762445	789,911.78	9.640000	125,320.00	-664,591.78	0.02
		Base	60.762445	789,911.78	9.640000	125,320.00	-664,591.78	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	21,574.000	Local	6.945554	149,843.39	55.950000	1,207,065.30	1,057,221.91	0.16
		Base	6.945554	149,843.39	55.950000	1,207,065.30	1,057,221.91	0.16
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	85,045.000	Local	17.556054	1,493,054.61	17.610000	1,497,642.45	4,587.84	0.19
		Base	17.556054	1,493,054.61	17.610000	1,497,642.45	4,587.84	0.19
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	59,174.000	Local	8.171996	483,569.69	12.170000	720,147.58	236,577.89	0.09
		Base	8.171996	483,569.69	12.170000	720,147.58	236,577.89	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	28,477.000	Local	18.591965	529,443.38	48.310000	1,375,723.87	846,280.49	0.18
		Base	18.591965	529,443.38	48.310000	1,375,723.87	846,280.49	0.18
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	17,367.000	Local	16.543488	287,310.75	28.960000	502,948.32	215,637.57	0.07
		Base	16.543488	287,310.75	28.960000	502,948.32	215,637.57	0.07
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	17,380.000	Local	29.786903	517,696.37	18.500000	321,530.00	-196,166.37	0.04
		Base	29.786903	517,696.37	18.500000	321,530.00	-196,166.37	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	56,216.000	Local	10.119322	568,867.80	13.140000	738,678.24	169,810.44	0.10
		Base	10.119322	568,867.80	13.140000	738,678.24	169,810.44	0.10
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	11,771.000	Local	46.401352	546,190.31	96.600000	1,137,078.60	590,888.29	0.15
		Base	46.401352	546,190.31	96.600000	1,137,078.60	590,888.29	0.15

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724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	148,272.000	Local	5.883235	872,319.09	5.950000	882,218.40	9,899.31	0.11
		Base	5.883235	872,319.09	5.950000	882,218.40	9,899.31	0.11
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	31,762.000	Local	22.655719	719,590.95	28.000000	889,336.00	169,745.05	0.12
		Base	22.655719	719,590.95	28.000000	889,336.00	169,745.05	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01							
	25,054.000	Local	39.897362	999,588.51	78.940000	1,977,762.76	978,174.25	0.26
		Base	39.897362	999,588.51	78.940000	1,977,762.76	978,174.25	0.26
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	7,562.000	Local	35.785069	270,606.69	27.540000	208,257.48	-62,349.21	0.03
		Base	35.785069	270,606.69	27.540000	208,257.48	-62,349.21	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	51,206.000	Local	26.731218	1,368,798.73	75.450000	3,863,492.70	2,494,693.97	0.50
		Base	26.731218	1,368,798.73	75.450000	3,863,492.70	2,494,693.97	0.50
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	11,621.000	Local	60.806012	706,626.66	42.110000	489,360.31	-217,266.35	0.06
		Base	60.806012	706,626.66	42.110000	489,360.31	-217,266.35	0.06
741511109	PRICESMART INC COMMON STOCK USD.0001							
	19,954.000	Local	68.181900	1,360,501.64	82.950000	1,655,184.30	294,682.66	0.21
		Base	68.181900	1,360,501.64	82.950000	1,655,184.30	294,682.66	0.21
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	46,135.000	Local	35.870985	1,654,907.91	16.080000	741,850.80	-913,057.11	0.10
		Base	35.870985	1,654,907.91	16.080000	741,850.80	-913,057.11	0.10
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	38,581.000	Local	27.544654	1,062,700.30	41.280000	1,592,623.68	529,923.38	0.21
		Base	27.544654	1,062,700.30	41.280000	1,592,623.68	529,923.38	0.21
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	69,148.000	Local	14.534814	1,005,053.33	6.610000	457,068.28	-547,985.05	0.06
		Base	14.534814	1,005,053.33	6.610000	457,068.28	-547,985.05	0.06

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743713109	PROTO LABS INC COMMON STOCK USD.001							
	22,879.000	Local	81.681674	1,868,795.01	140.380000	3,211,754.02	1,342,959.01	0.42
		Base	81.681674	1,868,795.01	140.380000	3,211,754.02	1,342,959.01	0.42
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
	10,476.000	Local	50.977740	534,042.80	139.090000	1,457,106.84	923,064.04	0.19
		Base	50.977740	534,042.80	139.090000	1,457,106.84	923,064.04	0.19
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	62,678.000	Local	15.460498	969,033.11	17.250000	1,081,195.50	112,162.39	0.14
		Base	15.460498	969,033.11	17.250000	1,081,195.50	112,162.39	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	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							
	11,288.000	Local	76.867289	867,677.96	243.040000	2,743,435.52	1,875,757.56	0.36
		Base	76.867289	867,677.96	243.040000	2,743,435.52	1,875,757.56	0.36
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
	207,590.000	Local	3.045605	632,237.21	2.130000	442,166.70	-190,070.51	0.06
		Base	3.045605	632,237.21	2.130000	442,166.70	-190,070.51	0.06
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	28,088.000	Local	16.241011	456,177.52	21.640000	607,824.32	151,646.80	0.08
		Base	16.241011	456,177.52	21.640000	607,824.32	151,646.80	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	41,501.000	Local	9.304397	386,141.80	19.630000	814,664.63	428,522.83	0.11
		Base	9.304397	386,141.80	19.630000	814,664.63	428,522.83	0.11
749397105	R1 RCM INC COMMON STOCK USD.01							
	99,011.000	Local	17.067100	1,689,830.64	21.570000	2,135,667.27	445,836.63	0.28
		Base	17.067100	1,689,830.64	21.570000	2,135,667.27	445,836.63	0.28
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	99.170000	1,877,783.95	1,117,261.53	0.24
		Base	40.164902	760,522.42	99.170000	1,877,783.95	1,117,261.53	0.24

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749660106	RPC INC COMMON STOCK USD.1							
	49,757.000	Local	4.942597	245,928.80	3.550000	176,637.35	-69,291.45	0.02
		Base	4.942597	245,928.80	3.550000	176,637.35	-69,291.45	0.02
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	468.810000	3,639,840.84	3,350,314.95	0.47
		Base	37.290815	289,525.89	468.810000	3,639,840.84	3,350,314.95	0.47
74971D101	RPT REALTY REIT USD.01							
	69,343.000	Local	12.180425	844,627.19	8.060000	558,904.58	-285,722.61	0.07
		Base	12.180425	844,627.19	8.060000	558,904.58	-285,722.61	0.07
750491102	RADNET INC COMMON STOCK USD.0001							
	36,671.000	Local	18.207405	667,683.74	19.210000	704,449.91	36,766.17	0.09
		Base	18.207405	667,683.74	19.210000	704,449.91	36,766.17	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	97,440.000	Local	11.619754	1,132,228.85	17.720000	1,726,636.80	594,407.95	0.22
		Base	11.619754	1,132,228.85	17.720000	1,726,636.80	594,407.95	0.22
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	219,372.000	Local	4.386239	962,217.99	6.780000	1,487,342.16	525,124.17	0.19
		Base	4.386239	962,217.99	6.780000	1,487,342.16	525,124.17	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	30,707.000	Local	22.392148	687,595.69	28.550000	876,684.85	189,089.16	0.11
		Base	22.392148	687,595.69	28.550000	876,684.85	189,089.16	0.11
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	54,429.000	Local	14.025163	763,375.60	8.080000	439,786.32	-323,589.28	0.06
		Base	14.025163	763,375.60	8.080000	439,786.32	-323,589.28	0.06
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	15,531.000	Local	31.005177	481,541.41	32.460000	504,136.26	22,594.85	0.07
		Base	31.005177	481,541.41	32.460000	504,136.26	22,594.85	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
	37,333.000	Local	13.399712	500,251.43	12.350000	461,062.55	-39,188.88	0.06
		Base	13.399712	500,251.43	12.350000	461,062.55	-39,188.88	0.06

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75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	98,993.000	Local	6.701964	663,447.56	12.890000	1,276,019.77	612,572.21	0.17
		Base	6.701964	663,447.56	12.890000	1,276,019.77	612,572.21	0.17
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	13,323.000	Local	32.287179	430,162.09	20.450000	272,455.35	-157,706.74	0.04
		Base	32.287179	430,162.09	20.450000	272,455.35	-157,706.74	0.04
758075402	REDWOOD TRUST INC REIT USD.01							
	98,469.000	Local	11.536264	1,135,964.37	8.750000	861,603.75	-274,360.62	0.11
		Base	11.536264	1,135,964.37	8.750000	861,603.75	-274,360.62	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
	20,754.000	Local	14.574132	302,471.54	9.220000	191,351.88	-111,119.66	0.02
		Base	14.574132	302,471.54	9.220000	191,351.88	-111,119.66	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	25,596.000	Local	62.079525	1,588,987.51	36.500000	934,254.00	-654,733.51	0.12
		Base	62.079525	1,588,987.51	36.500000	934,254.00	-654,733.51	0.12
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	48,020.000	Local	31.832421	1,528,592.88	32.940000	1,581,778.80	53,185.92	0.21
		Base	31.832421	1,528,592.88	32.940000	1,581,778.80	53,185.92	0.21
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	33,660.000	Local	19.855828	668,347.16	55.370000	1,863,754.20	1,195,407.04	0.24
		Base	19.855828	668,347.16	55.370000	1,863,754.20	1,195,407.04	0.24
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	41,500.000	Local	14.630047	607,146.97	35.810000	1,486,115.00	878,968.03	0.19
		Base	14.630047	607,146.97	35.810000	1,486,115.00	878,968.03	0.19
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	105,739.000	Local	12.410100	1,312,231.56	19.110000	2,020,672.29	708,440.73	0.26
		Base	12.410100	1,312,231.56	19.110000	2,020,672.29	708,440.73	0.26
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	25,885.000	Local	11.861471	307,034.18	12.950000	335,210.75	28,176.57	0.04
		Base	11.861471	307,034.18	12.950000	335,210.75	28,176.57	0.04

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	101,024.000	Local	15.424364	1,558,230.91	13.840000	1,398,172.16	-160,058.75	0.18
		Base	15.424364	1,558,230.91	13.840000	1,398,172.16	-160,058.75	0.18
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
	183,542.000	Local	7.147300	1,311,829.74	8.990000	1,650,042.58	338,212.84	0.21
		Base	7.147300	1,311,829.74	8.990000	1,650,042.58	338,212.84	0.21
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	4,673.000	Local	58.388414	272,849.06	94.490000	441,551.77	168,702.71	0.06
		Base	58.388414	272,849.06	94.490000	441,551.77	168,702.71	0.06
775133101	ROGERS CORP COMMON STOCK USD1.0							
	15,999.000	Local	65.240934	1,043,789.71	157.220000	2,515,362.78	1,471,573.07	0.33
		Base	65.240934	1,043,789.71	157.220000	2,515,362.78	1,471,573.07	0.33
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	27,310.000	Local	9.118852	249,035.86	16.290000	444,879.90	195,844.04	0.06
		Base	9.118852	249,035.86	16.290000	444,879.90	195,844.04	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	33,606.000	Local	25.915721	870,923.71	23.820000	800,494.92	-70,428.79	0.10
		Base	25.915721	870,923.71	23.820000	800,494.92	-70,428.79	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	91,719.000	Local	9.311083	854,003.19	4.800000	440,251.20	-413,751.99	0.06
		Base	9.311083	854,003.19	4.800000	440,251.20	-413,751.99	0.06
784635104	SPX CORP COMMON STOCK USD.01							
	38,276.000	Local	18.900162	723,422.61	54.720000	2,094,462.72	1,371,040.11	0.27
		Base	18.900162	723,422.61	54.720000	2,094,462.72	1,371,040.11	0.27
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	30,085.000	Local	39.702975	1,194,464.01	98.760000	2,971,194.60	1,776,730.59	0.39
		Base	39.702975	1,194,464.01	98.760000	2,971,194.60	1,776,730.59	0.39
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	36,454.000	Local	33.088958	1,206,224.87	55.720000	2,031,216.88	824,992.01	0.26
		Base	33.088958	1,206,224.87	55.720000	2,031,216.88	824,992.01	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78645L100	SAFEHOLD INC REIT USD.01								
		Local	11,833.000	43.556582	515,405.04	69.800000	825,943.40	310,538.36	0.11
		Base		43.556582	515,405.04	69.800000	825,943.40	310,538.36	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	12,261.000	57.892665	709,821.97	75.490000	925,582.89	215,760.92	0.12
		Base		57.892665	709,821.97	75.490000	925,582.89	215,760.92	0.12
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	22,403.000	46.665059	1,045,437.32	185.570000	4,157,324.71	3,111,887.39	0.54
		Base		46.665059	1,045,437.32	185.570000	4,157,324.71	3,111,887.39	0.54
790148100	ST JOE CO/THE COMMON STOCK								
		Local	26,735.000	19.555366	522,812.70	33.420000	893,483.70	370,671.00	0.12
		Base		19.555366	522,812.70	33.420000	893,483.70	370,671.00	0.12
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	96,230.000	8.343453	802,890.45	11.740000	1,129,740.20	326,849.75	0.15
		Base		8.343453	802,890.45	11.740000	1,129,740.20	326,849.75	0.15
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	7,559.000	75.003613	566,952.31	76.140000	575,542.26	8,589.95	0.07
		Base		75.003613	566,952.31	76.140000	575,542.26	8,589.95	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	58,051.000	19.702137	1,143,728.77	33.020000	1,916,844.02	773,115.25	0.25
		Base		19.702137	1,143,728.77	33.020000	1,916,844.02	773,115.25	0.25
804395101	SAUL CENTERS INC REIT USD.01								
		Local	10,930.000	41.234701	450,695.28	32.710000	357,520.30	-93,174.98	0.05
		Base		41.234701	450,695.28	32.710000	357,520.30	-93,174.98	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	21,726.000	32.949497	715,860.77	27.680000	601,375.68	-114,485.09	0.08
		Base		32.949497	715,860.77	27.680000	601,375.68	-114,485.09	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	25,634.000	31.660225	811,578.21	24.960000	639,824.64	-171,753.57	0.08
		Base		31.660225	811,578.21	24.960000	639,824.64	-171,753.57	0.08

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
	26,843.000	Local	31.685543	850,535.02	35.050000	940,847.15	90,312.13	0.12
		Base	31.685543	850,535.02	35.050000	940,847.15	90,312.13	0.12
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
	48,901.000	Local	14.447221	706,483.54	14.210000	694,883.21	-11,600.33	0.09
		Base	14.447221	706,483.54	14.210000	694,883.21	-11,600.33	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	45,396.000	Local	25.482490	1,156,803.10	27.530000	1,249,751.88	92,948.78	0.16
		Base	25.482490	1,156,803.10	27.530000	1,249,751.88	92,948.78	0.16
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
	16,378.000	Local	41.956726	687,167.26	41.640000	681,979.92	-5,187.34	0.09
		Base	41.956726	687,167.26	41.640000	681,979.92	-5,187.34	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	91,680.000	Local	14.680426	1,345,901.44	25.020000	2,293,833.60	947,932.16	0.30
		Base	14.680426	1,345,901.44	25.020000	2,293,833.60	947,932.16	0.30
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
	5,763.000	Local	29.241897	168,521.05	43.040000	248,039.52	79,518.47	0.03
		Base	29.241897	168,521.05	43.040000	248,039.52	79,518.47	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	40,157.000	Local	25.041837	1,005,605.04	39.540000	1,587,807.78	582,202.74	0.21
		Base	25.041837	1,005,605.04	39.540000	1,587,807.78	582,202.74	0.21
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	30,463.000	Local	51.237680	1,560,853.44	84.750000	2,581,739.25	1,020,885.81	0.34
		Base	51.237680	1,560,853.44	84.750000	2,581,739.25	1,020,885.81	0.34
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	42,706.000	Local	38.759351	1,655,256.84	45.680000	1,950,810.08	295,553.24	0.25
		Base	38.759351	1,655,256.84	45.680000	1,950,810.08	295,553.24	0.25
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	7,367.000	Local	28.827204	212,370.01	37.900000	279,209.30	66,839.29	0.04
		Base	28.827204	212,370.01	37.900000	279,209.30	66,839.29	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	18,953.000	44.549232	844,341.60	71.480000	1,354,760.44	510,418.84	0.18
		Base		44.549232	844,341.60	71.480000	1,354,760.44	510,418.84	0.18
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	93,331.000	22.067685	2,059,599.12	21.140000	1,973,017.34	-86,581.78	0.26
		Base		22.067685	2,059,599.12	21.140000	1,973,017.34	-86,581.78	0.26
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	12,998.000	61.537777	799,868.03	57.670000	749,594.66	-50,273.37	0.10
		Base		61.537777	799,868.03	57.670000	749,594.66	-50,273.37	0.10
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	129,088.000	7.955113	1,026,909.65	10.180000	1,314,115.84	287,206.19	0.17
		Base		7.955113	1,026,909.65	10.180000	1,314,115.84	287,206.19	0.17
830879102	SKYWEST INC COMMON STOCK								
		Local	42,988.000	20.735374	891,372.24	43.650000	1,876,426.20	985,053.96	0.24
		Base		20.735374	891,372.24	43.650000	1,876,426.20	985,053.96	0.24
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	23,751.000	23.518800	558,595.03	75.520000	1,793,675.52	1,235,080.49	0.23
		Base		23.518800	558,595.03	75.520000	1,793,675.52	1,235,080.49	0.23
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,713.000	17.590286	364,347.59	44.040000	912,200.52	547,852.93	0.12
		Base		17.590286	364,347.59	44.040000	912,200.52	547,852.93	0.12
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	86,214.000	27.227197	2,347,365.57	22.760000	1,962,230.64	-385,134.93	0.25
		Base		27.227197	2,347,365.57	22.760000	1,962,230.64	-385,134.93	0.25
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	26,883.000	27.975772	752,072.69	30.620000	823,157.46	71,084.77	0.11
		Base		27.975772	752,072.69	30.620000	823,157.46	71,084.77	0.11
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	520,781.000	2.263726	1,178,905.61	2.850000	1,484,225.85	305,320.24	0.19
		Base		2.263726	1,178,905.61	2.850000	1,484,225.85	305,320.24	0.19

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847215100	SPARTANNASH CO COMMON STOCK								
		Local	30,697.000	19.909065	611,148.56	18.680000	573,419.96	-37,728.60	0.07
		Base		19.909065	611,148.56	18.680000	573,419.96	-37,728.60	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	125,139.000	8.070640	1,009,951.78	4.730000	591,907.47	-418,044.31	0.08
		Base		8.070640	1,009,951.78	4.730000	591,907.47	-418,044.31	0.08
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,994.000	13.982202	209,649.14	10.060000	150,839.64	-58,809.50	0.02
		Base		13.982202	209,649.14	10.060000	150,839.64	-58,809.50	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	15,087.000	77.326043	1,166,618.01	191.210000	2,884,785.27	1,718,167.26	0.37
		Base		77.326043	1,166,618.01	191.210000	2,884,785.27	1,718,167.26	0.37
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	17,231.000	27.153583	467,883.39	49.170000	847,248.27	379,364.88	0.11
		Base		27.153583	467,883.39	49.170000	847,248.27	379,364.88	0.11
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	10,591.000	47.641175	504,567.68	79.000000	836,689.00	332,121.32	0.11
		Base		47.641175	504,567.68	79.000000	836,689.00	332,121.32	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	18,241.000	59.536459	1,086,004.54	114.630000	2,090,965.83	1,004,961.29	0.27
		Base		59.536459	1,086,004.54	114.630000	2,090,965.83	1,004,961.29	0.27
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	22,911.000	26.019971	596,143.56	46.470000	1,064,674.17	468,530.61	0.14
		Base		26.019971	596,143.56	46.470000	1,064,674.17	468,530.61	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	13,938.000	32.541958	453,569.81	64.120000	893,704.56	440,134.75	0.12
		Base		32.541958	453,569.81	64.120000	893,704.56	440,134.75	0.12
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,988.000	40.190028	602,368.14	60.810000	911,420.28	309,052.14	0.12
		Base		40.190028	602,368.14	60.810000	911,420.28	309,052.14	0.12

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866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	90,547.000	12.149695	1,100,118.47	9.190000	832,126.93	-267,991.54	0.11
		Base		12.149695	1,100,118.47	9.190000	832,126.93	-267,991.54	0.11
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	70,904.000	10.170032	721,095.98	5.360000	380,045.44	-341,050.54	0.05
		Base		10.170032	721,095.98	5.360000	380,045.44	-341,050.54	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	45,115.000	19.676383	887,700.03	21.500000	969,972.50	82,272.47	0.13
		Base		19.676383	887,700.03	21.500000	969,972.50	82,272.47	0.13
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	11,690.000	22.155749	259,000.71	39.980000	467,366.20	208,365.49	0.06
		Base		22.155749	259,000.71	39.980000	467,366.20	208,365.49	0.06
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	34,303.000	22.262680	763,676.70	39.300000	1,348,107.90	584,431.20	0.17
		Base		22.262680	763,676.70	39.300000	1,348,107.90	584,431.20	0.17
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	85,027.000	11.969836	1,017,759.28	13.580000	1,154,666.66	136,907.38	0.15
		Base		11.969836	1,017,759.28	13.580000	1,154,666.66	136,907.38	0.15
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	17,898.000	48.313075	864,707.42	36.050000	645,222.90	-219,484.52	0.08
		Base		48.313075	864,707.42	36.050000	645,222.90	-219,484.52	0.08
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	16,636.000	37.948920	631,318.24	41.960000	698,046.56	66,728.32	0.09
		Base		37.948920	631,318.24	41.960000	698,046.56	66,728.32	0.09
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	20,048.000	19.108750	383,092.21	9.770000	195,868.96	-187,223.25	0.03
		Base		19.108750	383,092.21	9.770000	195,868.96	-187,223.25	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	80,074.000	13.921320	1,114,735.75	10.470000	838,374.78	-276,360.97	0.11
		Base		13.921320	1,114,735.75	10.470000	838,374.78	-276,360.97	0.11

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878155100	TEAM INC COMMON STOCK USD.3								
		Local	26,238.000	24.072920	631,625.28	10.120000	265,528.56	-366,096.72	0.03
		Base		24.072920	631,625.28	10.120000	265,528.56	-366,096.72	0.03
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	19,815.000	20.526836	406,739.25	51.130000	1,013,140.95	606,401.70	0.13
		Base		20.526836	406,739.25	51.130000	1,013,140.95	606,401.70	0.13
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	15,819.000	49.524154	783,422.60	69.150000	1,093,883.85	310,461.25	0.14
		Base		49.524154	783,422.60	69.150000	1,093,883.85	310,461.25	0.14
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	90,618.000	24.386373	2,209,844.35	27.750000	2,514,649.50	304,805.15	0.33
		Base		24.386373	2,209,844.35	27.750000	2,514,649.50	304,805.15	0.33
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	103,771.000	11.126706	1,154,629.36	10.210000	1,059,501.91	-95,127.45	0.14
		Base		11.126706	1,154,629.36	10.210000	1,059,501.91	-95,127.45	0.14
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	32,408.000	14.403093	466,775.43	6.520000	211,300.16	-255,475.27	0.03
		Base		14.403093	466,775.43	6.520000	211,300.16	-255,475.27	0.03
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	43,229.000	16.325660	705,741.95	5.300000	229,113.70	-476,628.25	0.03
		Base		16.325660	705,741.95	5.300000	229,113.70	-476,628.25	0.03
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	32,055.000	15.958840	511,560.63	19.020000	609,686.10	98,125.47	0.08
		Base		15.958840	511,560.63	19.020000	609,686.10	98,125.47	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	10,351.000	52.836548	546,911.11	67.900000	702,832.90	155,921.79	0.09
		Base		52.836548	546,911.11	67.900000	702,832.90	155,921.79	0.09
894650100	TREDEGAR CORP COMMON STOCK								
		Local	22,108.000	18.670603	412,769.69	22.610000	499,861.88	87,092.19	0.06
		Base		18.670603	412,769.69	22.610000	499,861.88	87,092.19	0.06

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89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	19,373.000	Local	38.325778	742,485.30	48.370000	937,072.01	194,586.71	0.12
		Base	38.325778	742,485.30	48.370000	937,072.01	194,586.71	0.12
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	44,609.000	Local	23.565093	1,051,215.24	15.190000	677,610.71	-373,604.53	0.09
		Base	23.565093	1,051,215.24	15.190000	677,610.71	-373,604.53	0.09
89785X101	TRUEBLUE INC COMMON STOCK							
	30,892.000	Local	17.830169	550,809.57	20.130000	621,855.96	71,046.39	0.08
		Base	17.830169	550,809.57	20.130000	621,855.96	71,046.39	0.08
898202106	TRUPANION INC COMMON STOCK USD.00001							
	27,796.000	Local	78.682200	2,187,050.43	99.030000	2,752,637.88	565,587.45	0.36
		Base	78.682200	2,187,050.43	99.030000	2,752,637.88	565,587.45	0.36
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	82,611.000	Local	5.788029	478,154.88	6.330000	522,927.63	44,772.75	0.07
		Base	5.788029	478,154.88	6.330000	522,927.63	44,772.75	0.07
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	15,613.000	Local	27.354718	427,089.21	71.850000	1,121,794.05	694,704.84	0.15
		Base	27.354718	427,089.21	71.850000	1,121,794.05	694,704.84	0.15
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	42,078.000	Local	13.040866	548,733.55	34.740000	1,461,789.72	913,056.17	0.19
		Base	13.040866	548,733.55	34.740000	1,461,789.72	913,056.17	0.19
902104108	II VI INC COMMON STOCK							
	18,997.000	Local	27.483606	522,106.07	72.320000	1,373,863.04	851,756.97	0.18
		Base	27.483606	522,106.07	72.320000	1,373,863.04	851,756.97	0.18
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	52,392.000	Local	19.715315	1,032,924.79	53.520000	2,804,019.84	1,771,095.05	0.36
		Base	19.715315	1,032,924.79	53.520000	2,804,019.84	1,771,095.05	0.36
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	10,262.000	Local	63.234223	648,909.60	77.100000	791,200.20	142,290.60	0.10
		Base	63.234223	648,909.60	77.100000	791,200.20	142,290.60	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90333L201	US CONCRETE INC COMMON STOCK USD.001							
	13,569.000	Local	40.503652	549,594.06	37.550000	509,515.95	-40,078.11	0.07
		Base	40.503652	549,594.06	37.550000	509,515.95	-40,078.11	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	11,019.000	Local	60.252969	663,927.47	109.020000	1,201,291.38	537,363.91	0.16
		Base	60.252969	663,927.47	109.020000	1,201,291.38	537,363.91	0.16
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	63,300.000	Local	25.253260	1,598,531.34	5.720000	362,076.00	-1,236,455.34	0.05
		Base	25.253260	1,598,531.34	5.720000	362,076.00	-1,236,455.34	0.05
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	34,181.000	Local	20.928509	715,357.36	35.940000	1,228,465.14	513,107.78	0.16
		Base	20.928509	715,357.36	35.940000	1,228,465.14	513,107.78	0.16
904677200	UNIFI INC COMMON STOCK USD.1							
	12,779.000	Local	26.497540	338,612.07	16.540000	211,364.66	-127,247.41	0.03
		Base	26.497540	338,612.07	16.540000	211,364.66	-127,247.41	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	13,068.000	Local	94.618140	1,236,469.86	187.900000	2,455,477.20	1,219,007.34	0.32
		Base	94.618140	1,236,469.86	187.900000	2,455,477.20	1,219,007.34	0.32
909214306	UNISYS CORP COMMON STOCK USD.01							
	53,983.000	Local	15.630320	843,771.54	15.910000	858,869.53	15,097.99	0.11
		Base	15.630320	843,771.54	15.910000	858,869.53	15,097.99	0.11
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	74,120.000	Local	17.478303	1,295,491.83	26.390000	1,956,026.80	660,534.97	0.25
		Base	17.478303	1,295,491.83	26.390000	1,956,026.80	660,534.97	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	18,440.000	Local	26.469538	488,098.28	23.710000	437,212.40	-50,885.88	0.06
		Base	26.469538	488,098.28	23.710000	437,212.40	-50,885.88	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	17,710.000	Local	19.108006	338,402.78	4.540000	80,403.40	-257,999.38	0.01
		Base	19.108006	338,402.78	4.540000	80,403.40	-257,999.38	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	46,921.000	Local	18.818250	882,971.12	18.230000	855,369.83	-27,601.29	0.11
		Base	18.818250	882,971.12	18.230000	855,369.83	-27,601.29	0.11
91325V108	UNITI GROUP INC REIT USD.0001							
	166,153.000	Local	7.878274	1,308,998.80	11.265000	1,871,713.55	562,714.75	0.24
		Base	7.878274	1,308,998.80	11.265000	1,871,713.55	562,714.75	0.24
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	20,979.000	Local	47.733165	1,001,394.06	48.490000	1,017,271.71	15,877.65	0.13
		Base	47.733165	1,001,394.06	48.490000	1,017,271.71	15,877.65	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	11,935.000	Local	32.674113	389,965.54	55.510000	662,511.85	272,546.31	0.09
		Base	32.674113	389,965.54	55.510000	662,511.85	272,546.31	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	10,989.000	Local	57.284102	629,495.00	65.400000	718,680.60	89,185.60	0.09
		Base	57.284102	629,495.00	65.400000	718,680.60	89,185.60	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	24,832.000	Local	17.784002	441,612.35	14.660000	364,037.12	-77,575.23	0.05
		Base	17.784002	441,612.35	14.660000	364,037.12	-77,575.23	0.05
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	25,695.000	Local	18.952623	486,987.64	14.360000	368,980.20	-118,007.44	0.05
		Base	18.952623	486,987.64	14.360000	368,980.20	-118,007.44	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	26,993.000	Local	43.710516	1,179,877.95	34.780000	938,816.54	-241,061.41	0.12
		Base	43.710516	1,179,877.95	34.780000	938,816.54	-241,061.41	0.12
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	46,818.000	Local	17.629409	825,373.69	13.250000	620,338.50	-205,035.19	0.08
		Base	17.629409	825,373.69	13.250000	620,338.50	-205,035.19	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	24,481.000	Local	132.271091	3,238,128.59	163.780000	4,009,498.18	771,369.59	0.52
		Base	132.271091	3,238,128.59	163.780000	4,009,498.18	771,369.59	0.52

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	33,432.000	Local	27.452395	917,788.48	16.430000	549,287.76	-368,500.72	0.07
		Base	27.452395	917,788.48	16.430000	549,287.76	-368,500.72	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	108,995.000	Local	10.920679	1,190,299.45	11.900000	1,297,040.50	106,741.05	0.17
		Base	10.920679	1,190,299.45	11.900000	1,297,040.50	106,741.05	0.17
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	42,507.000	Local	28.939783	1,230,143.34	18.040000	766,826.28	-463,317.06	0.10
		Base	28.939783	1,230,143.34	18.040000	766,826.28	-463,317.06	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
	18,885.000	Local	13.616332	257,144.43	8.220000	155,234.70	-101,909.73	0.02
		Base	13.616332	257,144.43	8.220000	155,234.70	-101,909.73	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	42,499.000	Local	22.914373	973,837.94	23.120000	982,576.88	8,738.94	0.13
		Base	22.914373	973,837.94	23.120000	982,576.88	8,738.94	0.13
923454102	VERITIV CORP COMMON STOCK USD.01							
	10,613.000	Local	33.933455	360,135.76	18.880000	200,373.44	-159,762.32	0.03
		Base	33.933455	360,135.76	18.880000	200,373.44	-159,762.32	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5							
	17,477.000	Local	26.795405	468,303.30	33.390000	583,557.03	115,253.73	0.08
		Base	26.795405	468,303.30	33.390000	583,557.03	115,253.73	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	195,673.000	Local	7.882982	1,542,486.65	13.880000	2,715,941.24	1,173,454.59	0.35
		Base	7.882982	1,542,486.65	13.880000	2,715,941.24	1,173,454.59	0.35
925815102	VICOR CORP COMMON STOCK USD.01							
	17,968.000	Local	26.911628	483,548.14	85.070000	1,528,537.76	1,044,989.62	0.20
		Base	26.911628	483,548.14	85.070000	1,528,537.76	1,044,989.62	0.20
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	24,367.000	Local	27.600267	672,535.70	50.160000	1,222,248.72	549,713.02	0.16
		Base	27.600267	672,535.70	50.160000	1,222,248.72	549,713.02	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	6,172.000	103.904998	641,301.65	205.640000	1,269,210.08	627,908.43	0.16
		Base		103.904998	641,301.65	205.640000	1,269,210.08	627,908.43	0.16
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	49,740.000	17.041814	847,659.83	19.440000	966,945.60	119,285.77	0.13
		Base		17.041814	847,659.83	19.440000	966,945.60	119,285.77	0.13
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	197,733.000	8.430645	1,667,016.75	13.540000	2,677,304.82	1,010,288.07	0.35
		Base		8.430645	1,667,016.75	13.540000	2,677,304.82	1,010,288.07	0.35
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,709.000	88.755059	1,039,232.98	254.150000	2,975,842.35	1,936,609.37	0.39
		Base		88.755059	1,039,232.98	254.150000	2,975,842.35	1,936,609.37	0.39
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	45,329.000	12.896298	584,576.28	18.090000	820,001.61	235,425.33	0.11
		Base		12.896298	584,576.28	18.090000	820,001.61	235,425.33	0.11
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	55,824.000	16.638936	928,851.99	25.440000	1,420,162.56	491,310.57	0.18
		Base		16.638936	928,851.99	25.440000	1,420,162.56	491,310.57	0.18
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	24,761.000	27.927008	691,500.64	80.810000	2,000,936.41	1,309,435.77	0.26
		Base		27.927008	691,500.64	80.810000	2,000,936.41	1,309,435.77	0.26
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	43,801.000	18.165751	795,678.05	18.610000	815,136.61	19,458.56	0.11
		Base		18.165751	795,678.05	18.610000	815,136.61	19,458.56	0.11
939653101	WASHINGTON REIT REIT USD.01								
		Local	70,544.000	26.627706	1,878,424.92	23.380000	1,649,318.72	-229,106.20	0.21
		Base		26.627706	1,878,424.92	23.380000	1,649,318.72	-229,106.20	0.21
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	23,511.000	51.661452	1,214,612.39	116.480000	2,738,561.28	1,523,948.89	0.36
		Base		51.661452	1,214,612.39	116.480000	2,738,561.28	1,523,948.89	0.36

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957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	23,073.000	Local	50.393414	1,162,727.23	53.980000	1,245,480.54	82,753.31	0.16
		Base	50.393414	1,162,727.23	53.980000	1,245,480.54	82,753.31	0.16
966084204	WHITESTONE REIT REIT USD.001							
	34,099.000	Local	11.979550	408,490.67	8.390000	286,090.61	-122,400.06	0.04
		Base	11.979550	408,490.67	8.390000	286,090.61	-122,400.06	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	28,869.000	Local	23.764187	686,048.32	57.950000	1,672,958.55	986,910.23	0.22
		Base	23.764187	686,048.32	57.950000	1,672,958.55	986,910.23	0.22
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	96,295.000	Local	7.350176	707,785.18	5.060000	487,252.70	-220,532.48	0.06
		Base	7.350176	707,785.18	5.060000	487,252.70	-220,532.48	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	70,114.000	Local	21.290043	1,492,730.04	30.950000	2,170,028.30	677,298.26	0.28
		Base	21.290043	1,492,730.04	30.950000	2,170,028.30	677,298.26	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	3,878.000	Local	70.928871	275,062.16	117.420000	455,354.76	180,292.60	0.06
		Base	70.928871	275,062.16	117.420000	455,354.76	180,292.60	0.06
98390M103	XPERI HOLDING CORP COMMON STOCK							
	92,923.000	Local	23.272941	2,162,591.50	19.500000	1,811,998.50	-350,593.00	0.24
		Base	23.272941	2,162,591.50	19.500000	1,811,998.50	-350,593.00	0.24
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	97,429.000	Local	19.527552	1,902,549.88	15.000000	1,461,435.00	-441,114.88	0.19
		Base	19.527552	1,902,549.88	15.000000	1,461,435.00	-441,114.88	0.19
98401F105	XENCOR INC COMMON STOCK USD.01							
	49,037.000	Local	40.844112	2,002,872.74	38.850000	1,905,087.45	-97,785.29	0.25
		Base	40.844112	2,002,872.74	38.850000	1,905,087.45	-97,785.29	0.25
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	64,061.000	Local	27.410149	1,755,921.55	63.820000	4,088,373.02	2,332,451.47	0.53
		Base	27.410149	1,755,921.55	63.820000	4,088,373.02	2,332,451.47	0.53

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989817101	ZUMIEZ INC COMMON STOCK							
	17,896.000	Local	24.988226	447,189.29	37.510000	671,278.96	224,089.67	0.09
		Base	24.988226	447,189.29	37.510000	671,278.96	224,089.67	0.09
98986M103	ZYNEX INC COMMON STOCK USD.001							
	16,669.000	Local	22.808780	380,199.56	13.800000	230,032.20	-150,167.36	0.03
		Base	22.808780	380,199.56	13.800000	230,032.20	-150,167.36	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	70,817.000	Local	25.445700	1,801,988.14	30.150000	2,135,132.55	333,144.41	0.28
		Base	25.445700	1,801,988.14	30.150000	2,135,132.55	333,144.41	0.28
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	128,795.000	Local	12.839700	1,653,689.16	39.330000	5,065,507.35	3,411,818.19	0.66
		Base	12.839700	1,653,689.16	39.330000	5,065,507.35	3,411,818.19	0.66
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
	30,482.000	Local	27.254833	830,781.82	26.170000	797,713.94	-33,067.88	0.10
		Base	27.254833	830,781.82	26.170000	797,713.94	-33,067.88	0.10
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	196,873.000	Local	7.568644	1,490,061.65	5.250000	1,033,583.25	-456,478.40	0.13
		Base	7.568644	1,490,061.65	5.250000	1,033,583.25	-456,478.40	0.13
G3323L100	FABRINET COMMON STOCK USD.01							
	31,538.000	Local	33.207417	1,047,295.53	71.490000	2,254,651.62	1,207,356.09	0.29
		Base	33.207417	1,047,295.53	71.490000	2,254,651.62	1,207,356.09	0.29
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	26,035.000	Local	33.633572	875,650.05	25.430000	662,070.05	-213,580.00	0.09
		Base	33.633572	875,650.05	25.430000	662,070.05	-213,580.00	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	19,661.000	Local	25.493575	501,229.17	35.960000	707,009.56	205,780.39	0.09
		Base	25.493575	501,229.17	35.960000	707,009.56	205,780.39	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	26,180.000	Local	35.509005	929,625.74	44.910000	1,175,743.80	246,118.06	0.15
		Base	35.509005	929,625.74	44.910000	1,175,743.80	246,118.06	0.15

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G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	5,501.000	Local	108.734214	598,146.91	62.070000	341,447.07	-256,699.84	0.04
		Base	108.734214	598,146.91	62.070000	341,447.07	-256,699.84	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	44,841.000	Local	16.163712	724,797.01	29.340000	1,315,634.94	590,837.93	0.17
		Base	16.163712	724,797.01	29.340000	1,315,634.94	590,837.93	0.17
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	11,797.000	Local	28.462017	335,766.42	35.320000	416,670.04	80,903.62	0.05
		Base	28.462017	335,766.42	35.320000	416,670.04	80,903.62	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
	69,929.000	Local	14.135536	988,483.90	9.610000	672,017.69	-316,466.21	0.09
		Base	14.135536	988,483.90	9.610000	672,017.69	-316,466.21	0.09
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	32,784.000	Local	32.163811	1,054,458.37	43.440000	1,424,136.96	369,678.59	0.18
		Base	32.163811	1,054,458.37	43.440000	1,424,136.96	369,678.59	0.18
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	38,108.000	Local	17.354700	661,352.92	26.050000	992,713.40	331,360.48	0.13
		Base	17.354700	661,352.92	26.050000	992,713.40	331,360.48	0.13
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	28,852.000	Local	12.584528	363,088.79	11.530000	332,663.56	-30,425.23	0.04
		Base	12.584528	363,088.79	11.530000	332,663.56	-30,425.23	0.04
US DOLLAR Total								
	27,535,575.000	Local		574,140,823.68		767,343,248.58	193,202,424.90	99.57
		Base		574,140,823.68		767,343,248.58	193,202,424.90	99.57
EQUITY Total								
	27,535,575.000	Base		574,140,823.68		767,343,248.58	193,202,424.90	99.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		30,843,160.910	Base		577,450,939.92		770,652,808.73	193,201,868.81	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			135,750.000	1.000000	135,750.00	1.000000	135,750.00	0.00	0.01
		Base		1.000000	135,750.00	1.000000	135,750.00	0.00	0.01
US DOLLAR Total									
			135,750.000		135,750.00		135,750.00	0.00	0.01
		Base			135,750.00		135,750.00	0.00	0.01
CASH Total									
			135,750.000	Base	135,750.00		135,750.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.119462	31 Dec 2030		
			31,008,014.850	Local	100.071248	31,030,107.43	100.060000	31,026,619.66	-3,487.77	1.46
		Base		100.071248	31,030,107.43	100.060000	31,026,619.66	-3,487.77	1.46
11563VMU8	BROWN-FORMAN CORP.					0.370000	28 Dec 2020		
			7,500,000.000	Local	99.979444	7,498,458.33	99.979444	7,498,458.33	0.00	0.35
		Base		99.979444	7,498,458.33	99.979444	7,498,458.33	0.00	0.35
2063C0NB4	CONCORD MIN CPTL CO					0.240000	11 Jan 2021		
			10,000,000.000	Local	99.977333	9,997,733.33	99.977333	9,997,733.33	0.00	0.47
		Base		99.977333	9,997,733.33	99.977333	9,997,733.33	0.00	0.47
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
			15,000,000.000	Local	99.786111	14,967,916.66	99.786111	14,967,916.66	0.00	0.71
		Base		99.786111	14,967,916.66	99.786111	14,967,916.66	0.00	0.71
26055AMV5	DOW CHEMICAL COMPANY					0.320000	29 Dec 2020		
			10,000,000.000	Local	99.981333	9,998,133.33	99.981333	9,998,133.33	0.00	0.47
		Base		99.981333	9,998,133.33	99.981333	9,998,133.33	0.00	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
26244HNE9	DUKE ENERGY CORP				0.220000	14 Jan 2021		
	10,000,000.000	Local	99.977389	9,997,738.89	99.977389	9,997,738.89	0.00	0.47
		Base	99.977389	9,997,738.89	99.977389	9,997,738.89	0.00	0.47
52952LND0	LEXINGTN PKR CAP CO LL				0.230000	13 Jan 2021		
	5,000,000.000	Local	99.977000	4,998,850.00	99.977000	4,998,850.00	0.00	0.24
		Base	99.977000	4,998,850.00	99.977000	4,998,850.00	0.00	0.24
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.766667	4,988,333.33	99.766667	4,988,333.33	0.00	0.24
		Base	99.766667	4,988,333.33	99.766667	4,988,333.33	0.00	0.24
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	10,000,000.000	Local	99.848889	9,984,888.89	99.848889	9,984,888.89	0.00	0.47
		Base	99.848889	9,984,888.89	99.848889	9,984,888.89	0.00	0.47
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	15,000,000.000	Local	99.882889	14,982,433.34	99.882889	14,982,433.34	0.00	0.71
		Base	99.882889	14,982,433.34	99.882889	14,982,433.34	0.00	0.71
US DOLLAR Total								
	118,508,014.850	Local		118,444,593.53		118,441,105.76	-3,487.77	5.58
		Base		118,444,593.53		118,441,105.76	-3,487.77	5.58
CASH EQUIVALENT Total								
	118,508,014.850	Base		118,444,593.53		118,441,105.76	-3,487.77	5.58
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.28
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.28
US DOLLAR Total								
	6,000,000.000	Local		6,000,000.00		6,000,000.00	0.00	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			6,000,000.00		6,000,000.00	0.00	0.28
EQUITY Total									
			6,000,000.000	Base	6,000,000.00		6,000,000.00	0.00	0.28
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.215962	10,227,038.91	117.595061	12,000,575.98	1,773,537.07	0.57
		Base		100.215962	10,227,038.91	117.595061	12,000,575.98	1,773,537.07	0.57
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	129.551953	13,035,517.51	2,986,835.57	0.61
		Base		99.867640	10,048,681.94	129.551953	13,035,517.51	2,986,835.57	0.61
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.557123	9,955,712.32	101.663044	10,166,304.40	210,592.08	0.48
		Base		99.557123	9,955,712.32	101.663044	10,166,304.40	210,592.08	0.48
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.647880	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.122828	5,006,141.40	6,141.40	0.24
		Base		100.000000	5,000,000.00	100.122828	5,006,141.40	6,141.40	0.24
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.985116	9,998,511.56	99.959492	9,995,949.20	-2,562.36	0.47
		Base		99.985116	9,998,511.56	99.959492	9,995,949.20	-2,562.36	0.47
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.354849	5,167,742.45	109.403382	5,470,169.10	302,426.65	0.26
		Base		103.354849	5,167,742.45	109.403382	5,470,169.10	302,426.65	0.26
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.907856	9,990,785.60	99.649212	9,964,921.20	-25,864.40	0.47
		Base		99.907856	9,990,785.60	99.649212	9,964,921.20	-25,864.40	0.47
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.788615	4,989,430.75	161.597933	8,079,896.65	3,090,465.90	0.38

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		Base	99.788615	4,989,430.75	161.597933	8,079,896.65	3,090,465.90	0.38
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.883000	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.901782	10,090,178.20	90,178.20	0.48
		Base	100.000000	10,000,000.00	100.901782	10,090,178.20	90,178.20	0.48
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.460880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.209510	4,008,380.40	8,380.40	0.19
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.209510	4,008,380.40	8,380.40	0.19
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.950291	2,998,508.72	130.040715	3,901,221.45	902,712.73	0.18
		Base	99.950291	2,998,508.72	130.040715	3,901,221.45	902,712.73	0.18
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.851750	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.400198	10,040,019.80	40,019.80	0.47
		Base	100.000000	10,000,000.00	100.400198	10,040,019.80	40,019.80	0.47
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	102.094473	5,104,723.64	106.488926	5,324,446.30	219,722.66	0.25
		Base	102.094473	5,104,723.64	106.488926	5,324,446.30	219,722.66	0.25
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.925747	4,996,287.33	123.530275	6,176,513.75	1,180,226.42	0.29
		Base	99.925747	4,996,287.33	123.530275	6,176,513.75	1,180,226.42	0.29
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.804449	4,990,222.44	115.260024	5,763,001.20	772,778.76	0.27
		Base	99.804449	4,990,222.44	115.260024	5,763,001.20	772,778.76	0.27
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996740	9,999,673.96	114.488438	11,448,843.80	1,449,169.84	0.54
		Base	99.996740	9,999,673.96	114.488438	11,448,843.80	1,449,169.84	0.54
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.551745	5,077,587.25	105.090121	5,254,506.05	176,918.80	0.25
		Base	101.551745	5,077,587.25	105.090121	5,254,506.05	176,918.80	0.25
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	10,000,000.000	Local	100.077271	10,007,727.13	100.280992	10,028,099.20	20,372.07	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.077271	10,007,727.13	100.280992	10,028,099.20	20,372.07	0.47
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	101.935413	5,096,770.63	112.144144	5,607,207.20	510,436.57	0.26
		Base	101.935413	5,096,770.63	112.144144	5,607,207.20	510,436.57	0.26
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.931107	14,989,666.02	104.505303	15,675,795.45	686,129.43	0.74
		Base	99.931107	14,989,666.02	104.505303	15,675,795.45	686,129.43	0.74
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.980553	14,997,082.92	103.319055	15,497,858.25	500,775.33	0.73
		Base	99.980553	14,997,082.92	103.319055	15,497,858.25	500,775.33	0.73
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.951628	2,998,548.83	111.867224	3,356,016.72	357,467.89	0.16
		Base	99.951628	2,998,548.83	111.867224	3,356,016.72	357,467.89	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.926915	9,992,691.46	108.231854	10,823,185.40	830,493.94	0.51
		Base	99.926915	9,992,691.46	108.231854	10,823,185.40	830,493.94	0.51
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	116.368166	34,910,449.80	4,910,449.80	1.64
		Base	100.000000	30,000,000.00	116.368166	34,910,449.80	4,910,449.80	1.64
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	117.143483	5,857,174.14	129.041350	6,452,067.50	594,893.36	0.30
		Base	117.143483	5,857,174.14	129.041350	6,452,067.50	594,893.36	0.30
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	136.441555	6,822,077.75	1,822,077.75	0.32
		Base	100.000000	5,000,000.00	136.441555	6,822,077.75	1,822,077.75	0.32
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
	1,351,381.610	Local	108.788498	1,470,147.76	100.414620	1,356,984.71	-113,163.05	0.06
Original Face:	4,153,000.000	Base	108.788498	1,470,147.76	100.414620	1,356,984.71	-113,163.05	0.06
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.192815	3,372,362.91	108.838970	3,591,686.01	219,323.10	0.17

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Original Face:	3,300,000.000	Base	102.192815	3,372,362.91	108.838970	3,591,686.01	219,323.10	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	103.909620	0.01	8.73	0.00
		Base	-87,200.000000	-8.72	103.909620	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	8,000,000.000	Local	99.977705	7,998,216.37	100.699063	8,055,925.04	57,708.67	0.38
		Base	99.977705	7,998,216.37	100.699063	8,055,925.04	57,708.67	0.38
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.364380	30 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.824035	10,082,403.50	82,403.50	0.48
		Base	100.000000	10,000,000.00	100.824035	10,082,403.50	82,403.50	0.48
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
	3,000,000.000	Local	99.972592	2,999,177.76	102.874762	3,086,242.86	87,065.10	0.15
		Base	99.972592	2,999,177.76	102.874762	3,086,242.86	87,065.10	0.15
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.609998	2,988,299.95	116.341304	3,490,239.12	501,939.17	0.16
		Base	99.609998	2,988,299.95	116.341304	3,490,239.12	501,939.17	0.16
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	15,000,000.000	Local	99.951832	14,992,774.77	100.700864	15,105,129.60	112,354.83	0.71
		Base	99.951832	14,992,774.77	100.700864	15,105,129.60	112,354.83	0.71
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.781130	03 Mar 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.579776	4,023,191.04	23,191.04	0.19
		Base	100.000000	4,000,000.00	100.579776	4,023,191.04	23,191.04	0.19
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	110.761951	11,076,195.10	1,076,195.10	0.52
		Base	100.000000	10,000,000.00	110.761951	11,076,195.10	1,076,195.10	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	105.829265	2,116,585.30	116,585.30	0.10
		Base	100.000000	2,000,000.00	105.829265	2,116,585.30	116,585.30	0.10
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35				2.350000	02 Aug 2021		
	6,806,000.000	Local	101.315303	6,895,519.51	101.304079	6,894,755.62	-763.89	0.32

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		Base	101.315303	6,895,519.51	101.304079	6,894,755.62	-763.89	0.32
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.563630	12 Feb 2021		
	5,000,000.000	Local	99.862674	4,993,133.68	100.030089	5,001,504.45	8,370.77	0.24
		Base	99.862674	4,993,133.68	100.030089	5,001,504.45	8,370.77	0.24
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.464217	5,123,210.84	108.768110	5,438,405.50	315,194.66	0.26
Original Face:	5,000,000.000	Base	102.464217	5,123,210.84	108.768110	5,438,405.50	315,194.66	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.780506	9,978,050.56	141.788534	14,178,853.40	4,200,802.84	0.67
		Base	99.780506	9,978,050.56	141.788534	14,178,853.40	4,200,802.84	0.67
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	101.755948	8,540,376.69	106.881660	8,970,577.72	430,201.03	0.42
		Base	101.755948	8,540,376.69	106.881660	8,970,577.72	430,201.03	0.42
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
	5,000,000.000	Local	99.998998	4,999,949.92	101.654778	5,082,738.90	82,788.98	0.24
		Base	99.998998	4,999,949.92	101.654778	5,082,738.90	82,788.98	0.24
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.699460	12,960,929.85	106.328000	13,822,640.00	861,710.15	0.65
		Base	99.699460	12,960,929.85	106.328000	13,822,640.00	861,710.15	0.65
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.084380	30 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	101.082036	15,162,305.40	162,305.40	0.71
		Base	100.000000	15,000,000.00	101.082036	15,162,305.40	162,305.40	0.71
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	107.557498	5,377,874.90	377,874.90	0.25
		Base	100.000000	5,000,000.00	107.557498	5,377,874.90	377,874.90	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	50,907.850	Local	100.136050	50,977.11	116.563344	59,339.89	8,362.78	0.00
Original Face:	5,000,000.000	Base	100.136050	50,977.11	116.563344	59,339.89	8,362.78	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	2,637,651.400	Local	91.910673	2,424,283.16	105.826462	2,791,333.16	367,050.00	0.13

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Original Face:	10,000,000.000	Base	91.910673	2,424,283.16	105.826462	2,791,333.16	367,050.00	0.13
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	423,266.450	Local	101.867403	431,170.54	107.358357	454,411.91	23,241.37	0.02
Original Face:	5,085,000.000	Base	101.867403	431,170.54	107.358357	454,411.91	23,241.37	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	2,214,266.550	Local	102.679259	2,273,592.49	106.599531	2,360,397.76	86,805.27	0.11
Original Face:	5,000,000.000	Base	102.679259	2,273,592.49	106.599531	2,360,397.76	86,805.27	0.11
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	1,996,943.000	Local	106.793861	2,132,612.54	109.242234	2,181,505.14	48,892.60	0.10
Original Face:	5,000,000.000	Base	106.793861	2,132,612.54	109.242234	2,181,505.14	48,892.60	0.10
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,457,332.850	Local	102.922563	2,529,149.95	105.941898	2,603,345.06	74,195.11	0.12
Original Face:	7,000,000.000	Base	102.922563	2,529,149.95	105.941898	2,603,345.06	74,195.11	0.12
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,791,493.550	Local	100.836708	1,806,483.12	105.876275	1,896,766.64	90,283.52	0.09
Original Face:	3,550,000.000	Base	100.836708	1,806,483.12	105.876275	1,896,766.64	90,283.52	0.09
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	2,097,269.350	Local	102.950401	2,159,147.21	105.939277	2,221,831.99	62,684.78	0.10
Original Face:	5,000,000.000	Base	102.950401	2,159,147.21	105.939277	2,221,831.99	62,684.78	0.10
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	926,882.480	Local	104.200014	965,811.67	116.942239	1,083,917.13	118,105.46	0.05
Original Face:	10,300,000.000	Base	104.200014	965,811.67	116.942239	1,083,917.13	118,105.46	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	539,322.770	Local	99.668006	537,532.25	115.177360	621,177.73	83,645.48	0.03
Original Face:	14,598,876.000	Base	99.668006	537,532.25	115.177360	621,177.73	83,645.48	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	476,854.540	Local	99.659831	475,232.43	116.052335	553,400.83	78,168.40	0.03
Original Face:	11,774,977.000	Base	99.659831	475,232.43	116.052335	553,400.83	78,168.40	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	201,162.840	Local	99.608228	200,374.74	113.493034	228,305.81	27,931.07	0.01

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Original Face:	3,598,890.000	Base	99.608228	200,374.74	113.493034	228,305.81	27,931.07	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	132,184.540	Local	99.685962	131,769.43	115.014604	152,031.53	20,262.10	0.01
Original Face:	6,241,535.000	Base	99.685962	131,769.43	115.014604	152,031.53	20,262.10	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	177,478.150	Local	100.199208	177,831.70	115.513114	205,010.54	27,178.84	0.01
Original Face:	5,000,000.000	Base	100.199208	177,831.70	115.513114	205,010.54	27,178.84	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	200,537.350	Local	100.759390	202,060.21	115.833938	232,290.31	30,230.10	0.01
Original Face:	5,000,000.000	Base	100.759390	202,060.21	115.833938	232,290.31	30,230.10	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	206,798.450	Local	100.515971	207,865.47	117.729977	243,463.77	35,598.30	0.01
Original Face:	5,000,000.000	Base	100.515971	207,865.47	117.729977	243,463.77	35,598.30	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.804000	01 Jan 2037		
	667,069.080	Local	103.273328	688,904.44	105.330108	702,624.58	13,720.14	0.03
Original Face:	6,000,000.000	Base	103.273328	688,904.44	105.330108	702,624.58	13,720.14	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.599000	01 Oct 2036		
	552,714.100	Local	103.221649	570,520.61	104.779723	579,132.30	8,611.69	0.03
Original Face:	5,000,000.000	Base	103.221649	570,520.61	104.779723	579,132.30	8,611.69	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,756,969.550	Local	99.937229	2,755,238.98	105.917120	2,920,102.75	164,863.77	0.14
Original Face:	8,208,821.000	Base	99.937229	2,755,238.98	105.917120	2,920,102.75	164,863.77	0.14
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	2,100,950.000	Local	103.500111	2,174,485.58	107.563729	2,259,860.16	85,374.58	0.11
Original Face:	5,000,000.000	Base	103.500111	2,174,485.58	107.563729	2,259,860.16	85,374.58	0.11
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,332,101.000	Local	109.926447	2,563,595.77	111.811690	2,607,561.54	43,965.77	0.12
Original Face:	7,231,153.000	Base	109.926447	2,563,595.77	111.811690	2,607,561.54	43,965.77	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	3,260,300.650	Local	100.007408	3,260,542.18	107.930733	3,518,866.39	258,324.21	0.17

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Original Face:	8,000,000.000	Base	100.007408	3,260,542.18	107.930733	3,518,866.39	258,324.21	0.17
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	2,008,122.600	Local	103.209872	2,072,580.76	106.640936	2,141,480.74	68,899.98	0.10
Original Face:	6,000,000.000	Base	103.209872	2,072,580.76	106.640936	2,141,480.74	68,899.98	0.10
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	2,463,358.050	Local	100.441898	2,474,243.59	105.876275	2,608,111.74	133,868.15	0.12
Original Face:	5,000,000.000	Base	100.441898	2,474,243.59	105.876275	2,608,111.74	133,868.15	0.12
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	107.810837	5,390,541.84	121.577462	6,078,873.10	688,331.26	0.29
		Base	107.810837	5,390,541.84	121.577462	6,078,873.10	688,331.26	0.29
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	107.488446	5,374,422.28	117.832524	5,891,626.20	517,203.92	0.28
		Base	107.488446	5,374,422.28	117.832524	5,891,626.20	517,203.92	0.28
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	116.492439	4,939,279.41	114.959354	4,874,276.61	-65,002.80	0.23
		Base	116.492439	4,939,279.41	114.959354	4,874,276.61	-65,002.80	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125				4.125000	13 Dec 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	137.157633	6,857,881.65	150.681302	7,534,065.10	676,183.45	0.35
		Base	137.157633	6,857,881.65	150.681302	7,534,065.10	676,183.45	0.35
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.647111	4,982,355.57	100.076399	5,003,819.95	21,464.38	0.24
		Base	99.647111	4,982,355.57	100.076399	5,003,819.95	21,464.38	0.24
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
	677,103.460	Local	102.448013	693,679.04	100.500030	680,489.18	-13,189.86	0.03
Original Face:	3,000,000.000	Base	102.448013	693,679.04	100.500030	680,489.18	-13,189.86	0.03
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.628930	25 Mar 2052		
	369,055.570	Local	108.674471	401,069.19	116.920030	431,499.88	30,430.69	0.02

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Original Face:		Base	4,261,779.000	108.674471	401,069.19	116.920030	431,499.88	30,430.69	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
		Local	0.020	-143,350.000000	-28.67	100.000000	0.02	28.69	0.00
Original Face:		Base	6,000,000.000	-143,350.000000	-28.67	100.000000	0.02	28.69	0.00
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	1,642,692.250	100.524343	1,651,305.59	101.713210	1,670,835.02	19,529.43	0.08
Original Face:		Base	5,000,000.000	100.524343	1,651,305.59	101.713210	1,670,835.02	19,529.43	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	959,101.550	103.628123	993,898.93	105.293710	1,009,873.60	15,974.67	0.05
Original Face:		Base	5,000,000.000	103.628123	993,898.93	105.293710	1,009,873.60	15,974.67	0.05
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,121,727.900	107.109071	3,343,653.74	102.272300	3,192,662.92	-150,990.82	0.15
Original Face:		Base	5,469,245.000	107.109071	3,343,653.74	102.272300	3,192,662.92	-150,990.82	0.15
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	7,587,955.500	98.358603	7,463,407.02	108.441600	8,228,500.35	765,093.33	0.39
Original Face:		Base	30,000,000.000	98.358603	7,463,407.02	108.441600	8,228,500.35	765,093.33	0.39
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,225,612.900	101.477665	1,243,723.35	102.794820	1,259,866.57	16,143.22	0.06
Original Face:		Base	5,000,000.000	101.477665	1,243,723.35	102.794820	1,259,866.57	16,143.22	0.06
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,591,324.320	99.927716	1,590,174.05	104.454060	1,662,202.86	72,028.81	0.08
Original Face:		Base	6,000,000.000	99.927716	1,590,174.05	104.454060	1,662,202.86	72,028.81	0.08
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,436,285.960	99.332093	1,426,692.91	104.074700	1,494,810.30	68,117.39	0.07
Original Face:		Base	5,000,000.000	99.332093	1,426,692.91	104.074700	1,494,810.30	68,117.39	0.07
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,348,430.280	100.800372	1,359,222.74	107.626710	1,451,271.15	92,048.41	0.07
Original Face:		Base	6,000,000.000	100.800372	1,359,222.74	107.626710	1,451,271.15	92,048.41	0.07
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	432,440.730	102.064470	441,368.34	102.494580	443,228.31	1,859.97	0.02

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Original Face:		Base	2,500,000.000	102.064470	441,368.34	102.494580	443,228.31	1,859.97	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.500130	25 Apr 2038		
		Local	1,347,277.050	99.865527	1,345,465.33	100.455940	1,353,419.82	7,954.49	0.06
Original Face:		Base	5,000,000.000	99.865527	1,345,465.33	100.455940	1,353,419.82	7,954.49	0.06
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.389308	1,535,839.62	102.639790	1,539,596.85	3,757.23	0.07
Original Face:		Base	1,500,000.000	102.389308	1,535,839.62	102.639790	1,539,596.85	3,757.23	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	994,714.700	105.661160	1,051,027.09	107.139230	1,065,729.67	14,702.58	0.05
Original Face:		Base	5,000,000.000	105.661160	1,051,027.09	107.139230	1,065,729.67	14,702.58	0.05
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	914,083.570	102.504506	936,976.85	104.798360	957,944.59	20,967.74	0.05
Original Face:		Base	1,750,000.000	102.504506	936,976.85	104.798360	957,944.59	20,967.74	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.441143	3,448,803.55	103.585950	3,782,753.79	333,950.24	0.18
Original Face:		Base	3,651,802.000	94.441143	3,448,803.55	103.585950	3,782,753.79	333,950.24	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	1,351,599.290	101.789638	1,375,788.02	104.607140	1,413,869.36	38,081.34	0.07
Original Face:		Base	8,500,000.000	101.789638	1,375,788.02	104.607140	1,413,869.36	38,081.34	0.07
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	977,410.500	102.609433	1,002,915.37	103.947200	1,015,990.85	13,075.48	0.05
Original Face:		Base	5,000,000.000	102.609433	1,002,915.37	103.947200	1,015,990.85	13,075.48	0.05
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	802,346.200	104.914174	841,774.89	102.488630	822,313.63	-19,461.26	0.04
Original Face:		Base	5,000,000.000	104.914174	841,774.89	102.488630	822,313.63	-19,461.26	0.04
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,177,418.060	102.184910	1,203,143.59	105.252530	1,239,262.30	36,118.71	0.06
Original Face:		Base	5,000,000.000	102.184910	1,203,143.59	105.252530	1,239,262.30	36,118.71	0.06
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	2,660,271.500	100.772248	2,680,815.40	100.760300	2,680,497.54	-317.86	0.13

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Original Face:		Base	5,000,000.000	100.772248	2,680,815.40	100.760300	2,680,497.54	-317.86	0.13
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	3,733,954.660	104.148803	3,888,869.08	102.832090	3,839,703.62	-49,165.46	0.18
Original Face:		Base	8,346,000.000	104.148803	3,888,869.08	102.832090	3,839,703.62	-49,165.46	0.18
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,264,723.500	101.765445	1,287,051.50	104.836930	1,325,897.29	38,845.79	0.06
Original Face:		Base	5,000,000.000	101.765445	1,287,051.50	104.836930	1,325,897.29	38,845.79	0.06
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,627,089.420	102.061905	1,660,638.45	104.514770	1,700,548.77	39,910.32	0.08
Original Face:		Base	6,000,000.000	102.061905	1,660,638.45	104.514770	1,700,548.77	39,910.32	0.08
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,600,472.090	102.819112	5,758,355.67	104.962630	5,878,402.80	120,047.13	0.28
Original Face:		Base	9,284,523.000	102.819112	5,758,355.67	104.962630	5,878,402.80	120,047.13	0.28
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	3,814,014.600	84.291424	3,214,887.21	100.649830	3,838,799.21	623,912.00	0.18
Original Face:		Base	6,000,000.000	84.291424	3,214,887.21	100.649830	3,838,799.21	623,912.00	0.18
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.037686	10,910,147.94	106.740450	11,412,980.32	502,832.38	0.54
Original Face:		Base	10,692,273.000	102.037686	10,910,147.94	106.740450	11,412,980.32	502,832.38	0.54
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	1,141,355.700	102.028302	1,164,505.84	104.153480	1,188,761.68	24,255.84	0.06
Original Face:		Base	15,000,000.000	102.028302	1,164,505.84	104.153480	1,188,761.68	24,255.84	0.06
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	3,166,718.270	104.731749	3,316,559.44	103.093580	3,264,683.23	-51,876.21	0.15
Original Face:		Base	11,000,000.000	104.731749	3,316,559.44	103.093580	3,264,683.23	-51,876.21	0.15
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,211,776.580	102.660773	1,244,019.20	102.756290	1,245,176.66	1,157.46	0.06
Original Face:		Base	2,304,044.000	102.660773	1,244,019.20	102.756290	1,245,176.66	1,157.46	0.06
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	2,289,757.030	107.325506	2,457,493.32	106.976720	2,449,506.97	-7,986.35	0.12

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Original Face:		Base	4,600,000.000	107.325506	2,457,493.32	106.976720	2,449,506.97	-7,986.35	0.12
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,325,221.510	103.172111	4,462,422.34	104.515320	4,520,519.10	58,096.76	0.21
Original Face:		Base	6,976,000.000	103.172111	4,462,422.34	104.515320	4,520,519.10	58,096.76	0.21
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	468,416.790	101.245004	474,248.60	100.667100	471,541.60	-2,707.00	0.02
Original Face:		Base	3,479,000.000	101.245004	474,248.60	100.667100	471,541.60	-2,707.00	0.02
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	731,831.510	101.487413	742,716.87	100.536890	735,760.64	-6,956.23	0.03
Original Face:		Base	5,000,000.000	101.487413	742,716.87	100.536890	735,760.64	-6,956.23	0.03
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	273,674.670	101.714386	278,366.51	100.780760	275,811.41	-2,555.10	0.01
Original Face:		Base	3,000,000.000	101.714386	278,366.51	100.780760	275,811.41	-2,555.10	0.01
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	3,622,206.230	100.911550	3,655,224.44	104.179100	3,773,581.85	118,357.41	0.18
Original Face:		Base	6,000,000.000	100.911550	3,655,224.44	104.179100	3,773,581.85	118,357.41	0.18
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,522,841.470	101.577436	4,594,186.38	100.605400	4,550,222.75	-43,963.63	0.21
Original Face:		Base	5,729,287.000	101.577436	4,594,186.38	100.605400	4,550,222.75	-43,963.63	0.21
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	3,510,549.420	101.275813	3,555,337.45	106.522240	3,739,515.88	184,178.43	0.18
Original Face:		Base	6,000,000.000	101.275813	3,555,337.45	106.522240	3,739,515.88	184,178.43	0.18
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	5,850,915.700	99.089621	5,797,650.21	105.677160	6,183,081.55	385,431.34	0.29
Original Face:		Base	10,000,000.000	99.089621	5,797,650.21	105.677160	6,183,081.55	385,431.34	0.29
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,925,457.850	99.867096	2,921,569.79	105.677160	3,091,540.77	169,970.98	0.15
Original Face:		Base	5,000,000.000	99.867096	2,921,569.79	105.677160	3,091,540.77	169,970.98	0.15
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	9,052,541.600	102.927515	9,317,556.10	102.532670	9,281,812.61	-35,743.49	0.44

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Original Face:		Base	10,000,000.000	102.927515	9,317,556.10	102.532670	9,281,812.61	-35,743.49	0.44
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.513704	1,921,780.60	101.711980	1,925,534.21	3,753.61	0.09
Original Face:		Base	5,000,000.000	101.513704	1,921,780.60	101.711980	1,925,534.21	3,753.61	0.09
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.741613	1,926,095.19	101.711980	1,925,534.21	-560.98	0.09
Original Face:		Base	5,000,000.000	101.741613	1,926,095.19	101.711980	1,925,534.21	-560.98	0.09
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,622,455.150	102.716326	4,748,016.12	103.625650	4,790,049.20	42,033.08	0.23
Original Face:		Base	5,000,000.000	102.716326	4,748,016.12	103.625650	4,790,049.20	42,033.08	0.23
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	2,435,294.900	101.694210	2,476,553.92	101.106450	2,462,240.22	-14,313.70	0.12
Original Face:		Base	5,000,000.000	101.694210	2,476,553.92	101.106450	2,462,240.22	-14,313.70	0.12
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	2,154,685.180	101.916848	2,195,987.22	102.284550	2,203,910.04	7,922.82	0.10
Original Face:		Base	5,000,000.000	101.916848	2,195,987.22	102.284550	2,203,910.04	7,922.82	0.10
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	4,903,003.650	104.897305	5,143,118.71	103.662330	5,082,567.82	-60,550.89	0.24
Original Face:		Base	5,000,000.000	104.897305	5,143,118.71	103.662330	5,082,567.82	-60,550.89	0.24
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	6,864,135.950	105.256479	7,224,947.83	104.043040	7,141,655.71	-83,292.12	0.34
Original Face:		Base	7,000,000.000	105.256479	7,224,947.83	104.043040	7,141,655.71	-83,292.12	0.34
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	188,834.500	99.878989	188,605.99	115.769624	218,612.99	30,007.00	0.01
Original Face:		Base	6,625,000.000	99.878989	188,605.99	115.769624	218,612.99	30,007.00	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	192,815.880	99.942603	192,705.21	117.280604	226,135.63	33,430.42	0.01
Original Face:		Base	6,000,000.000	99.942603	192,705.21	117.280604	226,135.63	33,430.42	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	551,449.050	100.555759	554,513.78	101.591770	560,226.85	5,713.07	0.03

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Original Face:	5,000,000.000	Base	100.555759	554,513.78	101.591770	560,226.85	5,713.07	0.03
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	0.000	Local	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	517,533.380	Local	103.882229	537,625.21	106.137020	549,294.51	11,669.30	0.03
Original Face:	7,703,000.000	Base	103.882229	537,625.21	106.137020	549,294.51	11,669.30	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	850,146.400	Local	102.919007	874,962.23	109.919270	934,474.72	59,512.49	0.04
Original Face:	10,000,000.000	Base	102.919007	874,962.23	109.919270	934,474.72	59,512.49	0.04
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,980,427.410	Local	102.434345	2,028,637.84	105.770390	2,094,705.80	66,067.96	0.10
Original Face:	13,000,000.000	Base	102.434345	2,028,637.84	105.770390	2,094,705.80	66,067.96	0.10
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	382,926.000	Local	100.634770	385,356.70	103.564030	396,573.60	11,216.90	0.02
Original Face:	3,000,000.000	Base	100.634770	385,356.70	103.564030	396,573.60	11,216.90	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,048,241.250	Local	102.931456	1,078,969.98	104.820410	1,098,770.78	19,800.80	0.05
Original Face:	12,500,000.000	Base	102.931456	1,078,969.98	104.820410	1,098,770.78	19,800.80	0.05
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,042,495.400	Local	106.283368	1,107,999.22	109.922760	1,145,939.72	37,940.50	0.05
Original Face:	5,000,000.000	Base	106.283368	1,107,999.22	109.922760	1,145,939.72	37,940.50	0.05
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,404,888.720	Local	102.832444	3,501,330.27	105.601160	3,595,601.99	94,271.72	0.17
Original Face:	8,000,000.000	Base	102.832444	3,501,330.27	105.601160	3,595,601.99	94,271.72	0.17
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,779,112.150	Local	102.110094	1,816,653.08	104.363410	1,856,742.11	40,089.03	0.09
Original Face:	5,000,000.000	Base	102.110094	1,816,653.08	104.363410	1,856,742.11	40,089.03	0.09
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	558,433.500	Local	103.608136	578,582.54	102.879560	574,513.93	-4,068.61	0.03

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Original Face:		Base	5,000,000.000	103.608136	578,582.54	102.879560	574,513.93	-4,068.61	0.03
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,364,587.600	100.720851	1,374,424.24	105.450930	1,438,970.31	64,546.07	0.07
Original Face:		Base	5,000,000.000	100.720851	1,374,424.24	105.450930	1,438,970.31	64,546.07	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,626,727.850	103.339553	1,681,053.29	107.330790	1,745,979.85	64,926.56	0.08
Original Face:		Base	5,000,000.000	103.339553	1,681,053.29	107.330790	1,745,979.85	64,926.56	0.08
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.500650	6,311,440.85	104.896450	6,587,497.06	276,056.21	0.31
Original Face:		Base	6,280,000.000	100.500650	6,311,440.85	104.896450	6,587,497.06	276,056.21	0.31
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	2,640,776.560	103.305237	2,728,060.49	100.755580	2,660,729.74	-67,330.75	0.13
Original Face:		Base	8,090,000.000	103.305237	2,728,060.49	100.755580	2,660,729.74	-67,330.75	0.13
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,237,786.260	103.134742	1,276,587.66	102.097050	1,263,743.26	-12,844.40	0.06
Original Face:		Base	3,000,000.000	103.134742	1,276,587.66	102.097050	1,263,743.26	-12,844.40	0.06
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,484,912.500	104.433457	1,550,745.45	105.872190	1,572,109.38	21,363.93	0.07
Original Face:		Base	5,000,000.000	104.433457	1,550,745.45	105.872190	1,572,109.38	21,363.93	0.07
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	515,137.500	101.658885	523,683.04	101.118150	520,897.51	-2,785.53	0.02
Original Face:		Base	5,000,000.000	101.658885	523,683.04	101.118150	520,897.51	-2,785.53	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	217,573.310	100.819908	219,357.21	101.946260	221,807.85	2,450.64	0.01
Original Face:		Base	1,000,000.000	100.819908	219,357.21	101.946260	221,807.85	2,450.64	0.01
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	823,627.600	101.044867	832,233.41	102.522280	844,401.79	12,168.38	0.04
Original Face:		Base	5,000,000.000	101.044867	832,233.41	102.522280	844,401.79	12,168.38	0.04
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	1,547,061.840	101.930137	1,576,922.26	101.560160	1,571,198.48	-5,723.78	0.07

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Original Face:		Base	7,500,000.000	101.930137	1,576,922.26	101.560160	1,571,198.48	-5,723.78	0.07
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	3,332,617.200	102.488994	3,415,565.85	107.107670	3,569,488.63	153,922.78	0.17
Original Face:		Base	10,000,000.000	102.488994	3,415,565.85	107.107670	3,569,488.63	153,922.78	0.17
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,378,840.950	101.602433	1,400,935.95	104.668360	1,443,210.21	42,274.26	0.07
Original Face:		Base	5,000,000.000	101.602433	1,400,935.95	104.668360	1,443,210.21	42,274.26	0.07
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	821,717.400	101.917458	837,473.49	101.402620	833,242.97	-4,230.52	0.04
Original Face:		Base	5,000,000.000	101.917458	837,473.49	101.402620	833,242.97	-4,230.52	0.04
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	628,060.260	102.642414	644,656.21	100.478360	631,064.65	-13,591.56	0.03
Original Face:		Base	6,000,000.000	102.642414	644,656.21	100.478360	631,064.65	-13,591.56	0.03
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.933725	1,765,944.24	110.478420	1,972,014.39	206,070.15	0.09
Original Face:		Base	1,784,977.000	98.933725	1,765,944.24	110.478420	1,972,014.39	206,070.15	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	1,418,550.500	101.389081	1,438,255.31	101.165600	1,435,085.12	-3,170.19	0.07
Original Face:		Base	10,000,000.000	101.389081	1,438,255.31	101.165600	1,435,085.12	-3,170.19	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,429,019.390	101.545894	2,466,569.46	103.789630	2,521,070.24	54,500.78	0.12
Original Face:		Base	5,183,921.000	101.545894	2,466,569.46	103.789630	2,521,070.24	54,500.78	0.12
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		Local	9,395.560	102.444665	9,625.25	100.036400	9,398.98	-226.27	0.00
Original Face:		Base	5,000,000.000	102.444665	9,625.25	100.036400	9,398.98	-226.27	0.00
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,050,944.450	101.067884	1,062,167.32	103.647340	1,089,275.97	27,108.65	0.05
Original Face:		Base	5,000,000.000	101.067884	1,062,167.32	103.647340	1,089,275.97	27,108.65	0.05
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	3,246,348.440	102.335567	3,322,169.09	101.539190	3,296,315.91	-25,853.18	0.16

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Original Face:	14,550,000.000	Base	102.335567	3,322,169.09	101.539190	3,296,315.91	-25,853.18	0.16
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	1,480,680.700	Local	102.516463	1,517,941.48	100.867330	1,493,523.09	-24,418.39	0.07
Original Face:	10,000,000.000	Base	102.516463	1,517,941.48	100.867330	1,493,523.09	-24,418.39	0.07
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	1,738,235.900	Local	104.688093	1,819,726.01	101.096400	1,757,293.92	-62,432.09	0.08
Original Face:	5,000,000.000	Base	104.688093	1,819,726.01	101.096400	1,757,293.92	-62,432.09	0.08
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,791,948.630	Local	103.182641	1,848,979.92	103.358830	1,852,137.14	3,157.22	0.09
Original Face:	3,000,000.000	Base	103.182641	1,848,979.92	103.358830	1,852,137.14	3,157.22	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	1,183,308.450	Local	102.926098	1,217,933.22	102.084340	1,207,972.62	-9,960.60	0.06
Original Face:	5,000,000.000	Base	102.926098	1,217,933.22	102.084340	1,207,972.62	-9,960.60	0.06
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,418,882.080	Local	102.772824	1,458,225.18	104.874920	1,488,051.45	29,826.27	0.07
Original Face:	2,579,263.000	Base	102.772824	1,458,225.18	104.874920	1,488,051.45	29,826.27	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	1,143,677.900	Local	102.214231	1,169,001.57	102.301240	1,169,996.67	995.10	0.06
Original Face:	5,000,000.000	Base	102.214231	1,169,001.57	102.301240	1,169,996.67	995.10	0.06
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	1,453,814.350	Local	102.801323	1,494,540.39	103.091640	1,498,761.06	4,220.67	0.07
Original Face:	5,000,000.000	Base	102.801323	1,494,540.39	103.091640	1,498,761.06	4,220.67	0.07
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	1,646,158.050	Local	101.844558	1,676,522.39	101.986660	1,678,861.61	2,339.22	0.08
Original Face:	5,000,000.000	Base	101.844558	1,676,522.39	101.986660	1,678,861.61	2,339.22	0.08
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	1,116,564.690	Local	103.622182	1,157,008.69	101.747760	1,136,079.56	-20,929.13	0.05
Original Face:	6,000,000.000	Base	103.622182	1,157,008.69	101.747760	1,136,079.56	-20,929.13	0.05
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	1,189,275.950	Local	99.843633	1,187,416.32	101.946970	1,212,430.80	25,014.48	0.06

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Original Face:		Base	3,650,000.000	99.843633	1,187,416.32	101.946970	1,212,430.80	25,014.48	0.06
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	1,010,716.390	102.980667	1,040,842.48	101.400250	1,024,868.95	-15,973.53	0.05
Original Face:		Base	5,000,000.000	102.980667	1,040,842.48	101.400250	1,024,868.95	-15,973.53	0.05
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.936133	1,998,722.66	102.444846	2,048,896.92	50,174.26	0.10
		Base		99.936133	1,998,722.66	102.444846	2,048,896.92	50,174.26	0.10
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.711212	9,971,121.16	99.482098	9,948,209.80	-22,911.36	0.47
		Base		99.711212	9,971,121.16	99.482098	9,948,209.80	-22,911.36	0.47
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	802,339.650	101.921024	817,752.79	102.832480	825,065.76	7,312.97	0.04
Original Face:		Base	1,104,000.000	101.921024	817,752.79	102.832480	825,065.76	7,312.97	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	3,932,641.900	103.377214	4,065,455.65	102.523170	4,031,869.14	-33,586.51	0.19
Original Face:		Base	5,000,000.000	103.377214	4,065,455.65	102.523170	4,031,869.14	-33,586.51	0.19
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	4,758,285.480	102.841417	4,893,488.21	102.415570	4,873,225.20	-20,263.01	0.23
Original Face:		Base	6,000,000.000	102.841417	4,893,488.21	102.415570	4,873,225.20	-20,263.01	0.23
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	7,288,430.440	103.914418	7,573,730.04	105.538730	7,692,116.92	118,386.88	0.36
Original Face:		Base	9,629,000.000	103.914418	7,573,730.04	105.538730	7,692,116.92	118,386.88	0.36
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	3,437,323.200	100.618324	3,458,576.99	106.880210	3,673,818.25	215,241.26	0.17
Original Face:		Base	5,000,000.000	100.618324	3,458,576.99	106.880210	3,673,818.25	215,241.26	0.17
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,827,923.940	99.423782	4,800,104.55	106.816920	5,157,039.65	356,935.10	0.24
Original Face:		Base	6,000,000.000	99.423782	4,800,104.55	106.816920	5,157,039.65	356,935.10	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	4,138,981.800	112.634174	4,661,907.96	113.920200	4,715,136.34	53,228.38	0.22

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Original Face:		Base	10,000,000.000	112.634174	4,661,907.96	113.920200	4,715,136.34	53,228.38	0.22
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	9,154,887.360	104.454662	9,562,706.67	108.223130	9,907,705.65	344,998.98	0.47
Original Face:		Base	11,739,000.000	104.454662	9,562,706.67	108.223130	9,907,705.65	344,998.98	0.47
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	3,302,066.550	100.523392	3,319,349.29	100.916690	3,332,336.26	12,986.97	0.16
Original Face:		Base	15,000,000.000	100.523392	3,319,349.29	100.916690	3,332,336.26	12,986.97	0.16
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	141,217.900	102.518392	144,774.32	100.098440	141,356.91	-3,417.41	0.01
Original Face:		Base	4,396,000.000	102.518392	144,774.32	100.098440	141,356.91	-3,417.41	0.01
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,016,831.520	104.156780	4,183,802.36	103.698520	4,165,394.84	-18,407.52	0.20
Original Face:		Base	4,774,000.000	104.156780	4,183,802.36	103.698520	4,165,394.84	-18,407.52	0.20
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	4,526,265.600	102.941158	4,659,390.21	103.412960	4,680,745.23	21,355.02	0.22
Original Face:		Base	5,000,000.000	102.941158	4,659,390.21	103.412960	4,680,745.23	21,355.02	0.22
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	1,818,254.000	101.802178	1,851,022.17	101.695990	1,849,091.41	-1,930.76	0.09
Original Face:		Base	5,000,000.000	101.802178	1,851,022.17	101.695990	1,849,091.41	-1,930.76	0.09
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	4,813,980.150	102.373643	4,928,246.83	102.311430	4,925,251.93	-2,994.90	0.23
Original Face:		Base	5,000,000.000	102.373643	4,928,246.83	102.311430	4,925,251.93	-2,994.90	0.23
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,056,716.400	103.937231	2,137,694.07	109.885118	2,260,025.24	122,331.17	0.11
Original Face:		Base	10,000,000.000	103.937231	2,137,694.07	109.885118	2,260,025.24	122,331.17	0.11
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	942,313.190	102.035060	961,489.83	105.980421	998,667.49	37,177.66	0.05
Original Face:		Base	7,000,000.000	102.035060	961,489.83	105.980421	998,667.49	37,177.66	0.05
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.765000	01 Nov 2035		
		Local	522,982.400	103.112304	539,259.20	104.479411	546,408.93	7,149.73	0.03

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Original Face:	5,000,000.000	Base	103.112304	539,259.20	104.479411	546,408.93	7,149.73	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	3,080,850.600	Local	105.488814	3,249,952.76	112.281489	3,459,224.93	209,272.17	0.16
Original Face:	20,000,000.000	Base	105.488814	3,249,952.76	112.281489	3,459,224.93	209,272.17	0.16
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.803000	01 May 2036		
	594,981.450	Local	103.255935	614,353.66	104.488171	621,685.23	7,331.57	0.03
Original Face:	5,000,000.000	Base	103.255935	614,353.66	104.488171	621,685.23	7,331.57	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				2.388000	01 Oct 2037		
	175,972.080	Local	106.162034	186,815.54	103.361920	181,888.12	-4,927.42	0.01
Original Face:	4,000,000.000	Base	106.162034	186,815.54	103.361920	181,888.12	-4,927.42	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	1,466,151.440	Local	103.994518	1,524,717.12	108.197667	1,586,341.65	61,624.53	0.07
Original Face:	8,000,000.000	Base	103.994518	1,524,717.12	108.197667	1,586,341.65	61,624.53	0.07
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.379000	01 Jun 2021		
	819,008.000	Local	100.965323	826,914.07	100.259233	821,131.14	-5,782.93	0.04
Original Face:	5,000,000.000	Base	100.965323	826,914.07	100.259233	821,131.14	-5,782.93	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.754000	01 Aug 2037		
	102,816.900	Local	106.406855	109,404.23	99.832806	102,645.00	-6,759.23	0.00
Original Face:	5,000,000.000	Base	106.406855	109,404.23	99.832806	102,645.00	-6,759.23	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
	2,795,475.900	Local	102.003435	2,851,481.43	103.830984	2,902,570.13	51,088.70	0.14
Original Face:	4,950,000.000	Base	102.003435	2,851,481.43	103.830984	2,902,570.13	51,088.70	0.14
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.456000	01 Feb 2023		
	2,608,272.460	Local	101.319268	2,642,682.57	102.913191	2,684,256.42	41,573.85	0.13
Original Face:	6,575,000.000	Base	101.319268	2,642,682.57	102.913191	2,684,256.42	41,573.85	0.13
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,172,027.940	Local	102.043549	1,195,978.90	104.961687	1,230,180.30	34,201.40	0.06
Original Face:	6,000,000.000	Base	102.043549	1,195,978.90	104.961687	1,230,180.30	34,201.40	0.06
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,399,294.800	Local	103.214962	1,444,281.59	105.908923	1,481,978.05	37,696.46	0.07

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Original Face:	10,000,000.000	Base	103.214962	1,444,281.59	105.908923	1,481,978.05	37,696.46	0.07
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.797000	01 Jan 2021		
	13,525.170	Local	100.065360	13,534.01	100.220239	13,554.96	20.95	0.00
Original Face:	10,000,000.000	Base	100.065360	13,534.01	100.220239	13,554.96	20.95	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,898,909.940	Local	104.195924	1,978,586.75	107.967249	2,050,200.82	71,614.07	0.10
Original Face:	6,000,000.000	Base	104.195924	1,978,586.75	107.967249	2,050,200.82	71,614.07	0.10
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,791,991.360	Local	104.841821	2,927,174.58	109.205494	3,049,007.96	121,833.38	0.14
Original Face:	6,750,000.000	Base	104.841821	2,927,174.58	109.205494	3,049,007.96	121,833.38	0.14
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	2,160,279.730	Local	102.692316	2,218,441.29	108.672653	2,347,633.29	129,192.00	0.11
Original Face:	7,000,000.000	Base	102.692316	2,218,441.29	108.672653	2,347,633.29	129,192.00	0.11
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,298,474.150	Local	99.608449	8,265,981.41	104.227710	8,649,309.57	383,328.16	0.41
Original Face:	8,500,000.000	Base	99.608449	8,265,981.41	104.227710	8,649,309.57	383,328.16	0.41
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.779887	5,604,636.27	109.597000	6,156,063.49	551,427.22	0.29
Original Face:	5,617,000.000	Base	99.779887	5,604,636.27	109.597000	6,156,063.49	551,427.22	0.29
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,874,980.550	Local	101.168294	1,896,885.83	106.444073	1,995,805.67	98,919.84	0.09
Original Face:	5,948,304.000	Base	101.168294	1,896,885.83	106.444073	1,995,805.67	98,919.84	0.09
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	3,172,009.190	Local	102.126540	3,239,463.25	105.845089	3,357,415.95	117,952.70	0.16
Original Face:	7,922,201.000	Base	102.126540	3,239,463.25	105.845089	3,357,415.95	117,952.70	0.16
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	2,021,990.700	Local	102.118377	2,064,824.09	110.967161	2,243,745.68	178,921.59	0.11
Original Face:	6,000,000.000	Base	102.118377	2,064,824.09	110.967161	2,243,745.68	178,921.59	0.11
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	4,034,112.270	Local	104.239305	4,205,130.59	110.072612	4,440,452.75	235,322.16	0.21

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Original Face:		Base	11,523,254.000	104.239305	4,205,130.59	110.072612	4,440,452.75	235,322.16	0.21
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	14,710.700	99.894567	14,695.19	101.805490	14,976.30	281.11	0.00
Original Face:		Base	5,000,000.000	99.894567	14,695.19	101.805490	14,976.30	281.11	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,703,999.450	116.749647	4,324,406.28	120.741310	4,472,257.46	147,851.18	0.21
Original Face:		Base	41,000,000.000	116.749647	4,324,406.28	120.741310	4,472,257.46	147,851.18	0.21
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	161,973.250	101.409906	164,256.92	118.707440	192,274.30	28,017.38	0.01
Original Face:		Base	5,000,000.000	101.409906	164,256.92	118.707440	192,274.30	28,017.38	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	859,433.750	108.317759	930,919.38	113.004490	971,198.73	40,279.35	0.05
Original Face:		Base	5,855,000.000	108.317759	930,919.38	113.004490	971,198.73	40,279.35	0.05
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.022185	25 Sep 2039		
		Local	475,051.400	104.729974	497,521.21	114.674430	544,762.49	47,241.28	0.03
Original Face:		Base	5,000,000.000	104.729974	497,521.21	114.674430	544,762.49	47,241.28	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	4,280.760	101.115456	4,328.51	102.630730	4,393.38	64.87	0.00
Original Face:		Base	6,000,000.000	101.115456	4,328.51	102.630730	4,393.38	64.87	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.569086	25 Aug 2039		
		Local	1,355,111.100	102.537948	1,389,503.12	112.302930	1,521,829.47	132,326.35	0.07
Original Face:		Base	10,000,000.000	102.537948	1,389,503.12	112.302930	1,521,829.47	132,326.35	0.07
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	111.180	101.304191	112.63	100.509350	111.75	-0.88	0.00
Original Face:		Base	6,000,000.000	101.304191	112.63	100.509350	111.75	-0.88	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	3,883,479.570	102.319484	3,973,556.24	110.348710	4,285,369.61	311,813.37	0.20
Original Face:		Base	8,609,641.000	102.319484	3,973,556.24	110.348710	4,285,369.61	311,813.37	0.20
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	3,005,674.700	99.625846	2,994,428.86	104.862250	3,151,818.12	157,389.26	0.15

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Original Face:		Base	5,000,000.000	99.625846	2,994,428.86	104.862250	3,151,818.12	157,389.26	0.15
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.036661	25 Oct 2040		
		Local	855,123.350	107.875498	922,468.57	116.124580	993,008.40	70,539.83	0.05
Original Face:		Base	5,000,000.000	107.875498	922,468.57	116.124580	993,008.40	70,539.83	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	990,685.620	99.668250	987,399.02	116.019617	1,149,389.66	161,990.64	0.05
Original Face:		Base	11,959,998.000	99.668250	987,399.02	116.019617	1,149,389.66	161,990.64	0.05
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	10.620	100.188324	10.64	100.000000	10.62	-0.02	0.00
Original Face:		Base	4,300,000.000	100.188324	10.64	100.000000	10.62	-0.02	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	159,781.750	99.412248	158,842.63	116.394606	185,977.34	27,134.71	0.01
Original Face:		Base	5,000,000.000	99.412248	158,842.63	116.394606	185,977.34	27,134.71	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	166,668.780	100.558401	167,599.46	117.072277	195,122.94	27,523.48	0.01
Original Face:		Base	6,500,000.000	100.558401	167,599.46	117.072277	195,122.94	27,523.48	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	370,904.960	100.132654	371,396.98	117.155608	434,535.96	63,138.98	0.02
Original Face:		Base	8,000,000.000	100.132654	371,396.98	117.155608	434,535.96	63,138.98	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	253,049.820	100.437483	254,156.87	113.638627	287,562.34	33,405.47	0.01
Original Face:		Base	5,457,127.000	100.437483	254,156.87	113.638627	287,562.34	33,405.47	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	262,287.150	100.492609	263,579.20	113.913619	298,780.78	35,201.58	0.01
Original Face:		Base	5,000,000.000	100.492609	263,579.20	113.913619	298,780.78	35,201.58	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	848,595.920	100.904916	856,275.00	117.947252	1,000,895.57	144,620.57	0.05
Original Face:		Base	10,547,657.000	100.904916	856,275.00	117.947252	1,000,895.57	144,620.57	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	504,928.030	100.506440	507,485.19	116.867283	590,095.67	82,610.48	0.03

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Original Face:	17,500,000.000	Base	100.506440	507,485.19	116.867283	590,095.67	82,610.48	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	185,541.260	Local	103.192104	191,463.93	117.947252	218,840.82	27,376.89	0.01
Original Face:	9,397,749.000	Base	103.192104	191,463.93	117.947252	218,840.82	27,376.89	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	6,238,720.770	Local	105.294269	6,569,015.40	108.564844	6,773,057.47	204,042.07	0.32
Original Face:	15,243,777.000	Base	105.294269	6,569,015.40	108.564844	6,773,057.47	204,042.07	0.32
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	887,624.990	Local	100.599651	892,947.64	102.973297	914,016.72	21,069.08	0.04
Original Face:	4,744,826.000	Base	100.599651	892,947.64	102.973297	914,016.72	21,069.08	0.04
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	1,198,593.170	Local	100.625279	1,206,087.72	102.973297	1,234,230.90	28,143.18	0.06
Original Face:	4,166,154.000	Base	100.625279	1,206,087.72	102.973297	1,234,230.90	28,143.18	0.06
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	5,059,523.500	Local	102.489538	5,185,482.26	106.467293	5,386,737.71	201,255.45	0.25
Original Face:	10,000,000.000	Base	102.489538	5,185,482.26	106.467293	5,386,737.71	201,255.45	0.25
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	7,273,595.980	Local	108.018429	7,856,824.08	109.281576	7,948,700.32	91,876.24	0.37
Original Face:	9,938,165.000	Base	108.018429	7,856,824.08	109.281576	7,948,700.32	91,876.24	0.37
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	5,070,360.920	Local	108.015508	5,476,776.10	109.281576	5,540,970.32	64,194.22	0.26
Original Face:	6,864,195.000	Base	108.015508	5,476,776.10	109.281576	5,540,970.32	64,194.22	0.26
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	3,852,934.140	Local	105.268453	4,055,924.15	108.725343	4,189,115.86	133,191.71	0.20
Original Face:	11,668,342.000	Base	105.268453	4,055,924.15	108.725343	4,189,115.86	133,191.71	0.20
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	4,719,684.500	Local	99.837630	4,712,021.17	105.619787	4,984,920.72	272,899.55	0.23
Original Face:	10,000,000.000	Base	99.837630	4,712,021.17	105.619787	4,984,920.72	272,899.55	0.23
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,764,100.880	Local	100.669792	2,782,614.62	104.392568	2,885,515.89	102,901.27	0.14

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Original Face:	6,000,000.000	Base	100.669792	2,782,614.62	104.392568	2,885,515.89	102,901.27	0.14
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	792,016.860	Local	104.908945	830,896.53	116.503544	922,727.71	91,831.18	0.04
Original Face:	9,100,000.000	Base	104.908945	830,896.53	116.503544	922,727.71	91,831.18	0.04
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	441,344.670	Local	101.005921	445,784.25	106.434287	469,742.05	23,957.80	0.02
Original Face:	7,060,000.000	Base	101.005921	445,784.25	106.434287	469,742.05	23,957.80	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	475,647.180	Local	102.344057	486,796.62	106.420538	506,186.29	19,389.67	0.02
Original Face:	6,000,000.000	Base	102.344057	486,796.62	106.420538	506,186.29	19,389.67	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,261,889.400	Local	104.039221	1,312,859.90	109.922617	1,387,101.85	74,241.95	0.07
Original Face:	5,000,000.000	Base	104.039221	1,312,859.90	109.922617	1,387,101.85	74,241.95	0.07
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,869,513.990	Local	103.417500	2,967,579.63	107.879404	3,095,614.59	128,034.96	0.15
Original Face:	7,000,000.000	Base	103.417500	2,967,579.63	107.879404	3,095,614.59	128,034.96	0.15
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	221,344.340	Local	100.861052	223,250.23	106.240545	235,157.43	11,907.20	0.01
Original Face:	7,000,000.000	Base	100.861052	223,250.23	106.240545	235,157.43	11,907.20	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	915,088.510	Local	105.294088	963,534.10	109.072641	998,111.21	34,577.11	0.05
Original Face:	6,100,000.000	Base	105.294088	963,534.10	109.072641	998,111.21	34,577.11	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,510,005.170	Local	101.675896	2,552,070.25	103.974224	2,609,758.40	57,688.15	0.12
Original Face:	9,500,000.000	Base	101.675896	2,552,070.25	103.974224	2,609,758.40	57,688.15	0.12
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,356,813.100	Local	102.674063	1,393,095.14	107.967249	1,464,913.78	71,818.64	0.07
Original Face:	5,000,000.000	Base	102.674063	1,393,095.14	107.967249	1,464,913.78	71,818.64	0.07
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,192,013.310	Local	103.782257	2,274,920.88	109.072641	2,390,886.81	115,965.93	0.11

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Original Face:		Base	7,899,440.000	103.782257	2,274,920.88	109.072641	2,390,886.81	115,965.93	0.11
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,461,026.640	105.752040	2,602,585.88	110.531540	2,720,210.65	117,624.77	0.13
Original Face:		Base	8,000,000.000	105.752040	2,602,585.88	110.531540	2,720,210.65	117,624.77	0.13
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,749,428.420	102.166934	2,809,006.71	105.024185	2,887,564.79	78,558.08	0.14
Original Face:		Base	6,000,000.000	102.166934	2,809,006.71	105.024185	2,887,564.79	78,558.08	0.14
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	2,240,001.250	102.281192	2,291,099.99	104.886690	2,349,463.17	58,363.18	0.11
Original Face:		Base	5,000,000.000	102.281192	2,291,099.99	104.886690	2,349,463.17	58,363.18	0.11
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	2,292,773.400	103.141115	2,364,792.05	106.740526	2,447,318.39	82,526.34	0.12
Original Face:		Base	5,000,000.000	103.141115	2,364,792.05	106.740526	2,447,318.39	82,526.34	0.12
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.881000	01 Feb 2037		
		Local	440,484.150	102.916995	453,333.05	104.917442	462,144.70	8,811.65	0.02
Original Face:		Base	5,000,000.000	102.916995	453,333.05	104.917442	462,144.70	8,811.65	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	401,474.900	105.559999	423,796.90	109.382495	439,143.26	15,346.36	0.02
Original Face:		Base	3,262,241.000	105.559999	423,796.90	109.382495	439,143.26	15,346.36	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.946000	01 Jan 2037		
		Local	596,246.740	102.908452	613,588.29	105.041146	626,304.41	12,716.12	0.03
Original Face:		Base	6,271,091.000	102.908452	613,588.29	105.041146	626,304.41	12,716.12	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	704,138.040	102.376790	720,873.92	105.970421	746,178.05	25,304.13	0.04
Original Face:		Base	12,000,000.000	102.376790	720,873.92	105.970421	746,178.05	25,304.13	0.04
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.071523	9,907,152.30	142.117194	14,211,719.40	4,304,567.10	0.67
		Base		99.071523	9,907,152.30	142.117194	14,211,719.40	4,304,567.10	0.67
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.689503	4,984,475.15	147.947653	7,397,382.65	2,412,907.50	0.35

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		Base	99.689503	4,984,475.15	147.947653	7,397,382.65	2,412,907.50	0.35
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	100.888850	6,456,886.40	268,886.40	0.30
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.888850	6,456,886.40	268,886.40	0.30
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		Local	9,750,000.000	99.968690	9,746,947.29	100.821380	9,830,084.55	83,137.26	0.46
Original Face:		Base	9,750,000.000	99.968690	9,746,947.29	100.821380	9,830,084.55	83,137.26	0.46
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		Local	6,090,000.000	103.493062	6,302,727.48	109.617240	6,675,689.92	372,962.44	0.31
Original Face:		Base	6,090,000.000	103.493062	6,302,727.48	109.617240	6,675,689.92	372,962.44	0.31
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.044000	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.345000	4,967,250.00	-32,750.00	0.23
		Base		100.000000	5,000,000.00	99.345000	4,967,250.00	-32,750.00	0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		Local	5,000,000.000	99.974728	4,998,736.40	102.027500	5,101,375.00	102,638.60	0.24
		Base		99.974728	4,998,736.40	102.027500	5,101,375.00	102,638.60	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.509590	25 Jul 2022		
		Local	5,000,000.000	99.682178	4,984,108.92	103.452300	5,172,615.00	188,506.08	0.24
Original Face:		Base	5,000,000.000	99.682178	4,984,108.92	103.452300	5,172,615.00	188,506.08	0.24
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		Local	2,063,326.530	110.551003	2,281,028.17	113.945431	2,351,066.31	70,038.14	0.11
Original Face:		Base	8,707,929.000	110.551003	2,281,028.17	113.945431	2,351,066.31	70,038.14	0.11
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		Local	9,249,268.170	105.627849	9,769,803.02	108.834750	10,066,417.89	296,614.87	0.47
Original Face:		Base	11,805,572.000	105.627849	9,769,803.02	108.834750	10,066,417.89	296,614.87	0.47
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		Local	3,382,395.600	100.000000	3,382,395.60	106.325218	3,596,339.50	213,943.90	0.17
Original Face:		Base	10,000,000.000	100.000000	3,382,395.60	106.325218	3,596,339.50	213,943.90	0.17
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		Local	9,764,680.710	112.250412	10,960,894.32	111.897071	10,926,391.71	-34,502.61	0.51

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Original Face:	9,821,806.000	Base	112.250412	10,960,894.32	111.897071	10,926,391.71	-34,502.61	0.51
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	1,432,579.080	Local	108.866553	1,559,599.47	114.675944	1,642,823.58	83,224.11	0.08
Original Face:	6,000,000.000	Base	108.866553	1,559,599.47	114.675944	1,642,823.58	83,224.11	0.08
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	2,951,881.720	Local	105.604865	3,117,330.71	107.575448	3,175,499.98	58,169.27	0.15
Original Face:	5,682,660.000	Base	105.604865	3,117,330.71	107.575448	3,175,499.98	58,169.27	0.15
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	1,767,032.200	Local	105.826347	1,869,985.62	108.260477	1,912,997.49	43,011.87	0.09
Original Face:	5,271,946.000	Base	105.826347	1,869,985.62	108.260477	1,912,997.49	43,011.87	0.09
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	6,782,626.730	Local	105.614539	7,163,439.98	107.584823	7,297,076.96	133,636.98	0.34
Original Face:	8,934,236.000	Base	105.614539	7,163,439.98	107.584823	7,297,076.96	133,636.98	0.34
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	162,112.440	Local	100.865079	163,514.84	115.699322	187,562.99	24,048.15	0.01
Original Face:	7,000,000.000	Base	100.865079	163,514.84	115.699322	187,562.99	24,048.15	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	1,646,205.300	Local	103.633797	1,706,025.06	106.396789	1,751,509.58	45,484.52	0.08
Original Face:	22,821,698.000	Base	103.633797	1,706,025.06	106.396789	1,751,509.58	45,484.52	0.08
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	330,933.450	Local	102.610404	339,572.15	104.630004	346,255.68	6,683.53	0.02
Original Face:	5,000,000.000	Base	102.610404	339,572.15	104.630004	346,255.68	6,683.53	0.02
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	3,067,571.580	Local	101.015824	3,098,732.71	102.423892	3,141,926.20	43,193.49	0.15
Original Face:	13,640,889.000	Base	101.015824	3,098,732.71	102.423892	3,141,926.20	43,193.49	0.15
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	1,037,522.900	Local	107.922195	1,119,717.49	110.016147	1,141,442.72	21,725.23	0.05
Original Face:	5,000,000.000	Base	107.922195	1,119,717.49	110.016147	1,141,442.72	21,725.23	0.05
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	2,037,727.600	Local	106.189722	2,163,857.27	108.234004	2,205,514.17	41,656.90	0.10

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Original Face:	10,000,000.000	Base	106.189722	2,163,857.27	108.234004	2,205,514.17	41,656.90	0.10
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.909000	20 Mar 2070		
	6,240,538.130	Local	106.550915	6,649,350.47	106.656250	6,655,923.95	6,573.48	0.31
Original Face:	6,631,731.000	Base	106.550915	6,649,350.47	106.656250	6,655,923.95	6,573.48	0.31
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.010000	20 Apr 2070		
	9,814,681.370	Local	112.241240	11,016,120.07	112.359375	11,027,714.65	11,594.58	0.52
Original Face:	10,005,856.000	Base	112.241240	11,016,120.07	112.359375	11,027,714.65	11,594.58	0.52
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	7,463,099.080	Local	107.030863	7,987,819.36	107.059551	7,989,960.37	2,141.01	0.38
Original Face:	7,538,423.000	Base	107.030863	7,987,819.36	107.059551	7,989,960.37	2,141.01	0.38
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.596000	20 May 2070		
	9,357,397.960	Local	110.719123	10,360,428.94	110.796875	10,367,704.52	7,275.58	0.49
Original Face:	10,000,000.000	Base	110.719123	10,360,428.94	110.796875	10,367,704.52	7,275.58	0.49
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.317000	20 Oct 2070		
	9,754,420.400	Local	108.743279	10,607,276.61	108.750000	10,607,932.19	655.58	0.50
Original Face:	10,000,000.000	Base	108.743279	10,607,276.61	108.750000	10,607,932.19	655.58	0.50
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	137,827.980	Local	100.817345	138,954.51	116.939250	161,175.01	22,220.50	0.01
Original Face:	7,322,535.000	Base	100.817345	138,954.51	116.939250	161,175.01	22,220.50	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	808,512.230	Local	105.007514	848,998.59	115.925958	937,275.55	88,276.96	0.04
Original Face:	8,800,000.000	Base	105.007514	848,998.59	115.925958	937,275.55	88,276.96	0.04
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				1.079500	09 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.114739	10,011,473.90	11,473.90	0.47
		Base	100.000000	10,000,000.00	100.114739	10,011,473.90	11,473.90	0.47
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	615,719.000	Local	106.259631	654,260.74	109.550830	674,525.27	20,264.53	0.03
Original Face:	2,500,000.000	Base	106.259631	654,260.74	109.550830	674,525.27	20,264.53	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
	708,407.300	Local	102.325020	724,877.91	101.178510	716,755.95	-8,121.96	0.03

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Original Face:	10,000,000.000	Base	102.325020	724,877.91	101.178510	716,755.95	-8,121.96	0.03
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	3,063,199.040	Local	106.060478	3,248,843.55	111.155180	3,404,904.41	156,060.86	0.16
Original Face:	8,000,000.000	Base	106.060478	3,248,843.55	111.155180	3,404,904.41	156,060.86	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.340000	20 Aug 2067		
	23,542.500	Local	100.000000	23,542.50	99.987990	23,539.67	-2.83	0.00
Original Face:	10,000,000.000	Base	100.000000	23,542.50	99.987990	23,539.67	-2.83	0.00
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
	8,536,717.500	Local	103.522389	8,837,413.91	102.026220	8,709,690.18	-127,723.73	0.41
Original Face:	10,000,000.000	Base	103.522389	8,837,413.91	102.026220	8,709,690.18	-127,723.73	0.41
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	395,483.100	Local	103.419474	409,006.54	106.417440	420,862.99	11,856.45	0.02
Original Face:	10,000,000.000	Base	103.419474	409,006.54	106.417440	420,862.99	11,856.45	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.340000	20 Jun 2063		
	61,681.380	Local	100.000000	61,681.38	99.958210	61,655.60	-25.78	0.00
Original Face:	9,934,605.000	Base	100.000000	61,681.38	99.958210	61,655.60	-25.78	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
	8,755,533.000	Local	101.020937	8,844,921.48	100.324310	8,783,928.07	-60,993.41	0.41
Original Face:	10,000,000.000	Base	101.020937	8,844,921.48	100.324310	8,783,928.07	-60,993.41	0.41
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.702350	20 Aug 2034		
	731,550.750	Local	106.797427	781,277.38	115.205520	842,786.85	61,509.47	0.04
Original Face:	5,000,000.000	Base	106.797427	781,277.38	115.205520	842,786.85	61,509.47	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.943530	20 Apr 2037		
	1,486,804.400	Local	107.925528	1,604,641.50	115.473030	1,716,858.09	112,216.59	0.08
Original Face:	10,000,000.000	Base	107.925528	1,604,641.50	115.473030	1,716,858.09	112,216.59	0.08
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	530,526.820	Local	102.071234	541,515.27	104.757560	555,766.95	14,251.68	0.03
Original Face:	6,500,000.000	Base	102.071234	541,515.27	104.757560	555,766.95	14,251.68	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.695801	1,993,916.01	106.008370	2,120,167.40	126,251.39	0.10

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Original Face:	2,000,000.000	Base	99.695801	1,993,916.01	106.008370	2,120,167.40	126,251.39	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	5,000,000.000	Local	103.242133	5,162,106.67	101.675030	5,083,751.50	-78,355.17	0.24
Original Face:	5,000,000.000	Base	103.242133	5,162,106.67	101.675030	5,083,751.50	-78,355.17	0.24
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
	611,075.280	Local	100.241720	612,552.37	100.775970	615,817.04	3,264.67	0.03
Original Face:	3,000,000.000	Base	100.241720	612,552.37	100.775970	615,817.04	3,264.67	0.03
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	2,227,233.600	Local	100.275196	2,233,362.85	103.685090	2,309,309.16	75,946.31	0.11
Original Face:	12,000,000.000	Base	100.275196	2,233,362.85	103.685090	2,309,309.16	75,946.31	0.11
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.452499	5,236,406.19	110.412120	5,994,273.99	757,867.80	0.28
Original Face:	5,429,000.000	Base	96.452499	5,236,406.19	110.412120	5,994,273.99	757,867.80	0.28
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	1,142,920.650	Local	99.891516	1,141,680.76	100.706580	1,150,996.30	9,315.54	0.05
Original Face:	5,000,000.000	Base	99.891516	1,141,680.76	100.706580	1,150,996.30	9,315.54	0.05
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	239,747.650	Local	102.420299	245,550.26	101.954910	244,434.50	-1,115.76	0.01
Original Face:	5,000,000.000	Base	102.420299	245,550.26	101.954910	244,434.50	-1,115.76	0.01
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,971,437.220	Local	102.279461	2,016,375.37	105.922830	2,088,202.10	71,826.73	0.10
Original Face:	3,000,000.000	Base	102.279461	2,016,375.37	105.922830	2,088,202.10	71,826.73	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	3,118,504.900	Local	99.891577	3,115,123.72	101.291450	3,158,778.83	43,655.11	0.15
Original Face:	10,000,000.000	Base	99.891577	3,115,123.72	101.291450	3,158,778.83	43,655.11	0.15
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,448,969.220	Local	101.784532	4,528,362.48	101.235720	4,503,946.02	-24,416.46	0.21
Original Face:	5,879,850.000	Base	101.784532	4,528,362.48	101.235720	4,503,946.02	-24,416.46	0.21
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.102220	20 Nov 2042		
	2,222,686.180	Local	113.377115	2,520,017.47	118.584370	2,635,758.40	115,740.93	0.12

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Original Face:	5,010,613.000	Base	113.377115	2,520,017.47	118.584370	2,635,758.40	115,740.93	0.12
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	1,967,283.900	Local	99.578973	1,959,001.10	101.536870	1,997,518.50	38,517.40	0.09
Original Face:	6,000,000.000	Base	99.578973	1,959,001.10	101.536870	1,997,518.50	38,517.40	0.09
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	4,133,371.310	Local	102.097395	4,220,064.42	101.209190	4,183,351.62	-36,712.80	0.20
Original Face:	13,484,830.000	Base	102.097395	4,220,064.42	101.209190	4,183,351.62	-36,712.80	0.20
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
	99,007.500	Local	100.439492	99,442.63	100.000000	99,007.50	-435.13	0.00
Original Face:	5,000,000.000	Base	100.439492	99,442.63	100.000000	99,007.50	-435.13	0.00
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
	325,187.600	Local	101.293872	329,395.11	100.174870	325,756.26	-3,638.85	0.02
Original Face:	10,000,000.000	Base	101.293872	329,395.11	100.174870	325,756.26	-3,638.85	0.02
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	5,591,572.720	Local	101.349207	5,667,014.63	105.453268	5,896,496.17	229,481.54	0.28
Original Face:	6,068,715.000	Base	101.349207	5,667,014.63	105.453268	5,896,496.17	229,481.54	0.28
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.140000	20 Aug 2069		
	9,465,928.400	Local	102.746671	9,725,926.30	103.207980	9,769,593.49	43,667.19	0.46
Original Face:	10,000,000.000	Base	102.746671	9,725,926.30	103.207980	9,769,593.49	43,667.19	0.46
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.380290	20 Jul 2070		
	13,177,962.520	Local	118.381450	15,600,263.09	115.691582	15,245,793.31	-354,469.78	0.72
Original Face:	13,083,197.000	Base	118.381450	15,600,263.09	115.691582	15,245,793.31	-354,469.78	0.72
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.146500	20 Aug 2070		
	5,006,658.400	Local	103.824947	5,198,160.44	103.915940	5,202,716.14	4,555.70	0.25
Original Face:	5,000,000.000	Base	103.824947	5,198,160.44	103.915940	5,202,716.14	4,555.70	0.25
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.296500	20 Aug 2070		
	5,007,519.050	Local	104.887023	5,252,237.67	104.916830	5,253,730.25	1,492.58	0.25
Original Face:	5,000,000.000	Base	104.887023	5,252,237.67	104.916830	5,253,730.25	1,492.58	0.25
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.196500	20 Sep 2070		
	9,990,332.600	Local	104.704728	10,460,350.60	104.351410	10,425,052.93	-35,297.67	0.49

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Original Face:	10,000,000.000	Base	104.704728	10,460,350.60	104.351410	10,425,052.93	-35,297.67	0.49
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	2,752,932.200	Local	100.425840	2,764,655.28	101.399360	2,791,455.63	26,800.35	0.13
Original Face:	10,000,000.000	Base	100.425840	2,764,655.28	101.399360	2,791,455.63	26,800.35	0.13
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	1,313,087.600	Local	98.133498	1,288,578.79	100.936310	1,325,382.17	36,803.38	0.06
Original Face:	10,000,000.000	Base	98.133498	1,288,578.79	100.936310	1,325,382.17	36,803.38	0.06
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.616130	20 Jun 2048		
	5,800,905.000	Local	106.404354	6,172,415.49	115.570420	6,704,130.27	531,714.78	0.32
Original Face:	10,000,000.000	Base	106.404354	6,172,415.49	115.570420	6,704,130.27	531,714.78	0.32
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.570540	20 Feb 2049		
	5,915,899.900	Local	104.598240	6,187,927.16	112.294530	6,643,231.99	455,304.83	0.31
Original Face:	10,000,000.000	Base	104.598240	6,187,927.16	112.294530	6,643,231.99	455,304.83	0.31
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	4,836,286.400	Local	101.836331	4,925,096.62	103.161240	4,989,173.02	64,076.40	0.24
Original Face:	10,000,000.000	Base	101.836331	4,925,096.62	103.161240	4,989,173.02	64,076.40	0.24
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.919870	20 Jun 2034		
	3,730,593.440	Local	104.600749	3,902,228.69	108.942400	4,064,198.03	161,969.34	0.19
Original Face:	6,317,173.000	Base	104.600749	3,902,228.69	108.942400	4,064,198.03	161,969.34	0.19
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.626210	20 Dec 2041		
	7,331,121.740	Local	104.868338	7,688,025.54	109.706000	8,042,680.42	354,654.88	0.38
Original Face:	11,457,930.000	Base	104.868338	7,688,025.54	109.706000	8,042,680.42	354,654.88	0.38
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.544930	20 Jan 2050		
	6,601,540.100	Local	113.514115	7,493,679.84	116.935550	7,719,547.22	225,867.38	0.36
Original Face:	8,141,884.000	Base	113.514115	7,493,679.84	116.935550	7,719,547.22	225,867.38	0.36
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.857171	4,992,858.53	111.397177	5,569,858.85	577,000.32	0.26
		Base	99.857171	4,992,858.53	111.397177	5,569,858.85	577,000.32	0.26
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.933185	3,997,327.40	105.744514	4,229,780.56	232,453.16	0.20

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		Base	99.933185	3,997,327.40	105.744514	4,229,780.56	232,453.16	0.20
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	6,943,752.990	Local	100.000000	6,943,752.99	100.000010	6,943,753.68	0.69	0.33
Original Face:	10,000,000.000	Base	100.000000	6,943,752.99	100.000010	6,943,753.68	0.69	0.33
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	2,813,672.660	Local	100.000000	2,813,672.66	99.999420	2,813,656.34	-16.32	0.13
Original Face:	5,000,000.000	Base	100.000000	2,813,672.66	99.999420	2,813,656.34	-16.32	0.13
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	114.986668	11,498,666.83	133.556511	13,355,651.10	1,856,984.27	0.63
		Base	114.986668	11,498,666.83	133.556511	13,355,651.10	1,856,984.27	0.63
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.329002	4,966,450.11	156.435191	7,821,759.55	2,855,309.44	0.37
		Base	99.329002	4,966,450.11	156.435191	7,821,759.55	2,855,309.44	0.37
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.911511	9,991,151.10	105.026097	10,502,609.70	511,458.60	0.49
		Base	99.911511	9,991,151.10	105.026097	10,502,609.70	511,458.60	0.49
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
	4,577,557.870	Local	108.426384	4,963,280.47	100.281900	4,590,462.01	-372,818.46	0.22
Original Face:	10,000,000.000	Base	108.426384	4,963,280.47	100.281900	4,590,462.01	-372,818.46	0.22
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.659892	2,207,474.31	103.690950	2,273,945.49	66,471.18	0.11
Original Face:	4,840,000.000	Base	100.659892	2,207,474.31	103.690950	2,273,945.49	66,471.18	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.485707	4,924,285.34	138.441365	6,922,068.25	1,997,782.91	0.33
		Base	98.485707	4,924,285.34	138.441365	6,922,068.25	1,997,782.91	0.33
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.934855	9,993,485.49	100.062204	10,006,220.40	12,734.91	0.47
		Base	99.934855	9,993,485.49	100.062204	10,006,220.40	12,734.91	0.47
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.344796	7,450,859.69	100.704168	7,552,812.60	101,952.91	0.36

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		Base	99.344796	7,450,859.69	100.704168	7,552,812.60	101,952.91	0.36
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.177380	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.341806	5,017,090.30	17,090.30	0.24
		Base	100.000000	5,000,000.00	100.341806	5,017,090.30	17,090.30	0.24
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.945129	4,997,256.45	112.229212	5,611,460.60	614,204.15	0.26
		Base	99.945129	4,997,256.45	112.229212	5,611,460.60	614,204.15	0.26
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.655508	9,965,550.80	106.875024	10,687,502.40	721,951.60	0.50
		Base	99.655508	9,965,550.80	106.875024	10,687,502.40	721,951.60	0.50
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.689059	3,987,562.35	112.180463	4,487,218.52	499,656.17	0.21
		Base	99.689059	3,987,562.35	112.180463	4,487,218.52	499,656.17	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.025880	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.843526	14,976,528.90	-23,471.10	0.71
		Base	100.000000	15,000,000.00	99.843526	14,976,528.90	-23,471.10	0.71
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.789031	14,818,354.60	96.332518	14,449,877.70	-368,476.90	0.68
		Base	98.789031	14,818,354.60	96.332518	14,449,877.70	-368,476.90	0.68
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.930249	4,996,512.44	100.185000	5,009,250.00	12,737.56	0.24
		Base	99.930249	4,996,512.44	100.185000	5,009,250.00	12,737.56	0.24
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.731332	4,986,566.58	150.784168	7,539,208.40	2,552,641.82	0.36
		Base	99.731332	4,986,566.58	150.784168	7,539,208.40	2,552,641.82	0.36
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	113.642763	5,682,138.14	114.809311	5,740,465.55	58,327.41	0.27
		Base	113.642763	5,682,138.14	114.809311	5,740,465.55	58,327.41	0.27
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	115.899771	11,589,977.14	130.491965	13,049,196.50	1,459,219.36	0.61

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		Base	115.899771	11,589,977.14	130.491965	13,049,196.50	1,459,219.36	0.61
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.767957	16,461,712.96	100.785652	16,629,632.58	167,919.62	0.78
		Base	99.767957	16,461,712.96	100.785652	16,629,632.58	167,919.62	0.78
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.866792	9,986,679.22	110.891432	11,089,143.20	1,102,463.98	0.52
		Base	99.866792	9,986,679.22	110.891432	11,089,143.20	1,102,463.98	0.52
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.920746	7,993,659.69	102.984048	8,238,723.84	245,064.15	0.39
		Base	99.920746	7,993,659.69	102.984048	8,238,723.84	245,064.15	0.39
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.700130	04 May 2021		
	19,900,000.000	Local	100.058240	19,911,589.76	100.169245	19,933,679.76	22,090.00	0.94
		Base	100.058240	19,911,589.76	100.169245	19,933,679.76	22,090.00	0.94
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.645495	4,982,274.73	108.828853	5,441,442.65	459,167.92	0.26
		Base	99.645495	4,982,274.73	108.828853	5,441,442.65	459,167.92	0.26
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.655627	6,975,893.92	115.781693	8,104,718.51	1,128,824.59	0.38
		Base	99.655627	6,975,893.92	115.781693	8,104,718.51	1,128,824.59	0.38
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.899050	4,994,952.48	110.301911	5,515,095.55	520,143.07	0.26
		Base	99.899050	4,994,952.48	110.301911	5,515,095.55	520,143.07	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.644508	4,982,225.40	103.681538	5,184,076.90	201,851.50	0.24
		Base	99.644508	4,982,225.40	103.681538	5,184,076.90	201,851.50	0.24
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.946606	4,997,330.32	109.194164	5,459,708.20	462,377.88	0.26
		Base	99.946606	4,997,330.32	109.194164	5,459,708.20	462,377.88	0.26
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.579380	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.379976	20,075,995.20	75,995.20	0.95

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		Base	100.000000	20,000,000.00	100.379976	20,075,995.20	75,995.20	0.95
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.444771	5,522,238.54	111.452793	5,572,639.65	50,401.11	0.26
		Base	110.444771	5,522,238.54	111.452793	5,572,639.65	50,401.11	0.26
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.981701	4,999,085.07	101.870572	5,093,528.60	94,443.53	0.24
		Base	99.981701	4,999,085.07	101.870572	5,093,528.60	94,443.53	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	114.831835	3,444,955.06	134.266775	4,028,003.25	583,048.19	0.19
		Base	114.831835	3,444,955.06	134.266775	4,028,003.25	583,048.19	0.19
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.715436	19,943,087.12	99.617530	19,923,506.00	-19,581.12	0.94
		Base	99.715436	19,943,087.12	99.617530	19,923,506.00	-19,581.12	0.94
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.962004	2,998,860.13	103.457568	3,103,727.04	104,866.91	0.15
		Base	99.962004	2,998,860.13	103.457568	3,103,727.04	104,866.91	0.15
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.954680	9,795,558.67	145.091211	14,218,938.68	4,423,380.01	0.67
		Base	99.954680	9,795,558.67	145.091211	14,218,938.68	4,423,380.01	0.67
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.879243	14,981,886.49	105.316247	15,797,437.05	815,550.56	0.74
		Base	99.879243	14,981,886.49	105.316247	15,797,437.05	815,550.56	0.74
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021		
	3,000,000.000	Local	100.023127	3,000,693.81	100.221285	3,006,638.55	5,944.74	0.14
		Base	100.023127	3,000,693.81	100.221285	3,006,638.55	5,944.74	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.361955	5,018,097.74	110.038098	5,501,904.90	483,807.16	0.26
		Base	100.361955	5,018,097.74	110.038098	5,501,904.90	483,807.16	0.26
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.813000	10,081,300.00	81,300.00	0.47

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		Base	100.000000	10,000,000.00	100.813000	10,081,300.00	81,300.00	0.47
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.892616	9,989,261.64	112.768007	11,276,800.70	1,287,539.06	0.53
		Base	99.892616	9,989,261.64	112.768007	11,276,800.70	1,287,539.06	0.53
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.970671	4,998,533.55	105.812226	5,290,611.30	292,077.75	0.25
		Base	99.970671	4,998,533.55	105.812226	5,290,611.30	292,077.75	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.996299	3,999,851.97	103.503965	4,140,158.60	140,306.63	0.20
		Base	99.996299	3,999,851.97	103.503965	4,140,158.60	140,306.63	0.20
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.880598	4,994,029.91	105.151960	5,257,598.00	263,568.09	0.25
		Base	99.880598	4,994,029.91	105.151960	5,257,598.00	263,568.09	0.25
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.996254	4,999,812.72	103.238579	5,161,928.95	162,116.23	0.24
		Base	99.996254	4,999,812.72	103.238579	5,161,928.95	162,116.23	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.960673	4,998,033.66	106.488553	5,324,427.65	326,393.99	0.25
		Base	99.960673	4,998,033.66	106.488553	5,324,427.65	326,393.99	0.25
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.916499	4,995,824.93	100.129935	5,006,496.75	10,671.82	0.24
		Base	99.916499	4,995,824.93	100.129935	5,006,496.75	10,671.82	0.24
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.976318	4,998,815.90	103.392030	5,169,601.50	170,785.60	0.24
		Base	99.976318	4,998,815.90	103.392030	5,169,601.50	170,785.60	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	106.976424	5,348,821.19	149.241556	7,462,077.80	2,113,256.61	0.35
		Base	106.976424	5,348,821.19	149.241556	7,462,077.80	2,113,256.61	0.35
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.959407	4,997,970.37	103.247854	5,162,392.70	164,422.33	0.24

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		Base	99.959407	4,997,970.37	103.247854	5,162,392.70	164,422.33	0.24
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.929839	2,997,895.17	105.125000	3,153,750.00	155,854.83	0.15
		Base	99.929839	2,997,895.17	105.125000	3,153,750.00	155,854.83	0.15
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.965587	4,998,279.35	101.065903	5,053,295.15	55,015.80	0.24
		Base	99.965587	4,998,279.35	101.065903	5,053,295.15	55,015.80	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.989588	14,998,438.18	100.806104	15,120,915.60	122,477.42	0.71
		Base	99.989588	14,998,438.18	100.806104	15,120,915.60	122,477.42	0.71
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.707535	4,985,376.73	156.271359	7,813,567.95	2,828,191.22	0.37
		Base	99.707535	4,985,376.73	156.271359	7,813,567.95	2,828,191.22	0.37
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	104.241064	5,212,053.21	115.238281	5,761,914.05	549,860.84	0.27
		Base	104.241064	5,212,053.21	115.238281	5,761,914.05	549,860.84	0.27
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	119.327083	5,966,354.13	128.382812	6,419,140.60	452,786.47	0.30
		Base	119.327083	5,966,354.13	128.382812	6,419,140.60	452,786.47	0.30
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	116.864341	14,608,042.68	130.265625	16,283,203.13	1,675,160.45	0.77
		Base	116.864341	14,608,042.68	130.265625	16,283,203.13	1,675,160.45	0.77
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	112.317341	14,039,667.60	128.652344	16,081,543.00	2,041,875.40	0.76
		Base	112.317341	14,039,667.60	128.652344	16,081,543.00	2,041,875.40	0.76
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	122.203634	24,440,726.73	135.226562	27,045,312.40	2,604,585.67	1.27
		Base	122.203634	24,440,726.73	135.226562	27,045,312.40	2,604,585.67	1.27
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	124.497324	15,562,165.46	135.070312	16,883,789.00	1,321,623.54	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	124.497324	15,562,165.46	135.070312	16,883,789.00	1,321,623.54	0.80
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	115.945193	17,391,778.89	137.906250	20,685,937.50	3,294,158.61	0.97
		Base	115.945193	17,391,778.89	137.906250	20,685,937.50	3,294,158.61	0.97
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	125.995706	18,899,355.85	137.453125	20,617,968.75	1,718,612.90	0.97
		Base	125.995706	18,899,355.85	137.453125	20,617,968.75	1,718,612.90	0.97
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	121.244352	27,279,979.13	135.925781	30,583,300.73	3,303,321.60	1.44
		Base	121.244352	27,279,979.13	135.925781	30,583,300.73	3,303,321.60	1.44
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	120.717787	21,125,612.66	134.917969	23,610,644.58	2,485,031.92	1.11
		Base	120.717787	21,125,612.66	134.917969	23,610,644.58	2,485,031.92	1.11
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.681936	5,034,096.80	103.488281	5,174,414.05	140,317.25	0.24
		Base	100.681936	5,034,096.80	103.488281	5,174,414.05	140,317.25	0.24
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.153278	5,157,663.91	110.886719	5,544,335.95	386,672.04	0.26
		Base	103.153278	5,157,663.91	110.886719	5,544,335.95	386,672.04	0.26
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.681765	5,084,088.23	105.472656	5,273,632.80	189,544.57	0.25
		Base	101.681765	5,084,088.23	105.472656	5,273,632.80	189,544.57	0.25
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	102.021182	2,550,529.55	107.687500	2,692,187.50	141,657.95	0.13
		Base	102.021182	2,550,529.55	107.687500	2,692,187.50	141,657.95	0.13
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.869730	4,993,486.48	102.503906	5,125,195.30	131,708.82	0.24
		Base	99.869730	4,993,486.48	102.503906	5,125,195.30	131,708.82	0.24
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.678744	4,983,937.22	102.871094	5,143,554.70	159,617.48	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.678744	4,983,937.22	102.871094	5,143,554.70	159,617.48	0.24
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.003596	9,700,359.58	108.671875	10,867,187.50	1,166,827.92	0.51
		Base	97.003596	9,700,359.58	108.671875	10,867,187.50	1,166,827.92	0.51
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.887518	9,988,751.79	110.359375	11,035,937.50	1,047,185.71	0.52
		Base	99.887518	9,988,751.79	110.359375	11,035,937.50	1,047,185.71	0.52
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.675214	5,033,760.68	102.816406	5,140,820.30	107,059.62	0.24
		Base	100.675214	5,033,760.68	102.816406	5,140,820.30	107,059.62	0.24
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.874303	4,993,715.16	99.531250	4,976,562.50	-17,152.66	0.23
		Base	99.874303	4,993,715.16	99.531250	4,976,562.50	-17,152.66	0.23
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.262975	4,963,148.74	99.351562	4,967,578.10	4,429.36	0.23
		Base	99.262975	4,963,148.74	99.351562	4,967,578.10	4,429.36	0.23
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.891526	4,994,576.28	98.502354	4,925,117.70	-69,458.58	0.23
		Base	99.891526	4,994,576.28	98.502354	4,925,117.70	-69,458.58	0.23
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,000,000.000	Local	99.987700	4,999,384.98	102.108730	5,105,436.50	106,051.52	0.24
Original Face:	5,000,000.000	Base	99.987700	4,999,384.98	102.108730	5,105,436.50	106,051.52	0.24
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,000,000.000	Local	99.984128	9,998,412.82	100.101130	10,010,113.00	11,700.18	0.47
Original Face:	10,000,000.000	Base	99.984128	9,998,412.82	100.101130	10,010,113.00	11,700.18	0.47
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.983249	7,998,659.90	103.118490	8,249,479.20	250,819.30	0.39
Original Face:	8,000,000.000	Base	99.983249	7,998,659.90	103.118490	8,249,479.20	250,819.30	0.39
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	2,695,708.010	Local	99.016346	2,669,191.57	100.518300	2,709,679.86	40,488.29	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	8,941,000.000	Base	99.016346	2,669,191.57	100.518300	2,709,679.86	40,488.29	0.13
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				0.406500	20 Sep 2022		
	3,165,745.900	Local	100.000000	3,165,745.90	100.040000	3,167,012.20	1,266.30	0.15
Original Face:	10,500,000.000	Base	100.000000	3,165,745.90	100.040000	3,167,012.20	1,266.30	0.15
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.818978	5,240,948.89	105.808341	5,290,417.05	49,468.16	0.25
		Base	104.818978	5,240,948.89	105.808341	5,290,417.05	49,468.16	0.25
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	9,135,237.950	Local	106.629032	9,740,815.79	105.836510	9,668,417.03	-72,398.76	0.46
Original Face:	9,250,000.000	Base	106.629032	9,740,815.79	105.836510	9,668,417.03	-72,398.76	0.46
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	395,837.590	Local	102.265848	404,806.67	102.136560	404,294.90	-511.77	0.02
Original Face:	5,000,000.000	Base	102.265848	404,806.67	102.136560	404,294.90	-511.77	0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.940893	4,997,044.63	127.416531	6,370,826.55	1,373,781.92	0.30
		Base	99.940893	4,997,044.63	127.416531	6,370,826.55	1,373,781.92	0.30
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.966177	4,998,308.85	104.628373	5,231,418.65	233,109.80	0.25
		Base	99.966177	4,998,308.85	104.628373	5,231,418.65	233,109.80	0.25
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	103.894801	5,194,740.05	194,740.05	0.24
		Base	100.000000	5,000,000.00	103.894801	5,194,740.05	194,740.05	0.24
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	10,000,000.000	Local	99.998917	9,999,891.67	100.481000	10,048,100.00	48,208.33	0.47
		Base	99.998917	9,999,891.67	100.481000	10,048,100.00	48,208.33	0.47
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.591250	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.297800	15,044,670.00	44,670.00	0.71
		Base	100.000000	15,000,000.00	100.297800	15,044,670.00	44,670.00	0.71
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.239750	26 Jul 2021		
	5,000,000.000	Local	100.417614	5,020,880.72	100.604800	5,030,240.00	9,359.28	0.24

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.417614	5,020,880.72	100.604800	5,030,240.00	9,359.28	0.24
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.853000	27 May 2022		
	5,000,000.000	Local	100.060439	5,003,021.96	100.224551	5,011,227.55	8,205.59	0.24
		Base	100.060439	5,003,021.96	100.224551	5,011,227.55	8,205.59	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.789426	6,985,259.82	110.552447	7,738,671.29	753,411.47	0.36
		Base	99.789426	6,985,259.82	110.552447	7,738,671.29	753,411.47	0.36
US DOLLAR Total								
	1,818,006,961.010	Local		1,880,051,704.43		1,997,862,374.46	117,810,670.03	94.13
Original Face:	2,006,469,606.000	Base		1,880,051,704.43		1,997,862,374.46	117,810,670.03	94.13
FIXED INCOME Total								
	1,818,006,961.010	Base		1,880,051,704.43		1,997,862,374.46	117,810,670.03	94.13
Original Face:	2,006,469,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,942,650,725.860	Base		2,004,632,047.96		2,122,439,230.22	117,807,182.26	100.00
	Original Face:	2,006,469,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			278,030.670	1.000000	278,030.67	1.000000	278,030.67	0.00	0.06
		Base		1.000000	278,030.67	1.000000	278,030.67	0.00	0.06
US DOLLAR Total									
			278,030.670		278,030.67		278,030.67	0.00	0.06
		Base			278,030.67		278,030.67	0.00	0.06
CASH Total									
			278,030.670	Base	278,030.67		278,030.67	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03040LN47	AMERICAN WATER CAPIT					0.200000	04 Jan 2021		
			1,500,000.000	Local	99.985000	1,499,775.00	99.985000	1,499,775.00	0.00	0.33
		Base			99.985000	1,499,775.00	99.985000	1,499,775.00	0.00	0.33
06367BVK2	BANK OF MONTREAL-					0.270000	22 Sep 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
		Base			100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
			3,000,000.000	Local	99.971733	2,999,151.99	99.971733	2,999,151.99	0.00	0.65
		Base			99.971733	2,999,151.99	99.971733	2,999,151.99	0.00	0.65
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Jan 2021		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.34
		Base			100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.34
138994009	CANTOR FITZGERALD REPO REPO					0.400000	19 Jan 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
		Base			100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09

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
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
16677JSQ0	CHEVRON CORP					0.380000	24 May 2021		
		Local	5,000,000.000	99.823722	4,991,186.11	99.823722	4,991,186.11	0.00	1.08
		Base		99.823722	4,991,186.11	99.823722	4,991,186.11	0.00	1.08
17327AW11	CITIGROUP GLOBAL MKTS INC S					0.270000	01 Sep 2021		
		Local	3,000,000.000	99.799750	2,993,992.50	99.799750	2,993,992.50	0.00	0.65
		Base		99.799750	2,993,992.50	99.799750	2,993,992.50	0.00	0.65
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
		Local	5,000,000.000	99.836528	4,991,826.39	99.836528	4,991,826.39	0.00	1.08
		Base		99.836528	4,991,826.39	99.836528	4,991,826.39	0.00	1.08
2546R2S31	WALT DISNEY CO					0.500000	03 May 2021		
		Local	3,000,000.000	99.797222	2,993,916.67	99.797222	2,993,916.67	0.00	0.65
		Base		99.797222	2,993,916.67	99.797222	2,993,916.67	0.00	0.65
40588LTU3	HALKIN FINANCE LLC USC					0.270000	28 Jun 2021		
		Local	3,000,000.000	99.848500	2,995,455.00	99.848500	2,995,455.00	0.00	0.65
		Base		99.848500	2,995,455.00	99.848500	2,995,455.00	0.00	0.65
45856WQ10	INTERCONTINENTAL EXCHANGE					0.270000	01 Mar 2021		
		Local	3,000,000.000	99.937750	2,998,132.50	99.937750	2,998,132.50	0.00	0.65
		Base		99.937750	2,998,132.50	99.937750	2,998,132.50	0.00	0.65
59157TN41	METLIFE SHORT TERM FDG					0.230000	04 Jan 2021		
		Local	3,000,000.000	99.982750	2,999,482.50	99.982750	2,999,482.50	0.00	0.65
		Base		99.982750	2,999,482.50	99.982750	2,999,482.50	0.00	0.65
6698M4N40	NOVARTIS FNC CRP					0.250000	04 Jan 2021		
		Local	3,000,000.000	99.981250	2,999,437.50	99.981250	2,999,437.50	0.00	0.65
		Base		99.981250	2,999,437.50	99.981250	2,999,437.50	0.00	0.65
8225X2P32	SHELL INTNL FNC B.V					0.450000	03 Feb 2021		
		Local	4,770,000.000	99.928750	4,766,601.37	99.928750	4,766,601.37	0.00	1.03
		Base		99.928750	4,766,601.37	99.928750	4,766,601.37	0.00	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
8225X2TM6	SHELL INTNL FNC B.V					0.500000	21 Jun 2021		
		Local	3,000,000.000	99.729167	2,991,875.00	99.729167	2,991,875.00	0.00	0.65
		Base		99.729167	2,991,875.00	99.729167	2,991,875.00	0.00	0.65
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	3,000,000.000	99.807167	2,994,215.00	99.807167	2,994,215.00	0.00	0.65
		Base		99.807167	2,994,215.00	99.807167	2,994,215.00	0.00	0.65
89119AUS5	TORONTO DOMINION BANK					0.260000	26 Jul 2021		
		Local	3,000,000.000	99.833889	2,995,016.66	99.833889	2,995,016.66	0.00	0.65
		Base		99.833889	2,995,016.66	99.833889	2,995,016.66	0.00	0.65
91058TMA1	UNITED HEALTHCARE CO					0.150000	10 Dec 2020		
		Local	2,000,000.000	99.999167	1,999,983.33	99.999167	1,999,983.33	0.00	0.43
		Base		99.999167	1,999,983.33	99.999167	1,999,983.33	0.00	0.43
94107MR16	WASTE MANAGEMENT INC					0.300000	01 Apr 2021		
		Local	2,000,000.000	99.905000	1,998,100.00	99.905000	1,998,100.00	0.00	0.43
		Base		99.905000	1,998,100.00	99.905000	1,998,100.00	0.00	0.43
979QHR003	SOUTH STREET REPO					0.100000	08 Dec 2020		
		Local	13,895,800.000	100.000000	13,895,800.00	100.000000	13,895,800.00	0.00	3.02
		Base		100.000000	13,895,800.00	100.000000	13,895,800.00	0.00	3.02
US DOLLAR Total									
		Local	99,165,800.000		99,103,947.52		99,103,947.52	0.00	21.51
		Base			99,103,947.52		99,103,947.52	0.00	21.51
CASH EQUIVALENT Total									
		Base	99,165,800.000		99,103,947.52		99,103,947.52	0.00	21.51
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	3,000,000.000	99.907856	2,997,235.68	99.649212	2,989,476.36	-7,759.32	0.65
		Base		99.907856	2,997,235.68	99.649212	2,989,476.36	-7,759.32	0.65

& 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
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.942190	3,997,687.59	103.207101	4,128,284.04	130,596.45	0.90
		Base	99.942190	3,997,687.59	103.207101	4,128,284.04	130,596.45	0.90
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.765594	4,988,279.69	106.433614	5,321,680.70	333,401.01	1.16
		Base	99.765594	4,988,279.69	106.433614	5,321,680.70	333,401.01	1.16
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.460880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.209510	4,008,380.40	8,380.40	0.87
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.209510	4,008,380.40	8,380.40	0.87
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.423630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.031125	5,001,556.25	1,556.25	1.09
		Base	100.000000	5,000,000.00	100.031125	5,001,556.25	1,556.25	1.09
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.667988	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.196416	5,009,820.80	9,820.80	1.09
		Base	100.000000	5,000,000.00	100.196416	5,009,820.80	9,820.80	1.09
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.555000	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.424518	7,029,716.26	29,716.26	1.53
		Base	100.000000	7,000,000.00	100.424518	7,029,716.26	29,716.26	1.53
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.829635	1,996,592.69	104.838627	2,096,772.54	100,179.85	0.46
		Base	99.829635	1,996,592.69	104.838627	2,096,772.54	100,179.85	0.46
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.842029	4,992,101.47	102.323389	5,116,169.45	124,067.98	1.11
		Base	99.842029	4,992,101.47	102.323389	5,116,169.45	124,067.98	1.11
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	104.159102	3,124,773.06	104.234617	3,127,038.51	2,265.45	0.68
		Base	104.159102	3,124,773.06	104.234617	3,127,038.51	2,265.45	0.68
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	100.689095	2,013,781.90	13,781.90	0.44
		Base	100.000000	2,000,000.00	100.689095	2,013,781.90	13,781.90	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
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.738000	23 Jan 2022		
	3,000,000.000	Local	100.293510	3,008,805.29	100.291257	3,008,737.71	-67.58	0.65
		Base	100.293510	3,008,805.29	100.291257	3,008,737.71	-67.58	0.65
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.468930	3,651,992.67	106.576772	3,798,396.15	146,403.48	0.82
		Base	102.468930	3,651,992.67	106.576772	3,798,396.15	146,403.48	0.82
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	100.604889	4,024,195.56	24,195.56	0.87
		Base	100.000000	4,000,000.00	100.604889	4,024,195.56	24,195.56	0.87
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	100.840000	3,025,200.00	25,200.00	0.66
		Base	100.000000	3,000,000.00	100.840000	3,025,200.00	25,200.00	0.66
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.689397	2,990,681.91	-9,318.09	0.65
		Base	100.000000	3,000,000.00	99.689397	2,990,681.91	-9,318.09	0.65
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	99.718593	4,217,099.30	-11,900.70	0.92
		Base	100.000000	4,229,000.00	99.718593	4,217,099.30	-11,900.70	0.92
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.864368	2,995,931.03	105.681945	3,170,458.35	174,527.32	0.69
		Base	99.864368	2,995,931.03	105.681945	3,170,458.35	174,527.32	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.893101	1,997,862.01	99.788887	1,995,777.74	-2,084.27	0.43
		Base	99.893101	1,997,862.01	99.788887	1,995,777.74	-2,084.27	0.43
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.980553	2,999,416.58	103.319055	3,099,571.65	100,155.07	0.67
		Base	99.980553	2,999,416.58	103.319055	3,099,571.65	100,155.07	0.67
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.864833	4,993,241.64	105.539893	5,276,994.65	283,753.01	1.15
		Base	99.864833	4,993,241.64	105.539893	5,276,994.65	283,753.01	1.15

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
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.868128	2,996,043.84	102.432191	3,072,965.73	76,921.89	0.67
		Base	99.868128	2,996,043.84	102.432191	3,072,965.73	76,921.89	0.67
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.977704	1,999,554.08	100.699063	2,013,981.26	14,427.18	0.44
		Base	99.977704	1,999,554.08	100.699063	2,013,981.26	14,427.18	0.44
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.957250	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.943807	3,028,314.21	28,314.21	0.66
		Base	100.000000	3,000,000.00	100.943807	3,028,314.21	28,314.21	0.66
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	2,054,312.750	Local	100.000000	2,054,312.75	100.000310	2,054,319.12	6.37	0.45
Original Face:	2,500,000.000	Base	100.000000	2,054,312.75	100.000310	2,054,319.12	6.37	0.45
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	100.220912	5,011,045.60	11,045.60	1.09
		Base	100.000000	5,000,000.00	100.220912	5,011,045.60	11,045.60	1.09
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,370,000.000	Local	100.032243	2,370,764.15	100.742910	2,387,606.97	16,842.82	0.52
		Base	100.032243	2,370,764.15	100.742910	2,387,606.97	16,842.82	0.52
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025		
	2,155,000.000	Local	100.000000	2,155,000.00	100.205372	2,159,425.77	4,425.77	0.47
		Base	100.000000	2,155,000.00	100.205372	2,159,425.77	4,425.77	0.47
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	99.055699	4,952,784.95	-47,215.05	1.08
		Base	100.000000	5,000,000.00	99.055699	4,952,784.95	-47,215.05	1.08
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.696680	4,984,833.98	103.701033	5,185,051.65	200,217.67	1.13
		Base	99.696680	4,984,833.98	103.701033	5,185,051.65	200,217.67	1.13
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.900250	11 Mar 2022		
	3,000,000.000	Local	100.601879	3,018,056.36	100.645355	3,019,360.65	1,304.29	0.66
		Base	100.601879	3,018,056.36	100.645355	3,019,360.65	1,304.29	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
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	105.142499	5,257,124.95	257,124.95	1.14
		Base		100.000000	5,000,000.00	105.142499	5,257,124.95	257,124.95	1.14
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	2,579,442.020	100.000000	2,579,442.02	102.142520	2,634,707.08	55,265.06	0.57
Original Face:		Base	5,126,000.000	100.000000	2,579,442.02	102.142520	2,634,707.08	55,265.06	0.57
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	494,155.230	103.209627	510,015.77	111.052771	548,773.08	38,757.31	0.12
Original Face:		Base	2,090,000.000	103.209627	510,015.77	111.052771	548,773.08	38,757.31	0.12
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	1,223.900	100.495956	1,229.97	105.951743	1,296.74	66.77	0.00
Original Face:		Base	250,000.000	100.495956	1,229.97	105.951743	1,296.74	66.77	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	18,628.440	100.065921	18,640.72	105.891745	19,725.98	1,085.26	0.00
Original Face:		Base	1,000,000.000	100.065921	18,640.72	105.891745	19,725.98	1,085.26	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	19,683.420	100.377373	19,757.70	105.516759	20,769.31	1,011.61	0.00
Original Face:		Base	2,206,300.000	100.377373	19,757.70	105.516759	20,769.31	1,011.61	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	424,880.500	101.061042	429,388.66	104.994342	446,100.49	16,711.83	0.10
Original Face:		Base	5,000,000.000	101.061042	429,388.66	104.994342	446,100.49	16,711.83	0.10
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,250,392.550	101.623794	1,270,696.35	104.420317	1,305,663.86	34,967.51	0.28
Original Face:		Base	5,000,000.000	101.623794	1,270,696.35	104.420317	1,305,663.86	34,967.51	0.28
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	18,090.390	100.670245	18,211.64	106.293730	19,228.95	1,017.31	0.00
Original Face:		Base	1,000,000.000	100.670245	18,211.64	106.293730	19,228.95	1,017.31	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	208,351.140	100.898795	210,223.79	106.257388	221,388.48	11,164.69	0.05
Original Face:		Base	6,000,000.000	100.898795	210,223.79	106.257388	221,388.48	11,164.69	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	203,274.150	Local	101.192026	205,697.23	105.997826	215,466.18	9,768.95	0.05
Original Face:	5,000,000.000	Base	101.192026	205,697.23	105.997826	215,466.18	9,768.95	0.05
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,148,040.800	Local	103.553877	1,188,840.76	107.530855	1,234,498.09	45,657.33	0.27
Original Face:	5,000,000.000	Base	103.553877	1,188,840.76	107.530855	1,234,498.09	45,657.33	0.27
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	847,830.540	Local	103.429090	876,903.41	109.911398	931,862.40	54,958.99	0.20
Original Face:	5,700,000.000	Base	103.429090	876,903.41	109.911398	931,862.40	54,958.99	0.20
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	383,561.260	Local	103.196379	395,821.33	111.052771	425,955.41	30,134.08	0.09
Original Face:	2,000,000.000	Base	103.196379	395,821.33	111.052771	425,955.41	30,134.08	0.09
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.976765	2,999,302.94	99.762310	2,992,869.30	-6,433.64	0.65
		Base	99.976765	2,999,302.94	99.762310	2,992,869.30	-6,433.64	0.65
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.085062	5,004,253.10	4,253.10	1.09
		Base	100.000000	5,000,000.00	100.085062	5,004,253.10	4,253.10	1.09
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
	3,000,000.000	Local	100.006510	3,000,195.29	100.172355	3,005,170.65	4,975.36	0.65
		Base	100.006510	3,000,195.29	100.172355	3,005,170.65	4,975.36	0.65
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.968956	2,999,068.68	100.016803	3,000,504.09	1,435.41	0.65
		Base	99.968956	2,999,068.68	100.016803	3,000,504.09	1,435.41	0.65
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.055479	3,001,664.37	1,664.37	0.65
		Base	100.000000	3,000,000.00	100.055479	3,001,664.37	1,664.37	0.65
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.052379	5,002,618.95	2,618.95	1.09
		Base	100.000000	5,000,000.00	100.052379	5,002,618.95	2,618.95	1.09

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
3134GXHD9	FEDERAL HOME LN MTG CORP 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.909727	2,997,291.81	-2,708.19	0.65
		Base	100.000000	3,000,000.00	99.909727	2,997,291.81	-2,708.19	0.65
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.973788	1,999,475.76	102.718744	2,054,374.88	54,899.12	0.45
		Base	99.973788	1,999,475.76	102.718744	2,054,374.88	54,899.12	0.45
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	1,111,222.120	Local	101.859285	1,131,882.91	101.482210	1,127,692.77	-4,190.14	0.24
Original Face:	5,300,000.000	Base	101.859285	1,131,882.91	101.482210	1,127,692.77	-4,190.14	0.24
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,773,473.090	Local	102.762112	2,850,079.51	103.625650	2,874,029.52	23,950.01	0.62
Original Face:	3,000,000.000	Base	102.762112	2,850,079.51	103.625650	2,874,029.52	23,950.01	0.62
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,863,706.210	Local	102.647480	2,939,522.26	102.521620	2,935,918.00	-3,604.26	0.64
Original Face:	3,000,000.000	Base	102.647480	2,939,522.26	102.521620	2,935,918.00	-3,604.26	0.64
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.033353	3,001,000.59	1,000.59	0.65
		Base	100.000000	3,000,000.00	100.033353	3,001,000.59	1,000.59	0.65
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	2,191,574.300	Local	99.819368	2,187,615.62	102.657550	2,249,816.48	62,200.86	0.49
Original Face:	8,190,000.000	Base	99.819368	2,187,615.62	102.657550	2,249,816.48	62,200.86	0.49
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	636,848.510	Local	104.222001	663,736.26	103.573080	659,603.62	-4,132.64	0.14
Original Face:	1,212,000.000	Base	104.222001	663,736.26	103.573080	659,603.62	-4,132.64	0.14
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.931284	1,998,625.67	100.676364	2,013,527.28	14,901.61	0.44
		Base	99.931284	1,998,625.67	100.676364	2,013,527.28	14,901.61	0.44
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	2,844,248.820	Local	102.695857	2,920,925.70	102.197420	2,906,748.91	-14,176.79	0.63
Original Face:	3,000,000.000	Base	102.695857	2,920,925.70	102.197420	2,906,748.91	-14,176.79	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
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	334,284.870	Local	101.051657	337,800.40	105.314408	352,050.13	14,249.73	0.08
Original Face:	1,500,000.000	Base	101.051657	337,800.40	105.314408	352,050.13	14,249.73	0.08
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	1,245.050	Local	100.065058	1,245.86	100.510805	1,251.41	5.55	0.00
Original Face:	2,500,000.000	Base	100.065058	1,245.86	100.510805	1,251.41	5.55	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	45,728.110	Local	101.395159	46,366.09	112.281489	51,344.20	4,978.11	0.01
Original Face:	983,845.000	Base	101.395159	46,366.09	112.281489	51,344.20	4,978.11	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	13,096.730	Local	100.230057	13,126.86	102.874125	13,473.15	346.29	0.00
Original Face:	1,800,000.000	Base	100.230057	13,126.86	102.874125	13,473.15	346.29	0.00
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
	5.290	Local	100.567108	5.32	100.000000	5.29	-0.03	0.00
Original Face:	3,350,000.000	Base	100.567108	5.32	100.000000	5.29	-0.03	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	991,451.600	Local	103.528036	1,026,430.37	109.885118	1,089,457.76	63,027.39	0.24
Original Face:	5,200,000.000	Base	103.528036	1,026,430.37	109.885118	1,089,457.76	63,027.39	0.24
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	392,724.310	Local	101.157423	397,269.79	105.380031	413,853.00	16,583.21	0.09
Original Face:	2,680,283.000	Base	101.157423	397,269.79	105.380031	413,853.00	16,583.21	0.09
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	2,991,966.450	Local	101.755257	3,044,483.16	104.392568	3,123,390.61	78,907.45	0.68
Original Face:	15,000,000.000	Base	101.755257	3,044,483.16	104.392568	3,123,390.61	78,907.45	0.68
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,137,865.050	Local	100.988886	1,149,117.24	104.392568	1,187,846.55	38,729.31	0.26
Original Face:	4,200,000.000	Base	100.988886	1,149,117.24	104.392568	1,187,846.55	38,729.31	0.26
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	69,236.730	Local	101.394390	70,202.16	105.824154	73,269.18	3,067.02	0.02
Original Face:	1,500,000.000	Base	101.394390	70,202.16	105.824154	73,269.18	3,067.02	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	101,185.980	Local	100.864132	102,060.36	106.240545	107,500.54	5,440.18	0.02
Original Face:	3,200,000.000	Base	100.864132	102,060.36	106.240545	107,500.54	5,440.18	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	92,530.330	Local	102.256276	94,618.07	105.980421	98,064.03	3,445.96	0.02
Original Face:	765,534.000	Base	102.256276	94,618.07	105.980421	98,064.03	3,445.96	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	834,256.790	Local	101.752050	848,873.39	104.392568	870,902.09	22,028.70	0.19
Original Face:	5,157,070.000	Base	101.752050	848,873.39	104.392568	870,902.09	22,028.70	0.19
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	106,921.100	Local	101.034221	108,026.90	106.474129	113,843.31	5,816.41	0.02
Original Face:	5,000,000.000	Base	101.034221	108,026.90	106.474129	113,843.31	5,816.41	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	189,118.900	Local	101.468061	191,895.28	106.224920	200,891.40	8,996.12	0.04
Original Face:	5,000,000.000	Base	101.468061	191,895.28	106.224920	200,891.40	8,996.12	0.04
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	269,838.480	Local	103.326527	278,814.73	109.388257	295,171.61	16,356.88	0.06
Original Face:	2,000,000.000	Base	103.326527	278,814.73	109.388257	295,171.61	16,356.88	0.06
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	140,230.450	Local	103.162173	144,664.78	111.081524	155,770.12	11,105.34	0.03
Original Face:	5,000,000.000	Base	103.162173	144,664.78	111.081524	155,770.12	11,105.34	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,523,199.610	Local	106.261733	1,618,578.31	111.881501	1,704,178.59	85,600.28	0.37
Original Face:	14,750,000.000	Base	106.261733	1,618,578.31	111.881501	1,704,178.59	85,600.28	0.37
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	135,475.800	Local	100.841693	136,616.09	104.927751	142,151.71	5,535.62	0.03
Original Face:	2,000,000.000	Base	100.841693	136,616.09	104.927751	142,151.71	5,535.62	0.03
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.370380	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.073733	5,003,686.65	3,686.65	1.09
		Base	100.000000	5,000,000.00	100.073733	5,003,686.65	3,686.65	1.09

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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	99.530320	2,985,909.60	-14,090.40	0.65
		Base	100.000000	3,000,000.00	99.530320	2,985,909.60	-14,090.40	0.65
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,697,343.360	Local	98.918126	1,678,980.25	100.359100	1,703,438.52	24,458.27	0.37
Original Face:	4,000,000.000	Base	98.918126	1,678,980.25	100.359100	1,703,438.52	24,458.27	0.37
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	379,453.690	Local	99.181882	376,349.31	100.701030	382,113.77	5,764.46	0.08
Original Face:	1,900,000.000	Base	99.181882	376,349.31	100.701030	382,113.77	5,764.46	0.08
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	1,295,594.890	Local	99.583635	1,290,200.49	101.642400	1,316,873.74	26,673.25	0.29
Original Face:	3,050,000.000	Base	99.583635	1,290,200.49	101.642400	1,316,873.74	26,673.25	0.29
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	2,256,049.590	Local	99.339595	2,241,150.53	101.720980	2,294,875.75	53,725.22	0.50
Original Face:	3,000,000.000	Base	99.339595	2,241,150.53	101.720980	2,294,875.75	53,725.22	0.50
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
	99,007.500	Local	99.872949	98,881.71	100.000000	99,007.50	125.79	0.02
Original Face:	5,000,000.000	Base	99.872949	98,881.71	100.000000	99,007.50	125.79	0.02
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,524,861.870	Local	102.885401	1,568,860.25	104.255823	1,589,757.29	20,897.04	0.35
Original Face:	3,000,000.000	Base	102.885401	1,568,860.25	104.255823	1,589,757.29	20,897.04	0.35
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	697,585.230	Local	100.413279	700,468.20	103.354134	720,983.17	20,514.97	0.16
Original Face:	1,000,000.000	Base	100.413279	700,468.20	103.354134	720,983.17	20,514.97	0.16
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.461000	19 Aug 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.096094	3,002,882.82	2,882.82	0.65
		Base	100.000000	3,000,000.00	100.096094	3,002,882.82	2,882.82	0.65
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	103.632049	3,108,961.47	108,961.47	0.67
		Base	100.000000	3,000,000.00	103.632049	3,108,961.47	108,961.47	0.67

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	101.274583	2,025,491.66	25,491.66	0.44
		Base		100.000000	2,000,000.00	101.274583	2,025,491.66	25,491.66	0.44
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.382140	06 Aug 2024		
		Local	3,000,000.000	100.071143	3,002,134.29	100.185000	3,005,550.00	3,415.71	0.65
		Base		100.071143	3,002,134.29	100.185000	3,005,550.00	3,415.71	0.65
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	101.200460	5,060,023.00	60,023.00	1.10
		Base		100.000000	5,000,000.00	101.200460	5,060,023.00	60,023.00	1.10
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	99.036558	2,971,096.73	105.026097	3,150,782.91	179,686.18	0.68
		Base		99.036558	2,971,096.73	105.026097	3,150,782.91	179,686.18	0.68
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	2,000,000.000	99.897351	1,997,947.02	100.194273	2,003,885.46	5,938.44	0.43
		Base		99.897351	1,997,947.02	100.194273	2,003,885.46	5,938.44	0.43
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	100.727696	5,036,384.80	36,384.80	1.09
		Base		100.000000	5,000,000.00	100.727696	5,036,384.80	36,384.80	1.09
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.340251	3,010,207.53	10,207.53	0.65
		Base		100.000000	3,000,000.00	100.340251	3,010,207.53	10,207.53	0.65
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	98.868030	1,977,360.60	-22,639.40	0.43
		Base		100.000000	2,000,000.00	98.868030	1,977,360.60	-22,639.40	0.43
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.966469	2,998,994.07	101.907363	3,057,220.89	58,226.82	0.66
		Base		99.966469	2,998,994.07	101.907363	3,057,220.89	58,226.82	0.66
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					0.484750	25 Jan 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.030919	5,001,545.95	1,545.95	1.09
		Base		100.000000	5,000,000.00	100.030919	5,001,545.95	1,545.95	1.09

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58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	403,818.800	99.996954	403,806.50	100.220730	404,710.15	903.65	0.09
Original Face:		Base	1,000,000.000	99.996954	403,806.50	100.220730	404,710.15	903.65	0.09
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
		Local	3,000,000.000	99.969947	2,999,098.41	103.277773	3,098,333.19	99,234.78	0.67
		Base		99.969947	2,999,098.41	103.277773	3,098,333.19	99,234.78	0.67
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.828133	2,994,843.98	103.380278	3,101,408.34	106,564.36	0.67
		Base		99.828133	2,994,843.98	103.380278	3,101,408.34	106,564.36	0.67
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	2,000,000.000	99.875118	1,997,502.35	99.944413	1,998,888.26	1,385.91	0.43
		Base		99.875118	1,997,502.35	99.944413	1,998,888.26	1,385.91	0.43
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	5,000,000.000	99.775634	4,988,781.72	99.846505	4,992,325.25	3,543.53	1.08
		Base		99.775634	4,988,781.72	99.846505	4,992,325.25	3,543.53	1.08
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.704075	4,985,203.77	105.795733	5,289,786.65	304,582.88	1.15
		Base		99.704075	4,985,203.77	105.795733	5,289,786.65	304,582.88	1.15
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
		Local	5,000,000.000	101.530269	5,076,513.43	101.506278	5,075,313.90	-1,199.53	1.10
		Base		101.530269	5,076,513.43	101.506278	5,075,313.90	-1,199.53	1.10
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.130000	15 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.43
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	2,000,000.000	99.946228	1,998,924.55	100.210474	2,004,209.48	5,284.93	0.44
		Base		99.946228	1,998,924.55	100.210474	2,004,209.48	5,284.93	0.44
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.990970	2,999,729.11	101.402427	3,042,072.81	42,343.70	0.66
		Base		99.990970	2,999,729.11	101.402427	3,042,072.81	42,343.70	0.66

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78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.625380	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.397552	5,019,877.60	19,877.60	1.09
		Base	100.000000	5,000,000.00	100.397552	5,019,877.60	19,877.60	1.09
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	102.138518	2,042,770.36	42,770.36	0.44
		Base	100.000000	2,000,000.00	102.138518	2,042,770.36	42,770.36	0.44
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	101.036370	3,495,858.40	35,858.40	0.76
		Base	100.000000	3,460,000.00	101.036370	3,495,858.40	35,858.40	0.76
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	104.035000	3,121,050.00	121,050.00	0.68
		Base	100.000000	3,000,000.00	104.035000	3,121,050.00	121,050.00	0.68
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.350300	2,980,509.00	-19,491.00	0.65
		Base	100.000000	3,000,000.00	99.350300	2,980,509.00	-19,491.00	0.65
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.620630	13 Nov 2023		
	1,950,000.000	Local	100.245912	1,954,795.29	100.462684	1,959,022.34	4,227.05	0.43
		Base	100.245912	1,954,795.29	100.462684	1,959,022.34	4,227.05	0.43
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.986036	2,999,581.09	105.678644	3,170,359.32	170,778.23	0.69
		Base	99.986036	2,999,581.09	105.678644	3,170,359.32	170,778.23	0.69
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
	3,000,000.000	Local	99.952733	2,998,581.99	101.317047	3,039,511.41	40,929.42	0.66
		Base	99.952733	2,998,581.99	101.317047	3,039,511.41	40,929.42	0.66
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.565750	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.190269	3,005,708.07	5,708.07	0.65
		Base	100.000000	3,000,000.00	100.190269	3,005,708.07	5,708.07	0.65
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	102.848034	3,085,441.02	85,441.02	0.67
		Base	100.000000	3,000,000.00	102.848034	3,085,441.02	85,441.02	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
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	1,762,932.570	Local	99.994756	1,762,840.13	100.445610	1,770,788.37	7,948.24	0.38
Original Face:	3,000,000.000	Base	99.994756	1,762,840.13	100.445610	1,770,788.37	7,948.24	0.38
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.971834	1,999,436.68	103.052703	2,061,054.06	61,617.38	0.45
		Base	99.971834	1,999,436.68	103.052703	2,061,054.06	61,617.38	0.45
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.345630	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.115233	1,001,152.33	1,152.33	0.22
		Base	100.000000	1,000,000.00	100.115233	1,001,152.33	1,152.33	0.22
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.943965	4,997,198.25	104.568198	5,228,409.90	231,211.65	1.13
		Base	99.943965	4,997,198.25	104.568198	5,228,409.90	231,211.65	1.13
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.825375	2,994,761.26	103.119237	3,093,577.11	98,815.85	0.67
		Base	99.825375	2,994,761.26	103.119237	3,093,577.11	98,815.85	0.67
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.901922	999,019.22	102.661237	1,026,612.37	27,593.15	0.22
		Base	99.901922	999,019.22	102.661237	1,026,612.37	27,593.15	0.22
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.195568	2,003,911.36	105.162191	2,103,243.82	99,332.46	0.46
		Base	100.195568	2,003,911.36	105.162191	2,103,243.82	99,332.46	0.46
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.641750	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.468108	5,023,405.40	23,405.40	1.09
		Base	100.000000	5,000,000.00	100.468108	5,023,405.40	23,405.40	1.09
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.928698	4,996,434.90	106.284852	5,314,242.60	317,807.70	1.15
		Base	99.928698	4,996,434.90	106.284852	5,314,242.60	317,807.70	1.15
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.898447	2,996,953.40	103.103538	3,093,106.14	96,152.74	0.67
		Base	99.898447	2,996,953.40	103.103538	3,093,106.14	96,152.74	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
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	2,000,000.000	Local	100.115147	2,002,302.94	100.349022	2,006,980.44	4,677.50	0.44
		Base	100.115147	2,002,302.94	100.349022	2,006,980.44	4,677.50	0.44
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.990654	1,999,813.08	101.495586	2,029,911.72	30,098.64	0.44
		Base	99.990654	1,999,813.08	101.495586	2,029,911.72	30,098.64	0.44
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.981791	2,999,453.73	106.514299	3,195,428.97	195,975.24	0.69
		Base	99.981791	2,999,453.73	106.514299	3,195,428.97	195,975.24	0.69
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.980499	3,249,366.22	100.325640	3,260,583.30	11,217.08	0.71
Original Face:	3,250,000.000	Base	99.980499	3,249,366.22	100.325640	3,260,583.30	11,217.08	0.71
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,000,000.000	Local	99.987700	1,999,753.99	102.108730	2,042,174.60	42,420.61	0.44
Original Face:	2,000,000.000	Base	99.987700	1,999,753.99	102.108730	2,042,174.60	42,420.61	0.44
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.990538	1,999,810.75	102.496040	2,049,920.80	50,110.05	0.44
Original Face:	2,000,000.000	Base	99.990538	1,999,810.75	102.496040	2,049,920.80	50,110.05	0.44
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	886,919.780	Local	99.999185	886,912.55	101.276380	898,240.25	11,327.70	0.19
Original Face:	1,000,000.000	Base	99.999185	886,912.55	101.276380	898,240.25	11,327.70	0.19
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.851921	2,995,557.64	100.227048	3,006,811.44	11,253.80	0.65
		Base	99.851921	2,995,557.64	100.227048	3,006,811.44	11,253.80	0.65
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.916145	1,998,322.90	108.138478	2,162,769.56	164,446.66	0.47
		Base	99.916145	1,998,322.90	108.138478	2,162,769.56	164,446.66	0.47
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	3,000,000.000	Local	99.998916	2,999,967.49	100.481000	3,014,430.00	14,462.51	0.65
		Base	99.998916	2,999,967.49	100.481000	3,014,430.00	14,462.51	0.65

& 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
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.688015	996,880.15	101.105677	1,011,056.77	14,176.62	0.22
		Base	99.688015	996,880.15	101.105677	1,011,056.77	14,176.62	0.22
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.65
		Base	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.65
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.147127	2,974,413.81	-25,586.19	0.65
		Base	100.000000	3,000,000.00	99.147127	2,974,413.81	-25,586.19	0.65
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.949386	1,998,987.72	103.321379	2,066,427.58	67,439.86	0.45
		Base	99.949386	1,998,987.72	103.321379	2,066,427.58	67,439.86	0.45
US DOLLAR Total								
	354,424,869.050	Local		355,237,089.07		361,341,851.11	6,104,762.04	78.43
Original Face:	192,361,032.000	Base		355,237,089.07		361,341,851.11	6,104,762.04	78.43
FIXED INCOME Total								
	354,424,869.050	Base		355,237,089.07		361,341,851.11	6,104,762.04	78.43
Original Face:	192,361,032.000							

& Issue has redenominated but Local is not converted
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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									
		453,868,699.720	Base		454,619,067.26		460,723,829.30	6,104,762.04	100.00
	Original Face:	192,361,032.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			489,075.990	1.000000	489,075.99	1.000000	489,075.99	0.00	0.18
		Base		1.000000	489,075.99	1.000000	489,075.99	0.00	0.18
US DOLLAR Total									
			489,075.990		489,075.99		489,075.99	0.00	0.18
		Base			489,075.99		489,075.99	0.00	0.18
CASH Total									
			489,075.990	Base	489,075.99		489,075.99	0.00	0.18
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.080000	08 Dec 2020		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	11.00
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	11.00
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.080000	04 Jan 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.67
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.67
912796TY5	TREASURY BILL 12/20 0.00000					0.111000	31 Dec 2020		
			10,000,000.000	99.992346	9,999,234.61	99.992346	9,999,234.61	0.00	3.67
		Base		99.992346	9,999,234.61	99.992346	9,999,234.61	0.00	3.67
912796XE4	TREASURY BILL 02/21 0.00000					0.115000	25 Feb 2021		
			5,000,000.000	99.967825	4,998,391.26	99.967825	4,998,391.26	0.00	1.83
		Base		99.967825	4,998,391.26	99.967825	4,998,391.26	0.00	1.83
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.090000	04 Jan 2021		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.50
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.50

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	09 Dec 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.67
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.67
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	04 Jan 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.50
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.50
US DOLLAR Total									
		Local	95,000,000.000		94,997,625.87		94,997,625.87	0.00	34.82
		Base			94,997,625.87		94,997,625.87	0.00	34.82
CASH EQUIVALENT Total									
		Base	95,000,000.000		94,997,625.87		94,997,625.87	0.00	34.82
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	87,978.310	100.126270	88,089.40	100.614020	88,518.51	429.11	0.03
Original Face:		Base	1,000,000.000	100.126270	88,089.40	100.614020	88,518.51	429.11	0.03
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	788,753.250	103.100241	813,206.50	104.938251	827,703.87	14,497.37	0.30
Original Face:		Base	5,000,000.000	103.100241	813,206.50	104.938251	827,703.87	14,497.37	0.30
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	695,141.530	102.383221	711,708.29	104.205075	724,372.75	12,664.46	0.27
Original Face:		Base	4,372,786.000	102.383221	711,708.29	104.205075	724,372.75	12,664.46	0.27
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	829,486.400	102.098261	846,891.19	104.025082	862,873.91	15,982.72	0.32
Original Face:		Base	5,000,000.000	102.098261	846,891.19	104.025082	862,873.91	15,982.72	0.32
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	468,955.350	103.422177	485,003.83	105.980421	497,000.85	11,997.02	0.18
Original Face:		Base	4,169,641.000	103.422177	485,003.83	105.980421	497,000.85	11,997.02	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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	379,364.560	101.137207	383,678.72	103.157521	391,343.08	7,664.36	0.14
Original Face:		Base	2,000,000.000	101.137207	383,678.72	103.157521	391,343.08	7,664.36	0.14
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	345,776.990	102.265327	353,609.97	104.917960	362,782.16	9,172.19	0.13
Original Face:		Base	2,910,888.000	102.265327	353,609.97	104.917960	362,782.16	9,172.19	0.13
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	624,428.970	103.036654	643,390.72	104.563439	652,924.41	9,533.69	0.24
Original Face:		Base	9,450,000.000	103.036654	643,390.72	104.563439	652,924.41	9,533.69	0.24
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	462,963.890	101.058044	467,862.25	104.123047	482,052.11	14,189.86	0.18
Original Face:		Base	2,500,000.000	101.058044	467,862.25	104.123047	482,052.11	14,189.86	0.18
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	337,320.940	101.015828	340,747.54	102.423892	345,497.24	4,749.70	0.13
Original Face:		Base	1,500,000.000	101.015828	340,747.54	102.423892	345,497.24	4,749.70	0.13
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	629,583.050	105.318853	663,069.65	109.545646	689,680.82	26,611.17	0.25
Original Face:		Base	5,872,458.000	105.318853	663,069.65	109.545646	689,680.82	26,611.17	0.25
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	15,168.940	101.699130	15,426.68	104.986803	15,925.39	498.71	0.01
Original Face:		Base	1,000,000.000	101.699130	15,426.68	104.986803	15,925.39	498.71	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	25,494.250	104.540592	26,651.84	110.808132	28,249.70	1,597.86	0.01
Original Face:		Base	1,000,000.000	104.540592	26,651.84	110.808132	28,249.70	1,597.86	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	230.960	100.779356	232.76	105.371046	243.36	10.60	0.00
Original Face:		Base	25,000.000	100.779356	232.76	105.371046	243.36	10.60	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	69,557.260	103.162560	71,757.05	115.925958	80,634.92	8,877.87	0.03
Original Face:		Base	2,000,000.000	103.162560	71,757.05	115.925958	80,634.92	8,877.87	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
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.840000	20 Sep 2063		
		Local	867,484.740	100.426278	871,182.64	100.571150	872,439.38	1,256.74	0.32
Original Face:		Base	1,500,000.000	100.426278	871,182.64	100.571150	872,439.38	1,256.74	0.32
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB					0.790000	20 Feb 2064		
		Local	857,664.590	100.375929	860,888.80	100.554970	862,424.37	1,535.57	0.32
Original Face:		Base	1,530,000.000	100.375929	860,888.80	100.554970	862,424.37	1,535.57	0.32
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB					1.585500	20 Jun 2067		
		Local	917,468.810	102.018070	935,983.97	101.787870	933,871.96	-2,112.01	0.34
Original Face:		Base	1,200,000.000	102.018070	935,983.97	101.787870	933,871.96	-2,112.01	0.34
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					0.340000	20 Jun 2063		
		Local	30,840.670	100.000000	30,840.67	99.958210	30,827.78	-12.89	0.01
Original Face:		Base	4,967,302.000	100.000000	30,840.67	99.958210	30,827.78	-12.89	0.01
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	284,463.580	101.017638	287,358.39	101.250220	288,020.00	661.61	0.11
Original Face:		Base	2,720,000.000	101.017638	287,358.39	101.250220	288,020.00	661.61	0.11
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	226,041.000	101.493326	229,416.53	100.953170	228,195.55	-1,220.98	0.08
Original Face:		Base	4,000,000.000	101.493326	229,416.53	100.953170	228,195.55	-1,220.98	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,321,178.630	102.039777	1,348,127.73	103.386860	1,365,925.10	17,797.37	0.50
Original Face:		Base	4,400,000.000	102.039777	1,348,127.73	103.386860	1,365,925.10	17,797.37	0.50
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,273,007.520	99.366204	1,264,939.25	100.359100	1,277,578.89	12,639.64	0.47
Original Face:		Base	3,000,000.000	99.366204	1,264,939.25	100.359100	1,277,578.89	12,639.64	0.47
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	137,156.320	99.750453	136,814.05	100.087010	137,275.66	461.61	0.05
Original Face:		Base	2,000,000.000	99.750453	136,814.05	100.087010	137,275.66	461.61	0.05
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	446,416.790	100.597133	449,082.49	103.618010	462,568.19	13,485.70	0.17
Original Face:		Base	1,000,000.000	100.597133	449,082.49	103.618010	462,568.19	13,485.70	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	287,082.070	Local	101.277454	290,749.41	103.202540	296,275.99	5,526.58	0.11
Original Face:	1,000,000.000	Base	101.277454	290,749.41	103.202540	296,275.99	5,526.58	0.11
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	101.928760	0.01	0.00	0.00
		Base	100.000000	0.01	101.928760	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	575,311.790	Local	100.715435	579,427.77	106.560250	613,053.68	33,625.91	0.22
Original Face:	1,000,000.000	Base	100.715435	579,427.77	106.560250	613,053.68	33,625.91	0.22
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	483,301.340	Local	100.805291	487,193.32	104.647930	505,764.85	18,571.53	0.19
Original Face:	1,000,000.000	Base	100.805291	487,193.32	104.647930	505,764.85	18,571.53	0.19
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	311,850.490	Local	99.891570	311,512.35	101.291450	315,877.88	4,365.53	0.12
Original Face:	1,000,000.000	Base	99.891570	311,512.35	101.291450	315,877.88	4,365.53	0.12
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	241,869.540	Local	100.302068	242,600.15	100.882120	244,003.12	1,402.97	0.09
Original Face:	1,000,000.000	Base	100.302068	242,600.15	100.882120	244,003.12	1,402.97	0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	328,159.510	Local	100.882193	331,054.51	102.023910	334,801.16	3,746.65	0.12
Original Face:	1,000,000.000	Base	100.882193	331,054.51	102.023910	334,801.16	3,746.65	0.12
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.747110	0.03	-0.06	0.00
		Base	300.000000	0.09	102.747110	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,524,861.870	Local	102.885401	1,568,860.25	104.255823	1,589,757.29	20,897.04	0.58
Original Face:	3,000,000.000	Base	102.885401	1,568,860.25	104.255823	1,589,757.29	20,897.04	0.58
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,395,170.460	Local	100.348166	1,400,027.97	103.354134	1,441,966.35	41,938.38	0.53
Original Face:	2,000,000.000	Base	100.348166	1,400,027.97	103.354134	1,441,966.35	41,938.38	0.53

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	722,009.520	100.067924	722,499.94	102.613580	740,879.82	18,379.88	0.27
Original Face:		Base	2,000,000.000	100.067924	722,499.94	102.613580	740,879.82	18,379.88	0.27
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	1,943,711.420	102.256273	1,987,566.85	103.109230	2,004,145.88	16,579.03	0.73
Original Face:		Base	2,000,000.000	102.256273	1,987,566.85	103.109230	2,004,145.88	16,579.03	0.73
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	5,000,000.000	107.575460	5,378,773.02	107.821228	5,391,061.40	12,288.38	1.98
		Base		107.575460	5,378,773.02	107.821228	5,391,061.40	12,288.38	1.98
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.130000	13 Aug 2027		
		Local	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.99
Original Face:		Base	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.99
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.130000	15 Sep 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.28
Original Face:		Base	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.28
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	108.614008	2,715,350.19	108.770800	2,719,270.00	3,919.81	1.00
		Base		108.614008	2,715,350.19	108.770800	2,719,270.00	3,919.81	1.00
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.895775	1,997,915.49	104.099000	2,081,980.00	84,064.51	0.76
		Base		99.895775	1,997,915.49	104.099000	2,081,980.00	84,064.51	0.76
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	265,802.740	100.477971	267,073.20	100.751540	267,800.35	727.15	0.10
Original Face:		Base	4,000,000.000	100.477971	267,073.20	100.751540	267,800.35	727.15	0.10
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	151,007.150	100.554795	151,844.93	101.449950	153,196.68	1,351.75	0.06
Original Face:		Base	1,000,000.000	100.554795	151,844.93	101.449950	153,196.68	1,351.75	0.06
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.719766	2,991,592.99	100.964030	3,028,920.90	37,327.91	1.11
		Base		99.719766	2,991,592.99	100.964030	3,028,920.90	37,327.91	1.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
		Local	5,000,000.000	100.113510	5,005,675.49	100.142000	5,007,100.00	1,424.51	1.84
		Base		100.113510	5,005,675.49	100.142000	5,007,100.00	1,424.51	1.84
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	100.136930	3,004,107.89	100.352000	3,010,560.00	6,452.11	1.10
		Base		100.136930	3,004,107.89	100.352000	3,010,560.00	6,452.11	1.10
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,900,000.000	100.105504	3,904,114.64	100.223000	3,908,697.00	4,582.36	1.43
		Base		100.105504	3,904,114.64	100.223000	3,908,697.00	4,582.36	1.43
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57					2.570000	01 Aug 2021		
		Local	500,000.000	100.000000	500,000.00	101.472828	507,364.14	7,364.14	0.19
		Base		100.000000	500,000.00	101.472828	507,364.14	7,364.14	0.19
9127963J6	TREASURY BILL 12/20 0.00000						10 Dec 2020		
		Local	5,000,000.000	99.999381	4,999,969.06	99.999583	4,999,979.15	10.09	1.83
		Base		99.999381	4,999,969.06	99.999583	4,999,979.15	10.09	1.83
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
		Local	5,000,000.000	99.967709	4,998,385.43	99.978687	4,998,934.35	548.92	1.83
		Base		99.967709	4,998,385.43	99.978687	4,998,934.35	548.92	1.83
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		Local	3,000,000.000	99.956216	2,998,686.49	99.961542	2,998,846.26	159.77	1.10
		Base		99.956216	2,998,686.49	99.961542	2,998,846.26	159.77	1.10
9127965F2	TREASURY BILL 12/20 0.00000						29 Dec 2020		
		Local	5,000,000.000	99.993210	4,999,660.50	99.994896	4,999,744.80	84.30	1.83
		Base		99.993210	4,999,660.50	99.994896	4,999,744.80	84.30	1.83
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	3,000,000.000	99.882228	2,996,466.85	99.887812	2,996,634.36	167.51	1.10
		Base		99.882228	2,996,466.85	99.887812	2,996,634.36	167.51	1.10
912796B65	CASH MGMT BILL 02/21 0.00000						02 Feb 2021		
		Local	2,000,000.000	99.982733	1,999,654.66	99.986778	1,999,735.56	80.90	0.73
		Base		99.982733	1,999,654.66	99.986778	1,999,735.56	80.90	0.73

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796C98	CASH MGMT BILL 03/21 0.00000					23 Mar 2021		
	3,000,000.000	Local	99.965729	2,998,971.87	99.975208	2,999,256.24	284.37	1.10
		Base	99.965729	2,998,971.87	99.975208	2,999,256.24	284.37	1.10
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.719572	3,021,587.17	100.750000	3,022,500.00	912.83	1.11
		Base	100.719572	3,021,587.17	100.750000	3,022,500.00	912.83	1.11
9128286Q8	US TREASURY FRN 04/21 VAR				0.224018	30 Apr 2021		
	2,000,000.000	Local	99.985508	1,999,710.16	100.055519	2,001,110.38	1,400.22	0.73
		Base	99.985508	1,999,710.16	100.055519	2,001,110.38	1,400.22	0.73
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.950559	3,028,516.78	100.968750	3,029,062.50	545.72	1.11
		Base	100.950559	3,028,516.78	100.968750	3,029,062.50	545.72	1.11
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.414924	4,016,596.95	100.855469	4,034,218.76	17,621.81	1.48
		Base	100.414924	4,016,596.95	100.855469	4,034,218.76	17,621.81	1.48
9128287G9	US TREASURY FRN 07/21 VAR				0.305018	31 Jul 2021		
	2,000,000.000	Local	99.983836	1,999,676.71	100.134180	2,002,683.60	3,006.89	0.73
		Base	99.983836	1,999,676.71	100.134180	2,002,683.60	3,006.89	0.73
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	101.362087	2,027,241.74	101.382812	2,027,656.24	414.50	0.74
		Base	101.362087	2,027,241.74	101.382812	2,027,656.24	414.50	0.74
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020		
	2,000,000.000	Local	100.002737	2,000,054.73	100.102440	2,002,048.80	1,994.07	0.73
		Base	100.002737	2,000,054.73	100.102440	2,002,048.80	1,994.07	0.73
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.918395	1,998,367.89	100.225230	2,004,504.60	6,136.71	0.73
		Base	99.918395	1,998,367.89	100.225230	2,004,504.60	6,136.71	0.73
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.860787	1,997,215.74	100.359375	2,007,187.50	9,971.76	0.74
		Base	99.860787	1,997,215.74	100.359375	2,007,187.50	9,971.76	0.74

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912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.798434	3,023,953.01	100.824219	3,024,726.57	773.56	1.11
		Base	100.798434	3,023,953.01	100.824219	3,024,726.57	773.56	1.11
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	2,000,000.000	Local	101.555556	2,031,111.11	101.609375	2,032,187.50	1,076.39	0.74
		Base	101.555556	2,031,111.11	101.609375	2,032,187.50	1,076.39	0.74
912828WG1	US TREASURY N/B 04/21 2.25				2.250000	30 Apr 2021		
	3,000,000.000	Local	100.834385	3,025,031.55	100.847656	3,025,429.68	398.13	1.11
		Base	100.834385	3,025,031.55	100.847656	3,025,429.68	398.13	1.11
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	100.856670	2,017,133.40	100.910156	2,018,203.12	1,069.72	0.74
		Base	100.856670	2,017,133.40	100.910156	2,018,203.12	1,069.72	0.74
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	101.116691	5,055,834.55	101.148438	5,057,421.90	1,587.35	1.85
		Base	101.116691	5,055,834.55	101.148438	5,057,421.90	1,587.35	1.85
912828YN4	US TREASURY FRN 10/21 VAR				0.385018	31 Oct 2021		
	3,000,000.000	Local	100.017479	3,000,524.38	100.253391	3,007,601.73	7,077.35	1.10
		Base	100.017479	3,000,524.38	100.253391	3,007,601.73	7,077.35	1.10
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	101.216806	3,036,504.19	101.250000	3,037,500.00	995.81	1.11
		Base	101.216806	3,036,504.19	101.250000	3,037,500.00	995.81	1.11
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	101.337846	5,066,892.31	101.363281	5,068,164.05	1,271.74	1.86
		Base	101.337846	5,066,892.31	101.363281	5,068,164.05	1,271.74	1.86
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	101.563272	5,078,163.62	101.601562	5,080,078.10	1,914.48	1.86
		Base	101.563272	5,078,163.62	101.601562	5,080,078.10	1,914.48	1.86
912828Z45	US TREASURY FRN 01/22 VAR				0.239018	31 Jan 2022		
	2,000,000.000	Local	99.990867	1,999,817.33	100.134589	2,002,691.78	2,874.45	0.73
		Base	99.990867	1,999,817.33	100.134589	2,002,691.78	2,874.45	0.73

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912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	101.204645	2,024,092.89	101.234375	2,024,687.50	594.61	0.74
		Base	101.204645	2,024,092.89	101.234375	2,024,687.50	594.61	0.74
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	2,000,000.000	Local	100.269377	2,005,387.54	100.328125	2,006,562.50	1,174.96	0.74
		Base	100.269377	2,005,387.54	100.328125	2,006,562.50	1,174.96	0.74
912828ZK9	US TREASURY FRN 04/22 VAR				0.199018	30 Apr 2022		
	3,000,000.000	Local	100.033807	3,001,014.20	100.091288	3,002,738.64	1,724.44	1.10
		Base	100.033807	3,001,014.20	100.091288	3,002,738.64	1,724.44	1.10
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.966580	1,999,331.60	99.992188	1,999,843.76	512.16	0.73
		Base	99.966580	1,999,331.60	99.992188	1,999,843.76	512.16	0.73
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.094769	2,001,895.38	100.195312	2,003,906.24	2,010.86	0.73
		Base	100.094769	2,001,895.38	100.195312	2,003,906.24	2,010.86	0.73
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.760751	1,995,215.01	99.531250	1,990,625.00	-4,590.01	0.73
		Base	99.760751	1,995,215.01	99.531250	1,990,625.00	-4,590.01	0.73
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.960262	4,998,013.08	99.980469	4,999,023.45	1,010.37	1.83
		Base	99.960262	4,998,013.08	99.980469	4,999,023.45	1,010.37	1.83
91282CAA9	US TREASURY FRN 07/22 VAR				0.140018	31 Jul 2022		
	5,000,000.000	Local	99.988353	4,999,417.66	100.012669	5,000,633.45	1,215.79	1.83
		Base	99.988353	4,999,417.66	100.012669	5,000,633.45	1,215.79	1.83
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	2,000,000.000	Local	99.913581	1,998,271.61	99.972656	1,999,453.12	1,181.51	0.73
		Base	99.913581	1,998,271.61	99.972656	1,999,453.12	1,181.51	0.73
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.292717	1,985,854.34	99.445312	1,988,906.24	3,051.90	0.73
		Base	99.292717	1,985,854.34	99.445312	1,988,906.24	3,051.90	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
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.762425	1,995,248.50	99.390625	1,987,812.50	-7,436.00	0.73
		Base		99.762425	1,995,248.50	99.390625	1,987,812.50	-7,436.00	0.73
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
		Local	2,000,000.000	99.894765	1,997,895.29	99.968750	1,999,375.00	1,479.71	0.73
		Base		99.894765	1,997,895.29	99.968750	1,999,375.00	1,479.71	0.73
91282CAS0	US TREASURY FRN 10/22 VAR					0.140018	31 Oct 2022		
		Local	3,000,000.000	99.988488	2,999,654.63	100.000033	3,000,000.99	346.36	1.10
		Base		99.988488	2,999,654.63	100.000033	3,000,000.99	346.36	1.10
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.019265	1,980,385.30	99.351562	1,987,031.24	6,645.94	0.73
		Base		99.019265	1,980,385.30	99.351562	1,987,031.24	6,645.94	0.73
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	2,000,000.000	100.010235	2,000,204.69	100.156250	2,003,125.00	2,920.31	0.73
		Base		100.010235	2,000,204.69	100.156250	2,003,125.00	2,920.31	0.73
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
		Local	3,000,000.000	99.922421	2,997,672.62	99.968750	2,999,062.50	1,389.88	1.10
		Base		99.922421	2,997,672.62	99.968750	2,999,062.50	1,389.88	1.10
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.754716	1,995,094.32	99.929688	1,998,593.76	3,499.44	0.73
		Base		99.754716	1,995,094.32	99.929688	1,998,593.76	3,499.44	0.73
US DOLLAR Total									
		Local	175,452,065.240		176,754,278.21		177,340,894.91	586,616.70	65.00
Original Face:		Base	100,318,075.000		176,754,278.21		177,340,894.91	586,616.70	65.00
FIXED INCOME Total									
		Base	175,452,065.240		176,754,278.21		177,340,894.91	586,616.70	65.00
Original Face:			100,318,075.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

As of: *December 7, 2020*

View Date: *December 8, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Open

Base Currency: 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									
		270,941,141.230	Base		272,240,980.07		272,827,596.77	586,616.70	100.00
	Original Face:	100,318,075.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		75,289.350	Local	1.000000	75,289.35	1.000000	75,289.35	0.00	0.00
			Base	1.000000	75,289.35	1.000000	75,289.35	0.00	0.00
US DOLLAR Total									
		75,289.350	Local		75,289.35		75,289.35	0.00	0.00
			Base		75,289.35		75,289.35	0.00	0.00
CASH Total									
		75,289.350	Base		75,289.35		75,289.35	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.119462	31 Dec 2030		
		2,293,533.600	Local	100.071086	2,295,163.98	100.060000	2,294,909.72	-254.26	0.10
			Base	100.071086	2,295,163.98	100.060000	2,294,909.72	-254.26	0.10
US DOLLAR Total									
		2,293,533.600	Local		2,295,163.98		2,294,909.72	-254.26	0.10
			Base		2,295,163.98		2,294,909.72	-254.26	0.10
CASH EQUIVALENT Total									
		2,293,533.600	Base		2,295,163.98		2,294,909.72	-254.26	0.10
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		50,017.000	Local	20.767189	1,038,712.49	45.170000	2,259,267.89	1,220,555.40	0.10
			Base	20.767189	1,038,712.49	45.170000	2,259,267.89	1,220,555.40	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	50,178.000	19.419028	974,408.01	20.870000	1,047,214.86	72,806.85	0.04
		Base		19.419028	974,408.01	20.870000	1,047,214.86	72,806.85	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	537,511.000	34.190248	18,377,634.31	29.640000	15,931,826.04	-2,445,808.27	0.68
		Base		34.190248	18,377,634.31	29.640000	15,931,826.04	-2,445,808.27	0.68
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	133,568.000	31.785813	4,245,567.45	107.180000	14,315,818.24	10,070,250.79	0.61
		Base		31.785813	4,245,567.45	107.180000	14,315,818.24	10,070,250.79	0.61
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	133,139.000	42.307838	5,632,823.28	105.840000	14,091,431.76	8,458,608.48	0.60
		Base		42.307838	5,632,823.28	105.840000	14,091,431.76	8,458,608.48	0.60
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,402.000	369.492945	1,257,015.00	271.880000	924,935.76	-332,079.24	0.04
		Base		369.492945	1,257,015.00	271.880000	924,935.76	-332,079.24	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	58,230.000	38.521009	2,243,078.37	82.270000	4,790,582.10	2,547,503.73	0.20
		Base		38.521009	2,243,078.37	82.270000	4,790,582.10	2,547,503.73	0.20
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	36,171.000	55.829316	2,019,402.19	492.250000	17,805,174.75	15,785,772.56	0.75
		Base		55.829316	2,019,402.19	492.250000	17,805,174.75	15,785,772.56	0.75
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,215.000	156.969622	818,596.58	153.680000	801,441.20	-17,155.38	0.03
		Base		156.969622	818,596.58	153.680000	801,441.20	-17,155.38	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	88,549.000	21.368358	1,892,146.74	94.070000	8,329,804.43	6,437,657.69	0.35
		Base		21.368358	1,892,146.74	94.070000	8,329,804.43	6,437,657.69	0.35
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,259.000	33.646271	782,578.61	114.400000	2,660,829.60	1,878,250.99	0.11
		Base		33.646271	782,578.61	114.400000	2,660,829.60	1,878,250.99	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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,664.000	84.100110	1,401,444.23	269.180000	4,485,615.52	3,084,171.29	0.19
		Base		84.100110	1,401,444.23	269.180000	4,485,615.52	3,084,171.29	0.19
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	12,276.000	47.515538	583,300.75	102.780000	1,261,727.28	678,426.53	0.05
		Base		47.515538	583,300.75	102.780000	1,261,727.28	678,426.53	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,327.000	63.816674	595,218.12	51.010000	475,770.27	-119,447.85	0.02
		Base		63.816674	595,218.12	51.010000	475,770.27	-119,447.85	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,025.000	82.169274	659,408.42	140.000000	1,123,500.00	464,091.58	0.05
		Base		82.169274	659,408.42	140.000000	1,123,500.00	464,091.58	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	8,848.000	122.586741	1,084,647.48	171.040000	1,513,361.92	428,714.44	0.06
		Base		122.586741	1,084,647.48	171.040000	1,513,361.92	428,714.44	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	16,536.000	108.703577	1,797,522.35	118.830000	1,964,972.88	167,450.53	0.08
		Base		108.703577	1,797,522.35	118.830000	1,964,972.88	167,450.53	0.08
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,414.000	154.945072	838,872.62	517.710000	2,802,881.94	1,964,009.32	0.12
		Base		154.945072	838,872.62	517.710000	2,802,881.94	1,964,009.32	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,837.000	41.336844	778,662.13	53.335000	1,004,671.40	226,009.27	0.04
		Base		41.336844	778,662.13	53.335000	1,004,671.40	226,009.27	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	23,554.000	42.815025	1,008,465.10	103.410000	2,435,719.14	1,427,254.04	0.10
		Base		42.815025	1,008,465.10	103.410000	2,435,719.14	1,427,254.04	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	22,154.000	395.198046	8,755,217.52	1,819.480000	40,308,759.92	31,553,542.40	1.71
		Base		395.198046	8,755,217.52	1,819.480000	40,308,759.92	31,553,542.40	1.71

& 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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,668.000	385.090366	8,729,228.41	1,817.030000	41,188,436.04	32,459,207.63	1.75
		Base		385.090366	8,729,228.41	1,817.030000	41,188,436.04	32,459,207.63	1.75
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	140,162.000	19.953165	2,796,675.57	41.690000	5,843,353.78	3,046,678.21	0.25
		Base		19.953165	2,796,675.57	41.690000	5,843,353.78	3,046,678.21	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,115.000	380.741676	12,227,518.92	3,158.000000	101,419,170.00	89,191,651.08	4.30
		Base		380.741676	12,227,518.92	3,158.000000	101,419,170.00	89,191,651.08	4.30
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	18,647.000	42.877940	799,544.94	78.200000	1,458,195.40	658,650.46	0.06
		Base		42.877940	799,544.94	78.200000	1,458,195.40	658,650.46	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	38,366.000	21.493268	824,610.71	17.210000	660,278.86	-164,331.85	0.03
		Base		21.493268	824,610.71	17.210000	660,278.86	-164,331.85	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	37,430.000	42.080062	1,575,056.72	83.840000	3,138,131.20	1,563,074.48	0.13
		Base		42.080062	1,575,056.72	83.840000	3,138,131.20	1,563,074.48	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	49,191.000	47.390733	2,331,197.56	123.940000	6,096,732.54	3,765,534.98	0.26
		Base		47.390733	2,331,197.56	123.940000	6,096,732.54	3,765,534.98	0.26
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	64,987.000	102.519278	6,662,420.29	39.790000	2,585,832.73	-4,076,587.56	0.11
		Base		102.519278	6,662,420.29	39.790000	2,585,832.73	-4,076,587.56	0.11
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	33,427.000	70.458781	2,355,225.66	224.270000	7,496,673.29	5,141,447.63	0.32
		Base		70.458781	2,355,225.66	224.270000	7,496,673.29	5,141,447.63	0.32
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	13,670.000	72.554642	991,821.95	150.320000	2,054,874.40	1,063,052.45	0.09
		Base		72.554642	991,821.95	150.320000	2,054,874.40	1,063,052.45	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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,078.000	Local	31.158738	345,176.50	99.490000	1,102,150.22	756,973.72	0.05
		Base	31.158738	345,176.50	99.490000	1,102,150.22	756,973.72	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	9,076.000	Local	42.798108	388,435.63	194.440000	1,764,737.44	1,376,301.81	0.07
		Base	42.798108	388,435.63	194.440000	1,764,737.44	1,376,301.81	0.07
031100100	AMETEK INC COMMON STOCK USD.01							
	17,325.000	Local	49.584883	859,058.09	117.610000	2,037,593.25	1,178,535.16	0.09
		Base	49.584883	859,058.09	117.610000	2,037,593.25	1,178,535.16	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	44,178.000	Local	72.825885	3,217,301.93	226.450000	10,004,108.10	6,786,806.17	0.42
		Base	72.825885	3,217,301.93	226.450000	10,004,108.10	6,786,806.17	0.42
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	22,526.000	Local	27.344556	615,963.47	132.430000	2,983,118.18	2,367,154.71	0.13
		Base	27.344556	615,963.47	132.430000	2,983,118.18	2,367,154.71	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	27,903.000	Local	51.773834	1,444,645.30	143.710000	4,009,940.13	2,565,294.83	0.17
		Base	51.773834	1,444,645.30	143.710000	4,009,940.13	2,565,294.83	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,475.000	Local	133.150579	862,150.00	341.890000	2,213,737.75	1,351,587.75	0.09
		Base	133.150579	862,150.00	341.890000	2,213,737.75	1,351,587.75	0.09
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,959.000	Local	71.791809	1,361,100.91	319.240000	6,052,471.16	4,691,370.25	0.26
		Base	71.791809	1,361,100.91	319.240000	6,052,471.16	4,691,370.25	0.26
037411105	APACHE CORP COMMON STOCK USD.625							
	28,503.000	Local	63.207038	1,801,590.19	14.610000	416,428.83	-1,385,161.36	0.02
		Base	63.207038	1,801,590.19	14.610000	416,428.83	-1,385,161.36	0.02
03748R747	APARTMENT INVT + MGMT CO A REIT USD.01							
	11,168.000	Local	34.532115	385,654.66	42.130000	470,507.84	84,853.18	0.02
		Base	34.532115	385,654.66	42.130000	470,507.84	84,853.18	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
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	1,220,095.000	9.903972	12,083,787.14	123.750000	150,986,756.25	138,902,969.11	6.40
		Base		9.903972	12,083,787.14	123.750000	150,986,756.25	138,902,969.11	6.40
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	68,968.000	21.877606	1,508,854.72	89.140000	6,147,807.52	4,638,952.80	0.26
		Base		21.877606	1,508,854.72	89.140000	6,147,807.52	4,638,952.80	0.26
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	41,918.000	25.342242	1,062,296.10	50.040000	2,097,576.72	1,035,280.62	0.09
		Base		25.342242	1,062,296.10	50.040000	2,097,576.72	1,035,280.62	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,129.000	287.783175	1,188,256.73	275.610000	1,137,993.69	-50,263.04	0.05
		Base		287.783175	1,188,256.73	275.610000	1,137,993.69	-50,263.04	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,500.000	63.880569	287,462.56	131.330000	590,985.00	303,522.44	0.03
		Base		63.880569	287,462.56	131.330000	590,985.00	303,522.44	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,310.000	97.709618	909,676.54	97.250000	905,397.50	-4,279.04	0.04
		Base		97.709618	909,676.54	97.250000	905,397.50	-4,279.04	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	16,543.000	49.016226	810,875.42	280.800000	4,645,274.40	3,834,398.98	0.20
		Base		49.016226	810,875.42	280.800000	4,645,274.40	3,834,398.98	0.20
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	32,430.000	47.110810	1,527,803.58	174.570000	5,661,305.10	4,133,501.52	0.24
		Base		47.110810	1,527,803.58	174.570000	5,661,305.10	4,133,501.52	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,763.000	255.082275	449,710.05	1,157.180000	2,040,108.34	1,590,398.29	0.09
		Base		255.082275	449,710.05	1,157.180000	2,040,108.34	1,590,398.29	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,618.000	136.933600	1,453,960.96	172.680000	1,833,516.24	379,555.28	0.08
		Base		136.933600	1,453,960.96	172.680000	1,833,516.24	379,555.28	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,296.000	Local	53.655481	337,814.91	154.180000	970,717.28	632,902.37	0.04
		Base	53.655481	337,814.91	154.180000	970,717.28	632,902.37	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	49,513.000	Local	42.105381	2,084,763.71	22.020000	1,090,276.26	-994,487.45	0.05
		Base	42.105381	2,084,763.71	22.020000	1,090,276.26	-994,487.45	0.05
058498106	BALL CORP COMMON STOCK							
	24,639.000	Local	18.712201	461,049.92	95.500000	2,353,024.50	1,891,974.58	0.10
		Base	18.712201	461,049.92	95.500000	2,353,024.50	1,891,974.58	0.10
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	574,947.000	Local	23.753823	13,657,189.22	29.090000	16,725,208.23	3,068,019.01	0.71
		Base	23.753823	13,657,189.22	29.090000	16,725,208.23	3,068,019.01	0.71
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	61,501.000	Local	35.593897	2,189,060.28	40.340000	2,480,950.34	291,890.06	0.11
		Base	35.593897	2,189,060.28	40.340000	2,480,950.34	291,890.06	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	38,190.000	Local	34.537613	1,318,991.45	77.770000	2,970,036.30	1,651,044.85	0.13
		Base	34.537613	1,318,991.45	77.770000	2,970,036.30	1,651,044.85	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	21,868.000	Local	138.219995	3,022,594.86	236.450000	5,170,688.60	2,148,093.74	0.22
		Base	138.219995	3,022,594.86	236.450000	5,170,688.60	2,148,093.74	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	10,609.000	Local	68.893776	730,894.07	65.210000	691,812.89	-39,081.18	0.03
		Base	68.893776	730,894.07	65.210000	691,812.89	-39,081.18	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	149,511.000	Local	95.141931	14,224,765.28	229.240000	34,273,901.64	20,049,136.36	1.45
		Base	95.141931	14,224,765.28	229.240000	34,273,901.64	20,049,136.36	1.45
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	17,369.000	Local	34.658160	601,977.58	102.730000	1,784,317.37	1,182,339.79	0.08
		Base	34.658160	601,977.58	102.730000	1,784,317.37	1,182,339.79	0.08

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,614.000	Local	452.573507	730,453.64	560.550000	904,727.70	174,274.06	0.04
		Base	452.573507	730,453.64	560.550000	904,727.70	174,274.06	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	11,943.000	Local	104.429451	1,247,200.93	243.680000	2,910,270.24	1,663,069.31	0.12
		Base	104.429451	1,247,200.93	243.680000	2,910,270.24	1,663,069.31	0.12
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	10,698.000	Local	298.535887	3,193,736.92	709.490000	7,590,124.02	4,396,387.10	0.32
		Base	298.535887	3,193,736.92	709.490000	7,590,124.02	4,396,387.10	0.32
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	40,022.000	Local	81.677566	3,268,899.54	238.170000	9,532,039.74	6,263,140.20	0.40
		Base	81.677566	3,268,899.54	238.170000	9,532,039.74	6,263,140.20	0.40
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	3,089.000	Local	408.463030	1,261,742.30	2,128.780000	6,575,801.42	5,314,059.12	0.28
		Base	408.463030	1,261,742.30	2,128.780000	6,575,801.42	5,314,059.12	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01							
	18,427.000	Local	34.657195	638,628.13	39.220000	722,706.94	84,078.81	0.03
		Base	34.657195	638,628.13	39.220000	722,706.94	84,078.81	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
	10,683.000	Local	93.612559	1,000,062.97	102.950000	1,099,814.85	99,751.88	0.05
		Base	93.612559	1,000,062.97	102.950000	1,099,814.85	99,751.88	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	107,959.000	Local	19.531724	2,108,625.37	34.250000	3,697,595.75	1,588,970.38	0.16
		Base	19.531724	2,108,625.37	34.250000	3,697,595.75	1,588,970.38	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
	170,037.000	Local	46.171624	7,850,884.36	61.200000	10,406,264.40	2,555,380.04	0.44
		Base	46.171624	7,850,884.36	61.200000	10,406,264.40	2,555,380.04	0.44
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,688.000	Local	115.517034	1,003,611.99	146.150000	1,269,751.20	266,139.21	0.05
		Base	115.517034	1,003,611.99	146.150000	1,269,751.20	266,139.21	0.05

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11135F101	BROADCOM INC COMMON STOCK								
		Local	30,342.000	187.746727	5,696,611.19	420.890000	12,770,644.38	7,074,033.19	0.54
		Base		187.746727	5,696,611.19	420.890000	12,770,644.38	7,074,033.19	0.54
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,773.000	26.662360	367,220.69	80.390000	1,107,211.47	739,990.78	0.05
		Base		26.662360	367,220.69	80.390000	1,107,211.47	739,990.78	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,212.000	85.356762	700,949.73	93.520000	767,986.24	67,036.51	0.03
		Base		85.356762	700,949.73	93.520000	767,986.24	67,036.51	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	25,320.000	26.258260	664,859.15	66.280000	1,678,209.60	1,013,350.45	0.07
		Base		26.258260	664,859.15	66.280000	1,678,209.60	1,013,350.45	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,760.000	121.235632	1,304,495.40	132.940000	1,430,434.40	125,939.00	0.06
		Base		121.235632	1,304,495.40	132.940000	1,430,434.40	125,939.00	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,135.000	27.530405	444,203.08	38.270000	617,486.45	173,283.37	0.03
		Base		27.530405	444,203.08	38.270000	617,486.45	173,283.37	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,173.000	54.106252	550,422.90	93.220000	948,327.06	397,904.16	0.04
		Base		54.106252	550,422.90	93.220000	948,327.06	397,904.16	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	27,702.000	73.508037	2,036,319.63	218.590000	6,055,380.18	4,019,060.55	0.26
		Base		73.508037	2,036,319.63	218.590000	6,055,380.18	4,019,060.55	0.26
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,055.000	100.047790	2,706,792.96	183.180000	4,955,934.90	2,249,141.94	0.21
		Base		100.047790	2,706,792.96	183.180000	4,955,934.90	2,249,141.94	0.21
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,601.000	24.108788	520,773.94	60.700000	1,311,180.70	790,406.76	0.06
		Base		24.108788	520,773.94	60.700000	1,311,180.70	790,406.76	0.06

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126408103	CSX CORP COMMON STOCK USD1.0							
	57,665.000	Local	16.442899	948,179.75	92.035000	5,307,198.28	4,359,018.53	0.22
		Base	16.442899	948,179.75	92.035000	5,307,198.28	4,359,018.53	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	98,729.000	Local	46.964388	4,636,747.05	73.630000	7,269,416.27	2,632,669.22	0.31
		Base	46.964388	4,636,747.05	73.630000	7,269,416.27	2,632,669.22	0.31
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	30,069.000	Local	17.210131	517,491.43	16.530000	497,040.57	-20,450.86	0.02
		Base	17.210131	517,491.43	16.530000	497,040.57	-20,450.86	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	21,036.000	Local	40.095030	843,439.06	119.020000	2,503,704.72	1,660,265.66	0.11
		Base	40.095030	843,439.06	119.020000	2,503,704.72	1,660,265.66	0.11
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,273.000	Local	39.304913	600,303.94	48.310000	737,838.63	137,534.69	0.03
		Base	39.304913	600,303.94	48.310000	737,838.63	137,534.69	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	34,444.000	Local	57.018403	1,963,941.88	92.970000	3,202,258.68	1,238,316.80	0.14
		Base	57.018403	1,963,941.88	92.970000	3,202,258.68	1,238,316.80	0.14
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	22,062.000	Local	43.186155	952,772.96	55.400000	1,222,234.80	269,461.84	0.05
		Base	43.186155	952,772.96	55.400000	1,222,234.80	269,461.84	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
	12,305.000	Local	27.041408	332,744.53	96.060000	1,182,018.30	849,273.77	0.05
		Base	27.041408	332,744.53	96.060000	1,182,018.30	849,273.77	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	39,070.000	Local	33.419752	1,305,709.70	23.200000	906,424.00	-399,285.70	0.04
		Base	33.419752	1,305,709.70	23.200000	906,424.00	-399,285.70	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	61,423.000	Local	10.745071	659,994.48	36.840000	2,262,823.32	1,602,828.84	0.10
		Base	10.745071	659,994.48	36.840000	2,262,823.32	1,602,828.84	0.10

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148806102	CATALENT INC COMMON STOCK USD.01								
		Local	12,383.000	84.117500	1,041,627.00	93.430000	1,156,943.69	115,316.69	0.05
		Base		84.117500	1,041,627.00	93.430000	1,156,943.69	115,316.69	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	40,813.000	59.500028	2,428,374.64	178.710000	7,293,691.23	4,865,316.59	0.31
		Base		59.500028	2,428,374.64	178.710000	7,293,691.23	4,865,316.59	0.31
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	8,924.000	85.189116	760,227.67	129.780000	1,158,156.72	397,929.05	0.05
		Base		85.189116	760,227.67	129.780000	1,158,156.72	397,929.05	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	43,708.000	50.778955	2,219,446.55	64.570000	2,822,225.56	602,779.01	0.12
		Base		50.778955	2,219,446.55	64.570000	2,822,225.56	602,779.01	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,101.000	19.994089	821,777.04	23.140000	951,077.14	129,300.10	0.04
		Base		19.994089	821,777.04	23.140000	951,077.14	129,300.10	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	74,591.000	39.498822	2,946,256.65	9.860000	735,467.26	-2,210,789.39	0.03
		Base		39.498822	2,946,256.65	9.860000	735,467.26	-2,210,789.39	0.03
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,044.000	34.850163	803,087.16	72.840000	1,678,524.96	875,437.80	0.07
		Base		34.850163	803,087.16	72.840000	1,678,524.96	875,437.80	0.07
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	11,293.000	283.698032	3,203,801.87	680.760000	7,687,822.68	4,484,020.81	0.33
		Base		283.698032	3,203,801.87	680.760000	7,687,822.68	4,484,020.81	0.33
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	145,149.000	74.807902	10,858,292.17	90.760000	13,173,723.24	2,315,431.07	0.56
		Base		74.807902	10,858,292.17	90.760000	13,173,723.24	2,315,431.07	0.56
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,110.000	409.860242	864,805.11	1,347.100000	2,842,381.00	1,977,575.89	0.12
		Base		409.860242	864,805.11	1,347.100000	2,842,381.00	1,977,575.89	0.12

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,657.000	45.424830	847,491.05	86.760000	1,618,681.32	771,190.27	0.07
		Base		45.424830	847,491.05	86.760000	1,618,681.32	771,190.27	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,284.000	42.449409	478,999.13	80.180000	904,751.12	425,751.99	0.04
		Base		42.449409	478,999.13	80.180000	904,751.12	425,751.99	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	319,370.000	29.061467	9,281,360.68	44.350000	14,164,059.50	4,882,698.82	0.60
		Base		29.061467	9,281,360.68	44.350000	14,164,059.50	4,882,698.82	0.60
172908105	CINTAS CORP COMMON STOCK								
		Local	6,559.000	59.698277	391,561.00	353.140000	2,316,245.26	1,924,684.26	0.10
		Base		59.698277	391,561.00	353.140000	2,316,245.26	1,924,684.26	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	157,056.000	80.330824	12,616,437.83	58.130000	9,129,665.28	-3,486,772.55	0.39
		Base		80.330824	12,616,437.83	58.130000	9,129,665.28	-3,486,772.55	0.39
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,200.000	20.213667	650,880.07	35.310000	1,136,982.00	486,101.93	0.05
		Base		20.213667	650,880.07	35.310000	1,136,982.00	486,101.93	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	9,321.000	44.251755	412,470.61	131.370000	1,224,499.77	812,029.16	0.05
		Base		44.251755	412,470.61	131.370000	1,224,499.77	812,029.16	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,517.000	68.759798	654,387.00	200.610000	1,909,205.37	1,254,818.37	0.08
		Base		68.759798	654,387.00	200.610000	1,909,205.37	1,254,818.37	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	291,643.000	30.487368	8,891,427.45	52.990000	15,454,162.57	6,562,735.12	0.65
		Base		30.487368	8,891,427.45	52.990000	15,454,162.57	6,562,735.12	0.65
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	40,913.000	26.649589	1,090,314.65	80.530000	3,294,723.89	2,204,409.24	0.14
		Base		26.649589	1,090,314.65	80.530000	3,294,723.89	2,204,409.24	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	64,674.000	Local	37.509983	2,425,920.63	85.390000	5,522,512.86	3,096,592.23	0.23
		Base	37.509983	2,425,920.63	85.390000	5,522,512.86	3,096,592.23	0.23
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	343,832.000	Local	15.182506	5,220,231.57	51.930000	17,855,195.76	12,634,964.19	0.76
		Base	15.182506	5,220,231.57	51.930000	17,855,195.76	12,634,964.19	0.76
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,489.000	Local	44.930549	471,276.53	53.200000	558,014.80	86,738.27	0.02
		Base	44.930549	471,276.53	53.200000	558,014.80	86,738.27	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	36,861.000	Local	22.655246	835,095.03	35.370000	1,303,773.57	468,678.54	0.06
		Base	22.655246	835,095.03	35.370000	1,303,773.57	468,678.54	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
	14,840.000	Local	107.482069	1,595,033.90	62.350000	925,274.00	-669,759.90	0.04
		Base	107.482069	1,595,033.90	62.350000	925,274.00	-669,759.90	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	80,914.000	Local	39.920680	3,230,141.92	42.820000	3,464,737.48	234,595.56	0.15
		Base	39.920680	3,230,141.92	42.820000	3,464,737.48	234,595.56	0.15
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	25,238.000	Local	54.276090	1,369,819.96	74.840000	1,888,811.92	518,991.96	0.08
		Base	54.276090	1,369,819.96	74.840000	1,888,811.92	518,991.96	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,676.000	Local	51.975658	658,843.44	212.040000	2,687,819.04	2,028,975.60	0.11
		Base	51.975658	658,843.44	212.040000	2,687,819.04	2,028,975.60	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,707.000	Local	194.886051	722,442.59	342.060000	1,268,016.42	545,573.83	0.05
		Base	194.886051	722,442.59	342.060000	1,268,016.42	545,573.83	0.05
217204106	COPART INC COMMON STOCK							
	15,586.000	Local	58.309226	908,807.60	114.610000	1,786,311.46	877,503.86	0.08
		Base	58.309226	908,807.60	114.610000	1,786,311.46	877,503.86	0.08

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219350105	CORNING INC COMMON STOCK USD.5							
	57,478.000	Local	22.332170	1,283,608.47	37.580000	2,160,023.24	876,414.77	0.09
		Base	22.332170	1,283,608.47	37.580000	2,160,023.24	876,414.77	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01							
	56,472.000	Local	21.846852	1,233,735.42	37.940000	2,142,547.68	908,812.26	0.09
		Base	21.846852	1,233,735.42	37.940000	2,142,547.68	908,812.26	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	33,311.000	Local	81.348057	2,709,785.13	373.330000	12,435,995.63	9,726,210.50	0.53
		Base	81.348057	2,709,785.13	373.330000	12,435,995.63	9,726,210.50	0.53
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
	31,660.000	Local	73.918155	2,340,248.80	162.450000	5,143,167.00	2,802,918.20	0.22
		Base	73.918155	2,340,248.80	162.450000	5,143,167.00	2,802,918.20	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5							
	11,144.000	Local	59.888475	667,397.16	219.090000	2,441,538.96	1,774,141.80	0.10
		Base	59.888475	667,397.16	219.090000	2,441,538.96	1,774,141.80	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	24,968.000	Local	28.668423	715,793.19	73.800000	1,842,638.40	1,126,845.21	0.08
		Base	28.668423	715,793.19	73.800000	1,842,638.40	1,126,845.21	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,534.000	Local	57.698660	838,592.33	124.850000	1,814,569.90	975,977.57	0.08
		Base	57.698660	838,592.33	124.850000	1,814,569.90	975,977.57	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	19,176.000	Local	53.098982	1,018,226.07	24.190000	463,867.44	-554,358.63	0.02
		Base	53.098982	1,018,226.07	24.190000	463,867.44	-554,358.63	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	47,656.000	Local	43.350373	2,065,905.38	226.150000	10,777,404.40	8,711,499.02	0.46
		Base	43.350373	2,065,905.38	226.150000	10,777,404.40	8,711,499.02	0.46
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,813.000	Local	37.793475	370,867.37	112.120000	1,100,233.56	729,366.19	0.05
		Base	37.793475	370,867.37	112.120000	1,100,233.56	729,366.19	0.05

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23918K108	DAVITA INC COMMON STOCK USD.001							
	5,679.000	Local	38.310826	217,567.18	108.460000	615,944.34	398,377.16	0.03
		Base	38.310826	217,567.18	108.460000	615,944.34	398,377.16	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
	23,641.000	Local	58.316749	1,378,666.27	252.010000	5,957,768.41	4,579,102.14	0.25
		Base	58.316749	1,378,666.27	252.010000	5,957,768.41	4,579,102.14	0.25
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	48,120.000	Local	24.509634	1,179,403.58	42.350000	2,037,882.00	858,478.42	0.09
		Base	24.509634	1,179,403.58	42.350000	2,037,882.00	858,478.42	0.09
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,495.000	Local	45.689208	753,643.48	53.600000	884,132.00	130,488.52	0.04
		Base	45.689208	753,643.48	53.600000	884,132.00	130,488.52	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	28,908.000	Local	42.119654	1,217,594.97	15.950000	461,082.60	-756,512.37	0.02
		Base	42.119654	1,217,594.97	15.950000	461,082.60	-756,512.37	0.02
252131107	DEXCOM INC COMMON STOCK USD.001							
	7,223.000	Local	405.597901	2,929,633.64	337.400000	2,437,040.20	-492,593.44	0.10
		Base	405.597901	2,929,633.64	337.400000	2,437,040.20	-492,593.44	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	11,906.000	Local	105.125049	1,251,618.83	45.640000	543,389.84	-708,228.99	0.02
		Base	105.125049	1,251,618.83	45.640000	543,389.84	-708,228.99	0.02
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	20,306.000	Local	104.995890	2,132,046.54	135.230000	2,745,980.38	613,933.84	0.12
		Base	104.995890	2,132,046.54	135.230000	2,745,980.38	613,933.84	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	182,890.000	Local	53.855055	9,849,551.01	153.680000	28,106,535.20	18,256,984.19	1.19
		Base	53.855055	9,849,551.01	153.680000	28,106,535.20	18,256,984.19	1.19
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	23,116.000	Local	22.498579	520,077.15	82.450000	1,905,914.20	1,385,837.05	0.08
		Base	22.498579	520,077.15	82.450000	1,905,914.20	1,385,837.05	0.08

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25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	12,086.000	Local	19.604783	236,943.41	28.800000	348,076.80	111,133.39	0.01
		Base	19.604783	236,943.41	28.800000	348,076.80	111,133.39	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	23,353.000	Local	22.365234	522,295.31	25.420000	593,633.26	71,337.95	0.03
		Base	22.365234	522,295.31	25.420000	593,633.26	71,337.95	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	18,615.000	Local	56.586307	1,053,354.11	36.700000	683,170.50	-370,183.61	0.03
		Base	56.586307	1,053,354.11	36.700000	683,170.50	-370,183.61	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,788.000	Local	61.044081	1,146,896.19	213.360000	4,008,607.68	2,861,711.49	0.17
		Base	61.044081	1,146,896.19	213.360000	4,008,607.68	2,861,711.49	0.17
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,895.000	Local	51.735275	925,802.74	111.950000	2,003,345.25	1,077,542.51	0.08
		Base	51.735275	925,802.74	111.950000	2,003,345.25	1,077,542.51	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
	63,418.000	Local	52.246757	3,313,384.81	76.140000	4,828,646.52	1,515,261.71	0.20
		Base	52.246757	3,313,384.81	76.140000	4,828,646.52	1,515,261.71	0.20
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,969.000	Local	376.748414	1,118,566.04	384.550000	1,141,728.95	23,162.91	0.05
		Base	376.748414	1,118,566.04	384.550000	1,141,728.95	23,162.91	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,861.000	Local	35.434526	384,854.39	122.240000	1,327,648.64	942,794.25	0.06
		Base	35.434526	384,854.39	122.240000	1,327,648.64	942,794.25	0.06
260557103	DOW INC COMMON STOCK USD.01							
	55,898.000	Local	35.855226	2,004,235.45	53.210000	2,974,332.58	970,097.13	0.13
		Base	35.855226	2,004,235.45	53.210000	2,974,332.58	970,097.13	0.13
264411505	DUKE REALTY CORP REIT USD.01							
	27,955.000	Local	28.858275	806,733.08	38.630000	1,079,901.65	273,168.57	0.05
		Base	28.858275	806,733.08	38.630000	1,079,901.65	273,168.57	0.05

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26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	55,481.000	Local	57.644101	3,198,152.34	91.870000	5,097,039.47	1,898,887.13	0.22
		Base	57.644101	3,198,152.34	91.870000	5,097,039.47	1,898,887.13	0.22
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	55,350.000	Local	52.487510	2,905,183.66	65.430000	3,621,550.50	716,366.84	0.15
		Base	52.487510	2,905,183.66	65.430000	3,621,550.50	716,366.84	0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	43,925.000	Local	43.220716	1,898,469.97	51.570000	2,265,212.25	366,742.28	0.10
		Base	43.220716	1,898,469.97	51.570000	2,265,212.25	366,742.28	0.10
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,217.000	Local	36.059323	368,418.10	101.720000	1,039,273.24	670,855.14	0.04
		Base	36.059323	368,418.10	101.720000	1,039,273.24	670,855.14	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	50,159.000	Local	13.169961	660,592.08	50.030000	2,509,454.77	1,848,862.69	0.11
		Base	13.169961	660,592.08	50.030000	2,509,454.77	1,848,862.69	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,731.000	Local	58.861131	1,102,527.85	222.740000	4,172,142.94	3,069,615.09	0.18
		Base	58.861131	1,102,527.85	222.740000	4,172,142.94	3,069,615.09	0.18
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,528.000	Local	41.865859	1,194,349.22	61.940000	1,767,024.32	572,675.10	0.07
		Base	41.865859	1,194,349.22	61.940000	1,767,024.32	572,675.10	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	46,916.000	Local	19.691352	923,839.47	86.060000	4,037,590.96	3,113,751.49	0.17
		Base	19.691352	923,839.47	86.060000	4,037,590.96	3,113,751.49	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,787.000	Local	41.004261	893,359.83	130.840000	2,850,611.08	1,957,251.25	0.12
		Base	41.004261	893,359.83	130.840000	2,850,611.08	1,957,251.25	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,110.000	Local	40.071106	1,807,607.59	79.170000	3,571,358.70	1,763,751.11	0.15
		Base	40.071106	1,807,607.59	79.170000	3,571,358.70	1,763,751.11	0.15

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29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,118.000	Local	68.442438	1,034,712.78	106.610000	1,611,729.98	577,017.20	0.07
		Base	68.442438	1,034,712.78	106.610000	1,611,729.98	577,017.20	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,163.000	Local	110.373242	1,011,350.02	170.830000	1,565,315.29	553,965.27	0.07
		Base	110.373242	1,011,350.02	170.830000	1,565,315.29	553,965.27	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,681.000	Local	308.472818	2,060,906.90	697.550000	4,660,331.55	2,599,424.65	0.20
		Base	308.472818	2,060,906.90	697.550000	4,660,331.55	2,599,424.65	0.20
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,843.000	Local	46.846928	1,210,665.16	62.710000	1,620,614.53	409,949.37	0.07
		Base	46.846928	1,210,665.16	62.710000	1,620,614.53	409,949.37	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,919.000	Local	186.439317	917,095.00	253.000000	1,244,507.00	327,412.00	0.05
		Base	186.439317	917,095.00	253.000000	1,244,507.00	327,412.00	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,002.000	Local	118.234082	1,064,343.21	156.930000	1,412,683.86	348,340.65	0.06
		Base	118.234082	1,064,343.21	156.930000	1,412,683.86	348,340.65	0.06
30034W106	EVERGY INC COMMON STOCK							
	17,119.000	Local	54.317526	929,861.73	55.120000	943,599.28	13,737.55	0.04
		Base	54.317526	929,861.73	55.120000	943,599.28	13,737.55	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,876.000	Local	38.126188	986,553.23	86.740000	2,244,484.24	1,257,931.01	0.10
		Base	38.126188	986,553.23	86.740000	2,244,484.24	1,257,931.01	0.10
30161N101	EXELON CORP COMMON STOCK							
	73,496.000	Local	41.255731	3,032,131.18	41.195000	3,027,667.72	-4,463.46	0.13
		Base	41.255731	3,032,131.18	41.195000	3,027,667.72	-4,463.46	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,239.000	Local	70.148445	718,249.93	126.520000	1,295,438.28	577,188.35	0.05
		Base	70.148445	718,249.93	126.520000	1,295,438.28	577,188.35	0.05

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302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	12,655.000	43.497137	550,456.27	89.750000	1,135,786.25	585,329.98	0.05
		Base		43.497137	550,456.27	89.750000	1,135,786.25	585,329.98	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	9,746.000	87.510275	852,875.14	115.000000	1,120,790.00	267,914.86	0.05
		Base		87.510275	852,875.14	115.000000	1,120,790.00	267,914.86	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	318,888.000	58.836850	18,762,365.48	40.900000	13,042,519.20	-5,719,846.28	0.55
		Base		58.836850	18,762,365.48	40.900000	13,042,519.20	-5,719,846.28	0.55
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	9,892.000	30.424379	300,957.96	40.900000	404,582.80	103,624.84	0.02
		Base		30.424379	300,957.96	40.900000	404,582.80	103,624.84	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	9,786.000	30.942694	302,805.20	118.830000	1,162,870.38	860,065.18	0.05
		Base		30.942694	302,805.20	118.830000	1,162,870.38	860,065.18	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		Local	181,365.000	76.497805	13,874,024.41	285.580000	51,794,216.70	37,920,192.29	2.19
		Base		76.497805	13,874,024.41	285.580000	51,794,216.70	37,920,192.29	2.19
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	43,255.000	16.519920	714,569.15	48.680000	2,105,653.40	1,391,084.25	0.09
		Base		16.519920	714,569.15	48.680000	2,105,653.40	1,391,084.25	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	5,195.000	145.767469	757,262.00	90.300000	469,108.50	-288,153.50	0.02
		Base		145.767469	757,262.00	90.300000	469,108.50	-288,153.50	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	18,199.000	84.968409	1,546,340.08	297.040000	5,405,830.96	3,859,490.88	0.23
		Base		84.968409	1,546,340.08	297.040000	5,405,830.96	3,859,490.88	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	4,615.000	127.882217	590,176.43	168.570000	777,950.55	187,774.12	0.03
		Base		127.882217	590,176.43	168.570000	777,950.55	187,774.12	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	46,762.000	Local	85.551473	4,000,557.98	150.560000	7,040,486.72	3,039,928.74	0.30
		Base	85.551473	4,000,557.98	150.560000	7,040,486.72	3,039,928.74	0.30
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	53,732.000	Local	24.192825	1,299,928.85	27.380000	1,471,182.16	171,253.31	0.06
		Base	24.192825	1,299,928.85	27.380000	1,471,182.16	171,253.31	0.06
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	12,999.000	Local	87.967758	1,143,492.89	130.130000	1,691,559.87	548,066.98	0.07
		Base	87.967758	1,143,492.89	130.130000	1,691,559.87	548,066.98	0.07
337738108	FISERV INC COMMON STOCK USD.01							
	41,930.000	Local	43.957330	1,843,130.84	116.930000	4,902,874.90	3,059,744.06	0.21
		Base	43.957330	1,843,130.84	116.930000	4,902,874.90	3,059,744.06	0.21
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	40,911.000	Local	43.783940	1,791,244.77	29.470000	1,205,647.17	-585,597.60	0.05
		Base	43.783940	1,791,244.77	29.470000	1,205,647.17	-585,597.60	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	6,348.000	Local	211.440118	1,342,221.87	273.620000	1,736,939.76	394,717.89	0.07
		Base	211.440118	1,342,221.87	273.620000	1,736,939.76	394,717.89	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	9,826.000	Local	25.579166	251,340.89	35.330000	347,152.58	95,811.69	0.01
		Base	25.579166	251,340.89	35.330000	347,152.58	95,811.69	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	294,785.000	Local	12.008616	3,539,959.90	9.220000	2,717,917.70	-822,042.20	0.12
		Base	12.008616	3,539,959.90	9.220000	2,717,917.70	-822,042.20	0.12
34959E109	FORTINET INC COMMON STOCK USD.001							
	10,143.000	Local	81.713808	828,823.15	128.080000	1,299,115.44	470,292.29	0.06
		Base	81.713808	828,823.15	128.080000	1,299,115.44	470,292.29	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	25,439.000	Local	24.786753	630,550.21	69.390000	1,765,212.21	1,134,662.00	0.07
		Base	24.786753	630,550.21	69.390000	1,765,212.21	1,134,662.00	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
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,429.000	56.453418	588,752.70	83.070000	866,337.03	277,584.33	0.04
		Base		56.453418	588,752.70	83.070000	866,337.03	277,584.33	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	25,927.000	40.644186	1,053,781.82	29.680000	769,513.36	-284,268.46	0.03
		Base		40.644186	1,053,781.82	29.680000	769,513.36	-284,268.46	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	11,830.000	40.512212	479,259.47	29.310000	346,737.30	-132,522.17	0.01
		Base		40.512212	479,259.47	29.310000	346,737.30	-132,522.17	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	20,180.000	25.368387	511,934.05	23.570000	475,642.60	-36,291.45	0.02
		Base		25.368387	511,934.05	23.570000	475,642.60	-36,291.45	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	109,624.000	22.744327	2,493,324.10	24.580000	2,694,557.92	201,233.82	0.11
		Base		22.744327	2,493,324.10	24.580000	2,694,557.92	201,233.82	0.11
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	14,451.000	52.939227	765,024.77	116.000000	1,676,316.00	911,291.23	0.07
		Base		52.939227	765,024.77	116.000000	1,676,316.00	911,291.23	0.07
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	15,501.000	26.257838	407,022.74	21.270000	329,706.27	-77,316.47	0.01
		Base		26.257838	407,022.74	21.270000	329,706.27	-77,316.47	0.01
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	6,734.000	110.209504	742,150.80	155.540000	1,047,406.36	305,255.56	0.04
		Base		110.209504	742,150.80	155.540000	1,047,406.36	305,255.56	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	17,548.000	67.210991	1,179,418.47	153.000000	2,684,844.00	1,505,425.53	0.11
		Base		67.210991	1,179,418.47	153.000000	2,684,844.00	1,505,425.53	0.11
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	660,349.000	29.461180	19,454,660.50	10.860000	7,171,390.14	-12,283,270.36	0.30
		Base		29.461180	19,454,660.50	10.860000	7,171,390.14	-12,283,270.36	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
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	46,095.000	31.802786	1,465,949.40	59.740000	2,753,715.30	1,287,765.90	0.12
		Base		31.802786	1,465,949.40	59.740000	2,753,715.30	1,287,765.90	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	95,007.000	34.831406	3,309,227.37	44.310000	4,209,760.17	900,532.80	0.18
		Base		34.831406	3,309,227.37	44.310000	4,209,760.17	900,532.80	0.18
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,883.000	45.017765	489,928.34	98.250000	1,069,254.75	579,326.41	0.05
		Base		45.017765	489,928.34	98.250000	1,069,254.75	579,326.41	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	94,581.000	25.011189	2,365,583.22	60.830000	5,753,362.23	3,387,779.01	0.24
		Base		25.011189	2,365,583.22	60.830000	5,753,362.23	3,387,779.01	0.24
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	22,572.000	108.833377	2,456,586.99	199.230000	4,497,019.56	2,040,432.57	0.19
		Base		108.833377	2,456,586.99	199.230000	4,497,019.56	2,040,432.57	0.19
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	7,396.000	24.210053	179,057.55	94.880000	701,732.48	522,674.93	0.03
		Base		24.210053	179,057.55	94.880000	701,732.48	522,674.93	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	25,934.000	129.185207	3,350,289.15	238.450000	6,183,962.30	2,833,673.15	0.26
		Base		129.185207	3,350,289.15	238.450000	6,183,962.30	2,833,673.15	0.26
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,395.000	112.098557	380,574.60	405.000000	1,374,975.00	994,400.40	0.06
		Base		112.098557	380,574.60	405.000000	1,374,975.00	994,400.40	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	19,896.000	75.046588	1,493,126.92	155.370000	3,091,241.52	1,598,114.60	0.13
		Base		75.046588	1,493,126.92	155.370000	3,091,241.52	1,598,114.60	0.13
40434L105	HP INC COMMON STOCK USD.01								
		Local	103,672.000	15.550150	1,612,115.12	23.680000	2,454,952.96	842,837.84	0.10
		Base		15.550150	1,612,115.12	23.680000	2,454,952.96	842,837.84	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
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	66,272.000	Local	30.965759	2,052,162.79	18.970000	1,257,179.84	-794,982.95	0.05
		Base	30.965759	2,052,162.79	18.970000	1,257,179.84	-794,982.95	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	26,265.000	Local	31.919278	838,359.84	13.950000	366,396.75	-471,963.09	0.02
		Base	31.919278	838,359.84	13.950000	366,396.75	-471,963.09	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,030.000	Local	44.014784	1,189,719.62	45.540000	1,230,946.20	41,226.58	0.05
		Base	44.014784	1,189,719.62	45.540000	1,230,946.20	41,226.58	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
	9,613.000	Local	42.941606	412,797.66	89.570000	861,036.41	448,238.75	0.04
		Base	42.941606	412,797.66	89.570000	861,036.41	448,238.75	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,596.000	Local	34.467107	1,399,226.67	30.740000	1,247,921.04	-151,305.63	0.05
		Base	34.467107	1,399,226.67	30.740000	1,247,921.04	-151,305.63	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,782.000	Local	126.752177	732,881.09	158.490000	916,389.18	183,508.09	0.04
		Base	126.752177	732,881.09	158.490000	916,389.18	183,508.09	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,126.000	Local	59.031541	656,784.92	149.720000	1,665,784.72	1,008,999.80	0.07
		Base	59.031541	656,784.92	149.720000	1,665,784.72	1,008,999.80	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,632.000	Local	51.346326	1,059,377.39	52.530000	1,083,798.96	24,421.57	0.05
		Base	51.346326	1,059,377.39	52.530000	1,083,798.96	24,421.57	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	97,045.000	Local	10.786876	1,046,812.41	12.080000	1,172,303.60	125,491.19	0.05
		Base	10.786876	1,046,812.41	12.080000	1,172,303.60	125,491.19	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	20,918.000	Local	70.741425	1,479,769.12	109.830000	2,297,423.94	817,654.82	0.10
		Base	70.741425	1,479,769.12	109.830000	2,297,423.94	817,654.82	0.10

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,245.000	Local	68.281066	767,820.59	27.420000	308,337.90	-459,482.69	0.01
		Base	68.281066	767,820.59	27.420000	308,337.90	-459,482.69	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01							
	19,538.000	Local	35.760039	698,679.64	73.180000	1,429,790.84	731,111.20	0.06
		Base	35.760039	698,679.64	73.180000	1,429,790.84	731,111.20	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,175.000	Local	54.574764	4,430,106.46	262.640000	21,319,802.00	16,889,695.54	0.90
		Base	54.574764	4,430,106.46	262.640000	21,319,802.00	16,889,695.54	0.90
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	52,943.000	Local	52.644560	2,787,160.94	211.100000	11,176,267.30	8,389,106.36	0.47
		Base	52.644560	2,787,160.94	211.100000	11,176,267.30	8,389,106.36	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,173.000	Local	14.698642	311,214.34	47.150000	998,306.95	687,092.61	0.04
		Base	14.698642	311,214.34	47.150000	998,306.95	687,092.61	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,205.000	Local	18.433419	980,750.05	15.170000	807,119.85	-173,630.20	0.03
		Base	18.433419	980,750.05	15.170000	807,119.85	-173,630.20	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,578.000	Local	33.491891	990,623.15	25.580000	756,605.24	-234,017.91	0.03
		Base	33.491891	990,623.15	25.580000	756,605.24	-234,017.91	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	9,981.000	Local	65.292805	651,687.49	403.740000	4,029,728.94	3,378,041.45	0.17
		Base	65.292805	651,687.49	403.740000	4,029,728.94	3,378,041.45	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,291.000	Local	84.188766	529,631.53	138.520000	871,429.32	341,797.79	0.04
		Base	84.188766	529,631.53	138.520000	871,429.32	341,797.79	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	76,830.000	Local	10.293998	790,887.86	13.010000	999,558.30	208,670.44	0.04
		Base	10.293998	790,887.86	13.010000	999,558.30	208,670.44	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
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,055.000	Local	226.187928	691,004.12	170.040000	519,472.20	-171,531.92	0.02
		Base	226.187928	691,004.12	170.040000	519,472.20	-171,531.92	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,696.000	Local	232.264139	626,184.12	213.990000	576,917.04	-49,267.08	0.02
		Base	232.264139	626,184.12	213.990000	576,917.04	-49,267.08	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,696.000	Local	159.592844	909,040.84	190.920000	1,087,480.32	178,439.48	0.05
		Base	159.592844	909,040.84	190.920000	1,087,480.32	178,439.48	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,414.000	Local	125.302593	803,690.83	459.360000	2,946,335.04	2,142,644.21	0.12
		Base	125.302593	803,690.83	459.360000	2,946,335.04	2,142,644.21	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,705.000	Local	52.221113	1,133,459.25	202.730000	4,400,254.65	3,266,795.40	0.19
		Base	52.221113	1,133,459.25	202.730000	4,400,254.65	3,266,795.40	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,012.000	Local	188.638677	2,077,289.11	342.820000	3,775,133.84	1,697,844.73	0.16
		Base	188.638677	2,077,289.11	342.820000	3,775,133.84	1,697,844.73	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,021.000	Local	126.543433	1,774,265.47	83.060000	1,164,584.26	-609,681.21	0.05
		Base	126.543433	1,774,265.47	83.060000	1,164,584.26	-609,681.21	0.05
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,002.000	Local	17.810342	498,725.20	44.330000	1,241,328.66	742,603.46	0.05
		Base	17.810342	498,725.20	44.330000	1,241,328.66	742,603.46	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	320,784.000	Local	30.350917	9,736,088.61	50.200000	16,103,356.80	6,367,268.19	0.68
		Base	30.350917	9,736,088.61	50.200000	16,103,356.80	6,367,268.19	0.68
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	42,353.000	Local	33.318963	1,411,158.06	110.280000	4,670,688.84	3,259,530.78	0.20
		Base	33.318963	1,411,158.06	110.280000	4,670,688.84	3,259,530.78	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
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,185.000	Local	119.578967	8,033,912.87	124.700000	8,377,969.50	344,056.63	0.36
		Base	119.578967	8,033,912.87	124.700000	8,377,969.50	344,056.63	0.36
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	8,068.000	Local	74.566687	601,604.03	114.910000	927,093.88	325,489.85	0.04
		Base	74.566687	601,604.03	114.910000	927,093.88	325,489.85	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	29,655.000	Local	34.785427	1,031,561.84	48.670000	1,443,308.85	411,747.01	0.06
		Base	34.785427	1,031,561.84	48.670000	1,443,308.85	411,747.01	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,416.000	Local	17.773620	522,828.82	23.840000	701,277.44	178,448.62	0.03
		Base	17.773620	522,828.82	23.840000	701,277.44	178,448.62	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	19,743.000	Local	66.756046	1,317,964.62	372.190000	7,348,147.17	6,030,182.55	0.31
		Base	66.756046	1,317,964.62	372.190000	7,348,147.17	6,030,182.55	0.31
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	8,826.000	Local	167.692067	1,480,050.18	764.390000	6,746,506.14	5,266,455.96	0.29
		Base	167.692067	1,480,050.18	764.390000	6,746,506.14	5,266,455.96	0.29
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,427.000	Local	108.614253	1,566,977.83	170.070000	2,453,599.89	886,622.06	0.10
		Base	108.614253	1,566,977.83	170.070000	2,453,599.89	886,622.06	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,746.000	Local	30.782946	669,405.94	29.480000	641,072.08	-28,333.86	0.03
		Base	30.782946	669,405.94	29.480000	641,072.08	-28,333.86	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	61,700.000	Local	321.970353	19,865,570.77	370.500000	22,859,850.00	2,994,279.23	0.97
		Base	321.970353	19,865,570.77	370.500000	22,859,850.00	2,994,279.23	0.97
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	229,816.000	Local	45.349742	10,422,096.21	121.880000	28,009,974.08	17,587,877.87	1.19
		Base	45.349742	10,422,096.21	121.880000	28,009,974.08	17,587,877.87	1.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,823.000	77.386041	760,163.08	109.850000	1,079,056.55	318,893.47	0.05
		Base		77.386041	760,163.08	109.850000	1,079,056.55	318,893.47	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	198,593.000	66.499821	13,206,398.89	148.970000	29,584,399.21	16,378,000.32	1.25
		Base		66.499821	13,206,398.89	148.970000	29,584,399.21	16,378,000.32	1.25
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	25,027.000	20.366538	509,713.34	22.110000	553,346.97	43,633.63	0.02
		Base		20.366538	509,713.34	22.110000	553,346.97	43,633.63	0.02
482480100	KLA CORP COMMON STOCK USD.001								
		Local	11,733.000	55.116974	646,687.46	266.700000	3,129,191.10	2,482,503.64	0.13
		Base		55.116974	646,687.46	266.700000	3,129,191.10	2,482,503.64	0.13
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	7,118.000	112.696222	802,171.71	195.250000	1,389,789.50	587,617.79	0.06
		Base		112.696222	802,171.71	195.250000	1,389,789.50	587,617.79	0.06
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	19,144.000	46.987024	899,519.58	61.950000	1,185,970.80	286,451.22	0.05
		Base		46.987024	899,519.58	61.950000	1,185,970.80	286,451.22	0.05
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	73,690.000	13.359695	984,475.94	15.870000	1,169,460.30	184,984.36	0.05
		Base		13.359695	984,475.94	15.870000	1,169,460.30	184,984.36	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	14,118.000	60.583418	855,316.69	124.910000	1,763,479.38	908,162.69	0.07
		Base		60.583418	855,316.69	124.910000	1,763,479.38	908,162.69	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	25,727.000	65.975778	1,697,358.85	136.920000	3,522,540.84	1,825,181.99	0.15
		Base		65.975778	1,697,358.85	136.920000	3,522,540.84	1,825,181.99	0.15
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	32,628.000	22.852713	745,638.33	15.100000	492,682.80	-252,955.53	0.02
		Base		22.852713	745,638.33	15.100000	492,682.80	-252,955.53	0.02

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	146,855.000	Local	33.838328	4,969,327.64	14.800000	2,173,454.00	-2,795,873.64	0.09
		Base	33.838328	4,969,327.64	14.800000	2,173,454.00	-2,795,873.64	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	48,883.000	Local	31.846930	1,556,773.48	33.600000	1,642,468.80	85,695.32	0.07
		Base	31.846930	1,556,773.48	33.600000	1,642,468.80	85,695.32	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	58,704.000	Local	15.044096	883,148.63	30.950000	1,816,888.80	933,740.17	0.08
		Base	15.044096	883,148.63	30.950000	1,816,888.80	933,740.17	0.08
501797104	L BRANDS INC COMMON STOCK USD.5							
	17,615.000	Local	30.121179	530,584.56	40.240000	708,827.60	178,243.04	0.03
		Base	30.121179	530,584.56	40.240000	708,827.60	178,243.04	0.03
501889208	LKQ CORP COMMON STOCK USD.01							
	21,119.000	Local	31.010472	654,910.16	37.090000	783,303.71	128,393.55	0.03
		Base	31.010472	654,910.16	37.090000	783,303.71	128,393.55	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	16,339.000	Local	67.928019	1,109,875.91	191.630000	3,131,042.57	2,021,166.66	0.13
		Base	67.928019	1,109,875.91	191.630000	3,131,042.57	2,021,166.66	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,348.000	Local	78.267292	575,108.06	197.330000	1,449,980.84	874,872.78	0.06
		Base	78.267292	575,108.06	197.330000	1,449,980.84	874,872.78	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,984.000	Local	56.418558	619,701.44	508.680000	5,587,341.12	4,967,639.68	0.24
		Base	56.418558	619,701.44	508.680000	5,587,341.12	4,967,639.68	0.24
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,958.000	Local	76.005100	832,863.89	76.600000	839,382.80	6,518.91	0.04
		Base	76.005100	832,863.89	76.600000	839,382.80	6,518.91	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,777.000	Local	55.256687	1,369,094.93	58.940000	1,460,356.38	91,261.45	0.06
		Base	55.256687	1,369,094.93	58.940000	1,460,356.38	91,261.45	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,015.000	Local	48.578202	826,558.10	245.760000	4,181,606.40	3,355,048.30	0.18
		Base	48.578202	826,558.10	245.760000	4,181,606.40	3,355,048.30	0.18
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	9,985.000	Local	24.406242	243,696.33	44.130000	440,638.05	196,941.72	0.02
		Base	24.406242	243,696.33	44.130000	440,638.05	196,941.72	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,084.000	Local	84.541589	852,517.38	103.500000	1,043,694.00	191,176.62	0.04
		Base	84.541589	852,517.38	103.500000	1,043,694.00	191,176.62	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,722.000	Local	51.863090	1,074,706.96	76.330000	1,581,710.26	507,003.30	0.07
		Base	51.863090	1,074,706.96	76.330000	1,581,710.26	507,003.30	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	59,890.000	Local	63.669022	3,813,137.74	147.420000	8,828,983.80	5,015,846.06	0.37
		Base	63.669022	3,813,137.74	147.420000	8,828,983.80	5,015,846.06	0.37
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,704.000	Local	39.654955	543,431.51	53.180000	728,778.72	185,347.21	0.03
		Base	39.654955	543,431.51	53.180000	728,778.72	185,347.21	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,716.000	Local	70.066403	750,831.57	69.930000	749,369.88	-1,461.69	0.03
		Base	70.066403	750,831.57	69.930000	749,369.88	-1,461.69	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,560.000	Local	93.618585	1,737,560.93	362.130000	6,721,132.80	4,983,571.87	0.28
		Base	93.618585	1,737,560.93	362.130000	6,721,132.80	4,983,571.87	0.28
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,983.000	Local	30.419731	547,038.03	42.760000	768,953.08	221,915.05	0.03
		Base	30.419731	547,038.03	42.760000	768,953.08	221,915.05	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	57,023.000	Local	28.870265	1,646,269.10	151.990000	8,666,925.77	7,020,656.67	0.37
		Base	28.870265	1,646,269.10	151.990000	8,666,925.77	7,020,656.67	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
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	9,677.000	100.746723	974,926.04	127.200000	1,230,914.40	255,988.36	0.05
		Base		100.746723	974,926.04	127.200000	1,230,914.40	255,988.36	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	30,887.000	31.663843	978,001.12	29.830000	921,359.21	-56,641.91	0.04
		Base		31.663843	978,001.12	29.830000	921,359.21	-56,641.91	0.04
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,310.000	157.925536	996,510.13	422.820000	2,667,994.20	1,671,484.07	0.11
		Base		157.925536	996,510.13	422.820000	2,667,994.20	1,671,484.07	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	59,555.000	17.048046	1,015,296.39	6.690000	398,422.95	-616,873.44	0.02
		Base		17.048046	1,015,296.39	6.690000	398,422.95	-616,873.44	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	69,581.000	32.391992	2,253,867.19	42.210000	2,937,014.01	683,146.82	0.12
		Base		32.391992	2,253,867.19	42.210000	2,937,014.01	683,146.82	0.12
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,866.000	327.453587	938,481.98	569.940000	1,633,448.04	694,966.06	0.07
		Base		327.453587	938,481.98	569.940000	1,633,448.04	694,966.06	0.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	38,213.000	42.645200	1,629,601.01	116.060000	4,435,000.78	2,805,399.77	0.19
		Base		42.645200	1,629,601.01	116.060000	4,435,000.78	2,805,399.77	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,065.000	41.220926	827,097.89	132.960000	2,667,842.40	1,840,744.51	0.11
		Base		41.220926	827,097.89	132.960000	2,667,842.40	1,840,744.51	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,698.000	140.219713	658,752.21	284.940000	1,338,648.12	679,895.91	0.06
		Base		140.219713	658,752.21	284.940000	1,338,648.12	679,895.91	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	19,730.000	20.797782	410,340.24	52.630000	1,038,389.90	628,049.66	0.04
		Base		20.797782	410,340.24	52.630000	1,038,389.90	628,049.66	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
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	66,641.000	Local	43.218241	2,880,106.81	340.960000	22,721,915.36	19,841,808.55	0.96
		Base	43.218241	2,880,106.81	340.960000	22,721,915.36	19,841,808.55	0.96
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
	20,135.000	Local	55.624333	1,119,995.95	86.280000	1,737,247.80	617,251.85	0.07
		Base	55.624333	1,119,995.95	86.280000	1,737,247.80	617,251.85	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,692.000	Local	25.495238	476,556.99	92.640000	1,731,626.88	1,255,069.89	0.07
		Base	25.495238	476,556.99	92.640000	1,731,626.88	1,255,069.89	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	56,135.000	Local	57.928641	3,251,824.27	208.890000	11,726,040.15	8,474,215.88	0.50
		Base	57.928641	3,251,824.27	208.890000	11,726,040.15	8,474,215.88	0.50
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	12,238.000	Local	65.412053	800,512.71	178.260000	2,181,545.88	1,381,033.17	0.09
		Base	65.412053	800,512.71	178.260000	2,181,545.88	1,381,033.17	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	190,783.000	Local	47.958714	9,149,707.30	82.510000	15,741,505.33	6,591,798.03	0.67
		Base	47.958714	9,149,707.30	82.510000	15,741,505.33	6,591,798.03	0.67
59156R108	METLIFE INC COMMON STOCK USD.01							
	58,203.000	Local	36.045899	2,097,979.48	47.580000	2,769,298.74	671,319.26	0.12
		Base	36.045899	2,097,979.48	47.580000	2,769,298.74	671,319.26	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,808.000	Local	424.118020	766,805.38	1,125.150000	2,034,271.20	1,267,465.82	0.09
		Base	424.118020	766,805.38	1,125.150000	2,034,271.20	1,267,465.82	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	570,441.000	Local	42.552299	24,273,576.25	214.290000	122,239,801.89	97,966,225.64	5.18
		Base	42.552299	24,273,576.25	214.290000	122,239,801.89	97,966,225.64	5.18
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	19,043.000	Local	43.957611	837,084.79	144.990000	2,761,044.57	1,923,959.78	0.12
		Base	43.957611	837,084.79	144.990000	2,761,044.57	1,923,959.78	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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	83,797.000	Local	21.208338	1,777,195.10	72.610000	6,084,500.17	4,307,305.07	0.26
		Base	21.208338	1,777,195.10	72.610000	6,084,500.17	4,307,305.07	0.26
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,628.000	Local	91.251438	787,317.41	125.320000	1,081,260.96	293,943.55	0.05
		Base	91.251438	787,317.41	125.320000	1,081,260.96	293,943.55	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,512.000	Local	82.831079	373,733.83	134.600000	607,315.20	233,581.37	0.03
		Base	82.831079	373,733.83	134.600000	607,315.20	233,581.37	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,191.000	Local	51.632534	732,717.29	47.660000	676,343.06	-56,374.23	0.03
		Base	51.632534	732,717.29	47.660000	676,343.06	-56,374.23	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	107,678.000	Local	19.592039	2,109,631.61	58.410000	6,289,471.98	4,179,840.37	0.27
		Base	19.592039	2,109,631.61	58.410000	6,289,471.98	4,179,840.37	0.27
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	27,851.000	Local	29.737520	828,219.67	87.170000	2,427,771.67	1,599,552.00	0.10
		Base	29.737520	828,219.67	87.170000	2,427,771.67	1,599,552.00	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
	12,178.000	Local	45.062013	548,765.20	283.100000	3,447,591.80	2,898,826.60	0.15
		Base	45.062013	548,765.20	283.100000	3,447,591.80	2,898,826.60	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	107,768.000	Local	35.168698	3,790,060.20	64.260000	6,925,171.68	3,135,111.48	0.29
		Base	35.168698	3,790,060.20	64.260000	6,925,171.68	3,135,111.48	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,025.000	Local	46.805058	1,218,101.63	22.050000	573,851.25	-644,250.38	0.02
		Base	46.805058	1,218,101.63	22.050000	573,851.25	-644,250.38	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,805.000	Local	81.945334	1,049,310.00	170.460000	2,182,740.30	1,133,430.30	0.09
		Base	81.945334	1,049,310.00	170.460000	2,182,740.30	1,133,430.30	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	18,418.000	24.662786	454,239.19	33.880000	624,001.84	169,762.65	0.03
		Base		24.662786	454,239.19	33.880000	624,001.84	169,762.65	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	263.000	3,612.952205	950,206.43	4,000.000000	1,052,000.00	101,793.57	0.04
		Base		3,612.952205	950,206.43	4,000.000000	1,052,000.00	101,793.57	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	8,680.000	37.261594	323,430.64	128.560000	1,115,900.80	792,470.16	0.05
		Base		37.261594	323,430.64	128.560000	1,115,900.80	792,470.16	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	29,262.000	44.233347	1,294,356.21	14.020000	410,253.24	-884,102.97	0.02
		Base		44.233347	1,294,356.21	14.020000	410,253.24	-884,102.97	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	16,752.000	35.860596	600,736.71	60.370000	1,011,318.24	410,581.53	0.04
		Base		35.860596	600,736.71	60.370000	1,011,318.24	410,581.53	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	33,270.000	63.767559	2,121,546.70	515.780000	17,160,000.60	15,038,453.90	0.73
		Base		63.767559	2,121,546.70	515.780000	17,160,000.60	15,038,453.90	0.73
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	28,521.000	32.956858	939,962.55	21.595000	615,911.00	-324,051.55	0.03
		Base		32.956858	939,962.55	21.595000	615,911.00	-324,051.55	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	60,584.000	36.521208	2,212,600.87	61.440000	3,722,280.96	1,509,680.09	0.16
		Base		36.521208	2,212,600.87	61.440000	3,722,280.96	1,509,680.09	0.16
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	29,346.000	11.981456	351,607.81	18.500000	542,901.00	191,293.19	0.02
		Base		11.981456	351,607.81	18.500000	542,901.00	191,293.19	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	9,200.000	12.856852	118,283.04	18.470000	169,924.00	51,640.96	0.01
		Base		12.856852	118,283.04	18.470000	169,924.00	51,640.96	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	147,744.000	Local	18.639762	2,753,913.07	73.270000	10,825,202.88	8,071,289.81	0.46
		Base	18.639762	2,753,913.07	73.270000	10,825,202.88	8,071,289.81	0.46
654106103	NIKE INC CL B COMMON STOCK							
	93,913.000	Local	19.676606	1,847,889.07	138.750000	13,030,428.75	11,182,539.68	0.55
		Base	19.676606	1,847,889.07	138.750000	13,030,428.75	11,182,539.68	0.55
65473P105	NISOURCE INC COMMON STOCK USD.01							
	28,895.000	Local	12.511082	361,507.70	23.920000	691,168.40	329,660.70	0.03
		Base	12.511082	361,507.70	23.920000	691,168.40	329,660.70	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,245.000	Local	48.652327	936,314.04	239.060000	4,600,709.70	3,664,395.66	0.19
		Base	48.652327	936,314.04	239.060000	4,600,709.70	3,664,395.66	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	15,697.000	Local	61.245825	961,375.71	94.420000	1,482,110.74	520,735.03	0.06
		Base	61.245825	961,375.71	94.420000	1,482,110.74	520,735.03	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,709.000	Local	71.692393	839,446.23	301.000000	3,524,409.00	2,684,962.77	0.15
		Base	71.692393	839,446.23	301.000000	3,524,409.00	2,684,962.77	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,596.000	Local	27.504041	1,226,570.20	19.710000	878,987.16	-347,583.04	0.04
		Base	27.504041	1,226,570.20	19.710000	878,987.16	-347,583.04	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,775.000	Local	35.541107	809,448.71	55.940000	1,274,033.50	464,584.79	0.05
		Base	35.541107	809,448.71	55.940000	1,274,033.50	464,584.79	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	46,556.000	Local	52.808469	2,458,551.07	544.270000	25,339,034.12	22,880,483.05	1.07
		Base	52.808469	2,458,551.07	544.270000	25,339,034.12	22,880,483.05	1.07
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,590.000	Local	65.306884	365,065.48	448.620000	2,507,785.80	2,142,720.32	0.11
		Base	65.306884	365,065.48	448.620000	2,507,785.80	2,142,720.32	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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	63,153.000	43.988629	2,778,013.91	18.190000	1,148,753.07	-1,629,260.84	0.05
		Base		43.988629	2,778,013.91	18.190000	1,148,753.07	-1,629,260.84	0.05
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	6.370000	58,451.12	13,029.92	0.00
		Base		4.950000	45,421.20	6.370000	58,451.12	13,029.92	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	7,262.000	124.642174	905,151.47	208.080000	1,511,076.96	605,925.49	0.06
		Base		124.642174	905,151.47	208.080000	1,511,076.96	605,925.49	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	16,210.000	44.112582	715,064.95	64.300000	1,042,303.00	327,238.05	0.04
		Base		44.112582	715,064.95	64.300000	1,042,303.00	327,238.05	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	33,511.000	38.855804	1,302,096.85	40.310000	1,350,828.41	48,731.56	0.06
		Base		38.855804	1,302,096.85	40.310000	1,350,828.41	48,731.56	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	145,846.000	23.543801	3,433,769.27	59.800000	8,721,590.80	5,287,821.53	0.37
		Base		23.543801	3,433,769.27	59.800000	8,721,590.80	5,287,821.53	0.37
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	30,711.000	34.164210	1,049,217.05	64.850000	1,991,608.35	942,391.30	0.08
		Base		34.164210	1,049,217.05	64.850000	1,991,608.35	942,391.30	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	32,025.000	81.874738	2,622,038.48	141.810000	4,541,465.25	1,919,426.77	0.19
		Base		81.874738	2,622,038.48	141.810000	4,541,465.25	1,919,426.77	0.19
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	17,802.000	40.666885	723,951.88	144.900000	2,579,509.80	1,855,557.92	0.11
		Base		40.666885	723,951.88	144.900000	2,579,509.80	1,855,557.92	0.11
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	58,019.000	26.721107	1,550,331.90	28.850000	1,673,848.15	123,516.25	0.07
		Base		26.721107	1,550,331.90	28.850000	1,673,848.15	123,516.25	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	5,351.000	115.948640	620,441.17	92.260000	493,683.26	-126,757.91	0.02
		Base		115.948640	620,441.17	92.260000	493,683.26	-126,757.91	0.02
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	26,107.000	33.205793	866,903.64	86.310000	2,253,295.17	1,386,391.53	0.10
		Base		33.205793	866,903.64	86.310000	2,253,295.17	1,386,391.53	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	7,153.000	108.783522	778,128.53	134.930000	965,154.29	187,025.76	0.04
		Base		108.783522	778,128.53	134.930000	965,154.29	187,025.76	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	9,694.000	57.965553	561,918.07	271.540000	2,632,308.76	2,070,390.69	0.11
		Base		57.965553	561,918.07	271.540000	2,632,308.76	2,070,390.69	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	24,169.000	36.338728	878,270.72	93.550000	2,261,009.95	1,382,739.23	0.10
		Base		36.338728	878,270.72	93.550000	2,261,009.95	1,382,739.23	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,695.000	313.442666	1,158,170.65	437.000000	1,614,715.00	456,544.35	0.07
		Base		313.442666	1,158,170.65	437.000000	1,614,715.00	456,544.35	0.07
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	88,518.000	28.343716	2,508,929.08	217.930000	19,290,727.74	16,781,798.66	0.82
		Base		28.343716	2,508,929.08	217.930000	19,290,727.74	16,781,798.66	0.82
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,045.000	16.303089	522,432.48	13.340000	427,480.30	-94,952.18	0.02
		Base		16.303089	522,432.48	13.340000	427,480.30	-94,952.18	0.02
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	104,434.000	59.262011	6,188,968.82	145.370000	15,181,570.58	8,992,601.76	0.64
		Base		59.262011	6,188,968.82	145.370000	15,181,570.58	8,992,601.76	0.64
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	8,435.000	32.068222	270,495.45	143.890000	1,213,712.15	943,216.70	0.05
		Base		32.068222	270,495.45	143.890000	1,213,712.15	943,216.70	0.05

Base Currency: USD - US DOLLAR

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717081103	PFIZER INC COMMON STOCK USD.05							
	419,096.000	Local	27.264060	11,426,258.36	41.250000	17,287,710.00	5,861,451.64	0.73
		Base	27.264060	11,426,258.36	41.250000	17,287,710.00	5,861,451.64	0.73
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	117,405.000	Local	43.621009	5,121,324.58	81.680000	9,589,640.40	4,468,315.82	0.41
		Base	43.621009	5,121,324.58	81.680000	9,589,640.40	4,468,315.82	0.41
718546104	PHILLIPS 66 COMMON STOCK							
	32,944.000	Local	36.883401	1,215,086.76	67.050000	2,208,895.20	993,808.44	0.09
		Base	36.883401	1,215,086.76	67.050000	2,208,895.20	993,808.44	0.09
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,491.000	Local	46.626594	395,906.41	82.580000	701,186.78	305,280.37	0.03
		Base	46.626594	395,906.41	82.580000	701,186.78	305,280.37	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	12,399.000	Local	93.158031	1,155,066.43	110.280000	1,367,361.72	212,295.29	0.06
		Base	93.158031	1,155,066.43	110.280000	1,367,361.72	212,295.29	0.06
73278L105	POOL CORP COMMON STOCK USD.001							
	3,037.000	Local	340.904801	1,035,327.88	332.590000	1,010,075.83	-25,252.05	0.04
		Base	340.904801	1,035,327.88	332.590000	1,010,075.83	-25,252.05	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	17,136.000	Local	46.080313	789,632.25	151.300000	2,592,676.80	1,803,044.55	0.11
		Base	46.080313	789,632.25	151.300000	2,592,676.80	1,803,044.55	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	19,260.000	Local	33.276045	640,896.63	50.710000	976,674.60	335,777.97	0.04
		Base	33.276045	640,896.63	50.710000	976,674.60	335,777.97	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	187,763.000	Local	60.611414	11,380,580.95	137.680000	25,851,209.84	14,470,628.89	1.10
		Base	60.611414	11,380,580.95	137.680000	25,851,209.84	14,470,628.89	1.10
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	44,162.000	Local	23.022052	1,016,699.87	90.250000	3,985,620.50	2,968,920.63	0.17
		Base	23.022052	1,016,699.87	90.250000	3,985,620.50	2,968,920.63	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74340W103	PROLOGIS INC REIT USD.01								
		Local	55,727.000	55.071623	3,068,976.31	97.530000	5,435,054.31	2,366,078.00	0.23
		Base		55.071623	3,068,976.31	97.530000	5,435,054.31	2,366,078.00	0.23
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	29,803.000	50.781866	1,513,451.94	79.980000	2,383,643.94	870,192.00	0.10
		Base		50.781866	1,513,451.94	79.980000	2,383,643.94	870,192.00	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,154.000	31.591348	1,205,336.28	57.530000	2,194,999.62	989,663.34	0.09
		Base		31.591348	1,205,336.28	57.530000	2,194,999.62	989,663.34	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,473.000	110.444715	1,267,132.21	224.680000	2,577,753.64	1,310,621.43	0.11
		Base		110.444715	1,267,132.21	224.680000	2,577,753.64	1,310,621.43	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,231.000	20.067344	405,982.43	43.620000	882,476.22	476,493.79	0.04
		Base		20.067344	405,982.43	43.620000	882,476.22	476,493.79	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,620.000	81.272976	700,573.05	166.940000	1,439,022.80	738,449.75	0.06
		Base		81.272976	700,573.05	166.940000	1,439,022.80	738,449.75	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	85,116.000	45.952727	3,911,312.29	158.020000	13,450,030.32	9,538,718.03	0.57
		Base		45.952727	3,911,312.29	158.020000	13,450,030.32	9,538,718.03	0.57
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,412.000	24.634066	256,489.89	71.510000	744,562.12	488,072.23	0.03
		Base		24.634066	256,489.89	71.510000	744,562.12	488,072.23	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	10,130.000	50.057972	507,087.26	122.900000	1,244,977.00	737,889.74	0.05
		Base		50.057972	507,087.26	122.900000	1,244,977.00	737,889.74	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	3,635.000	95.611070	347,546.24	95.490000	347,106.15	-440.09	0.01
		Base		95.611070	347,546.24	95.490000	347,106.15	-440.09	0.01

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,209.000	Local	77.720629	715,729.27	94.510000	870,342.59	154,613.32	0.04
		Base	77.720629	715,729.27	94.510000	870,342.59	154,613.32	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	115,227.000	Local	33.154392	3,820,281.12	73.040000	8,416,180.08	4,595,898.96	0.36
		Base	33.154392	3,820,281.12	73.040000	8,416,180.08	4,595,898.96	0.36
756109104	REALTY INCOME CORP REIT USD1.0							
	26,030.000	Local	54.485217	1,418,250.19	60.750000	1,581,322.50	163,072.31	0.07
		Base	54.485217	1,418,250.19	60.750000	1,581,322.50	163,072.31	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,904.000	Local	66.569199	792,439.75	48.080000	572,344.32	-220,095.43	0.02
		Base	66.569199	792,439.75	48.080000	572,344.32	-220,095.43	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,893.000	Local	347.698350	2,744,383.08	495.410000	3,910,271.13	1,165,888.05	0.17
		Base	347.698350	2,744,383.08	495.410000	3,910,271.13	1,165,888.05	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	72,435.000	Local	12.663328	917,268.16	15.970000	1,156,786.95	239,518.79	0.05
		Base	12.663328	917,268.16	15.970000	1,156,786.95	239,518.79	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,858.000	Local	27.341431	433,580.42	94.850000	1,504,131.30	1,070,550.88	0.06
		Base	27.341431	433,580.42	94.850000	1,504,131.30	1,070,550.88	0.06
761152107	RESMED INC COMMON STOCK USD.004							
	10,929.000	Local	83.475168	912,300.11	209.210000	2,286,456.09	1,374,155.98	0.10
		Base	83.475168	912,300.11	209.210000	2,286,456.09	1,374,155.98	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,651.000	Local	30.713664	265,703.91	64.530000	558,249.03	292,545.12	0.02
		Base	30.713664	265,703.91	64.530000	558,249.03	292,545.12	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,749.000	Local	53.260720	465,978.04	245.130000	2,144,642.37	1,678,664.33	0.09
		Base	53.260720	465,978.04	245.130000	2,144,642.37	1,678,664.33	0.09

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775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	11,127.000	40.074115	445,904.68	56.010000	623,223.27	177,318.59	0.03
		Base		40.074115	445,904.68	56.010000	623,223.27	177,318.59	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,899.000	98.513097	778,154.95	418.980000	3,309,523.02	2,531,368.07	0.14
		Base		98.513097	778,154.95	418.980000	3,309,523.02	2,531,368.07	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,854.000	18.462590	495,794.40	113.600000	3,050,614.40	2,554,820.00	0.13
		Base		18.462590	495,794.40	113.600000	3,050,614.40	2,554,820.00	0.13
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,181.000	54.842939	997,099.48	336.240000	6,113,179.44	5,116,079.96	0.26
		Base		54.842939	997,099.48	336.240000	6,113,179.44	5,116,079.96	0.26
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,447.000	160.695093	1,357,391.45	283.790000	2,397,174.13	1,039,782.68	0.10
		Base		160.695093	1,357,391.45	283.790000	2,397,174.13	1,039,782.68	0.10
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	5,525.000	127.377450	703,760.41	62.430000	344,925.75	-358,834.66	0.01
		Base		127.377450	703,760.41	62.430000	344,925.75	-358,834.66	0.01
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	43,649.000	279.880442	12,216,501.43	369.090000	16,110,409.41	3,893,907.98	0.68
		Base		279.880442	12,216,501.43	369.090000	16,110,409.41	3,893,907.98	0.68
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	3,909.000	259.750261	1,015,363.77	354.960000	1,387,538.64	372,174.87	0.06
		Base		259.750261	1,015,363.77	354.960000	1,387,538.64	372,174.87	0.06
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	68,609.000	69.494700	4,767,961.88	227.700000	15,622,269.30	10,854,307.42	0.66
		Base		69.494700	4,767,961.88	227.700000	15,622,269.30	10,854,307.42	0.66
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	10,776.000	54.510119	587,401.04	68.730000	740,634.48	153,233.44	0.03
		Base		54.510119	587,401.04	68.730000	740,634.48	153,233.44	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
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	104,719.000	Local	80.731012	8,454,070.86	22.830000	2,390,734.77	-6,063,336.09	0.10
		Base	80.731012	8,454,070.86	22.830000	2,390,734.77	-6,063,336.09	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	111,739.000	Local	26.031787	2,908,765.88	50.760000	5,671,871.64	2,763,105.76	0.24
		Base	26.031787	2,908,765.88	50.760000	5,671,871.64	2,763,105.76	0.24
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,744.000	Local	24.445731	287,090.67	44.880000	527,070.72	239,980.05	0.02
		Base	24.445731	287,090.67	44.880000	527,070.72	239,980.05	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	21,822.000	Local	67.559855	1,474,291.16	128.230000	2,798,235.06	1,323,943.90	0.12
		Base	67.559855	1,474,291.16	128.230000	2,798,235.06	1,323,943.90	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,469.000	Local	280.713555	4,061,644.43	533.250000	7,715,594.25	3,653,949.82	0.33
		Base	280.713555	4,061,644.43	533.250000	7,715,594.25	3,653,949.82	0.33
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,182.000	Local	108.888088	673,146.16	710.080000	4,389,714.56	3,716,568.40	0.19
		Base	108.888088	673,146.16	710.080000	4,389,714.56	3,716,568.40	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	23,063.000	Local	85.733252	1,977,265.99	89.370000	2,061,140.31	83,874.32	0.09
		Base	85.733252	1,977,265.99	89.370000	2,061,140.31	83,874.32	0.09
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,599.000	Local	92.524425	1,165,715.23	153.420000	1,932,938.58	767,223.35	0.08
		Base	92.524425	1,165,715.23	153.420000	1,932,938.58	767,223.35	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	10,215.000	Local	53.077804	542,189.77	55.310000	564,991.65	22,801.88	0.02
		Base	53.077804	542,189.77	55.310000	564,991.65	22,801.88	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	8,606.000	Local	66.722159	574,210.90	117.060000	1,007,418.36	433,207.46	0.04
		Base	66.722159	574,210.90	117.060000	1,007,418.36	433,207.46	0.04

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833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,109.000	53.686225	220,596.70	179.850000	739,003.65	518,406.95	0.03
		Base		53.686225	220,596.70	179.850000	739,003.65	518,406.95	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	79,675.000	36.523636	2,910,020.72	61.730000	4,918,337.75	2,008,317.03	0.21
		Base		36.523636	2,910,020.72	61.730000	4,918,337.75	2,008,317.03	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,500.000	18.703173	832,291.20	47.890000	2,131,105.00	1,298,813.80	0.09
		Base		18.703173	832,291.20	47.890000	2,131,105.00	1,298,813.80	0.09
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	66.570000	66.57	16.57	0.00
		Base		50.000000	50.00	66.570000	66.57	16.57	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,046.000	63.268937	762,137.61	178.450000	2,149,608.70	1,387,471.09	0.09
		Base		63.268937	762,137.61	178.450000	2,149,608.70	1,387,471.09	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	88,179.000	17.822415	1,571,562.76	101.410000	8,942,232.39	7,370,669.63	0.38
		Base		17.822415	1,571,562.76	101.410000	8,942,232.39	7,370,669.63	0.38
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,584.000	55.445175	1,473,954.53	75.960000	2,019,320.64	545,366.11	0.09
		Base		55.445175	1,473,954.53	75.960000	2,019,320.64	545,366.11	0.09
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,672.000	70.425516	1,737,538.32	236.800000	5,842,329.60	4,104,791.28	0.25
		Base		70.425516	1,737,538.32	236.800000	5,842,329.60	4,104,791.28	0.25
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,449.000	75.456107	863,896.97	239.170000	2,738,257.33	1,874,360.36	0.12
		Base		75.456107	863,896.97	239.170000	2,738,257.33	1,874,360.36	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	40,956.000	31.195883	1,277,658.58	32.570000	1,333,936.92	56,278.34	0.06
		Base		31.195883	1,277,658.58	32.570000	1,333,936.92	56,278.34	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	38,364.000	33.998303	1,304,310.88	75.870000	2,910,676.68	1,606,365.80	0.12
		Base		33.998303	1,304,310.88	75.870000	2,910,676.68	1,606,365.80	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	90,441.000	11.563566	1,045,820.46	65.880000	5,958,253.08	4,912,432.62	0.25
		Base		11.563566	1,045,820.46	65.880000	5,958,253.08	4,912,432.62	0.25
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	43,877.000	88.669267	3,890,541.43	132.960000	5,833,885.92	1,943,344.49	0.25
		Base		88.669267	3,890,541.43	132.960000	5,833,885.92	1,943,344.49	0.25
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,623.000	108.322805	934,067.55	183.390000	1,581,371.97	647,304.42	0.07
		Base		108.322805	934,067.55	183.390000	1,581,371.97	647,304.42	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	20,840.000	32.088234	668,718.79	29.740000	619,781.60	-48,937.19	0.03
		Base		32.088234	668,718.79	29.740000	619,781.60	-48,937.19	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	37,767.000	49.376452	1,864,800.45	172.910000	6,530,291.97	4,665,491.52	0.28
		Base		49.376452	1,864,800.45	172.910000	6,530,291.97	4,665,491.52	0.28
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,781.000	317.174405	882,062.02	390.740000	1,086,647.94	204,585.92	0.05
		Base		317.174405	882,062.02	390.740000	1,086,647.94	204,585.92	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,510.000	263.492775	924,859.64	382.860000	1,343,838.60	418,978.96	0.06
		Base		263.492775	924,859.64	382.860000	1,343,838.60	418,978.96	0.06
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	12,527.000	79.207500	992,232.35	117.160000	1,467,663.32	475,430.97	0.06
		Base		79.207500	992,232.35	117.160000	1,467,663.32	475,430.97	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	69,133.000	40.211569	2,779,946.42	166.290000	11,496,126.57	8,716,180.15	0.49
		Base		40.211569	2,779,946.42	166.290000	11,496,126.57	8,716,180.15	0.49

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
883203101	TEXTRON INC COMMON STOCK USD.125							
	17,203.000	Local	32.029583	551,004.92	47.700000	820,583.10	269,578.18	0.03
		Base	32.029583	551,004.92	47.700000	820,583.10	269,578.18	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	29,843.000	Local	78.142769	2,332,014.66	472.890000	14,112,456.27	11,780,441.61	0.60
		Base	78.142769	2,332,014.66	472.890000	14,112,456.27	11,780,441.61	0.60
88579Y101	3M CO COMMON STOCK USD.01							
	43,455.000	Local	79.382957	3,449,586.39	170.150000	7,393,868.25	3,944,281.86	0.31
		Base	79.382957	3,449,586.39	170.150000	7,393,868.25	3,944,281.86	0.31
886547108	TIFFANY + CO COMMON STOCK USD.01							
	8,150.000	Local	56.856764	463,382.63	131.270000	1,069,850.50	606,467.87	0.05
		Base	56.856764	463,382.63	131.270000	1,069,850.50	606,467.87	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,772.000	Local	73.035675	640,668.94	137.220000	1,203,693.84	563,024.90	0.05
		Base	73.035675	640,668.94	137.220000	1,203,693.84	563,024.90	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,081.000	Local	296.083132	1,208,315.26	601.010000	2,452,721.81	1,244,406.55	0.10
		Base	296.083132	1,208,315.26	601.010000	2,452,721.81	1,244,406.55	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	19,099.000	Local	48.528299	926,841.99	133.900000	2,557,356.10	1,630,514.11	0.11
		Base	48.528299	926,841.99	133.900000	2,557,356.10	1,630,514.11	0.11
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	101,664.000	Local	33.309545	3,386,381.61	47.860000	4,865,639.04	1,479,257.43	0.21
		Base	33.309545	3,386,381.61	47.860000	4,865,639.04	1,479,257.43	0.21
90184L102	TWITTER INC COMMON STOCK USD.000005							
	59,629.000	Local	37.672154	2,246,352.86	47.900000	2,856,229.10	609,876.24	0.12
		Base	37.672154	2,246,352.86	47.900000	2,856,229.10	609,876.24	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,038.000	Local	334.501899	1,016,216.77	436.750000	1,326,846.50	310,629.73	0.06
		Base	334.501899	1,016,216.77	436.750000	1,326,846.50	310,629.73	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	22,198.000	Local	25.993116	576,995.19	68.700000	1,525,002.60	948,007.41	0.06
		Base	25.993116	576,995.19	68.700000	1,525,002.60	948,007.41	0.06
902653104	UDR INC REIT USD.01							
	22,260.000	Local	37.066593	825,102.36	40.610000	903,978.60	78,876.24	0.04
		Base	37.066593	825,102.36	40.610000	903,978.60	78,876.24	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	103,413.000	Local	27.169071	2,809,635.19	44.800000	4,632,902.40	1,823,267.21	0.20
		Base	27.169071	2,809,635.19	44.800000	4,632,902.40	1,823,267.21	0.20
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,248.000	Local	210.502914	894,216.38	273.260000	1,160,808.48	266,592.10	0.05
		Base	210.502914	894,216.38	273.260000	1,160,808.48	266,592.10	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	14,223.000	Local	27.132150	385,900.57	17.060000	242,644.38	-143,256.19	0.01
		Base	27.132150	385,900.57	17.060000	242,644.38	-143,256.19	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	14,670.000	Local	24.475394	359,054.03	15.000000	220,050.00	-139,004.03	0.01
		Base	24.475394	359,054.03	15.000000	220,050.00	-139,004.03	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	51,212.000	Local	33.856315	1,733,849.60	204.990000	10,497,947.88	8,764,098.28	0.44
		Base	33.856315	1,733,849.60	204.990000	10,497,947.88	8,764,098.28	0.44
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	21,958.000	Local	51.871612	1,138,996.85	49.200000	1,080,333.60	-58,663.25	0.05
		Base	51.871612	1,138,996.85	49.200000	1,080,333.60	-58,663.25	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	53,342.000	Local	73.292605	3,909,574.16	167.470000	8,933,184.74	5,023,610.58	0.38
		Base	73.292605	3,909,574.16	167.470000	8,933,184.74	5,023,610.58	0.38
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,438.000	Local	114.005509	619,961.96	246.480000	1,340,358.24	720,396.28	0.06
		Base	114.005509	619,961.96	246.480000	1,340,358.24	720,396.28	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
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	71,656.000	Local	58.592211	4,198,483.47	347.860000	24,926,256.16	20,727,772.69	1.06
		Base	58.592211	4,198,483.47	347.860000	24,926,256.16	20,727,772.69	1.06
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,861.000	Local	113.747966	666,676.83	131.020000	767,908.22	101,231.39	0.03
		Base	113.747966	666,676.83	131.020000	767,908.22	101,231.39	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	15,356.000	Local	23.652249	363,203.94	23.700000	363,937.20	733.26	0.02
		Base	23.652249	363,203.94	23.700000	363,937.20	733.26	0.02
918204108	VF CORP COMMON STOCK							
	24,104.000	Local	27.813381	670,413.73	88.300000	2,128,383.20	1,457,969.47	0.09
		Base	27.813381	670,413.73	88.300000	2,128,383.20	1,457,969.47	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	30,761.000	Local	32.171538	989,628.68	59.460000	1,829,049.06	839,420.38	0.08
		Base	32.171538	989,628.68	59.460000	1,829,049.06	839,420.38	0.08
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	6,876.000	Local	50.657065	348,317.98	174.680000	1,201,099.68	852,781.70	0.05
		Base	50.657065	348,317.98	174.680000	1,201,099.68	852,781.70	0.05
92276F100	VENTAS INC REIT USD.25							
	28,146.000	Local	44.451493	1,251,131.73	49.090000	1,381,687.14	130,555.41	0.06
		Base	44.451493	1,251,131.73	49.090000	1,381,687.14	130,555.41	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001							
	7,633.000	Local	61.265656	467,640.75	205.260000	1,566,749.58	1,099,108.83	0.07
		Base	61.265656	467,640.75	205.260000	1,566,749.58	1,099,108.83	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	312,070.000	Local	43.641097	13,619,077.14	61.350000	19,145,494.50	5,526,417.36	0.81
		Base	43.641097	13,619,077.14	61.350000	19,145,494.50	5,526,417.36	0.81
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	12,254.000	Local	88.124767	1,079,880.89	194.450000	2,382,790.30	1,302,909.41	0.10
		Base	88.124767	1,079,880.89	194.450000	2,382,790.30	1,302,909.41	0.10

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	19,650.000	Local	94.976588	1,866,289.95	227.060000	4,461,729.00	2,595,439.05	0.19
		Base	94.976588	1,866,289.95	227.060000	4,461,729.00	2,595,439.05	0.19
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	42,531.000	Local	49.714156	2,114,392.77	36.820000	1,565,991.42	-548,401.35	0.07
		Base	49.714156	2,114,392.77	36.820000	1,565,991.42	-548,401.35	0.07
92556V106	VIATRIS INC COMMON STOCK							
	91,052.000	Local	13.521813	1,231,188.14	17.570000	1,599,783.64	368,595.50	0.07
		Base	13.521813	1,231,188.14	17.570000	1,599,783.64	368,595.50	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	127,116.000	Local	34.608250	4,399,262.30	212.650000	27,031,217.40	22,631,955.10	1.15
		Base	34.608250	4,399,262.30	212.650000	27,031,217.40	22,631,955.10	1.15
928881101	VONTIER CORP COMMON STOCK USD.0001							
	10,175.000	Local	11.508814	117,102.18	32.510000	330,789.25	213,687.07	0.01
		Base	11.508814	117,102.18	32.510000	330,789.25	213,687.07	0.01
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,821.000	Local	58.804884	695,132.53	40.580000	479,696.18	-215,436.35	0.02
		Base	58.804884	695,132.53	40.580000	479,696.18	-215,436.35	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	9,992.000	Local	62.839226	627,889.55	146.080000	1,459,631.36	831,741.81	0.06
		Base	62.839226	627,889.55	146.080000	1,459,631.36	831,741.81	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,796.000	Local	40.208454	956,800.37	93.650000	2,228,495.40	1,271,695.03	0.09
		Base	40.208454	956,800.37	93.650000	2,228,495.40	1,271,695.03	0.09
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,491.000	Local	71.842574	969,228.17	75.680000	1,020,998.88	51,770.71	0.04
		Base	71.842574	969,228.17	75.680000	1,020,998.88	51,770.71	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	104,752.000	Local	59.608125	6,244,070.36	148.110000	15,514,818.72	9,270,748.36	0.66
		Base	59.608125	6,244,070.36	148.110000	15,514,818.72	9,270,748.36	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
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	54,258.000	Local	41.431787	2,248,005.91	42.430000	2,302,166.94	54,161.03	0.10
		Base	41.431787	2,248,005.91	42.430000	2,302,166.94	54,161.03	0.10
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	29,321.000	Local	35.755148	1,048,376.68	116.770000	3,423,813.17	2,375,436.49	0.15
		Base	35.755148	1,048,376.68	116.770000	3,423,813.17	2,375,436.49	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	4,672.000	Local	60.495522	282,635.08	236.490000	1,104,881.28	822,246.20	0.05
		Base	60.495522	282,635.08	236.490000	1,104,881.28	822,246.20	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	310,817.000	Local	37.049967	11,515,759.56	29.340000	9,119,370.78	-2,396,388.78	0.39
		Base	37.049967	11,515,759.56	29.340000	9,119,370.78	-2,396,388.78	0.39
95040Q104	WELLTOWER INC REIT USD1.0							
	31,487.000	Local	57.605515	1,813,824.84	65.720000	2,069,325.64	255,500.80	0.09
		Base	57.605515	1,813,824.84	65.720000	2,069,325.64	255,500.80	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,571.000	Local	204.990000	1,141,999.29	268.060000	1,493,362.26	351,362.97	0.06
		Base	204.990000	1,141,999.29	268.060000	1,493,362.26	351,362.97	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	22,817.000	Local	41.133024	938,532.20	51.140000	1,166,861.38	228,329.18	0.05
		Base	41.133024	938,532.20	51.140000	1,166,861.38	228,329.18	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,034.000	Local	17.509576	543,392.17	21.730000	674,368.82	130,976.65	0.03
		Base	17.509576	543,392.17	21.730000	674,368.82	130,976.65	0.03
96145D105	WESTROCK CO COMMON STOCK							
	19,586.000	Local	43.333342	848,726.83	44.520000	871,968.72	23,241.89	0.04
		Base	43.333342	848,726.83	44.520000	871,968.72	23,241.89	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	56,279.000	Local	27.537896	1,549,805.25	30.230000	1,701,314.17	151,508.92	0.07
		Base	27.537896	1,549,805.25	30.230000	1,701,314.17	151,508.92	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
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	4,703.000	93.437548	439,436.79	188.850000	888,161.55	448,724.76	0.04
		Base		93.437548	439,436.79	188.850000	888,161.55	448,724.76	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	91,551.000	27.988851	2,562,407.30	21.600000	1,977,501.60	-584,905.70	0.08
		Base		27.988851	2,562,407.30	21.600000	1,977,501.60	-584,905.70	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	58.310000	520,649.99	350,679.78	0.02
		Base		19.035750	169,970.21	58.310000	520,649.99	350,679.78	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,326.000	87.623837	641,932.23	111.320000	815,530.32	173,598.09	0.03
		Base		87.623837	641,932.23	111.320000	815,530.32	173,598.09	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	39,632.000	27.506468	1,090,136.33	66.610000	2,639,887.52	1,549,751.19	0.11
		Base		27.506468	1,090,136.33	66.610000	2,639,887.52	1,549,751.19	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	18,428.000	41.668324	767,863.87	148.270000	2,732,319.56	1,964,455.69	0.12
		Base		41.668324	767,863.87	148.270000	2,732,319.56	1,964,455.69	0.12
98419M100	XYLEM INC COMMON STOCK								
		Local	13,576.000	31.589822	428,863.42	98.200000	1,333,163.20	904,299.78	0.06
		Base		31.589822	428,863.42	98.200000	1,333,163.20	904,299.78	0.06
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	13,499.000	35.479018	478,931.26	22.980000	310,207.02	-168,724.24	0.01
		Base		35.479018	478,931.26	22.980000	310,207.02	-168,724.24	0.01
988498101	YUM BRANDS INC COMMON STOCK								
		Local	22,738.000	25.956660	590,202.53	105.240000	2,392,947.12	1,802,744.59	0.10
		Base		25.956660	590,202.53	105.240000	2,392,947.12	1,802,744.59	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,025.000	249.580937	1,004,563.27	373.830000	1,504,665.75	500,102.48	0.06
		Base		249.580937	1,004,563.27	373.830000	1,504,665.75	500,102.48	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,620.000	74.429444	1,162,587.92	145.570000	2,273,803.40	1,111,215.48	0.10
		Base		74.429444	1,162,587.92	145.570000	2,273,803.40	1,111,215.48	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	12,379.000	36.827298	455,885.12	42.910000	531,182.89	75,297.77	0.02
		Base		36.827298	455,885.12	42.910000	531,182.89	75,297.77	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	35,843.000	38.936723	1,395,608.97	158.450000	5,679,323.35	4,283,714.38	0.24
		Base		38.936723	1,395,608.97	158.450000	5,679,323.35	4,283,714.38	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,958.000	34.663123	241,186.01	112.210000	780,757.18	539,571.17	0.03
		Base		34.663123	241,186.01	112.210000	780,757.18	539,571.17	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	118,435.000	11.030605	1,306,409.67	11.350000	1,344,237.25	37,827.58	0.06
		Base		11.030605	1,306,409.67	11.350000	1,344,237.25	37,827.58	0.06
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	17,478.000	50.253835	878,336.53	207.200000	3,621,441.60	2,743,105.07	0.15
		Base		50.253835	878,336.53	207.200000	3,621,441.60	2,743,105.07	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	47,960.000	76.365898	3,662,508.49	249.300000	11,956,428.00	8,293,919.51	0.51
		Base		76.365898	3,662,508.49	249.300000	11,956,428.00	8,293,919.51	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	30,201.000	39.364430	1,188,845.15	117.400000	3,545,597.40	2,356,752.25	0.15
		Base		39.364430	1,188,845.15	117.400000	3,545,597.40	2,356,752.25	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,014.000	251.271831	757,333.30	230.320000	694,184.48	-63,148.82	0.03
		Base		251.271831	757,333.30	230.320000	694,184.48	-63,148.82	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	28,164.000	49.111976	1,383,189.69	92.820000	2,614,182.48	1,230,992.79	0.11
		Base		49.111976	1,383,189.69	92.820000	2,614,182.48	1,230,992.79	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,429.000	Local	22.908409	651,263.17	18.020000	512,290.58	-138,972.59	0.02
		Base	22.908409	651,263.17	18.020000	512,290.58	-138,972.59	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	42,720.000	Local	36.651430	1,565,749.11	45.250000	1,933,080.00	367,330.89	0.08
		Base	36.651430	1,565,749.11	45.250000	1,933,080.00	367,330.89	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,586.000	Local	161.370071	6,387,995.65	249.780000	9,887,791.08	3,499,795.43	0.42
		Base	161.370071	6,387,995.65	249.780000	9,887,791.08	3,499,795.43	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	101,408.000	Local	76.338766	7,741,361.54	112.610000	11,419,554.88	3,678,193.34	0.48
		Base	76.338766	7,741,361.54	112.610000	11,419,554.88	3,678,193.34	0.48
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,371.000	Local	37.370734	761,279.22	123.460000	2,515,003.66	1,753,724.44	0.11
		Base	37.370734	761,279.22	123.460000	2,515,003.66	1,753,724.44	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	26,933.000	Local	36.851988	992,534.59	17.250000	464,594.25	-527,940.34	0.02
		Base	36.851988	992,534.59	17.250000	464,594.25	-527,940.34	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	20,793.000	Local	46.461177	966,067.26	26.500000	551,014.50	-415,052.76	0.02
		Base	46.461177	966,067.26	26.500000	551,014.50	-415,052.76	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	16,841.000	Local	29.778600	501,501.41	63.220000	1,064,688.02	563,186.61	0.05
		Base	29.778600	501,501.41	63.220000	1,064,688.02	563,186.61	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,522.000	Local	27.503166	344,394.65	50.850000	636,743.70	292,349.05	0.03
		Base	27.503166	344,394.65	50.850000	636,743.70	292,349.05	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,416.000	Local	149.307478	957,956.78	187.630000	1,203,834.08	245,877.30	0.05
		Base	149.307478	957,956.78	187.630000	1,203,834.08	245,877.30	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
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	31,914.000	33.322013	1,063,438.71	9.780000	312,118.92	-751,319.79	0.01
		Base		33.322013	1,063,438.71	9.780000	312,118.92	-751,319.79	0.01
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	18,057.000	32.456189	586,061.40	141.120000	2,548,203.84	1,962,142.44	0.11
		Base		32.456189	586,061.40	141.120000	2,548,203.84	1,962,142.44	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	9,728.000	130.510666	1,269,607.76	209.450000	2,037,529.60	767,921.84	0.09
		Base		130.510666	1,269,607.76	209.450000	2,037,529.60	767,921.84	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	10,303.000	112.761539	1,161,782.14	48.740000	502,168.22	-659,613.92	0.02
		Base		112.761539	1,161,782.14	48.740000	502,168.22	-659,613.92	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	34,051.000	79.940963	2,722,069.74	152.340000	5,187,329.34	2,465,259.60	0.22
		Base		79.940963	2,722,069.74	152.340000	5,187,329.34	2,465,259.60	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	11,260.000	54.441825	613,014.95	121.300000	1,365,838.00	752,823.05	0.06
		Base		54.441825	613,014.95	121.300000	1,365,838.00	752,823.05	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	24,890.000	38.702880	963,314.68	118.650000	2,953,198.50	1,989,883.82	0.13
		Base		38.702880	963,314.68	118.650000	2,953,198.50	1,989,883.82	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	19,392.000	55.737436	1,080,860.35	87.110000	1,689,237.12	608,376.77	0.07
		Base		55.737436	1,080,860.35	87.110000	1,689,237.12	608,376.77	0.07
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	13,437.000	79.293805	1,065,470.86	81.620000	1,096,727.94	31,257.08	0.05
		Base		79.293805	1,065,470.86	81.620000	1,096,727.94	31,257.08	0.05
US DOLLAR Total									
		Local	22,636,953.000		1,004,568,563.82		2,357,486,833.33	1,352,918,269.51	99.90
		Base			1,004,568,563.82		2,357,486,833.33	1,352,918,269.51	99.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		22,636,953.000	Base		1,004,568,563.82		2,357,486,833.33	1,352,918,269.51	99.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		25,005,775.950	Base		1,006,939,017.15		2,359,857,032.40	1,352,918,015.25	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000000	04 Jan 2021		
	20,006,051.680	Local	100.000000	20,006,051.68	100.000000	20,006,051.68	0.00		1.68
		Base	100.000000	20,006,051.68	100.000000	20,006,051.68	0.00		1.68
9127962Y4	TREASURY BILL 05/21 0.00000					0.142500	20 May 2021		
	25,000,000.000	Local	99.935479	24,983,869.79	99.935479	24,983,869.79	0.00		2.10
		Base	99.935479	24,983,869.79	99.935479	24,983,869.79	0.00		2.10
9127963H0	TREASURY BILL 06/21 0.00000					0.095000	17 Jun 2021		
	25,000,000.000	Local	99.949597	24,987,399.30	99.949597	24,987,399.30	0.00		2.10
		Base	99.949597	24,987,399.30	99.949597	24,987,399.30	0.00		2.10
9127963L1	TREASURY BILL 12/20 0.00000					0.111100	24 Dec 2020		
	20,000,000.000	Local	99.995062	19,999,012.44	99.995062	19,999,012.44	0.00		1.68
		Base	99.995062	19,999,012.44	99.995062	19,999,012.44	0.00		1.68
9127963S6	TREASURY BILL 07/21 0.00000					0.100000	15 Jul 2021		
	85,000,000.000	Local	99.936855	84,946,326.75	99.936855	84,946,326.75	0.00		7.14
		Base	99.936855	84,946,326.75	99.936855	84,946,326.75	0.00		7.14
9127963T4	TREASURY BILL 01/21 0.00000					0.157500	07 Jan 2021		
	40,000,000.000	Local	99.986875	39,994,750.00	99.986875	39,994,750.00	0.00		3.36
		Base	99.986875	39,994,750.00	99.986875	39,994,750.00	0.00		3.36
9127964L0	TREASURY BILL 09/21 0.00000					0.113000	09 Sep 2021		
	20,000,000.000	Local	99.913681	19,982,736.11	99.913681	19,982,736.11	0.00		1.68
		Base	99.913681	19,982,736.11	99.913681	19,982,736.11	0.00		1.68
9127964N6	TREASURY BILL 03/21 0.00000					0.100000	18 Mar 2021		
	25,000,000.000	Local	99.972222	24,993,055.56	99.972222	24,993,055.56	0.00		2.10
		Base	99.972222	24,993,055.56	99.972222	24,993,055.56	0.00		2.10
9127964W6	TREASURY BILL 11/21 0.00000					0.100000	04 Nov 2021		
	25,000,000.000	Local	99.908056	24,977,013.89	99.908056	24,977,013.89	0.00		2.10
		Base	99.908056	24,977,013.89	99.908056	24,977,013.89	0.00		2.10

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
9127965G0	TREASURY BILL 12/21 0.00000				0.101000	02 Dec 2021		
	40,000,000.000	Local	99.899281	39,959,712.22	99.899281	39,959,712.22	0.00	3.36
		Base	99.899281	39,959,712.22	99.899281	39,959,712.22	0.00	3.36
912796TY5	TREASURY BILL 12/20 0.00000				0.115000	31 Dec 2020		
	20,000,000.000	Local	99.992653	19,998,530.55	99.992653	19,998,530.55	0.00	1.68
		Base	99.992653	19,998,530.55	99.992653	19,998,530.55	0.00	1.68
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	08 Dec 2020		
	4,460,961.960	Local	100.000000	4,460,961.96	100.000000	4,460,961.96	0.00	0.37
		Base	100.000000	4,460,961.96	100.000000	4,460,961.96	0.00	0.37
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	04 Jan 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.070000	14 Dec 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	04 Jan 2021		
	10,057,185.060	Local	100.000000	10,057,185.06	100.000000	10,057,185.06	0.00	0.85
		Base	100.000000	10,057,185.06	100.000000	10,057,185.06	0.00	0.85
978UHK000	DAIWA CAPITAL MARKETS REPO				0.070000	08 Dec 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.81
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.81
US DOLLAR Total								
	609,524,198.700	Local		609,346,605.31		609,346,605.31	0.00	51.22
		Base		609,346,605.31		609,346,605.31	0.00	51.22
CASH EQUIVALENT Total								
	609,524,198.700	Base		609,346,605.31		609,346,605.31	0.00	51.22

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
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	967,760.930	Local	100.126262	968,982.84	100.614020	973,703.18	4,720.34	0.08
Original Face:	11,000,000.000	Base	100.126262	968,982.84	100.614020	973,703.18	4,720.34	0.08
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	1,035,646.200	Local	102.643371	1,063,022.17	103.917733	1,076,220.05	13,197.88	0.09
Original Face:	15,000,000.000	Base	102.643371	1,063,022.17	103.917733	1,076,220.05	13,197.88	0.09
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,495,217.750	Local	100.362404	1,500,636.48	102.976318	1,539,720.19	39,083.71	0.13
Original Face:	5,000,000.000	Base	100.362404	1,500,636.48	102.976318	1,539,720.19	39,083.71	0.13
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	3,055.950	Local	100.451905	3,069.76	105.742906	3,231.45	161.69	0.00
Original Face:	754,224.000	Base	100.451905	3,069.76	105.742906	3,231.45	161.69	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	4,139.950	Local	100.835276	4,174.53	106.480379	4,408.23	233.70	0.00
Original Face:	300,000.000	Base	100.835276	4,174.53	106.480379	4,408.23	233.70	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	104.740	Local	100.945198	105.73	100.000000	104.74	-0.99	0.00
Original Face:	438,038.000	Base	100.945198	105.73	100.000000	104.74	-0.99	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	5,273,490.000	Local	99.833324	5,264,700.36	102.961762	5,429,678.22	164,977.86	0.46
Original Face:	10,000,000.000	Base	99.833324	5,264,700.36	102.961762	5,429,678.22	164,977.86	0.46
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	541,914.910	Local	105.111701	569,615.98	107.973180	585,122.76	15,506.78	0.05
Original Face:	17,600,000.000	Base	105.111701	569,615.98	107.973180	585,122.76	15,506.78	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,710,291.000	Local	105.066276	1,796,939.06	109.051860	1,865,104.15	68,165.09	0.16
Original Face:	50,000,000.000	Base	105.066276	1,796,939.06	109.051860	1,865,104.15	68,165.09	0.16
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.546500	20 Jun 2042		
	769,434.410	Local	100.089089	770,119.89	100.413300	772,614.48	2,494.59	0.06
Original Face:	10,000,000.000	Base	100.089089	770,119.89	100.413300	772,614.48	2,494.59	0.06

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	10,610,062.410	Local	102.227643	10,846,416.73	103.434900	10,974,507.44	128,090.71	0.92
Original Face:	41,570,000.000	Base	102.227643	10,846,416.73	103.434900	10,974,507.44	128,090.71	0.92
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.440880	16 Jun 2037		
	1,322,148.790	Local	100.169533	1,324,390.27	100.099990	1,323,470.81	-919.46	0.11
Original Face:	32,313,742.000	Base	100.169533	1,324,390.27	100.099990	1,323,470.81	-919.46	0.11
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	284,580.660	Local	99.805552	284,027.30	100.931890	287,232.64	3,205.34	0.02
Original Face:	8,021,011.000	Base	99.805552	284,027.30	100.931890	287,232.64	3,205.34	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	265,627.750	Local	99.692295	264,810.40	100.616870	267,266.33	2,455.93	0.02
Original Face:	2,750,000.000	Base	99.692295	264,810.40	100.616870	267,266.33	2,455.93	0.02
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	691,776.020	Local	105.957808	732,990.71	111.058380	768,275.24	35,284.53	0.06
Original Face:	10,300,000.000	Base	105.957808	732,990.71	111.058380	768,275.24	35,284.53	0.06
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	5,912,525.700	Local	102.564614	6,064,159.14	102.496610	6,060,138.41	-4,020.73	0.51
Original Face:	10,000,000.000	Base	102.564614	6,064,159.14	102.496610	6,060,138.41	-4,020.73	0.51
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	29,821.950	Local	103.134671	30,756.77	100.306930	29,913.48	-843.29	0.00
Original Face:	5,000,000.000	Base	103.134671	30,756.77	100.306930	29,913.48	-843.29	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.360000	20 Apr 2067		
	156,322.380	Local	100.000000	156,322.38	99.877270	156,130.53	-191.85	0.01
Original Face:	2,754,386.000	Base	100.000000	156,322.38	99.877270	156,130.53	-191.85	0.01
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.340000	20 Jun 2063		
	61,681.350	Local	100.000000	61,681.35	99.958210	61,655.57	-25.78	0.01
Original Face:	9,934,606.000	Base	100.000000	61,681.35	99.958210	61,655.57	-25.78	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	62,846.800	Local	100.765624	63,327.97	100.436940	63,121.40	-206.57	0.01
Original Face:	8,000,000.000	Base	100.765624	63,327.97	100.436940	63,121.40	-206.57	0.01

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	1,078,526.900	Local	100.124023	1,079,864.52	102.378540	1,104,180.09	24,315.57	0.09
Original Face:	5,000,000.000	Base	100.124023	1,079,864.52	102.378540	1,104,180.09	24,315.57	0.09
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	385,756.220	Local	105.141418	405,589.56	108.764440	419,565.59	13,976.03	0.04
Original Face:	7,350,000.000	Base	105.141418	405,589.56	108.764440	419,565.59	13,976.03	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	341,816.000	Local	99.969048	341,710.20	102.548930	350,528.65	8,818.45	0.03
Original Face:	5,000,000.000	Base	99.969048	341,710.20	102.548930	350,528.65	8,818.45	0.03
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	496,368.800	Local	99.814001	495,445.56	101.630020	504,459.71	9,014.15	0.04
Original Face:	10,000,000.000	Base	99.814001	495,445.56	101.630020	504,459.71	9,014.15	0.04
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	496,368.800	Local	100.964728	501,157.41	102.144140	507,011.64	5,854.23	0.04
Original Face:	10,000,000.000	Base	100.964728	501,157.41	102.144140	507,011.64	5,854.23	0.04
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	157,849.350	Local	101.665601	160,478.49	106.647090	168,341.74	7,863.25	0.01
Original Face:	5,000,000.000	Base	101.665601	160,478.49	106.647090	168,341.74	7,863.25	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	165,106.650	Local	99.916484	164,968.76	101.683370	167,886.01	2,917.25	0.01
Original Face:	5,000,000.000	Base	99.916484	164,968.76	101.683370	167,886.01	2,917.25	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	951,530.470	Local	99.831912	949,931.06	105.565820	1,004,490.94	54,559.88	0.08
Original Face:	10,815,142.000	Base	99.831912	949,931.06	105.565820	1,004,490.94	54,559.88	0.08
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	392,464.820	Local	102.206633	401,125.08	108.254430	424,860.55	23,735.47	0.04
Original Face:	5,648,629.000	Base	102.206633	401,125.08	108.254430	424,860.55	23,735.47	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.446500	20 Nov 2042		
	8,374,437.670	Local	100.000000	8,374,437.67	99.883400	8,364,673.08	-9,764.59	0.70
Original Face:	25,333,333.000	Base	100.000000	8,374,437.67	99.883400	8,364,673.08	-9,764.59	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.490880	16 Nov 2041		
	2,204,466.340	Local	100.134119	2,207,422.95	100.074090	2,206,099.63	-1,323.32	0.19
Original Face:	10,000,000.000	Base	100.134119	2,207,422.95	100.074090	2,206,099.63	-1,323.32	0.19
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	933,075.950	Local	104.204284	972,305.11	106.166120	990,610.53	18,305.42	0.08
Original Face:	10,359,452.000	Base	104.204284	972,305.11	106.166120	990,610.53	18,305.42	0.08
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.490880	16 Dec 2041		
	4,085,962.830	Local	100.134269	4,091,449.02	100.167740	4,092,816.62	1,367.60	0.34
Original Face:	12,911,372.000	Base	100.134269	4,091,449.02	100.167740	4,092,816.62	1,367.60	0.34
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
	3,840,114.200	Local	101.169126	3,885,009.96	100.208880	3,848,135.43	-36,874.53	0.32
Original Face:	20,000,000.000	Base	101.169126	3,885,009.96	100.208880	3,848,135.43	-36,874.53	0.32
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,796,142.400	Local	95.546899	2,671,627.35	100.674550	2,815,003.78	143,376.43	0.24
Original Face:	10,000,000.000	Base	95.546899	2,671,627.35	100.674550	2,815,003.78	143,376.43	0.24
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	3,604,432.250	Local	100.917398	3,637,499.25	101.098050	3,644,010.72	6,511.47	0.31
Original Face:	25,000,000.000	Base	100.917398	3,637,499.25	101.098050	3,644,010.72	6,511.47	0.31
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,518,581.500	Local	100.165640	2,522,753.28	102.379910	2,578,521.47	55,768.19	0.22
Original Face:	10,000,000.000	Base	100.165640	2,522,753.28	102.379910	2,578,521.47	55,768.19	0.22
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,518,581.500	Local	100.793331	2,538,562.19	103.474200	2,606,082.06	67,519.87	0.22
Original Face:	10,000,000.000	Base	100.793331	2,538,562.19	103.474200	2,606,082.06	67,519.87	0.22
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,680,493.990	Local	101.698859	2,726,031.81	103.061410	2,762,554.90	36,523.09	0.23
Original Face:	18,249,312.000	Base	101.698859	2,726,031.81	103.061410	2,762,554.90	36,523.09	0.23
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,578,699.300	Local	99.999999	2,578,699.28	101.424140	2,615,423.59	36,724.31	0.22
Original Face:	10,000,000.000	Base	99.999999	2,578,699.28	101.424140	2,615,423.59	36,724.31	0.22

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,578,699.300	Local	101.529069	2,618,129.39	103.550270	2,670,250.09	52,120.70	0.22
Original Face:	10,000,000.000	Base	101.529069	2,618,129.39	103.550270	2,670,250.09	52,120.70	0.22
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,635,900.700	Local	101.667859	2,679,863.82	103.324830	2,723,539.92	43,676.10	0.23
Original Face:	10,000,000.000	Base	101.667859	2,679,863.82	103.324830	2,723,539.92	43,676.10	0.23
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	7,638,045.120	Local	99.217649	7,578,288.76	100.359100	7,665,473.34	87,184.58	0.64
Original Face:	18,000,000.000	Base	99.217649	7,578,288.76	100.359100	7,665,473.34	87,184.58	0.64
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,851,069.100	Local	94.563797	5,532,993.13	101.929350	5,963,956.70	430,963.57	0.50
Original Face:	10,000,000.000	Base	94.563797	5,532,993.13	101.929350	5,963,956.70	430,963.57	0.50
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	1,365,161.800	Local	99.095093	1,352,808.36	100.064650	1,366,044.38	13,236.02	0.11
Original Face:	5,000,000.000	Base	99.095093	1,352,808.36	100.064650	1,366,044.38	13,236.02	0.11
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	7,200,063.900	Local	99.369532	7,154,669.79	100.939820	7,267,731.54	113,061.75	0.61
Original Face:	15,000,000.000	Base	99.369532	7,154,669.79	100.939820	7,267,731.54	113,061.75	0.61
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	287,082.070	Local	101.277454	290,749.41	103.202540	296,275.99	5,526.58	0.02
Original Face:	1,000,000.000	Base	101.277454	290,749.41	103.202540	296,275.99	5,526.58	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	1,150,623.580	Local	100.715435	1,158,855.54	106.560250	1,226,107.36	67,251.82	0.10
Original Face:	2,000,000.000	Base	100.715435	1,158,855.54	106.560250	1,226,107.36	67,251.82	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	483,301.340	Local	100.805291	487,193.32	104.647930	505,764.85	18,571.53	0.04
Original Face:	1,000,000.000	Base	100.805291	487,193.32	104.647930	505,764.85	18,571.53	0.04
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	764,094.000	Local	101.046630	772,091.24	103.535090	791,105.41	19,014.17	0.07
Original Face:	5,000,000.000	Base	101.046630	772,091.24	103.535090	791,105.41	19,014.17	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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	1,964,034.670	Local	100.766396	1,979,086.96	102.023910	2,003,784.96	24,698.00	0.17
Original Face:	5,985,000.000	Base	100.766396	1,979,086.96	102.023910	2,003,784.96	24,698.00	0.17
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,364,916.000	Local	97.771589	3,289,931.83	104.562700	3,518,447.02	228,515.19	0.30
Original Face:	5,000,000.000	Base	97.771589	3,289,931.83	104.562700	3,518,447.02	228,515.19	0.30
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,823,604.800	Local	100.802426	3,854,286.39	104.925360	4,011,931.10	157,644.71	0.34
Original Face:	20,000,000.000	Base	100.802426	3,854,286.39	104.925360	4,011,931.10	157,644.71	0.34
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,957,383.500	Local	100.221359	1,961,716.35	103.804990	2,031,861.75	70,145.40	0.17
Original Face:	10,000,000.000	Base	100.221359	1,961,716.35	103.804990	2,031,861.75	70,145.40	0.17
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,986,240.920	Local	95.925695	2,864,572.37	102.224510	3,052,670.15	188,097.78	0.26
Original Face:	4,000,000.000	Base	95.925695	2,864,572.37	102.224510	3,052,670.15	188,097.78	0.26
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,997,927.300	Local	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.34
Original Face:	5,000,000.000	Base	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.34
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	708,874.700	Local	99.559704	705,753.55	100.763200	714,284.83	8,531.28	0.06
Original Face:	5,000,000.000	Base	99.559704	705,753.55	100.763200	714,284.83	8,531.28	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	2,951,733.200	Local	99.902789	2,948,863.78	102.374930	3,021,834.80	72,971.02	0.25
Original Face:	10,000,000.000	Base	99.902789	2,948,863.78	102.374930	3,021,834.80	72,971.02	0.25
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
	388,054.060	Local	101.088531	392,278.15	100.350730	389,415.08	-2,863.07	0.03
Original Face:	5,110,000.000	Base	101.088531	392,278.15	100.350730	389,415.08	-2,863.07	0.03
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	538,765.750	Local	99.286213	534,920.11	100.667850	542,363.90	7,443.79	0.05
Original Face:	5,000,000.000	Base	99.286213	534,920.11	100.667850	542,363.90	7,443.79	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
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,805,023.800	Local	100.083018	1,806,522.30	102.613580	1,852,199.54	45,677.24	0.16
Original Face:	5,000,000.000	Base	100.083018	1,806,522.30	102.613580	1,852,199.54	45,677.24	0.16
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	835,145.130	Local	101.422548	847,025.47	101.271990	845,768.09	-1,257.38	0.07
Original Face:	3,000,000.000	Base	101.422548	847,025.47	101.271990	845,768.09	-1,257.38	0.07
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	2,212,105.700	Local	100.000000	2,212,105.70	104.136700	2,303,613.88	91,508.18	0.19
Original Face:	10,000,000.000	Base	100.000000	2,212,105.70	104.136700	2,303,613.88	91,508.18	0.19
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.130000	15 Mar 2030		
	23,750,000.000	Local	100.000000	23,750,000.00	100.000000	23,750,000.00	0.00	2.00
Original Face:	25,000,000.000	Base	100.000000	23,750,000.00	100.000000	23,750,000.00	0.00	2.00
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	104.050665	7,283,546.55	283,546.55	0.61
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.050665	7,283,546.55	283,546.55	0.61
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.130000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	108.614008	1,303,368.09	108.770800	1,305,249.60	1,881.51	0.11
		Base	108.614008	1,303,368.09	108.770800	1,305,249.60	1,881.51	0.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.895774	2,996,873.23	104.099000	3,122,970.00	126,096.77	0.26
		Base	99.895774	2,996,873.23	104.099000	3,122,970.00	126,096.77	0.26
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,831,093.320	Local	106.383575	1,947,982.53	107.476600	1,967,996.84	20,014.31	0.17
Original Face:	28,600,000.000	Base	106.383575	1,947,982.53	107.476600	1,967,996.84	20,014.31	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
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					2.575000	25 Aug 2024		
		Local	551,046.680	102.548724	565,091.34	100.368686	553,078.31	-12,013.03	0.05
Original Face:		Base	4,240,960.000	102.548724	565,091.34	100.368686	553,078.31	-12,013.03	0.05
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
		Local	587,999.470	102.550907	602,998.79	100.473138	590,781.52	-12,217.27	0.05
Original Face:		Base	6,113,646.000	102.550907	602,998.79	100.473138	590,781.52	-12,217.27	0.05
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					4.075000	25 Jul 2024		
		Local	603,492.320	104.405556	630,079.51	102.395152	617,946.88	-12,132.63	0.05
Original Face:		Base	4,650,545.000	104.405556	630,079.51	102.395152	617,946.88	-12,132.63	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					4.177000	25 Nov 2024		
		Local	1,032,446.570	104.972875	1,083,788.85	103.398402	1,067,533.25	-16,255.60	0.09
Original Face:		Base	12,180,140.000	104.972875	1,083,788.85	103.398402	1,067,533.25	-16,255.60	0.09
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					4.005000	25 Jan 2025		
		Local	2,201,533.060	104.892042	2,309,232.98	102.491538	2,256,385.09	-52,847.89	0.19
Original Face:		Base	10,243,765.000	104.892042	2,309,232.98	102.491538	2,256,385.09	-52,847.89	0.19
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					4.605000	25 Jan 2029		
		Local	1,803,857.970	109.227092	1,970,301.60	106.414906	1,919,573.76	-50,727.84	0.16
Original Face:		Base	5,000,000.000	109.227092	1,970,301.60	106.414906	1,919,573.76	-50,727.84	0.16
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	5,000,000.000	101.022667	5,051,133.33	100.964030	5,048,201.50	-2,931.83	0.42
		Base		101.022667	5,051,133.33	100.964030	5,048,201.50	-2,931.83	0.42
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
		Local	5,485,000.000	100.113510	5,491,226.01	100.142000	5,492,788.70	1,562.69	0.46
		Base		100.113510	5,491,226.01	100.142000	5,492,788.70	1,562.69	0.46
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
		Local	2,700,000.000	100.136930	2,703,697.10	100.352000	2,709,504.00	5,806.90	0.23
		Base		100.136930	2,703,697.10	100.352000	2,709,504.00	5,806.90	0.23
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,000,000.000	100.105507	3,003,165.21	100.223000	3,006,690.00	3,524.79	0.25
		Base		100.105507	3,003,165.21	100.223000	3,006,690.00	3,524.79	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
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
		Local	35,000,000.000	99.986667	34,995,333.33	99.992917	34,997,520.95	2,187.62	2.94
		Base		99.986667	34,995,333.33	99.992917	34,997,520.95	2,187.62	2.94
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
		Local	25,000,000.000	99.984111	24,996,027.79	99.990222	24,997,555.50	1,527.71	2.10
		Base		99.984111	24,996,027.79	99.990222	24,997,555.50	1,527.71	2.10
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
		Local	20,000,000.000	99.997958	19,999,591.67	99.998639	19,999,727.80	136.13	1.68
		Base		99.997958	19,999,591.67	99.998639	19,999,727.80	136.13	1.68
9127965D7	TREASURY BILL 12/20 0.00000						22 Dec 2020		
		Local	20,000,000.000	99.995917	19,999,183.33	99.996597	19,999,319.40	136.07	1.68
		Base		99.995917	19,999,183.33	99.996597	19,999,319.40	136.07	1.68
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	35,000,000.000	99.894793	34,963,177.65	99.887812	34,960,734.20	-2,443.45	2.94
		Base		99.894793	34,963,177.65	99.887812	34,960,734.20	-2,443.45	2.94
912796B65	CASH MGMT BILL 02/21 0.00000						02 Feb 2021		
		Local	20,000,000.000	99.982889	19,996,577.78	99.986778	19,997,355.60	777.82	1.68
		Base		99.982889	19,996,577.78	99.986778	19,997,355.60	777.82	1.68
912796B73	CASH MGMT BILL 02/21 0.00000						09 Feb 2021		
		Local	20,000,000.000	99.979875	19,995,975.00	99.987225	19,997,445.00	1,470.00	1.68
		Base		99.979875	19,995,975.00	99.987225	19,997,445.00	1,470.00	1.68
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	0.000	0.000000	-0.20	0.000000	0.00	0.20	0.00
		Base		0.000000	-0.20	0.000000	0.00	0.20	0.00
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	20,000,000.000	99.999402	19,999,880.49	100.349022	20,069,804.40	69,923.91	1.69
		Base		99.999402	19,999,880.49	100.349022	20,069,804.40	69,923.91	1.69
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
		Local	20,000,000.000	100.276483	20,055,296.61	100.968750	20,193,750.00	138,453.39	1.70
		Base		100.276483	20,055,296.61	100.968750	20,193,750.00	138,453.39	1.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.018932	30,005,679.49	101.062500	30,318,750.00	313,070.51	2.55
		Base	100.018932	30,005,679.49	101.062500	30,318,750.00	313,070.51	2.55
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	100.104881	5,005,244.04	100.294028	5,014,701.40	9,457.36	0.42
		Base	100.104881	5,005,244.04	100.294028	5,014,701.40	9,457.36	0.42
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.959083	4,997,954.13	100.225230	5,011,261.50	13,307.37	0.42
		Base	99.959083	4,997,954.13	100.225230	5,011,261.50	13,307.37	0.42
912828R93	US TREASURY N/B 06/18 0.625				0.625000	30 Jun 2018		
	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
		Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.758559	19,951,711.75	100.570312	20,114,062.40	162,350.65	1.69
		Base	99.758559	19,951,711.75	100.570312	20,114,062.40	162,350.65	1.69
912828TR1	US TREASURY N/B 09/19 1				1.000000	30 Sep 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018		
	0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
		Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	102.290990	25,572,747.49	102.265625	25,566,406.25	-6,341.24	2.15
		Base	102.290990	25,572,747.49	102.265625	25,566,406.25	-6,341.24	2.15
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	101.116691	5,055,834.55	101.148438	5,057,421.90	1,587.35	0.43
		Base	101.116691	5,055,834.55	101.148438	5,057,421.90	1,587.35	0.43
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.316973	5,015,848.63	103.085938	5,154,296.90	138,448.27	0.43
		Base	100.316973	5,015,848.63	103.085938	5,154,296.90	138,448.27	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	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
912828Y20	US TREASURY N/B 07/21 2.625				2.625000	15 Jul 2021		
	35,000,000.000	Local	101.521579	35,532,552.59	101.519531	35,531,835.85	-716.74	2.99
		Base	101.521579	35,532,552.59	101.519531	35,531,835.85	-716.74	2.99
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.907102	19,981,420.45	101.250000	20,250,000.00	268,579.55	1.70
		Base	99.907102	19,981,420.45	101.250000	20,250,000.00	268,579.55	1.70
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.043709	10,004,370.92	101.363281	10,136,328.10	131,957.18	0.85
		Base	100.043709	10,004,370.92	101.363281	10,136,328.10	131,957.18	0.85
US DOLLAR Total								
	574,033,545.420	Local		575,938,161.60		580,333,458.98	4,395,297.38	48.78
Original Face:	759,527,303.000	Base		575,938,161.60		580,333,458.98	4,395,297.38	48.78
FIXED INCOME Total								
	574,033,545.420	Base		575,938,161.60		580,333,458.98	4,395,297.38	48.78
Original Face:	759,527,303.000							

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									
		1,183,557,744.120	Base		1,185,284,766.91		1,189,680,064.29	4,395,297.38	100.00
	Original Face:	759,527,303.000							

& 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									
			9,280.400	Local	1.000000	9,280.40	1.000000	9,280.40	0.00	0.00
				Base	1.000000	9,280.40	1.000000	9,280.40	0.00	0.00
US DOLLAR Total										
			9,280.400	Local		9,280.40		9,280.40	0.00	0.00
				Base		9,280.40		9,280.40	0.00	0.00
CASH Total										
			9,280.400	Base		9,280.40		9,280.40	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02314PNR8	AMAZON COM INC DISC COML						0.080000	25 Jan 2021		
			20,000,000.000	Local	99.989333	19,997,866.67	99.989333	19,997,866.67	0.00	0.40
				Base	99.989333	19,997,866.67	99.989333	19,997,866.67	0.00	0.40
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05						2.050000	10 Jan 2023		
			5,000,000.000	Local	99.976822	4,998,841.09	99.976822	4,998,841.09	0.00	0.10
				Base	99.976822	4,998,841.09	99.976822	4,998,841.09	0.00	0.10
03785DMB9	APPLE INC						0.090000	11 Dec 2020		
			10,000,000.000	Local	99.999250	9,999,925.00	99.999250	9,999,925.00	0.00	0.20
				Base	99.999250	9,999,925.00	99.999250	9,999,925.00	0.00	0.20
03785DN44	APPLE INC						0.110000	04 Jan 2021		
			10,000,000.000	Local	99.991750	9,999,175.00	99.991750	9,999,175.00	0.00	0.20
				Base	99.991750	9,999,175.00	99.991750	9,999,175.00	0.00	0.20
03785DPG5	APPLE INC						0.100000	16 Feb 2021		
			10,000,000.000	Local	99.980556	9,998,055.56	99.980556	9,998,055.56	0.00	0.20
				Base	99.980556	9,998,055.56	99.980556	9,998,055.56	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
06417MMH5	BANK OF NOVA SCOTIA					0.230000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
091995001	BLACKROCK INVT QUALITY					0.000000	04 Jan 2021		
		Local	30,006,421.890	100.000000	30,006,421.89	100.000000	30,006,421.89	0.00	0.61
		Base		100.000000	30,006,421.89	100.000000	30,006,421.89	0.00	0.61
11563VNE3	BROWN-FORMAN CORP.					0.160000	14 Jan 2021		
		Local	2,000,000.000	99.983556	1,999,671.11	99.983556	1,999,671.11	0.00	0.04
		Base		99.983556	1,999,671.11	99.983556	1,999,671.11	0.00	0.04
138994009	CANTOR FITZGERALD REPO REPO					0.040000	08 Dec 2020		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	4.45
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	4.45
138994009	CANTOR FITZGERALD REPO REPO					0.090000	08 Dec 2020		
		Local	450,000,000.000	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.09
		Base		100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.09
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Dec 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.62
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.62
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Jan 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
138994009	CANTOR FITZGERALD REPO REPO					0.400000	19 Jan 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
14178LN63	CARGILL INC					0.120000	06 Jan 2021		
		Local	25,000,000.000	99.990333	24,997,583.33	99.990333	24,997,583.33	0.00	0.51
		Base		99.990333	24,997,583.33	99.990333	24,997,583.33	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
16677JN51	CHEVRON CORP					0.110000	05 Jan 2021		
		Local	20,000,000.000	99.991444	19,998,288.89	99.991444	19,998,288.89	0.00	0.40
		Base		99.991444	19,998,288.89	99.991444	19,998,288.89	0.00	0.40
19121AMJ7	COCA-COLA COMPANY					0.090000	18 Dec 2020		
		Local	10,000,000.000	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.20
		Base		99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.20
19121ANK3	COCA-COLA COMPANY					0.100000	19 Jan 2021		
		Local	11,790,000.000	99.988333	11,788,624.50	99.988333	11,788,624.50	0.00	0.24
		Base		99.988333	11,788,624.50	99.988333	11,788,624.50	0.00	0.24
22599G006	CREDIT AGRICOLE REPO REPO					0.050000	08 Dec 2020		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.52
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.52
2546R2NF9	WALT DISNEY CO					0.550000	15 Jan 2021		
		Local	10,000,000.000	99.941944	9,994,194.44	99.941944	9,994,194.44	0.00	0.20
		Base		99.941944	9,994,194.44	99.941944	9,994,194.44	0.00	0.20
2546R2TF3	WALT DISNEY CO					0.500000	15 Jun 2021		
		Local	10,000,000.000	99.737500	9,973,750.00	99.737500	9,973,750.00	0.00	0.20
		Base		99.737500	9,973,750.00	99.737500	9,973,750.00	0.00	0.20
2546R2UP9	WALT DISNEY CO					0.320000	23 Jul 2021		
		Local	1,774,000.000	99.798222	1,770,420.46	99.798222	1,770,420.46	0.00	0.04
		Base		99.798222	1,770,420.46	99.798222	1,770,420.46	0.00	0.04
2546R2UP9	WALT DISNEY CO					0.350000	23 Jul 2021		
		Local	540,000.000	99.779306	538,808.25	99.779306	538,808.25	0.00	0.01
		Base		99.779306	538,808.25	99.779306	538,808.25	0.00	0.01
26055AMX1	DOW CHEMICAL COMPANY					0.320000	31 Dec 2020		
		Local	10,000,000.000	99.979556	9,997,955.56	99.979556	9,997,955.56	0.00	0.20
		Base		99.979556	9,997,955.56	99.979556	9,997,955.56	0.00	0.20
29101ANF7	EMERSON ELECTRIC CO					0.100000	15 Jan 2021		
		Local	10,000,000.000	99.989444	9,998,944.44	99.989444	9,998,944.44	0.00	0.20
		Base		99.989444	9,998,944.44	99.989444	9,998,944.44	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
30229APH6	EXXON MOBIL CORP					0.130000	17 Feb 2021		
		Local	4,000,000.000	99.974361	3,998,974.45	99.974361	3,998,974.45	0.00	0.08
		Base		99.974361	3,998,974.45	99.974361	3,998,974.45	0.00	0.08
30229APS2	EXXON MOBIL CORP					0.210000	26 Feb 2021		
		Local	15,000,000.000	99.953333	14,993,000.00	99.953333	14,993,000.00	0.00	0.30
		Base		99.953333	14,993,000.00	99.953333	14,993,000.00	0.00	0.30
30229AQR3	EXXON MOBIL CORP					0.190000	25 Mar 2021		
		Local	25,000,000.000	99.943528	24,985,881.94	99.943528	24,985,881.94	0.00	0.50
		Base		99.943528	24,985,881.94	99.943528	24,985,881.94	0.00	0.50
30229ATG4	EXXON MOBIL CORP					0.200000	16 Jun 2021		
		Local	25,000,000.000	99.894444	24,973,611.11	99.894444	24,973,611.11	0.00	0.50
		Base		99.894444	24,973,611.11	99.894444	24,973,611.11	0.00	0.50
41282JN80	HARLEY-DAVIDSON FND CP					0.600000	08 Jan 2021		
		Local	20,000,000.000	99.948333	19,989,666.67	99.948333	19,989,666.67	0.00	0.40
		Base		99.948333	19,989,666.67	99.948333	19,989,666.67	0.00	0.40
43851TT89	HONEYWELL INTERNATN'					0.180000	08 Jun 2021		
		Local	1,850,000.000	99.909000	1,848,316.50	99.909000	1,848,316.50	0.00	0.04
		Base		99.909000	1,848,316.50	99.909000	1,848,316.50	0.00	0.04
43851TW28	HONEYWELL INTERNATN'					0.200000	02 Sep 2021		
		Local	10,000,000.000	99.851111	9,985,111.11	99.851111	9,985,111.11	0.00	0.20
		Base		99.851111	9,985,111.11	99.851111	9,985,111.11	0.00	0.20
43851TWF9	HONEYWELL INTERNATN'					0.190000	15 Sep 2021		
		Local	15,000,000.000	99.851694	14,977,754.16	99.851694	14,977,754.16	0.00	0.30
		Base		99.851694	14,977,754.16	99.851694	14,977,754.16	0.00	0.30
43851TXE1	HONEYWELL INTERNATN'					0.200000	14 Oct 2021		
		Local	30,000,000.000	99.827778	29,948,333.33	99.827778	29,948,333.33	0.00	0.61
		Base		99.827778	29,948,333.33	99.827778	29,948,333.33	0.00	0.61
47816FN56	JOHNSON & JOHNSON					0.170000	05 Jan 2021		
		Local	20,000,000.000	99.986778	19,997,355.56	99.986778	19,997,355.56	0.00	0.40
		Base		99.986778	19,997,355.56	99.986778	19,997,355.56	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
47816FT19	JOHNSON & JOHNSON					0.110000	01 Jun 2021		
		Local	20,000,000.000	99.946528	19,989,305.56	99.946528	19,989,305.56	0.00	0.40
		Base		99.946528	19,989,305.56	99.946528	19,989,305.56	0.00	0.40
57576JM90	MASSACHUSETTS MUT LIFE INS CO					0.100000	09 Dec 2020		
		Local	25,000,000.000	99.999722	24,999,930.56	99.999722	24,999,930.56	0.00	0.51
		Base		99.999722	24,999,930.56	99.999722	24,999,930.56	0.00	0.51
58934ANM4	MERCK & CO. INC					0.100000	21 Jan 2021		
		Local	25,000,000.000	99.987778	24,996,944.45	99.987778	24,996,944.45	0.00	0.51
		Base		99.987778	24,996,944.45	99.987778	24,996,944.45	0.00	0.51
59157TMM2	METLIFE SHORT TERM FDG					0.130000	21 Dec 2020		
		Local	15,000,000.000	99.995306	14,999,295.83	99.995306	14,999,295.83	0.00	0.30
		Base		99.995306	14,999,295.83	99.995306	14,999,295.83	0.00	0.30
59157TNC3	METLIFE SHORT TERM FDG					0.130000	12 Jan 2021		
		Local	7,250,000.000	99.987361	7,249,083.68	99.987361	7,249,083.68	0.00	0.15
		Base		99.987361	7,249,083.68	99.987361	7,249,083.68	0.00	0.15
59157TQF3	METLIFE SHORT TERM FDG					0.180000	15 Mar 2021		
		Local	15,000,000.000	99.951500	14,992,725.00	99.951500	14,992,725.00	0.00	0.30
		Base		99.951500	14,992,725.00	99.951500	14,992,725.00	0.00	0.30
59157TU27	METLIFE SHORT TERM FDG					0.210000	02 Jul 2021		
		Local	25,000,000.000	99.879833	24,969,958.33	99.879833	24,969,958.33	0.00	0.50
		Base		99.879833	24,969,958.33	99.879833	24,969,958.33	0.00	0.50
60689FMU9	MIZUHO BANK LTD					0.140000	28 Dec 2020		
		Local	20,000,000.000	99.992222	19,998,444.44	99.992222	19,998,444.44	0.00	0.40
		Base		99.992222	19,998,444.44	99.992222	19,998,444.44	0.00	0.40
63743CM83	NATL RURAL UTIL COOP					0.100000	08 Dec 2020		
		Local	9,200,000.000	100.000000	9,200,000.00	100.000000	9,200,000.00	0.00	0.19
		Base		100.000000	9,200,000.00	100.000000	9,200,000.00	0.00	0.19
63763PNR6	NATIONAL SECS CLEARING					0.150000	25 Jan 2021		
		Local	20,000,000.000	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.40
		Base		99.980000	19,996,000.00	99.980000	19,996,000.00	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
64105GNR1	NESTLE CAP CORP				0.170000	25 Jan 2021		
	20,000,000.000	Local	99.977333	19,995,466.67	99.977333	19,995,466.67	0.00	0.40
		Base	99.977333	19,995,466.67	99.977333	19,995,466.67	0.00	0.40
64105GU28	NESTLE CAP CORP				0.120000	02 Jul 2021		
	70,000,000.000	Local	99.931333	69,951,933.33	99.931333	69,951,933.33	0.00	1.41
		Base	99.931333	69,951,933.33	99.931333	69,951,933.33	0.00	1.41
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	10,000,000.000	Local	99.846528	9,984,652.77	99.846528	9,984,652.77	0.00	0.20
		Base	99.846528	9,984,652.77	99.846528	9,984,652.77	0.00	0.20
67983TP91	OLD LINE FUNDING LLC				0.170000	09 Feb 2021		
	10,000,000.000	Local	99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	0.20
		Base	99.970250	9,997,025.00	99.970250	9,997,025.00	0.00	0.20
71344TPS5	PEPSICO INC				0.180000	26 Feb 2021		
	25,000,000.000	Local	99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.51
		Base	99.960000	24,990,000.00	99.960000	24,990,000.00	0.00	0.51
71344TQ13	PEPSICO INC				0.200000	01 Mar 2021		
	25,000,000.000	Local	99.953889	24,988,472.22	99.953889	24,988,472.22	0.00	0.50
		Base	99.953889	24,988,472.22	99.953889	24,988,472.22	0.00	0.50
74271TM83	PROCTOR GAMBLE AND CO				0.100000	08 Dec 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
74271TN58	PROCTOR GAMBLE AND CO				0.100000	05 Jan 2021		
	15,000,000.000	Local	99.992222	14,998,833.33	99.992222	14,998,833.33	0.00	0.30
		Base	99.992222	14,998,833.33	99.992222	14,998,833.33	0.00	0.30
74271TNF6	PROCTOR GAMBLE AND CO				0.100000	15 Jan 2021		
	10,000,000.000	Local	99.989445	9,998,944.45	99.989445	9,998,944.45	0.00	0.20
		Base	99.989445	9,998,944.45	99.989445	9,998,944.45	0.00	0.20
74271TRF2	PROCTOR GAMBLE AND CO				0.130000	15 Apr 2021		
	25,000,000.000	Local	99.953778	24,988,444.44	99.953778	24,988,444.44	0.00	0.50
		Base	99.953778	24,988,444.44	99.953778	24,988,444.44	0.00	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
77119LSC4	ROCHE HOLDING INC				0.110000	12 May 2021		
	20,000,000.000	Local	99.952639	19,990,527.77	99.952639	19,990,527.77	0.00	0.40
		Base	99.952639	19,990,527.77	99.952639	19,990,527.77	0.00	0.40
82124LPH9	SHEFFIELD RECEIVABLE				0.220000	17 Feb 2021		
	10,000,000.000	Local	99.956611	9,995,661.11	99.956611	9,995,661.11	0.00	0.20
		Base	99.956611	9,995,661.11	99.956611	9,995,661.11	0.00	0.20
8225X2U77	SHELL INTNL FNC B.V				0.400000	07 Jul 2021		
	15,000,000.000	Local	99.765556	14,964,833.33	99.765556	14,964,833.33	0.00	0.30
		Base	99.765556	14,964,833.33	99.765556	14,964,833.33	0.00	0.30
8225X2U85	SHELL INTNL FNC B.V				0.400000	08 Jul 2021		
	6,000,000.000	Local	99.764445	5,985,866.67	99.764445	5,985,866.67	0.00	0.12
		Base	99.764445	5,985,866.67	99.764445	5,985,866.67	0.00	0.12
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	25,000,000.000	Local	99.760000	24,940,000.00	99.760000	24,940,000.00	0.00	0.50
		Base	99.760000	24,940,000.00	99.760000	24,940,000.00	0.00	0.50
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	08 Dec 2020		
	27,004,344.510	Local	100.000000	27,004,344.51	100.000000	27,004,344.51	0.00	0.55
		Base	100.000000	27,004,344.51	100.000000	27,004,344.51	0.00	0.55
89114NRN7	TORONTO-DOMINION				0.200000	02 Apr 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
89233GQA7	TOYOTA MOTOR CREDIT				0.160000	10 Mar 2021		
	20,000,000.000	Local	99.959111	19,991,822.22	99.959111	19,991,822.22	0.00	0.40
		Base	99.959111	19,991,822.22	99.959111	19,991,822.22	0.00	0.40
90328AN66	USAA CAPITAL CORP				0.130000	06 Jan 2021		
	25,000,000.000	Local	99.989528	24,997,381.95	99.989528	24,997,381.95	0.00	0.51
		Base	99.989528	24,997,381.95	99.989528	24,997,381.95	0.00	0.51
90328APA5	USAA CAPITAL CORP				0.130000	10 Feb 2021		
	15,000,000.000	Local	99.976889	14,996,533.33	99.976889	14,996,533.33	0.00	0.30
		Base	99.976889	14,996,533.33	99.976889	14,996,533.33	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
90477DN51	UNILEVER CAPITAL CRP				0.100000	05 Jan 2021		
	10,000,000.000	Local	99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.20
		Base	99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.20
91058TM86	UNITED HEALTHCARE CO				0.130000	08 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.30
91058TMJ2	UNITED HEALTHCARE CO				0.140000	18 Dec 2020		
	25,000,000.000	Local	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	0.51
		Base	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	0.51
9113A2NS1	UNITED PARCEL SERVIC				0.180000	26 Jan 2021		
	15,000,000.000	Local	99.975500	14,996,325.00	99.975500	14,996,325.00	0.00	0.30
		Base	99.975500	14,996,325.00	99.975500	14,996,325.00	0.00	0.30
9127962Q1	TREASURY BILL 04/21 0.00000				0.112000	22 Apr 2021		
	20,000,000.000	Local	99.958000	19,991,600.00	99.958000	19,991,600.00	0.00	0.40
		Base	99.958000	19,991,600.00	99.958000	19,991,600.00	0.00	0.40
9127963H0	TREASURY BILL 06/21 0.00000				0.103500	17 Jun 2021		
	100,000,000.000	Local	99.946520	99,946,520.00	99.946520	99,946,520.00	0.00	2.02
		Base	99.946520	99,946,520.00	99.946520	99,946,520.00	0.00	2.02
9127963S6	TREASURY BILL 07/21 0.00000				0.101000	15 Jul 2021		
	40,000,000.000	Local	99.938558	39,975,423.33	99.938558	39,975,423.33	0.00	0.81
		Base	99.938558	39,975,423.33	99.938558	39,975,423.33	0.00	0.81
9127963W7	TREASURY BILL 02/21 0.00000				0.100000	04 Feb 2021		
	40,000,000.000	Local	99.983889	39,993,555.55	99.983889	39,993,555.55	0.00	0.81
		Base	99.983889	39,993,555.55	99.983889	39,993,555.55	0.00	0.81
9127964X4	TREASURY BILL 04/21 0.00000				0.105000	08 Apr 2021		
	20,000,000.000	Local	99.964708	19,992,941.67	99.964708	19,992,941.67	0.00	0.40
		Base	99.964708	19,992,941.67	99.964708	19,992,941.67	0.00	0.40
9127964Y2	TREASURY BILL 04/21 0.00000				0.105500	15 Apr 2021		
	40,000,000.000	Local	99.962489	39,984,995.56	99.962489	39,984,995.56	0.00	0.81
		Base	99.962489	39,984,995.56	99.962489	39,984,995.56	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
9127965D7	TREASURY BILL 12/20 0.00000					0.087500	22 Dec 2020		
		Local	40,000,000.000	99.996597	39,998,638.89	99.996597	39,998,638.89	0.00	0.81
		Base		99.996597	39,998,638.89	99.996597	39,998,638.89	0.00	0.81
912796TY5	TREASURY BILL 12/20 0.00000					0.115000	31 Dec 2020		
		Local	40,000,000.000	99.990956	39,996,382.30	99.990956	39,996,382.30	0.00	0.81
		Base		99.990956	39,996,382.30	99.990956	39,996,382.30	0.00	0.81
912796UC1	TREASURY BILL 01/21 0.00000					0.090000	28 Jan 2021		
		Local	40,000,000.000	99.987250	39,994,900.00	99.987250	39,994,900.00	0.00	0.81
		Base		99.987250	39,994,900.00	99.987250	39,994,900.00	0.00	0.81
912796XE4	TREASURY BILL 02/21 0.00000					0.110000	25 Feb 2021		
		Local	65,000,000.000	99.970324	64,980,710.84	99.970324	64,980,710.84	0.00	1.31
		Base		99.970324	64,980,710.84	99.970324	64,980,710.84	0.00	1.31
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	08 Dec 2020		
		Local	106,593,888.690	100.000000	106,593,888.69	100.000000	106,593,888.69	0.00	2.15
		Base		100.000000	106,593,888.69	100.000000	106,593,888.69	0.00	2.15
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.090000	04 Jan 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.51
926NKW009	AMHERST PIERPONT 04/15 VAR					0.070000	08 Dec 2020		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.05
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	5.05
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	09 Dec 2020		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.81
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.81
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.070000	14 Dec 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	04 Jan 2021		
		Local	15,055,640.390	100.000000	15,055,640.39	100.000000	15,055,640.39	0.00	0.30
		Base		100.000000	15,055,640.39	100.000000	15,055,640.39	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
93142WPA5	WALGREENS BOOTS				0.285000	10 Feb 2021		
	15,000,000.000	Local	99.949333	14,992,400.00	99.949333	14,992,400.00	0.00	0.30
		Base	99.949333	14,992,400.00	99.949333	14,992,400.00	0.00	0.30
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	12,700,000.000	Local	99.848889	12,680,808.88	99.848889	12,680,808.88	0.00	0.26
		Base	99.848889	12,680,808.88	99.848889	12,680,808.88	0.00	0.26
94107MUS3	WASTE MANAGEMENT INC				0.350000	26 Jul 2021		
	30,000,000.000	Local	99.776389	29,932,916.67	99.776389	29,932,916.67	0.00	0.60
		Base	99.776389	29,932,916.67	99.776389	29,932,916.67	0.00	0.60
966VMM002	JP MORGAN MONEY MARKET				0.000000	04 Jan 2021		
	5,045,970.310	Local	100.000000	5,045,970.31	100.000000	5,045,970.31	0.00	0.10
		Base	100.000000	5,045,970.31	100.000000	5,045,970.31	0.00	0.10
979QHR003	SOUTH STREET REPO				0.100000	08 Dec 2020		
	313,685,158.020	Local	100.000000	313,685,158.02	100.000000	313,685,158.02	0.00	6.34
		Base	100.000000	313,685,158.02	100.000000	313,685,158.02	0.00	6.34
US DOLLAR Total								
	3,224,495,423.810	Local		3,223,745,738.07		3,223,745,738.07	0.00	65.15
		Base		3,223,745,738.07		3,223,745,738.07	0.00	65.15
CASH EQUIVALENT Total								
	3,224,495,423.810	Base		3,223,745,738.07		3,223,745,738.07	0.00	65.15

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.992959	6,999,507.11	101.624388	7,113,707.16	114,200.05	0.14
		Base	99.992959	6,999,507.11	101.624388	7,113,707.16	114,200.05	0.14
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.271963	4,963,598.15	104.459000	5,222,950.00	259,351.85	0.11
		Base	99.271963	4,963,598.15	104.459000	5,222,950.00	259,351.85	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
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.771341	2,993,140.24	100.557482	3,016,724.46	23,584.22	0.06
		Base		99.771341	2,993,140.24	100.557482	3,016,724.46	23,584.22	0.06
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.679882	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.102588	5,005,129.40	5,129.40	0.10
		Base		100.000000	5,000,000.00	100.102588	5,005,129.40	5,129.40	0.10
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.993330	4,999,666.48	102.766151	5,138,307.55	138,641.07	0.10
		Base		99.993330	4,999,666.48	102.766151	5,138,307.55	138,641.07	0.10
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.824750	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.424000	2,008,480.00	8,480.00	0.04
		Base		100.000000	2,000,000.00	100.424000	2,008,480.00	8,480.00	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.942190	7,995,375.18	103.207101	8,256,568.08	261,192.90	0.17
		Base		99.942190	7,995,375.18	103.207101	8,256,568.08	261,192.90	0.17
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.765594	9,976,559.39	106.433614	10,643,361.40	666,802.01	0.22
		Base		99.765594	9,976,559.39	106.433614	10,643,361.40	666,802.01	0.22
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.995843	4,499,812.92	103.271630	4,647,223.35	147,410.43	0.09
Original Face:		Base	4,500,000.000	99.995843	4,499,812.92	103.271630	4,647,223.35	147,410.43	0.09
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.988533	2,999,656.00	103.364860	3,100,945.80	101,289.80	0.06
Original Face:		Base	3,000,000.000	99.988533	2,999,656.00	103.364860	3,100,945.80	101,289.80	0.06
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	115.180208	1,624,040.93	114.720027	1,617,552.38	-6,488.55	0.03
		Base		115.180208	1,624,040.93	114.720027	1,617,552.38	-6,488.55	0.03
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.997474	4,999,873.68	100.228957	5,011,447.85	11,574.17	0.10
		Base		99.997474	4,999,873.68	100.228957	5,011,447.85	11,574.17	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
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.328630	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.994131	14,999,119.65	-880.35	0.30
		Base		100.000000	15,000,000.00	99.994131	14,999,119.65	-880.35	0.30
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	103.870082	932,753.34	103.769377	931,849.01	-904.33	0.02
		Base		103.870082	932,753.34	103.769377	931,849.01	-904.33	0.02
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.854460	9,985,446.03	100.633097	10,063,309.70	77,863.67	0.20
		Base		99.854460	9,985,446.03	100.633097	10,063,309.70	77,863.67	0.20
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.556364	10,055,636.36	103.109540	10,310,954.00	255,317.64	0.21
		Base		100.556364	10,055,636.36	103.109540	10,310,954.00	255,317.64	0.21
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.780413	15,465,963.98	100.991669	15,653,708.70	187,744.72	0.32
		Base		99.780413	15,465,963.98	100.991669	15,653,708.70	187,744.72	0.32
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.778462	9,977,846.24	100.217711	10,021,771.10	43,924.86	0.20
		Base		99.778462	9,977,846.24	100.217711	10,021,771.10	43,924.86	0.20
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	109.782414	5,489,120.70	109.581951	5,479,097.55	-10,023.15	0.11
		Base		109.782414	5,489,120.70	109.581951	5,479,097.55	-10,023.15	0.11
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.952666	9,995,266.61	103.703575	10,370,357.50	375,090.89	0.21
		Base		99.952666	9,995,266.61	103.703575	10,370,357.50	375,090.89	0.21
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR					2.250000	23 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.484058	9,948,405.80	-51,594.20	0.20
		Base		100.000000	10,000,000.00	99.484058	9,948,405.80	-51,594.20	0.20
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	100.689095	10,068,909.50	68,909.50	0.20
		Base		100.000000	10,000,000.00	100.689095	10,068,909.50	68,909.50	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
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	100.840000	10,084,000.00	84,000.00	0.20
		Base		100.000000	10,000,000.00	100.840000	10,084,000.00	84,000.00	0.20
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.689397	9,968,939.70	-31,060.30	0.20
		Base		100.000000	10,000,000.00	99.689397	9,968,939.70	-31,060.30	0.20
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	99.718593	9,971,859.30	-28,140.70	0.20
		Base		100.000000	10,000,000.00	99.718593	9,971,859.30	-28,140.70	0.20
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					1.000000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.029966	10,002,996.60	2,996.60	0.20
		Base		100.000000	10,000,000.00	100.029966	10,002,996.60	2,996.60	0.20
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.947950	6,996,356.50	107.333632	7,513,354.24	516,997.74	0.15
		Base		99.947950	6,996,356.50	107.333632	7,513,354.24	516,997.74	0.15
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.864368	6,990,505.75	105.681945	7,397,736.15	407,230.40	0.15
		Base		99.864368	6,990,505.75	105.681945	7,397,736.15	407,230.40	0.15
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.950607	4,997,530.37	103.080791	5,154,039.55	156,509.18	0.10
		Base		99.950607	4,997,530.37	103.080791	5,154,039.55	156,509.18	0.10
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.893101	9,989,310.05	99.788887	9,978,888.70	-10,421.35	0.20
		Base		99.893101	9,989,310.05	99.788887	9,978,888.70	-10,421.35	0.20
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.138104	17,193,477.70	103.896003	17,662,320.51	468,842.81	0.36
		Base		101.138104	17,193,477.70	103.896003	17,662,320.51	468,842.81	0.36
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.980553	14,997,082.92	103.319055	15,497,858.25	500,775.33	0.31
		Base		99.980553	14,997,082.92	103.319055	15,497,858.25	500,775.33	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
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.864833	1,997,296.66	105.539893	2,110,797.86	113,501.20	0.04
		Base		99.864833	1,997,296.66	105.539893	2,110,797.86	113,501.20	0.04
09661RAA9	BMW VEHICLE OWNER TRUST BMWOT 2020 A A1					0.204120	26 Jul 2021		
		Local	309,948.680	100.000000	309,948.68	99.999690	309,947.72	-0.96	0.01
Original Face:		Base	9,500,000.000	100.000000	309,948.68	99.999690	309,947.72	-0.96	0.01
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.917723	4,995,886.16	102.371262	5,118,563.10	122,676.94	0.10
		Base		99.917723	4,995,886.16	102.371262	5,118,563.10	122,676.94	0.10
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.868128	16,977,581.79	102.432191	17,413,472.47	435,890.68	0.35
		Base		99.868128	16,977,581.79	102.432191	17,413,472.47	435,890.68	0.35
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.871390	4,993,569.52	103.204239	5,160,211.95	166,642.43	0.10
		Base		99.871390	4,993,569.52	103.204239	5,160,211.95	166,642.43	0.10
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.622926	1,992,458.52	107.149780	2,142,995.60	150,537.08	0.04
		Base		99.622926	1,992,458.52	107.149780	2,142,995.60	150,537.08	0.04
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	99.038299	14,855,744.85	-144,255.15	0.30
		Base		100.000000	15,000,000.00	99.038299	14,855,744.85	-144,255.15	0.30
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	99.329880	14,899,482.00	-100,518.00	0.30
		Base		100.000000	15,000,000.00	99.329880	14,899,482.00	-100,518.00	0.30
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	99.537884	9,953,788.40	-46,211.60	0.20
		Base		100.000000	10,000,000.00	99.537884	9,953,788.40	-46,211.60	0.20
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	99.894190	9,989,419.00	-10,581.00	0.20
		Base		100.000000	10,000,000.00	99.894190	9,989,419.00	-10,581.00	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
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.991492	14,998,723.78	100.956241	15,143,436.15	144,712.37	0.31
		Base		99.991492	14,998,723.78	100.956241	15,143,436.15	144,712.37	0.31
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.033000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.746075	10,074,607.50	74,607.50	0.20
		Base		100.000000	10,000,000.00	100.746075	10,074,607.50	74,607.50	0.20
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	12,325,876.480	100.000000	12,325,876.48	100.000310	12,325,914.69	38.21	0.25
Original Face:		Base	15,000,000.000	100.000000	12,325,876.48	100.000310	12,325,914.69	38.21	0.25
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	103.163877	5,158,193.84	103.105524	5,155,276.20	-2,917.64	0.10
		Base		103.163877	5,158,193.84	103.105524	5,155,276.20	-2,917.64	0.10
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.957277	5,047,863.83	100.998643	5,049,932.15	2,068.32	0.10
		Base		100.957277	5,047,863.83	100.998643	5,049,932.15	2,068.32	0.10
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.453500	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.127413	10,012,741.30	12,741.30	0.20
		Base		100.000000	10,000,000.00	100.127413	10,012,741.30	12,741.30	0.20
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.340880	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.056560	10,005,656.00	5,656.00	0.20
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.056560	10,005,656.00	5,656.00	0.20
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.143197	5,007,159.85	100.261311	5,013,065.55	5,905.70	0.10
		Base		100.143197	5,007,159.85	100.261311	5,013,065.55	5,905.70	0.10
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	102.154110	10,215,411.00	215,411.00	0.21
		Base		100.000000	10,000,000.00	102.154110	10,215,411.00	215,411.00	0.21
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.443432	10,244,343.20	244,343.20	0.21
		Base		100.000000	10,000,000.00	102.443432	10,244,343.20	244,343.20	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
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	99.362275	4,968,113.75	-31,886.25	0.10
		Base		100.000000	5,000,000.00	99.362275	4,968,113.75	-31,886.25	0.10
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.620425	9,962,042.50	-37,957.50	0.20
		Base		100.000000	10,000,000.00	99.620425	9,962,042.50	-37,957.50	0.20
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.544601	14,931,690.15	-68,309.85	0.30
		Base		100.000000	15,000,000.00	99.544601	14,931,690.15	-68,309.85	0.30
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	99.055699	14,858,354.85	-141,645.15	0.30
		Base		100.000000	15,000,000.00	99.055699	14,858,354.85	-141,645.15	0.30
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	102.291679	10,229,167.89	104.551100	10,455,110.00	225,942.11	0.21
		Base		102.291679	10,229,167.89	104.551100	10,455,110.00	225,942.11	0.21
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	111.041645	7,772,915.17	111.533960	7,807,377.20	34,462.03	0.16
		Base		111.041645	7,772,915.17	111.533960	7,807,377.20	34,462.03	0.16
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	103.252358	2,065,047.15	103.288188	2,065,763.76	716.61	0.04
		Base		103.252358	2,065,047.15	103.288188	2,065,763.76	716.61	0.04
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	102.512217	3,075,366.52	102.464448	3,073,933.44	-1,433.08	0.06
		Base		102.512217	3,075,366.52	102.464448	3,073,933.44	-1,433.08	0.06
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.984562	17,997,221.10	101.728440	18,311,119.20	313,898.10	0.37
Original Face:		Base	18,000,000.000	99.984562	17,997,221.10	101.728440	18,311,119.20	313,898.10	0.37
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998600	3,999,943.99	103.125730	4,125,029.20	125,085.21	0.08
Original Face:		Base	4,000,000.000	99.998600	3,999,943.99	103.125730	4,125,029.20	125,085.21	0.08

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	102.221309	1,712,206.92	102.154340	1,711,085.20	-1,121.72	0.03
		Base		102.221309	1,712,206.92	102.154340	1,711,085.20	-1,121.72	0.03
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	103.077105	2,061,542.09	104.531746	2,090,634.92	29,092.83	0.04
		Base		103.077105	2,061,542.09	104.531746	2,090,634.92	29,092.83	0.04
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	103.164804	18,402,537.82	103.324594	18,431,041.08	28,503.26	0.37
		Base		103.164804	18,402,537.82	103.324594	18,431,041.08	28,503.26	0.37
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	5,250,000.000	100.097067	5,255,096.04	100.284000	5,264,910.00	9,813.96	0.11
		Base		100.097067	5,255,096.04	100.284000	5,264,910.00	9,813.96	0.11
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75					1.750000	12 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.172061	5,008,603.05	8,603.05	0.10
		Base		100.000000	5,000,000.00	100.172061	5,008,603.05	8,603.05	0.10
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.190000	09 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.047376	25,011,844.00	11,844.00	0.51
		Base		100.000000	25,000,000.00	100.047376	25,011,844.00	11,844.00	0.51
313385AM8	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000						12 Jan 2021		
		Local	5,000,000.000	99.991250	4,999,562.50	99.993194	4,999,659.70	97.20	0.10
		Base		99.991250	4,999,562.50	99.993194	4,999,659.70	97.20	0.10
313385BB1	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000						26 Jan 2021		
		Local	20,000,000.000	99.987750	19,997,550.00	99.990472	19,998,094.40	544.40	0.40
		Base		99.987750	19,997,550.00	99.990472	19,998,094.40	544.40	0.40
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.485500	22 Jan 2021		
		Local	20,000,000.000	99.999507	19,999,901.48	100.043311	20,008,662.20	8,760.72	0.40
		Base		99.999507	19,999,901.48	100.043311	20,008,662.20	8,760.72	0.40
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.001283	5,000,064.15	64.15	0.10
		Base		100.000000	5,000,000.00	100.001283	5,000,064.15	64.15	0.10

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3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5					1.500000	05 Mar 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.191128	20,038,225.60	38,225.60	0.40
		Base		100.000000	20,000,000.00	100.191128	20,038,225.60	38,225.60	0.40
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05					1.050000	12 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.104330	5,005,216.50	5,216.50	0.10
		Base		100.000000	5,000,000.00	100.104330	5,005,216.50	5,216.50	0.10
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.172355	10,017,235.50	17,235.50	0.20
		Base		100.000000	10,000,000.00	100.172355	10,017,235.50	17,235.50	0.20
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8					0.800000	22 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.198602	10,019,860.20	19,860.20	0.20
		Base		100.000000	10,000,000.00	100.198602	10,019,860.20	19,860.20	0.20
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.215500	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.940140	9,994,014.00	-5,986.00	0.20
		Base		100.000000	10,000,000.00	99.940140	9,994,014.00	-5,986.00	0.20
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	99.965385	14,994,807.69	99.758121	14,963,718.15	-31,089.54	0.30
		Base		99.965385	14,994,807.69	99.758121	14,963,718.15	-31,089.54	0.30
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.917191	4,995,859.55	-4,140.45	0.10
		Base		100.000000	5,000,000.00	99.917191	4,995,859.55	-4,140.45	0.10
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.813463	5,040,673.15	40,673.15	0.10
		Base		100.000000	5,000,000.00	100.813463	5,040,673.15	40,673.15	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.055479	10,005,547.90	5,547.90	0.20
		Base		100.000000	10,000,000.00	100.055479	10,005,547.90	5,547.90	0.20
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.707818	4,985,390.90	-14,609.10	0.10
		Base		100.000000	5,000,000.00	99.707818	4,985,390.90	-14,609.10	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.736923	4,986,846.15	-13,153.85	0.10
		Base		100.000000	5,000,000.00	99.736923	4,986,846.15	-13,153.85	0.10
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.629714	4,981,485.70	-18,514.30	0.10
		Base		100.000000	5,000,000.00	99.629714	4,981,485.70	-18,514.30	0.10
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.353328	15,296,857.73	102.307733	15,594,767.74	297,910.01	0.32
		Base		100.353328	15,296,857.73	102.307733	15,594,767.74	297,910.01	0.32
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	103,247.880	102.711368	106,047.31	101.748260	105,052.92	-994.39	0.00
Original Face:		Base	2,838,688.000	102.711368	106,047.31	101.748260	105,052.92	-994.39	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	921,657.040	101.448580	935,007.98	103.536720	954,253.47	19,245.49	0.02
Original Face:		Base	5,677,376.000	101.448580	935,007.98	103.536720	954,253.47	19,245.49	0.02
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	421,440.440	101.493931	427,736.47	100.223970	422,384.34	-5,352.13	0.01
Original Face:		Base	11,275,256.000	101.493931	427,736.47	100.223970	422,384.34	-5,352.13	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	895,829.480	101.366617	908,072.04	103.765910	929,565.61	21,493.57	0.02
Original Face:		Base	5,677,376.000	101.366617	908,072.04	103.765910	929,565.61	21,493.57	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,012,701.960	100.776267	2,028,325.91	101.811820	2,049,168.50	20,842.59	0.04
Original Face:		Base	6,713,909.000	100.776267	2,028,325.91	101.811820	2,049,168.50	20,842.59	0.04
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,285,778.220	99.768613	1,282,803.09	101.372680	1,303,427.84	20,624.75	0.03
Original Face:		Base	5,677,376.000	99.768613	1,282,803.09	101.372680	1,303,427.84	20,624.75	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,008,582.790	101.473615	2,038,181.56	102.359340	2,055,972.09	17,790.53	0.04
Original Face:		Base	6,995,663.000	101.473615	2,038,181.56	102.359340	2,055,972.09	17,790.53	0.04

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,285,778.220	100.223922	1,288,657.36	102.088640	1,312,633.50	23,976.14	0.03
Original Face:		Base	5,677,376.000	100.223922	1,288,657.36	102.088640	1,312,633.50	23,976.14	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,226,450.980	100.668541	2,241,335.72	102.532620	2,282,838.52	41,502.80	0.05
Original Face:		Base	11,354,753.000	100.668541	2,241,335.72	102.532620	2,282,838.52	41,502.80	0.05
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	312,369.390	100.386229	313,575.85	100.190050	312,963.05	-612.80	0.01
Original Face:		Base	5,677,376.000	100.386229	313,575.85	100.190050	312,963.05	-612.80	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	607,172.680	98.640271	598,916.78	101.741610	617,747.26	18,830.48	0.01
Original Face:		Base	2,000,000.000	98.640271	598,916.78	101.741610	617,747.26	18,830.48	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,640,447.050	101.550338	1,665,879.52	103.765910	1,702,224.81	36,345.29	0.03
Original Face:		Base	8,516,065.000	101.550338	1,665,879.52	103.765910	1,702,224.81	36,345.29	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,104,931.830	99.890526	1,103,722.22	101.156860	1,117,714.34	13,992.12	0.02
Original Face:		Base	5,677,376.000	99.890526	1,103,722.22	101.156860	1,117,714.34	13,992.12	0.02
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,961,592.420	98.559365	1,933,333.03	102.346130	2,007,613.93	74,280.90	0.04
Original Face:		Base	6,060,416.000	98.559365	1,933,333.03	102.346130	2,007,613.93	74,280.90	0.04
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.942657	9,994,265.70	-5,734.30	0.20
		Base		100.000000	10,000,000.00	99.942657	9,994,265.70	-5,734.30	0.20
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.978006	9,997,800.56	99.692280	9,969,228.00	-28,572.56	0.20
		Base		99.978006	9,997,800.56	99.692280	9,969,228.00	-28,572.56	0.20
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	271,664.860	98.311088	267,076.68	102.918260	279,592.75	12,516.07	0.01
Original Face:		Base	2,838,688.000	98.311088	267,076.68	102.918260	279,592.75	12,516.07	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
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	466,548.770	Local	100.127414	467,143.22	101.225820	472,267.82	5,124.60	0.01
Original Face:	5,946,910.000	Base	100.127414	467,143.22	101.225820	472,267.82	5,124.60	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	82,888.330	Local	102.961346	85,342.94	105.174160	87,177.10	1,834.16	0.00
Original Face:	500,000.000	Base	102.961346	85,342.94	105.174160	87,177.10	1,834.16	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	529,208.700	Local	101.330974	536,252.33	101.898090	539,253.56	3,001.23	0.01
Original Face:	11,354,753.000	Base	101.330974	536,252.33	101.898090	539,253.56	3,001.23	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	291,190.320	Local	99.422752	289,509.43	102.073030	297,226.78	7,717.35	0.01
Original Face:	2,838,688.000	Base	99.422752	289,509.43	102.073030	297,226.78	7,717.35	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	443,157.630	Local	99.978276	443,061.36	102.870670	455,879.22	12,817.86	0.01
Original Face:	2,838,688.000	Base	99.978276	443,061.36	102.870670	455,879.22	12,817.86	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	295,651.260	Local	99.956658	295,523.12	103.034450	304,622.65	9,099.53	0.01
Original Face:	3,247,459.000	Base	99.956658	295,523.12	103.034450	304,622.65	9,099.53	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	988,595.520	Local	100.183438	990,408.98	105.875660	1,046,682.03	56,273.05	0.02
Original Face:	5,677,376.000	Base	100.183438	990,408.98	105.875660	1,046,682.03	56,273.05	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,341,137.940	Local	100.352893	1,345,870.72	102.293780	1,371,900.69	26,029.97	0.03
Original Face:	8,516,065.000	Base	100.352893	1,345,870.72	102.293780	1,371,900.69	26,029.97	0.03
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,570,194.180	Local	100.060372	1,571,142.14	101.772450	1,598,025.09	26,882.95	0.03
Original Face:	7,380,589.000	Base	100.060372	1,571,142.14	101.772450	1,598,025.09	26,882.95	0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,066,261.070	Local	101.233437	2,091,747.09	102.747120	2,123,023.74	31,276.65	0.04
Original Face:	5,677,376.000	Base	101.233437	2,091,747.09	102.747120	2,123,023.74	31,276.65	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
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,275,677.360	100.023225	1,275,973.64	100.769840	1,285,498.03	9,524.39	0.03
Original Face:		Base	5,677,376.000	100.023225	1,275,973.64	100.769840	1,285,498.03	9,524.39	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	3,189,193.650	100.720093	3,212,158.82	101.595660	3,240,082.34	27,923.52	0.07
Original Face:		Base	14,193,441.000	100.720093	3,212,158.82	101.595660	3,240,082.34	27,923.52	0.07
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,366,027.880	100.458855	2,376,884.51	102.184250	2,417,707.84	40,823.33	0.05
Original Face:		Base	14,193,441.000	100.458855	2,376,884.51	102.184250	2,417,707.84	40,823.33	0.05
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	752,193.850	99.896989	751,419.01	103.211180	776,348.15	24,929.14	0.02
Original Face:		Base	3,250,000.000	99.896989	751,419.01	103.211180	776,348.15	24,929.14	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,285,768.970	100.505508	1,292,268.63	101.175420	1,300,882.16	8,613.53	0.03
Original Face:		Base	5,677,376.000	100.505508	1,292,268.63	101.175420	1,300,882.16	8,613.53	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,158,324.890	99.907319	2,156,324.54	102.139030	2,204,492.11	48,167.57	0.04
Original Face:		Base	8,516,065.000	99.907319	2,156,324.54	102.139030	2,204,492.11	48,167.57	0.04
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	531,514.000	97.985075	520,804.39	102.447620	544,523.44	23,719.05	0.01
Original Face:		Base	2,500,000.000	97.985075	520,804.39	102.447620	544,523.44	23,719.05	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,969,959.600	102.522109	3,044,865.22	103.159960	3,063,809.14	18,943.92	0.06
Original Face:		Base	10,000,000.000	102.522109	3,044,865.22	103.159960	3,063,809.14	18,943.92	0.06
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	506,621.050	101.706676	515,267.43	100.386350	508,578.38	-6,689.05	0.01
Original Face:		Base	5,000,000.000	101.706676	515,267.43	100.386350	508,578.38	-6,689.05	0.01
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	644,805.400	102.390230	660,217.73	100.157000	645,817.74	-14,399.99	0.01
Original Face:		Base	10,000,000.000	102.390230	660,217.73	100.157000	645,817.74	-14,399.99	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
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	517,135.650	101.119099	522,922.91	108.746590	562,367.39	39,444.48	0.01
Original Face:		Base	44,567,405.000	101.119099	522,922.91	108.746590	562,367.39	39,444.48	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	20,445.140	106.721353	21,819.33	110.530250	22,598.06	778.73	0.00
Original Face:		Base	1,000,000.000	106.721353	21,819.33	110.530250	22,598.06	778.73	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	755,858.050	105.698866	798,933.39	117.285440	886,511.44	87,578.05	0.02
Original Face:		Base	24,898,134.000	105.698866	798,933.39	117.285440	886,511.44	87,578.05	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	233,642.930	99.250377	231,891.49	102.017320	238,356.26	6,464.77	0.00
Original Face:		Base	5,677,376.000	99.250377	231,891.49	102.017320	238,356.26	6,464.77	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	293,531.900	104.867754	307,820.31	108.944900	319,788.03	11,967.72	0.01
Original Face:		Base	8,516,065.000	104.867754	307,820.31	108.944900	319,788.03	11,967.72	0.01
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.120000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	99.986243	19,997,248.60	-2,751.40	0.40
		Base		100.000000	20,000,000.00	99.986243	19,997,248.60	-2,751.40	0.40
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.692400	5,034,620.00	34,620.00	0.10
		Base		100.000000	5,000,000.00	100.692400	5,034,620.00	34,620.00	0.10
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.654750	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.227936	2,004,558.72	4,558.72	0.04
		Base		100.000000	2,000,000.00	100.227936	2,004,558.72	4,558.72	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.295750	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	97.753776	19,550,755.20	-449,244.80	0.40
		Base		100.000000	20,000,000.00	97.753776	19,550,755.20	-449,244.80	0.40
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	103.694949	1,296,186.86	103.933923	1,299,174.04	2,987.18	0.03
		Base		103.694949	1,296,186.86	103.933923	1,299,174.04	2,987.18	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
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.593630	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.153752	5,007,687.60	7,687.60	0.10
		Base		100.000000	5,000,000.00	100.153752	5,007,687.60	7,687.60	0.10
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.770130	16 Apr 2021		
		Local	6,375,000.000	100.078997	6,380,036.06	100.157390	6,385,033.61	4,997.55	0.13
		Base		100.078997	6,380,036.06	100.157390	6,385,033.61	4,997.55	0.13
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	108.791793	2,839,465.81	109.037565	2,845,880.45	6,414.64	0.06
		Base		108.791793	2,839,465.81	109.037565	2,845,880.45	6,414.64	0.06
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.971616	9,997,161.64	100.266017	10,026,601.70	29,440.06	0.20
		Base		99.971616	9,997,161.64	100.266017	10,026,601.70	29,440.06	0.20
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	100.180626	5,009,031.30	9,031.30	0.10
		Base		100.000000	5,000,000.00	100.180626	5,009,031.30	9,031.30	0.10
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	54,339.490	105.196074	57,163.01	111.495040	60,585.84	3,422.83	0.00
Original Face:		Base	877,500.000	105.196074	57,163.01	111.495040	60,585.84	3,422.83	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,723,780.800	98.897501	1,704,776.13	101.352270	1,747,090.97	42,314.84	0.04
Original Face:		Base	3,000,000.000	98.897501	1,704,776.13	101.352270	1,747,090.97	42,314.84	0.04
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,796,142.400	95.546899	2,671,627.35	100.674550	2,815,003.78	143,376.43	0.06
Original Face:		Base	10,000,000.000	95.546899	2,671,627.35	100.674550	2,815,003.78	143,376.43	0.06
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,642,872.240	102.025817	2,696,411.99	103.474200	2,734,690.91	38,278.92	0.06
Original Face:		Base	10,493,495.000	102.025817	2,696,411.99	103.474200	2,734,690.91	38,278.92	0.06
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,997,927.300	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.08
Original Face:		Base	5,000,000.000	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.08

& Issue has redenominated but Local is not converted
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38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,475,866.600	99.902788	1,474,431.88	102.374930	1,510,917.40	36,485.52	0.03
Original Face:		Base	5,000,000.000	99.902788	1,474,431.88	102.374930	1,510,917.40	36,485.52	0.03
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,954,436.500	100.677049	1,967,668.99	101.000850	1,973,997.48	6,328.49	0.04
Original Face:		Base	5,000,000.000	100.677049	1,967,668.99	101.000850	1,973,997.48	6,328.49	0.04
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.933185	999,331.85	105.744514	1,057,445.14	58,113.29	0.02
		Base		99.933185	999,331.85	105.744514	1,057,445.14	58,113.29	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.834582	1,996,691.64	101.406706	2,028,134.12	31,442.48	0.04
		Base		99.834582	1,996,691.64	101.406706	2,028,134.12	31,442.48	0.04
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	6,943,752.990	100.000000	6,943,752.99	100.000010	6,943,753.68	0.69	0.14
Original Face:		Base	10,000,000.000	100.000000	6,943,752.99	100.000010	6,943,753.68	0.69	0.14
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.912051	15,823,009.57	102.939537	16,140,919.40	317,909.83	0.33
		Base		100.912051	15,823,009.57	102.939537	16,140,919.40	317,909.83	0.33
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.991128	2,999,733.83	103.100832	3,093,024.96	93,291.13	0.06
		Base		99.991128	2,999,733.83	103.100832	3,093,024.96	93,291.13	0.06
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.461000	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.096094	2,001,921.88	1,921.88	0.04
		Base		100.000000	2,000,000.00	100.096094	2,001,921.88	1,921.88	0.04
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	2,813,672.660	100.000000	2,813,672.66	99.999420	2,813,656.34	-16.32	0.06
Original Face:		Base	5,000,000.000	100.000000	2,813,672.66	99.999420	2,813,656.34	-16.32	0.06
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	10,102,682.720	100.000000	10,102,682.72	100.000230	10,102,705.96	23.24	0.20
Original Face:		Base	12,500,000.000	100.000000	10,102,682.72	100.000230	10,102,705.96	23.24	0.20

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# 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
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.182482	10,018,248.20	18,248.20	0.20
		Base		100.000000	10,000,000.00	100.182482	10,018,248.20	18,248.20	0.20
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	102.497518	4,099,900.73	102.532707	4,101,308.28	1,407.55	0.08
		Base		102.497518	4,099,900.73	102.532707	4,101,308.28	1,407.55	0.08
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.999352	3,799,975.38	-24.62	0.08
		Base		100.000000	3,800,000.00	99.999352	3,799,975.38	-24.62	0.08
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.999428	1,199,993.14	-6.86	0.02
		Base		100.000000	1,200,000.00	99.999428	1,199,993.14	-6.86	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	99.998852	4,999,942.60	-57.40	0.10
		Base		100.000000	5,000,000.00	99.998852	4,999,942.60	-57.40	0.10
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	247,650.570	99.631125	246,737.05	99.981710	247,605.27	868.22	0.01
Original Face:		Base	5,000,000.000	99.631125	246,737.05	99.981710	247,605.27	868.22	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.897351	4,994,867.56	100.194273	5,009,713.65	14,846.09	0.10
		Base		99.897351	4,994,867.56	100.194273	5,009,713.65	14,846.09	0.10
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	100.727696	5,036,384.80	36,384.80	0.10
		Base		100.000000	5,000,000.00	100.727696	5,036,384.80	36,384.80	0.10
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	98.650688	14,797,603.20	-202,396.80	0.30
		Base		100.000000	15,000,000.00	98.650688	14,797,603.20	-202,396.80	0.30
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	100.340251	5,017,012.55	17,012.55	0.10
		Base		100.000000	5,000,000.00	100.340251	5,017,012.55	17,012.55	0.10

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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	100.769067	10,076,906.70	76,906.70	0.20
		Base		100.000000	10,000,000.00	100.769067	10,076,906.70	76,906.70	0.20
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	98.868030	4,943,401.50	-56,598.50	0.10
		Base		100.000000	5,000,000.00	98.868030	4,943,401.50	-56,598.50	0.10
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.964718	2,998,941.53	101.907363	3,057,220.89	58,279.36	0.06
		Base		99.964718	2,998,941.53	101.907363	3,057,220.89	58,279.36	0.06
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	6,757,441.890	99.879883	6,749,325.03	101.216270	6,839,630.63	90,305.60	0.14
Original Face:		Base	12,640,000.000	99.879883	6,749,325.03	101.216270	6,839,630.63	90,305.60	0.14
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.685162	2,990,554.87	106.227231	3,186,816.93	196,262.06	0.06
		Base		99.685162	2,990,554.87	106.227231	3,186,816.93	196,262.06	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.662984	3,516,158.02	101.381366	3,541,251.11	25,093.09	0.07
		Base		100.662984	3,516,158.02	101.381366	3,541,251.11	25,093.09	0.07
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
		Local	10,841,000.000	100.000000	10,841,000.00	100.000000	10,841,000.00	0.00	0.22
		Base		100.000000	10,841,000.00	100.000000	10,841,000.00	0.00	0.22
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	106.207285	3,451,736.75	106.542893	3,462,644.02	10,907.27	0.07
		Base		106.207285	3,451,736.75	106.542893	3,462,644.02	10,907.27	0.07
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	1,110,501.700	99.997016	1,110,468.56	100.220730	1,112,952.91	2,484.35	0.02
Original Face:		Base	2,750,000.000	99.997016	1,110,468.56	100.220730	1,112,952.91	2,484.35	0.02
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.987830	49,993,915.04	100.814384	50,407,192.00	413,276.96	1.02
		Base		99.987830	49,993,915.04	100.814384	50,407,192.00	413,276.96	1.02

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594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.652464	10,421,556.12	102.348161	10,597,128.59	175,572.47	0.21
		Base		100.652464	10,421,556.12	102.348161	10,597,128.59	175,572.47	0.21
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	103.044478	1,381,826.45	103.052277	1,381,931.03	104.58	0.03
		Base		103.044478	1,381,826.45	103.052277	1,381,931.03	104.58	0.03
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	102.330189	9,073,617.90	102.724603	9,108,590.55	34,972.65	0.18
		Base		102.330189	9,073,617.90	102.724603	9,108,590.55	34,972.65	0.18
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	103.204304	1,032,043.04	103.381754	1,033,817.54	1,774.50	0.02
		Base		103.204304	1,032,043.04	103.381754	1,033,817.54	1,774.50	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	101.711906	4,610,600.70	101.725494	4,611,216.64	615.94	0.09
		Base		101.711906	4,610,600.70	101.725494	4,611,216.64	615.94	0.09
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.875117	4,993,755.87	99.944413	4,997,220.65	3,464.78	0.10
		Base		99.875117	4,993,755.87	99.944413	4,997,220.65	3,464.78	0.10
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.775634	14,966,345.15	99.846505	14,976,975.75	10,630.60	0.30
		Base		99.775634	14,966,345.15	99.846505	14,976,975.75	10,630.60	0.30
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.989856	2,999,695.69	100.606925	3,018,207.75	18,512.06	0.06
		Base		99.989856	2,999,695.69	100.606925	3,018,207.75	18,512.06	0.06
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.994033	9,999,403.28	100.356719	10,035,671.90	36,268.62	0.20
		Base		99.994033	9,999,403.28	100.356719	10,035,671.90	36,268.62	0.20
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	101.229950	3,178,620.44	102.929127	3,231,974.59	53,354.15	0.07
		Base		101.229950	3,178,620.44	102.929127	3,231,974.59	53,354.15	0.07

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68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	105.158894	7,045,645.90	105.226109	7,050,149.30	4,503.40	0.14
		Base		105.158894	7,045,645.90	105.226109	7,050,149.30	4,503.40	0.14
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	101.020444	4,937,879.30	101.196513	4,946,485.56	8,606.26	0.10
		Base		101.020444	4,937,879.30	101.196513	4,946,485.56	8,606.26	0.10
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	5,000,000.000	99.946227	4,997,311.37	100.210474	5,010,523.70	13,212.33	0.10
		Base		99.946227	4,997,311.37	100.210474	5,010,523.70	13,212.33	0.10
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	109.810539	5,219,294.91	109.976051	5,227,161.70	7,866.79	0.11
		Base		109.810539	5,219,294.91	109.976051	5,227,161.70	7,866.79	0.11
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.997493	2,999,924.78	103.217886	3,096,536.58	96,611.80	0.06
		Base		99.997493	2,999,924.78	103.217886	3,096,536.58	96,611.80	0.06
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.840380	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.129592	15,019,438.80	19,438.80	0.30
		Base		100.000000	15,000,000.00	100.129592	15,019,438.80	19,438.80	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.990970	11,998,916.45	101.402427	12,168,291.24	169,374.79	0.25
		Base		99.990970	11,998,916.45	101.402427	12,168,291.24	169,374.79	0.25
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.817420	3,024,522.60	101.973224	3,059,196.72	34,674.12	0.06
		Base		100.817420	3,024,522.60	101.973224	3,059,196.72	34,674.12	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.841549	14,976,232.31	100.709374	15,106,406.10	130,173.79	0.31
		Base		99.841549	14,976,232.31	100.709374	15,106,406.10	130,173.79	0.31
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.577380	21 Sep 2021		
		Local	10,000,000.000	99.949174	9,994,917.35	100.204409	10,020,440.90	25,523.55	0.20
		Base		99.949174	9,994,917.35	100.204409	10,020,440.90	25,523.55	0.20

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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	102.138518	10,213,851.80	213,851.80	0.21
		Base		100.000000	10,000,000.00	102.138518	10,213,851.80	213,851.80	0.21
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	100.679326	10,067,932.60	67,932.60	0.20
		Base		100.000000	10,000,000.00	100.679326	10,067,932.60	67,932.60	0.20
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	104.035000	10,403,500.00	403,500.00	0.21
		Base		100.000000	10,000,000.00	104.035000	10,403,500.00	403,500.00	0.21
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	99.000000	4,950,000.00	-50,000.00	0.10
		Base		100.000000	5,000,000.00	99.000000	4,950,000.00	-50,000.00	0.10
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.850130	25 Jan 2029		
		Local	865,178.060	100.000000	865,178.06	95.234960	823,951.98	-41,226.08	0.02
Original Face:		Base	2,838,688.000	100.000000	865,178.06	95.234960	823,951.98	-41,226.08	0.02
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.790229	4,989,511.46	101.744263	5,087,213.15	97,701.69	0.10
		Base		99.790229	4,989,511.46	101.744263	5,087,213.15	97,701.69	0.10
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.975570	9,997,557.02	103.392030	10,339,203.00	341,645.98	0.21
		Base		99.975570	9,997,557.02	103.392030	10,339,203.00	341,645.98	0.21
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	110.835713	4,076,537.53	110.882138	4,078,245.04	1,707.51	0.08
		Base		110.835713	4,076,537.53	110.882138	4,078,245.04	1,707.51	0.08
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	103.982317	1,559,734.76	104.068269	1,561,024.04	1,289.28	0.03
		Base		103.982317	1,559,734.76	104.068269	1,561,024.04	1,289.28	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.565750	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.190269	5,009,513.45	9,513.45	0.10
		Base		100.000000	5,000,000.00	100.190269	5,009,513.45	9,513.45	0.10

& Issue has redenominated but Local is not converted
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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	102.848034	10,284,803.40	284,803.40	0.21
		Base		100.000000	10,000,000.00	102.848034	10,284,803.40	284,803.40	0.21
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	4,701,153.530	99.994763	4,700,907.33	100.445610	4,722,102.34	21,195.01	0.10
Original Face:		Base	8,000,000.000	99.994763	4,700,907.33	100.445610	4,722,102.34	21,195.01	0.10
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.414750	26 Apr 2021		
		Local	5,000,000.000	99.965628	4,998,281.40	99.943066	4,997,153.30	-1,128.10	0.10
		Base		99.965628	4,998,281.40	99.943066	4,997,153.30	-1,128.10	0.10
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.971834	12,996,338.41	103.052703	13,396,851.39	400,512.98	0.27
		Base		99.971834	12,996,338.41	103.052703	13,396,851.39	400,512.98	0.27
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.345630	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.115233	2,002,304.66	2,304.66	0.04
		Base		100.000000	2,000,000.00	100.115233	2,002,304.66	2,304.66	0.04
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.943965	9,994,396.50	104.568198	10,456,819.80	462,423.30	0.21
		Base		99.943965	9,994,396.50	104.568198	10,456,819.80	462,423.30	0.21
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	99.447603	4,972,380.15	-27,619.85	0.10
		Base		100.000000	5,000,000.00	99.447603	4,972,380.15	-27,619.85	0.10
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.917479	9,991,747.94	100.053041	10,005,304.10	13,556.16	0.20
		Base		99.917479	9,991,747.94	100.053041	10,005,304.10	13,556.16	0.20
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	99.311990	4,965,599.50	-34,400.50	0.10
		Base		100.000000	5,000,000.00	99.311990	4,965,599.50	-34,400.50	0.10
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
		Local	9,161,504.580	100.000000	9,161,504.58	99.997700	9,161,293.87	-210.71	0.19
Original Face:		Base	15,000,000.000	100.000000	9,161,504.58	99.997700	9,161,293.87	-210.71	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
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1					0.201590	16 Aug 2021		
		Local	3,036,628.860	100.000000	3,036,628.86	100.000000	3,036,628.86	0.00	0.06
Original Face:		Base	17,000,000.000	100.000000	3,036,628.86	100.000000	3,036,628.86	0.00	0.06
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.825375	1,996,507.50	103.119237	2,062,384.74	65,877.24	0.04
		Base		99.825375	1,996,507.50	103.119237	2,062,384.74	65,877.24	0.04
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.470069	13,874,916.50	101.046267	13,954,489.47	79,572.97	0.28
		Base		100.470069	13,874,916.50	101.046267	13,954,489.47	79,572.97	0.28
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	107.416863	2,980,817.95	107.779626	2,990,884.62	10,066.67	0.06
		Base		107.416863	2,980,817.95	107.779626	2,990,884.62	10,066.67	0.06
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	101.661723	10,166,172.31	103.450408	10,345,040.80	178,868.49	0.21
		Base		101.661723	10,166,172.31	103.450408	10,345,040.80	178,868.49	0.21
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375					0.375000	14 Sep 2023		
		Local	3,000,000.000	99.881936	2,996,458.08	100.057488	3,001,724.64	5,266.56	0.06
		Base		99.881936	2,996,458.08	100.057488	3,001,724.64	5,266.56	0.06
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.928698	1,998,573.96	106.284852	2,125,697.04	127,123.08	0.04
		Base		99.928698	1,998,573.96	106.284852	2,125,697.04	127,123.08	0.04
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	40,000,000.000	99.892300	39,956,920.00	99.887812	39,955,124.80	-1,795.20	0.81
		Base		99.892300	39,956,920.00	99.887812	39,955,124.80	-1,795.20	0.81
912796B24	TREASURY BILL 06/21 0.00000					0.010000	10 Jun 2021		
		Local	40,000,000.000	99.953994	39,981,597.60	99.951460	39,980,584.00	-1,013.60	0.81
		Base		99.953994	39,981,597.60	99.951460	39,980,584.00	-1,013.60	0.81
912796C23	CASH MGMT BILL 03/21 0.00000						02 Mar 2021		
		Local	40,000,000.000	99.974823	39,989,929.34	99.982500	39,993,000.00	3,070.66	0.81
		Base		99.974823	39,989,929.34	99.982500	39,993,000.00	3,070.66	0.81

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	40,000,000.000	101.694359	40,677,743.57	101.695312	40,678,124.80	381.23	0.82
		Base		101.694359	40,677,743.57	101.695312	40,678,124.80	381.23	0.82
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.959083	4,997,954.13	100.225230	5,011,261.50	13,307.37	0.10
		Base		99.959083	4,997,954.13	100.225230	5,011,261.50	13,307.37	0.10
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.510380	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.123683	3,003,710.49	3,710.49	0.06
		Base		100.000000	3,000,000.00	100.123683	3,003,710.49	3,710.49	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.990654	2,999,719.61	101.495586	3,044,867.58	45,147.97	0.06
		Base		99.990654	2,999,719.61	101.495586	3,044,867.58	45,147.97	0.06
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	109.124516	10,912,451.60	109.117000	10,911,700.00	-751.60	0.22
		Base		109.124516	10,912,451.60	109.117000	10,911,700.00	-751.60	0.22
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.150000	15 Sep 2023		
		Local	2,018,000.000	112.902615	2,278,374.78	112.511123	2,270,474.46	-7,900.32	0.05
		Base		112.902615	2,278,374.78	112.511123	2,270,474.46	-7,900.32	0.05
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.987700	7,999,015.98	102.108730	8,168,698.40	169,682.42	0.17
Original Face:		Base	8,000,000.000	99.987700	7,999,015.98	102.108730	8,168,698.40	169,682.42	0.17
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.984128	19,996,825.65	100.101130	20,020,226.00	23,400.35	0.40
Original Face:		Base	20,000,000.000	99.984128	19,996,825.65	100.101130	20,020,226.00	23,400.35	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
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.990537	5,499,479.56	102.496040	5,637,282.20	137,802.64	0.11
Original Face:		Base	5,500,000.000	99.990537	5,499,479.56	102.496040	5,637,282.20	137,802.64	0.11
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	4,434,598.870	99.999185	4,434,562.75	101.276380	4,491,201.20	56,638.45	0.09
Original Face:		Base	5,000,000.000	99.999185	4,434,562.75	101.276380	4,491,201.20	56,638.45	0.09
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.951941	4,997,597.05	100.228039	5,011,401.95	13,804.90	0.10
		Base		99.951941	4,997,597.05	100.228039	5,011,401.95	13,804.90	0.10
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.851921	4,992,596.07	100.227048	5,011,352.40	18,756.33	0.10
		Base		99.851921	4,992,596.07	100.227048	5,011,352.40	18,756.33	0.10
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	108.847944	1,088,479.44	108.686764	1,086,867.64	-1,611.80	0.02
		Base		108.847944	1,088,479.44	108.686764	1,086,867.64	-1,611.80	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	10,000,000.000	107.580250	10,758,024.95	107.599435	10,759,943.50	1,918.55	0.22
		Base		107.580250	10,758,024.95	107.599435	10,759,943.50	1,918.55	0.22
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.916145	2,997,484.35	108.138478	3,244,154.34	246,669.99	0.07
		Base		99.916145	2,997,484.35	108.138478	3,244,154.34	246,669.99	0.07
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	2,032,000.000	103.915617	2,111,565.34	104.412925	2,121,670.64	10,105.30	0.04
		Base		103.915617	2,111,565.34	104.412925	2,121,670.64	10,105.30	0.04
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	103.365420	1,679,688.08	103.884446	1,688,122.25	8,434.17	0.03
		Base		103.365420	1,679,688.08	103.884446	1,688,122.25	8,434.17	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.831003	4,991,550.14	100.074550	5,003,727.50	12,177.36	0.10
		Base		99.831003	4,991,550.14	100.074550	5,003,727.50	12,177.36	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
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.143630	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.143500	4,005,740.00	5,740.00	0.08
		Base		100.000000	4,000,000.00	100.143500	4,005,740.00	5,740.00	0.08
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	101.914262	18,641,137.64	102.635510	18,773,061.13	131,923.49	0.38
		Base		101.914262	18,641,137.64	102.635510	18,773,061.13	131,923.49	0.38
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
		Local	10,000,000.000	101.139971	10,113,997.09	101.267000	10,126,700.00	12,702.91	0.20
		Base		101.139971	10,113,997.09	101.267000	10,126,700.00	12,702.91	0.20
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.886801	4,994,340.03	108.650203	5,432,510.15	438,170.12	0.11
		Base		99.886801	4,994,340.03	108.650203	5,432,510.15	438,170.12	0.11
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.147127	2,974,413.81	-25,586.19	0.06
		Base		100.000000	3,000,000.00	99.147127	2,974,413.81	-25,586.19	0.06
US DOLLAR Total									
		Local	1,701,709,136.200		1,710,662,741.43		1,724,590,781.27	13,928,039.84	34.85
Original Face:		Base	542,901,960.000		1,710,662,741.43		1,724,590,781.27	13,928,039.84	34.85
FIXED INCOME Total									
		Base	1,701,709,136.200		1,710,662,741.43		1,724,590,781.27	13,928,039.84	34.85
Original Face:			542,901,960.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,926,213,840.410	Base		4,934,417,759.90		4,948,345,799.74	13,928,039.84	100.00
	Original Face:	542,901,960.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-594,228.800	1.000000	-594,228.80	1.000000	-594,228.80	0.00	0.52
		Base		1.000000	-594,228.80	1.000000	-594,228.80	0.00	0.52
US DOLLAR Total									
			-594,228.800		-594,228.80		-594,228.80	0.00	0.52
		Base			-594,228.80		-594,228.80	0.00	0.52
CASH Total									
			-594,228.800	Base	-594,228.80		-594,228.80	0.00	0.52
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.119462	31 Dec 2030		
			717,635.560	100.069935	718,137.44	100.060000	718,066.14	-71.30	0.63
		Base		100.069935	718,137.44	100.060000	718,066.14	-71.30	0.63
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.812250	06 Nov 2021		
			1,000,000.000	100.056836	1,000,568.36	100.056836	1,000,568.36	0.00	0.88
		Base		100.056836	1,000,568.36	100.056836	1,000,568.36	0.00	0.88
US DOLLAR Total									
			1,717,635.560		1,718,705.80		1,718,634.50	-71.30	1.51
		Base			1,718,705.80		1,718,634.50	-71.30	1.51
CASH EQUIVALENT Total									
			1,717,635.560	Base	1,718,705.80		1,718,634.50	-71.30	1.51
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
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.901696	344,660.85	103.124779	355,780.49	11,119.64	0.31
		Base		99.901696	344,660.85	103.124779	355,780.49	11,119.64	0.31
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.647880	29 Mar 2021		
		Local	1,274,000.000	100.017730	1,274,225.88	100.122828	1,275,564.83	1,338.95	1.12
		Base		100.017730	1,274,225.88	100.122828	1,275,564.83	1,338.95	1.12
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	103.407540	961,690.12	103.952486	966,758.12	5,068.00	0.85
		Base		103.407540	961,690.12	103.952486	966,758.12	5,068.00	0.85
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.884036	664,228.84	100.463619	668,083.07	3,854.23	0.59
		Base		99.884036	664,228.84	100.463619	668,083.07	3,854.23	0.59
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.942190	499,710.95	103.207101	516,035.51	16,324.56	0.45
		Base		99.942190	499,710.95	103.207101	516,035.51	16,324.56	0.45
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.989602	499,948.01	103.134250	515,671.25	15,723.24	0.45
Original Face:		Base	500,000.000	99.989602	499,948.01	103.134250	515,671.25	15,723.24	0.45
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
		Local	725,000.000	100.748193	730,424.40	101.062593	732,703.80	2,279.40	0.64
		Base		100.748193	730,424.40	101.062593	732,703.80	2,279.40	0.64
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.713000	09 Feb 2022		
		Local	1,350,000.000	100.194207	1,352,621.80	100.572580	1,357,729.83	5,108.03	1.19
		Base		100.194207	1,352,621.80	100.572580	1,357,729.83	5,108.03	1.19
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.780412	498,902.06	100.991669	504,958.35	6,056.29	0.44
		Base		99.780412	498,902.06	100.991669	504,958.35	6,056.29	0.44
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.991127	384,965.84	101.554170	390,983.55	6,017.71	0.34
Original Face:		Base	385,000.000	99.991127	384,965.84	101.554170	390,983.55	6,017.71	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
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.048907	750,366.80	100.545153	754,088.65	3,721.85	0.66
		Base	100.048907	750,366.80	100.545153	754,088.65	3,721.85	0.66
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	101.768615	763,264.61	105.344131	790,080.98	26,816.37	0.69
		Base	101.768615	763,264.61	105.344131	790,080.98	26,816.37	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.893101	604,353.26	99.788887	603,722.77	-630.49	0.53
		Base	99.893101	604,353.26	99.788887	603,722.77	-630.49	0.53
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	65,874.800	Local	99.973404	65,857.28	100.285210	66,062.68	205.40	0.06
Original Face:	400,000.000	Base	99.973404	65,857.28	100.285210	66,062.68	205.40	0.06
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	198,695.870	Local	99.992275	198,680.52	101.986540	202,643.04	3,962.52	0.18
Original Face:	270,000.000	Base	99.992275	198,680.52	101.986540	202,643.04	3,962.52	0.18
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	436,803.430	Local	99.985808	436,741.44	102.192770	446,381.52	9,640.08	0.39
Original Face:	445,000.000	Base	99.985808	436,741.44	102.192770	446,381.52	9,640.08	0.39
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	83,466.090	Local	99.992608	83,459.92	100.591510	83,959.80	499.88	0.07
Original Face:	165,000.000	Base	99.992608	83,459.92	100.591510	83,959.80	499.88	0.07
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	120,673.840	Local	99.943269	120,605.38	100.301090	121,037.18	431.80	0.11
Original Face:	700,000.000	Base	99.943269	120,605.38	100.301090	121,037.18	431.80	0.11
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	100.687904	906,191.14	102.096333	918,867.00	12,675.86	0.81
		Base	100.687904	906,191.14	102.096333	918,867.00	12,675.86	0.81
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65				2.650000	17 May 2021		
	475,000.000	Local	99.989493	474,950.09	101.085072	480,154.09	5,204.00	0.42
		Base	99.989493	474,950.09	101.085072	480,154.09	5,204.00	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.815380	06 Jun 2022		
		Local	1,000,000.000	100.335415	1,003,354.15	100.731010	1,007,310.10	3,955.95	0.89
		Base		100.335415	1,003,354.15	100.731010	1,007,310.10	3,955.95	0.89
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.762000	03 Mar 2022		
		Local	500,000.000	100.291930	501,459.65	100.579776	502,898.88	1,439.23	0.44
		Base		100.291930	501,459.65	100.579776	502,898.88	1,439.23	0.44
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	99.503319	995,033.19	100.634000	1,006,340.00	11,306.81	0.88
		Base		99.503319	995,033.19	100.634000	1,006,340.00	11,306.81	0.88
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	100.753030	503,765.15	102.601285	513,006.43	9,241.28	0.45
		Base		100.753030	503,765.15	102.601285	513,006.43	9,241.28	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	101.888848	346,422.08	6,422.08	0.30
		Base		100.000000	340,000.00	101.888848	346,422.08	6,422.08	0.30
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
		Local	1,070,000.000	100.515211	1,075,512.76	101.136105	1,082,156.32	6,643.56	0.95
		Base		100.515211	1,075,512.76	101.136105	1,082,156.32	6,643.56	0.95
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.318000	08 Dec 2021		
		Local	1,000,000.000	100.872924	1,008,729.24	100.855647	1,008,556.47	-172.77	0.89
		Base		100.872924	1,008,729.24	100.855647	1,008,556.47	-172.77	0.89
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.642750	07 Dec 2023		
		Local	1,000,000.000	100.464967	1,004,649.67	100.420050	1,004,200.50	-449.17	0.88
Original Face:		Base	1,000,000.000	100.464967	1,004,649.67	100.420050	1,004,200.50	-449.17	0.88
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
		Local	750,000.000	100.086269	750,647.02	100.229000	751,717.50	1,070.48	0.66
		Base		100.086269	750,647.02	100.229000	751,717.50	1,070.48	0.66
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.964048	899,676.43	103.162428	928,461.85	28,785.42	0.82
		Base		99.964048	899,676.43	103.162428	928,461.85	28,785.42	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
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.941000	14 Feb 2022		
		Local	500,000.000	100.450858	502,254.29	100.490511	502,452.56	198.27	0.44
		Base		100.450858	502,254.29	100.490511	502,452.56	198.27	0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	155,672.470	99.058934	154,207.49	100.653120	156,689.20	2,481.71	0.14
Original Face:		Base	550,000.000	99.058934	154,207.49	100.653120	156,689.20	2,481.71	0.14
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.775380	07 Jun 2023		
		Local	850,000.000	100.048531	850,412.51	100.910152	857,736.29	7,323.78	0.75
		Base		100.048531	850,412.51	100.910152	857,736.29	7,323.78	0.75
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3					1.850000	16 Oct 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.581020	1,005,810.20	5,810.20	0.88
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.581020	1,005,810.20	5,810.20	0.88
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.295886	581,716.14	103.324594	599,282.65	17,566.51	0.53
		Base		100.295886	581,716.14	103.324594	599,282.65	17,566.51	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.595380	06 Mar 2022		
		Local	300,000.000	100.088603	300,265.81	100.457832	301,373.50	1,107.69	0.27
		Base		100.088603	300,265.81	100.457832	301,373.50	1,107.69	0.27
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,000,000.000	100.064251	1,000,642.51	100.284000	1,002,840.00	2,197.49	0.88
		Base		100.064251	1,000,642.51	100.284000	1,002,840.00	2,197.49	0.88
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	102.908833	936,470.38	26,470.38	0.82
		Base		100.000000	910,000.00	102.908833	936,470.38	26,470.38	0.82
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	92,832.000	100.604910	93,393.55	104.192981	96,724.43	3,330.88	0.09
Original Face:		Base	1,419,000.000	100.604910	93,393.55	104.192981	96,724.43	3,330.88	0.09
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,296,916.020	101.776983	1,319,962.00	104.360319	1,353,465.70	33,503.70	1.19
Original Face:		Base	3,600,000.000	101.776983	1,319,962.00	104.360319	1,353,465.70	33,503.70	1.19

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
	745,000.000	Local	99.920262	744,405.95	101.431851	755,667.29	11,261.34	0.66
		Base	99.920262	744,405.95	101.431851	755,667.29	11,261.34	0.66
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.973936	999,739.36	-260.64	0.88
		Base	100.000000	1,000,000.00	99.973936	999,739.36	-260.64	0.88
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.263500	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.102071	1,001,020.71	1,020.71	0.88
		Base	100.000000	1,000,000.00	100.102071	1,001,020.71	1,020.71	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.410000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.505739	462,326.40	2,326.40	0.41
		Base	100.000000	460,000.00	100.505739	462,326.40	2,326.40	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37				0.370000	13 Apr 2023		
	500,000.000	Local	100.000000	500,000.00	100.000194	500,000.97	0.97	0.44
		Base	100.000000	500,000.00	100.000194	500,000.97	0.97	0.44
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.913928	499,569.64	99.969609	499,848.05	278.41	0.44
		Base	99.913928	499,569.64	99.969609	499,848.05	278.41	0.44
3134GVE87	FREDDIE MAC NOTES 06/23 0.5				0.500000	08 Jun 2023		
	500,000.000	Local	100.000000	500,000.00	100.000000	500,000.00	0.00	0.44
		Base	100.000000	500,000.00	100.000000	500,000.00	0.00	0.44
3134GVQ43	FREDDIE MAC NOTES 09/22 0.41				0.410000	16 Sep 2022		
	1,000,000.000	Local	100.004567	1,000,045.67	100.004444	1,000,044.44	-1.23	0.88
		Base	100.004567	1,000,045.67	100.004444	1,000,044.44	-1.23	0.88
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4				0.400000	01 Dec 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.832004	998,320.04	-1,679.96	0.88
		Base	100.000000	1,000,000.00	99.832004	998,320.04	-1,679.96	0.88
3134GWA48	FREDDIE MAC NOTES 12/23 0.4				0.400000	01 Dec 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.900691	999,006.91	-993.09	0.88
		Base	100.000000	1,000,000.00	99.900691	999,006.91	-993.09	0.88

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GWEF9	FREDDIE MAC NOTES 07/24 0.6					0.600000	29 Jul 2024		
		Local	600,000.000	100.049372	600,296.23	100.064043	600,384.26	88.03	0.53
		Base		100.049372	600,296.23	100.064043	600,384.26	88.03	0.53
3134GWKD7	FREDDIE MAC NOTES 02/24 0.43					0.430000	12 Feb 2024		
		Local	415,000.000	100.000000	415,000.00	99.991813	414,966.02	-33.98	0.36
		Base		100.000000	415,000.00	99.991813	414,966.02	-33.98	0.36
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	1,000,000.000	99.989310	999,893.10	99.964052	999,640.52	-252.58	0.88
		Base		99.989310	999,893.10	99.964052	999,640.52	-252.58	0.88
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
		Local	500,000.000	100.000000	500,000.00	99.953644	499,768.22	-231.78	0.44
		Base		100.000000	500,000.00	99.953644	499,768.22	-231.78	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	1,000,000.000	99.992770	999,927.70	99.736923	997,369.23	-2,558.47	0.88
		Base		99.992770	999,927.70	99.736923	997,369.23	-2,558.47	0.88
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	500,000.000	99.981552	499,907.76	99.808585	499,042.93	-864.83	0.44
		Base		99.981552	499,907.76	99.808585	499,042.93	-864.83	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.753978	493,782.19	100.150000	495,742.50	1,960.31	0.44
		Base		99.753978	493,782.19	100.150000	495,742.50	1,960.31	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.398486	993,984.86	-6,015.14	0.87
		Base		100.000000	1,000,000.00	99.398486	993,984.86	-6,015.14	0.87
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.887350	499,436.75	99.950767	499,753.84	317.09	0.44
		Base		99.887350	499,436.75	99.950767	499,753.84	317.09	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.797740	498,988.70	102.119837	510,599.19	11,610.49	0.45
		Base		99.797740	498,988.70	102.119837	510,599.19	11,610.49	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
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	7,394.640	100.313200	7,417.80	100.080540	7,400.60	-17.20	0.01
Original Face:		Base	1,000,000.000	100.313200	7,417.80	100.080540	7,400.60	-17.20	0.01
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.108696	500,543.48	543.48	0.44
		Base		100.000000	500,000.00	100.108696	500,543.48	543.48	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.834176	998,341.76	-1,658.24	0.88
		Base		100.000000	1,000,000.00	99.834176	998,341.76	-1,658.24	0.88
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.275078	1,920,972.76	102.747540	1,988,164.90	67,192.14	1.75
Original Face:		Base	1,935,000.000	99.275078	1,920,972.76	102.747540	1,988,164.90	67,192.14	1.75
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,070,999.450	99.795949	1,068,814.06	100.659640	1,078,064.19	9,250.13	0.95
Original Face:		Base	5,000,000.000	99.795949	1,068,814.06	100.659640	1,078,064.19	9,250.13	0.95
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	416,198.740	101.037942	420,518.64	104.043790	433,028.94	12,510.30	0.38
Original Face:		Base	700,000.000	101.037942	420,518.64	104.043790	433,028.94	12,510.30	0.38
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.165692	500,828.46	100.388854	501,944.27	1,115.81	0.44
		Base		100.165692	500,828.46	100.388854	501,944.27	1,115.81	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.816606	484,110.54	99.987222	484,938.03	827.49	0.43
		Base		99.816606	484,110.54	99.987222	484,938.03	827.49	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.908126	999,081.26	100.022685	1,000,226.85	1,145.59	0.88
		Base		99.908126	999,081.26	100.022685	1,000,226.85	1,145.59	0.88
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.969852	579,825.14	100.029504	580,171.12	345.98	0.51
		Base		99.969852	579,825.14	100.029504	580,171.12	345.98	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
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.645054	996,450.54	99.766365	997,663.65	1,213.11	0.88
		Base		99.645054	996,450.54	99.766365	997,663.65	1,213.11	0.88
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.912710	499,563.55	99.966361	499,831.81	268.26	0.44
		Base		99.912710	499,563.55	99.966361	499,831.81	268.26	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	46,575.980	100.606622	46,858.52	104.142577	48,505.43	1,646.91	0.04
Original Face:		Base	485,000.000	100.606622	46,858.52	104.142577	48,505.43	1,646.91	0.04
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	398,044.800	100.545815	400,217.39	103.790247	413,131.68	12,914.29	0.36
Original Face:		Base	5,000,000.000	100.545815	400,217.39	103.790247	413,131.68	12,914.29	0.36
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.414710	602,488.26	103.157115	618,942.69	16,454.43	0.54
		Base		100.414710	602,488.26	103.157115	618,942.69	16,454.43	0.54
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.787813	598,726.88	100.843356	605,060.14	6,333.26	0.53
		Base		99.787813	598,726.88	100.843356	605,060.14	6,333.26	0.53
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.854380	01 Feb 2022		
		Local	500,000.000	100.567744	502,838.72	100.622000	503,110.00	271.28	0.44
		Base		100.567744	502,838.72	100.622000	503,110.00	271.28	0.44
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	162.650	100.184445	162.95	100.034880	162.71	-0.24	0.00
Original Face:		Base	325,000.000	100.184445	162.95	100.034880	162.71	-0.24	0.00
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.985598	514,925.83	101.676640	523,634.70	8,708.87	0.46
Original Face:		Base	515,000.000	99.985598	514,925.83	101.676640	523,634.70	8,708.87	0.46
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	268,699.710	99.992869	268,680.55	101.009110	271,411.19	2,730.64	0.24
Original Face:		Base	700,000.000	99.992869	268,680.55	101.009110	271,411.19	2,730.64	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
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.995652	514,977.61	102.020990	525,408.10	10,430.49	0.46
Original Face:		Base	515,000.000	99.995652	514,977.61	102.020990	525,408.10	10,430.49	0.46
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	76,499.560	99.994196	76,495.12	100.135700	76,603.37	108.25	0.07
Original Face:		Base	750,000.000	99.994196	76,495.12	100.135700	76,603.37	108.25	0.07
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.989610	399,958.44	101.934430	407,737.72	7,779.28	0.36
Original Face:		Base	400,000.000	99.989610	399,958.44	101.934430	407,737.72	7,779.28	0.36
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Oct 2023		
		Local	270,000.000	99.998204	269,995.15	99.919640	269,783.03	-212.12	0.24
Original Face:		Base	270,000.000	99.998204	269,995.15	99.919640	269,783.03	-212.12	0.24
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.980978	594,886.82	101.906990	606,346.59	11,459.77	0.53
Original Face:		Base	595,000.000	99.980978	594,886.82	101.906990	606,346.59	11,459.77	0.53
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	340,000.000	99.992994	339,976.18	100.003210	340,010.91	34.73	0.30
Original Face:		Base	340,000.000	99.992994	339,976.18	100.003210	340,010.91	34.73	0.30
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.066189	746,493.77	101.159446	754,649.47	8,155.70	0.66
		Base		100.066189	746,493.77	101.159446	754,649.47	8,155.70	0.66
38141GVW1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 VAR					1.574750	23 Apr 2021		
		Local	787,000.000	100.356447	789,805.24	100.367922	789,895.55	90.31	0.69
		Base		100.356447	789,805.24	100.367922	789,895.55	90.31	0.69
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.012388	500,061.94	100.109232	500,546.16	484.22	0.44
		Base		100.012388	500,061.94	100.109232	500,546.16	484.22	0.44
38143U8G9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/21 VAR					1.976500	25 Feb 2021		
		Local	400,000.000	100.377208	401,508.83	100.364324	401,457.30	-51.53	0.35
		Base		100.377208	401,508.83	100.364324	401,457.30	-51.53	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
		Local	855,000.000	100.309908	857,649.71	100.395000	858,377.25	727.54	0.75
		Base		100.309908	857,649.71	100.395000	858,377.25	727.54	0.75
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.535380	01 Mar 2022		
		Local	1,000,000.000	99.984590	999,845.90	100.308816	1,003,088.16	3,242.26	0.88
		Base		99.984590	999,845.90	100.308816	1,003,088.16	3,242.26	0.88
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	692.010	99.997110	691.99	100.031760	692.23	0.24	0.00
Original Face:		Base	830,000.000	99.997110	691.99	100.031760	692.23	0.24	0.00
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	57,187.740	99.975764	57,173.88	100.166170	57,282.77	108.89	0.05
Original Face:		Base	850,000.000	99.975764	57,173.88	100.166170	57,282.77	108.89	0.05
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
		Local	500,000.000	99.993588	499,967.94	100.016830	500,084.15	116.21	0.44
Original Face:		Base	500,000.000	99.993588	499,967.94	100.016830	500,084.15	116.21	0.44
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.986629	444,940.50	102.116170	454,416.96	9,476.46	0.40
Original Face:		Base	445,000.000	99.986629	444,940.50	102.116170	454,416.96	9,476.46	0.40
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	6,518.190	99.995397	6,517.89	100.046120	6,521.20	3.31	0.01
Original Face:		Base	255,000.000	99.995397	6,517.89	100.046120	6,521.20	3.31	0.01
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	137,953.020	99.999195	137,951.91	100.887260	139,177.02	1,225.11	0.12
Original Face:		Base	325,000.000	99.999195	137,951.91	100.887260	139,177.02	1,225.11	0.12
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.998496	499,992.48	101.727380	508,636.90	8,644.42	0.45
Original Face:		Base	500,000.000	99.998496	499,992.48	101.727380	508,636.90	8,644.42	0.45
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	125,589.990	99.993686	125,582.06	101.142580	127,024.96	1,442.90	0.11
Original Face:		Base	250,000.000	99.993686	125,582.06	101.142580	127,024.96	1,442.90	0.11

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.914131	244,789.62	102.939537	252,201.87	7,412.25	0.22
		Base		99.914131	244,789.62	102.939537	252,201.87	7,412.25	0.22
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	855,000.000	100.000000	855,000.00	100.151000	856,291.05	1,291.05	0.75
		Base		100.000000	855,000.00	100.151000	856,291.05	1,291.05	0.75
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	101.139290	1,026,563.79	103.412966	1,049,641.60	23,077.81	0.92
		Base		101.139290	1,026,563.79	103.412966	1,049,641.60	23,077.81	0.92
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.996565	369,987.29	101.916310	377,090.35	7,103.06	0.33
Original Face:		Base	370,000.000	99.996565	369,987.29	101.916310	377,090.35	7,103.06	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	545,000.000	100.777143	549,235.43	100.697240	548,799.96	-435.47	0.48
Original Face:		Base	545,000.000	100.777143	549,235.43	100.697240	548,799.96	-435.47	0.48
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	400,000.000	99.998073	399,992.29	100.013840	400,055.36	63.07	0.35
Original Face:		Base	400,000.000	99.998073	399,992.29	100.013840	400,055.36	63.07	0.35
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	38,004.050	99.855989	37,949.32	100.037320	38,018.23	68.91	0.03
Original Face:		Base	1,897,000.000	99.855989	37,949.32	100.037320	38,018.23	68.91	0.03
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					0.478380	20 Jan 2021		
		Local	578,000.000	100.018995	578,109.79	100.035542	578,205.43	95.64	0.51
		Base		100.018995	578,109.79	100.035542	578,205.43	95.64	0.51
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	102.308614	511,543.07	102.417405	512,087.03	543.96	0.45
		Base		102.308614	511,543.07	102.417405	512,087.03	543.96	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	104.206426	521,032.13	104.937882	524,689.41	3,657.28	0.46
		Base		104.206426	521,032.13	104.937882	524,689.41	3,657.28	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.563630	11 May 2022		
		Local	1,500,000.000	100.068005	1,501,020.08	100.437088	1,506,556.32	5,536.24	1.32
		Base		100.068005	1,501,020.08	100.437088	1,506,556.32	5,536.24	1.32
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	101.183988	505,919.94	103.694779	518,473.90	12,553.96	0.46
		Base		101.183988	505,919.94	103.694779	518,473.90	12,553.96	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	440,000.000	100.063889	440,281.11	100.644157	442,834.29	2,553.18	0.39
		Base		100.063889	440,281.11	100.644157	442,834.29	2,553.18	0.39
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	105.109770	525,548.85	105.026097	525,130.49	-418.36	0.46
		Base		105.109770	525,548.85	105.026097	525,130.49	-418.36	0.46
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	400,000.000	100.037250	400,149.00	100.078280	400,313.12	164.12	0.35
Original Face:		Base	400,000.000	100.037250	400,149.00	100.078280	400,313.12	164.12	0.35
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	888,446.070	98.863439	878,348.34	100.159760	889,865.45	11,517.11	0.78
Original Face:		Base	1,000,000.000	98.863439	878,348.34	100.159760	889,865.45	11,517.11	0.78
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.509136	442,240.20	102.138111	449,407.69	7,167.49	0.40
		Base		100.509136	442,240.20	102.138111	449,407.69	7,167.49	0.40
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
		Local	1,300,000.000	99.980689	1,299,748.96	100.216000	1,302,808.00	3,059.04	1.15
		Base		99.980689	1,299,748.96	100.216000	1,302,808.00	3,059.04	1.15
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	101.958023	653,550.93	102.447247	656,686.85	3,135.92	0.58
		Base		101.958023	653,550.93	102.447247	656,686.85	3,135.92	0.58
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
		Local	350,000.000	102.113591	357,397.57	102.092173	357,322.61	-74.96	0.31
		Base		102.113591	357,397.57	102.092173	357,322.61	-74.96	0.31

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49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.022630	22 Nov 2021		
		Local	990,000.000	100.341755	993,383.37	100.721398	997,141.84	3,758.47	0.88
		Base		100.341755	993,383.37	100.721398	997,141.84	3,758.47	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.955536	499,777.68	103.510000	517,550.00	17,772.32	0.46
		Base		99.955536	499,777.68	103.510000	517,550.00	17,772.32	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	305,000.000	99.964718	304,892.39	101.907363	310,817.46	5,925.07	0.27
		Base		99.964718	304,892.39	101.907363	310,817.46	5,925.07	0.27
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	102.107512	1,021,075.12	102.646942	1,026,469.42	5,394.30	0.90
		Base		102.107512	1,021,075.12	102.646942	1,026,469.42	5,394.30	0.90
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.830380	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.739332	1,813,307.98	13,307.98	1.59
		Base		100.000000	1,800,000.00	100.739332	1,813,307.98	13,307.98	1.59
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
		Local	550,000.000	100.035935	550,197.64	100.128595	550,707.27	509.63	0.48
		Base		100.035935	550,197.64	100.128595	550,707.27	509.63	0.48
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,175,000.000	100.040220	1,175,472.58	101.807960	1,196,243.53	20,770.95	1.05
Original Face:		Base	1,175,000.000	100.040220	1,175,472.58	101.807960	1,196,243.53	20,770.95	1.05
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	417,152.680	100.701182	420,077.68	101.165470	422,014.47	1,936.79	0.37
Original Face:		Base	800,000.000	100.701182	420,077.68	101.165470	422,014.47	1,936.79	0.37
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.013670	445,060.83	100.015150	445,067.42	6.59	0.39
		Base		100.013670	445,060.83	100.015150	445,067.42	6.59	0.39
61746BEB8	MORGAN STANLEY SR UNSECURED 04/21 VAR					1.608630	21 Apr 2021		
		Local	500,000.000	100.504310	502,521.55	100.494000	502,470.00	-51.55	0.44
		Base		100.504310	502,521.55	100.494000	502,470.00	-51.55	0.44

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61746BEE2	MORGAN STANLEY SR UNSECURED 01/22 VAR				1.398380	20 Jan 2022		
	1,000,000.000	Local	100.124101	1,001,241.01	100.124000	1,001,240.00	-1.01	0.88
		Base	100.124101	1,001,241.01	100.124000	1,001,240.00	-1.01	0.88
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.607256	483,095.19	104.570000	507,164.50	24,069.31	0.45
		Base	99.607256	483,095.19	104.570000	507,164.50	24,069.31	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.595380	30 Jun 2021		
	500,000.000	Local	100.101678	500,508.39	100.178116	500,890.58	382.19	0.44
		Base	100.101678	500,508.39	100.178116	500,890.58	382.19	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.949732	454,771.28	101.725494	462,851.00	8,079.72	0.41
		Base	99.949732	454,771.28	101.725494	462,851.00	8,079.72	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	102.853706	1,028,537.06	104.264464	1,042,644.64	14,107.58	0.92
		Base	102.853706	1,028,537.06	104.264464	1,042,644.64	14,107.58	0.92
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3				1.740000	16 Aug 2021		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3				1.750000	15 Oct 2021		
	41,810.990	Local	99.761833	41,711.41	100.038080	41,826.91	115.50	0.04
Original Face:	1,887,000.000	Base	99.761833	41,711.41	100.038080	41,826.91	115.50	0.04
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3				2.120000	18 Apr 2022		
	69,818.560	Local	99.996176	69,815.89	100.294670	70,024.29	208.40	0.06
Original Face:	335,000.000	Base	99.996176	69,815.89	100.294670	70,024.29	208.40	0.06
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A				1.970000	15 Sep 2022		
	193,567.290	Local	99.999256	193,565.85	100.532980	194,598.96	1,033.11	0.17
Original Face:	335,000.000	Base	99.999256	193,565.85	100.532980	194,598.96	1,033.11	0.17
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	700,000.000	Local	99.645069	697,515.48	102.815896	719,711.27	22,195.79	0.63
		Base	99.645069	697,515.48	102.815896	719,711.27	22,195.79	0.63

Base Currency: USD - US DOLLAR

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68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.017914	500,089.57	101.135152	505,675.76	5,586.19	0.44
		Base		100.017914	500,089.57	101.135152	505,675.76	5,586.19	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.330334	709,312.34	104.670147	732,691.03	23,378.69	0.64
		Base		101.330334	709,312.34	104.670147	732,691.03	23,378.69	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	101.910917	430,064.07	102.122663	430,957.64	893.57	0.38
		Base		101.910917	430,064.07	102.122663	430,957.64	893.57	0.38
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	103.122120	515,610.60	103.338071	516,690.36	1,079.76	0.45
		Base		103.122120	515,610.60	103.338071	516,690.36	1,079.76	0.45
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	600,000.000	99.939958	599,639.75	100.165976	600,995.86	1,356.11	0.53
		Base		99.939958	599,639.75	100.165976	600,995.86	1,356.11	0.53
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.529880	24 Feb 2023		
		Local	500,000.000	99.728878	498,644.39	100.157108	500,785.54	2,141.15	0.44
		Base		99.728878	498,644.39	100.157108	500,785.54	2,141.15	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.142264	250,355.66	103.360476	258,401.19	8,045.53	0.23
		Base		100.142264	250,355.66	103.360476	258,401.19	8,045.53	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.465880	10 May 2021		
		Local	2,080,000.000	100.002871	2,080,059.71	100.129003	2,082,683.26	2,623.55	1.83
		Base		100.002871	2,080,059.71	100.129003	2,082,683.26	2,623.55	1.83
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	101.084013	475,094.86	101.164294	475,472.18	377.32	0.42
		Base		101.084013	475,094.86	101.164294	475,472.18	377.32	0.42
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.579380	02 May 2022		
		Local	525,000.000	100.265888	526,395.91	100.379976	526,994.87	598.96	0.46
		Base		100.265888	526,395.91	100.379976	526,994.87	598.96	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.841961	489,225.61	101.196513	495,862.91	6,637.30	0.44
		Base		99.841961	489,225.61	101.196513	495,862.91	6,637.30	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.946229	279,849.44	100.210474	280,589.33	739.89	0.25
		Base		99.946229	279,849.44	100.210474	280,589.33	739.89	0.25
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
		Local	900,000.000	100.054189	900,487.70	100.233836	902,104.52	1,616.82	0.79
		Base		100.054189	900,487.70	100.233836	902,104.52	1,616.82	0.79
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	1,431,000.000	100.105321	1,432,507.15	100.772255	1,442,050.97	9,543.82	1.27
		Base		100.105321	1,432,507.15	100.772255	1,442,050.97	9,543.82	1.27
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.916498	599,498.99	100.129935	600,779.61	1,280.62	0.53
		Base		99.916498	599,498.99	100.129935	600,779.61	1,280.62	0.53
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.908433	454,087.95	101.994148	458,973.67	4,885.72	0.40
		Base		100.908433	454,087.95	101.994148	458,973.67	4,885.72	0.40
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.975570	599,853.42	103.392030	620,352.18	20,498.76	0.55
		Base		99.975570	599,853.42	103.392030	620,352.18	20,498.76	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
		Local	1,111,000.000	100.164172	1,112,823.95	100.398859	1,115,431.32	2,607.37	0.98
		Base		100.164172	1,112,823.95	100.398859	1,115,431.32	2,607.37	0.98
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.085793	1,336,145.33	102.736837	1,371,536.77	35,391.44	1.21
		Base		100.085793	1,336,145.33	102.736837	1,371,536.77	35,391.44	1.21
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.763762	753,216.40	103.065364	778,143.50	24,927.10	0.68
		Base		99.763762	753,216.40	103.065364	778,143.50	24,927.10	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	488,389.170	99.999138	488,384.96	100.628850	491,460.41	3,075.45	0.43
Original Face:		Base	600,000.000	99.999138	488,384.96	100.628850	491,460.41	3,075.45	0.43
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.994884	344,982.35	101.971530	351,801.78	6,819.43	0.31
Original Face:		Base	345,000.000	99.994884	344,982.35	101.971530	351,801.78	6,819.43	0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	1,000,000.000	99.996579	999,965.79	100.015120	1,000,151.20	185.41	0.88
Original Face:		Base	1,000,000.000	99.996579	999,965.79	100.015120	1,000,151.20	185.41	0.88
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	86,799.730	99.671623	86,514.70	100.038210	86,832.90	318.20	0.08
Original Face:		Base	1,645,000.000	99.671623	86,514.70	100.038210	86,832.90	318.20	0.08
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	540,500.970	99.989197	540,442.58	101.826690	550,374.25	9,931.67	0.48
Original Face:		Base	550,000.000	99.989197	540,442.58	101.826690	550,374.25	9,931.67	0.48
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.947975	999,479.75	101.890815	1,018,908.15	19,428.40	0.90
		Base		99.947975	999,479.75	101.890815	1,018,908.15	19,428.40	0.90
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	99.746520	1,097,211.72	100.579284	1,106,372.12	9,160.40	0.97
		Base		99.746520	1,097,211.72	100.579284	1,106,372.12	9,160.40	0.97
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.057250	500,286.25	100.497428	502,487.14	2,200.89	0.44
		Base		100.057250	500,286.25	100.497428	502,487.14	2,200.89	0.44
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.604112	503,020.56	103.772472	518,862.36	15,841.80	0.46
		Base		100.604112	503,020.56	103.772472	518,862.36	15,841.80	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.510380	15 Jun 2021		
		Local	500,000.000	100.036242	500,181.21	100.123683	500,618.42	437.21	0.44
		Base		100.036242	500,181.21	100.123683	500,618.42	437.21	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
92826CAB8	VISA INC SR UNSECURED 12/20 2.2					2.200000	14 Dec 2020		
		Local	500,000.000	100.017456	500,087.28	100.028000	500,140.00	52.72	0.44
		Base		100.017456	500,087.28	100.028000	500,140.00	52.72	0.44
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.453250	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.127100	625,794.38	794.38	0.55
		Base		100.000000	625,000.00	100.127100	625,794.38	794.38	0.55
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	106.755876	1,067,558.76	107.599435	1,075,994.35	8,435.59	0.95
		Base		106.755876	1,067,558.76	107.599435	1,075,994.35	8,435.59	0.95
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.570500	04 Mar 2021		
		Local	500,000.000	100.159678	500,798.39	100.297800	501,489.00	690.61	0.44
		Base		100.159678	500,798.39	100.297800	501,489.00	690.61	0.44
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					0.546880	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.035800	600,214.80	214.80	0.53
		Base		100.000000	600,000.00	100.035800	600,214.80	214.80	0.53
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	107.522612	537,613.06	108.192225	540,961.13	3,348.07	0.48
		Base		107.522612	537,613.06	108.192225	540,961.13	3,348.07	0.48
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.725750	22 Oct 2021		
		Local	500,000.000	100.333822	501,669.11	100.352537	501,762.69	93.58	0.44
		Base		100.333822	501,669.11	100.352537	501,762.69	93.58	0.44
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.353785	401,415.14	101.193574	404,774.30	3,359.16	0.36
		Base		100.353785	401,415.14	101.193574	404,774.30	3,359.16	0.36
US DOLLAR Total									
		Local	110,017,940.510		110,418,942.18		111,409,817.63	990,875.45	97.97
Original Face:		Base	46,203,000.000		110,418,942.18		111,409,817.63	990,875.45	97.97
FIXED INCOME Total									
		Base	110,017,940.510		110,418,942.18		111,409,817.63	990,875.45	97.97

& 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
Original Face:	46,203,000.000							

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									
		111,141,347.270	Base		111,543,419.18		112,534,223.33	990,804.15	100.00
	Original Face:	46,203,000.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-5.740	Local	1.000000	-5.74	1.000000	-5.74	0.00	0.00
			Base	1.000000	-5.74	1.000000	-5.74	0.00	0.00
US DOLLAR Total									
		-5.740	Local		-5.74		-5.74	0.00	0.00
			Base		-5.74		-5.74	0.00	0.00
CASH Total									
		-5.740	Base		-5.74		-5.74	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	04 Jan 2021		
		5,003,376.830	Local	100.000000	5,003,376.83	100.000000	5,003,376.83	0.00	0.49
			Base	100.000000	5,003,376.83	100.000000	5,003,376.83	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Dec 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
138994009	CANTOR FITZGERALD REPO REPO					0.400000	19 Jan 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
9127962Q1	TREASURY BILL 04/21 0.00000					0.141000	22 Apr 2021		
		25,000,000.000	Local	99.947125	24,986,781.25	99.947125	24,986,781.25	0.00	2.45
			Base	99.947125	24,986,781.25	99.947125	24,986,781.25	0.00	2.45
9127963H0	TREASURY BILL 06/21 0.00000					0.093700	17 Jun 2021		
		25,000,000.000	Local	99.950287	24,987,571.73	99.950287	24,987,571.73	0.00	2.45
			Base	99.950287	24,987,571.73	99.950287	24,987,571.73	0.00	2.45

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
9127963T4	TREASURY BILL 01/21 0.00000					0.151500	07 Jan 2021		
		Local	40,000,000.000	99.987375	39,994,950.00	99.987375	39,994,950.00	0.00	3.92
		Base		99.987375	39,994,950.00	99.987375	39,994,950.00	0.00	3.92
9127963U1	TREASURY BILL 01/21 0.00000					0.127500	14 Jan 2021		
		Local	25,000,000.000	99.986896	24,996,723.96	99.986896	24,996,723.96	0.00	2.45
		Base		99.986896	24,996,723.96	99.986896	24,996,723.96	0.00	2.45
9127963V9	TREASURY BILL 01/21 0.00000					0.126000	21 Jan 2021		
		Local	25,000,000.000	99.984600	24,996,150.00	99.984600	24,996,150.00	0.00	2.45
		Base		99.984600	24,996,150.00	99.984600	24,996,150.00	0.00	2.45
9127964C0	TREASURY BILL 02/21 0.00000					0.110000	11 Feb 2021		
		Local	30,000,000.000	99.980139	29,994,041.66	99.980139	29,994,041.66	0.00	2.94
		Base		99.980139	29,994,041.66	99.980139	29,994,041.66	0.00	2.94
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.914063	39,965,625.00	99.914063	39,965,625.00	0.00	3.92
		Base		99.914063	39,965,625.00	99.914063	39,965,625.00	0.00	3.92
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.899580	24,974,894.93	99.899580	24,974,894.93	0.00	2.45
		Base		99.899580	24,974,894.93	99.899580	24,974,894.93	0.00	2.45
912796TY5	TREASURY BILL 12/20 0.00000					0.094000	31 Dec 2020		
		Local	25,000,000.000	99.993994	24,998,498.61	99.993994	24,998,498.61	0.00	2.45
		Base		99.993994	24,998,498.61	99.993994	24,998,498.61	0.00	2.45
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	09 Dec 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
966VMM002	JP MORGAN MONEY MARKET					0.000000	04 Jan 2021		
		Local	5,041,647.160	100.000000	5,041,647.16	100.000000	5,041,647.16	0.00	0.49
		Base		100.000000	5,041,647.16	100.000000	5,041,647.16	0.00	0.49
979QHR003	SOUTH STREET REPO					0.100000	08 Dec 2020		
		Local	166,407,835.770	100.000000	166,407,835.77	100.000000	166,407,835.77	0.00	16.31
		Base		100.000000	166,407,835.77	100.000000	166,407,835.77	0.00	16.31

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	466,452,859.760		466,348,096.90		466,348,096.90	0.00	45.72
		Base			466,348,096.90		466,348,096.90	0.00	45.72
CASH EQUIVALENT Total									
		Base	466,452,859.760		466,348,096.90		466,348,096.90	0.00	45.72
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	5,211,785.500	101.043745	5,266,183.24	105.545274	5,500,793.29	234,610.05	0.54
	Original Face:	Base	20,540,000.000	101.043745	5,266,183.24	105.545274	5,500,793.29	234,610.05	0.54
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.981734	19,996,346.71	102.439173	20,487,834.60	491,487.89	2.01
		Base		99.981734	19,996,346.71	102.439173	20,487,834.60	491,487.89	2.01
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	101.032389	5,051,619.45	51,619.45	0.50
		Base		100.000000	5,000,000.00	101.032389	5,051,619.45	51,619.45	0.50
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.180000	15 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.028117	10,002,811.70	2,811.70	0.98
		Base		100.000000	10,000,000.00	100.028117	10,002,811.70	2,811.70	0.98
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.155000	21 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.036756	5,001,837.80	1,837.80	0.49
		Base		100.000000	5,000,000.00	100.036756	5,001,837.80	1,837.80	0.49
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	8,105,363.570	104.553823	8,474,467.44	109.612826	8,884,518.07	410,050.63	0.87
	Original Face:	Base	24,487,993.000	104.553823	8,474,467.44	109.612826	8,884,518.07	410,050.63	0.87
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	2,551,527.100	104.468000	2,665,529.33	108.624573	2,771,585.42	106,056.09	0.27
	Original Face:	Base	10,000,000.000	104.468000	2,665,529.33	108.624573	2,771,585.42	106,056.09	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
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.314000	03 Jan 2022		
		Local	5,000,000.000	100.085060	5,004,252.99	100.120738	5,006,036.90	1,783.91	0.49
		Base		100.085060	5,004,252.99	100.120738	5,006,036.90	1,783.91	0.49
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.485500	22 Jan 2021		
		Local	10,000,000.000	99.999507	9,999,950.74	100.043311	10,004,331.10	4,380.36	0.98
		Base		99.999507	9,999,950.74	100.043311	10,004,331.10	4,380.36	0.98
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.969732	4,998,486.59	102.766425	5,138,321.25	139,834.66	0.50
		Base		99.969732	4,998,486.59	102.766425	5,138,321.25	139,834.66	0.50
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.210000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.026658	5,001,332.90	1,332.90	0.49
		Base		100.000000	5,000,000.00	100.026658	5,001,332.90	1,332.90	0.49
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.235000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.123659	5,006,182.95	6,182.95	0.49
		Base		100.000000	5,000,000.00	100.123659	5,006,182.95	6,182.95	0.49
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.885603	9,988,560.30	-11,439.70	0.98
		Base		100.000000	10,000,000.00	99.885603	9,988,560.30	-11,439.70	0.98
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	100.163612	10,016,361.20	16,361.20	0.98
		Base		100.000000	10,000,000.00	100.163612	10,016,361.20	16,361.20	0.98
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
		Local	3,610,000.000	100.057225	3,612,065.84	100.231832	3,618,369.14	6,303.30	0.35
		Base		100.057225	3,612,065.84	100.231832	3,618,369.14	6,303.30	0.35
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.942936	9,994,293.63	100.012161	10,001,216.10	6,922.47	0.98
		Base		99.942936	9,994,293.63	100.012161	10,001,216.10	6,922.47	0.98
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.006510	10,000,650.96	100.172355	10,017,235.50	16,584.54	0.98
		Base		100.006510	10,000,650.96	100.172355	10,017,235.50	16,584.54	0.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.656066	4,982,803.30	-17,196.70	0.49
		Base		100.000000	5,000,000.00	99.656066	4,982,803.30	-17,196.70	0.49
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.096154	5,004,807.70	4,807.70	0.49
		Base		100.000000	5,000,000.00	100.096154	5,004,807.70	4,807.70	0.49
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.104606	10,010,460.60	10,460.60	0.98
		Base		100.000000	10,000,000.00	100.104606	10,010,460.60	10,460.60	0.98
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.785279	5,039,263.95	39,263.95	0.49
		Base		100.000000	5,000,000.00	100.785279	5,039,263.95	39,263.95	0.49
3134GWAR7	FREDDIE MAC NOTES 07/25 0.75					0.750000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.054198	10,005,419.80	5,419.80	0.98
		Base		100.000000	10,000,000.00	100.054198	10,005,419.80	5,419.80	0.98
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.964052	9,996,405.20	-3,594.80	0.98
		Base		100.000000	10,000,000.00	99.964052	9,996,405.20	-3,594.80	0.98
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.897730	9,989,773.00	-10,227.00	0.98
		Base		100.000000	10,000,000.00	99.897730	9,989,773.00	-10,227.00	0.98
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.995876	9,999,587.56	101.411659	10,141,165.90	141,578.34	0.99
		Base		99.995876	9,999,587.56	101.411659	10,141,165.90	141,578.34	0.99
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.973788	15,995,806.13	102.718744	16,434,999.04	439,192.91	1.61
		Base		99.973788	15,995,806.13	102.718744	16,434,999.04	439,192.91	1.61
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,749,842.670	99.774720	2,743,647.83	102.367840	2,814,954.54	71,306.71	0.28
Original Face:		Base	11,452,445.000	99.774720	2,743,647.83	102.367840	2,814,954.54	71,306.71	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
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	3,616,459.050	100.277842	3,626,507.10	102.231120	3,697,146.59	70,639.49	0.36
Original Face:		Base	11,058,708.000	100.277842	3,626,507.10	102.231120	3,697,146.59	70,639.49	0.36
3136G4A78	FANNIE MAE NOTES 07/24 0.58					0.580000	22 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.755921	9,975,592.10	-24,407.90	0.98
		Base		100.000000	10,000,000.00	99.755921	9,975,592.10	-24,407.90	0.98
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004668	5,000,233.40	233.40	0.49
		Base		100.000000	5,000,000.00	100.004668	5,000,233.40	233.40	0.49
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	88,389.140	98.669656	87,213.26	100.305570	88,659.23	1,445.97	0.01
Original Face:		Base	5,000,000.000	98.669656	87,213.26	100.305570	88,659.23	1,445.97	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,561,135.400	99.978278	1,560,796.29	102.870670	1,605,950.45	45,154.16	0.16
Original Face:		Base	10,000,000.000	99.978278	1,560,796.29	102.870670	1,605,950.45	45,154.16	0.16
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,658,656.060	100.711632	1,670,459.59	102.391350	1,698,320.33	27,860.74	0.17
Original Face:		Base	12,022,600.000	100.711632	1,670,459.59	102.391350	1,698,320.33	27,860.74	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,419,524.770	100.352891	2,428,063.06	102.293780	2,475,023.35	46,960.29	0.24
Original Face:		Base	15,363,692.000	100.352891	2,428,063.06	102.293780	2,475,023.35	46,960.29	0.24
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	4,362,919.920	101.220794	4,416,182.17	103.272840	4,505,711.31	89,529.14	0.44
Original Face:		Base	24,000,000.000	101.220794	4,416,182.17	103.272840	4,505,711.31	89,529.14	0.44
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	931,436.820	101.594976	946,293.01	103.659830	965,525.82	19,232.81	0.09
Original Face:		Base	9,815,000.000	101.594976	946,293.01	103.659830	965,525.82	19,232.81	0.09
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	1,013,242.100	101.706674	1,030,534.84	100.386350	1,017,156.76	-13,378.08	0.10
Original Face:		Base	10,000,000.000	101.706674	1,030,534.84	100.386350	1,017,156.76	-13,378.08	0.10

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3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	1,846,631.610	99.897354	1,844,736.12	100.632970	1,858,320.23	13,584.11	0.18
Original Face:		Base	14,712,277.000	99.897354	1,844,736.12	100.632970	1,858,320.23	13,584.11	0.18
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	725,732.200	101.588018	737,256.96	104.384450	757,551.57	20,294.61	0.07
Original Face:		Base	10,000,000.000	101.588018	737,256.96	104.384450	757,551.57	20,294.61	0.07
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	845,067.710	108.463639	916,591.19	112.924760	954,290.68	37,699.49	0.09
Original Face:		Base	12,777,000.000	108.463639	916,591.19	112.924760	954,290.68	37,699.49	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	303,580.200	105.698863	320,880.82	117.285440	356,055.37	35,174.55	0.03
Original Face:		Base	10,000,000.000	105.698863	320,880.82	117.285440	356,055.37	35,174.55	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	263,804.200	104.045500	274,476.40	111.569180	294,324.18	19,847.78	0.03
Original Face:		Base	5,000,000.000	104.045500	274,476.40	111.569180	294,324.18	19,847.78	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	210,771.040	102.405862	215,841.90	103.116150	217,338.98	1,497.08	0.02
Original Face:		Base	16,000,000.000	102.405862	215,841.90	103.116150	217,338.98	1,497.08	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	172,340.100	104.867759	180,729.20	108.944900	187,755.75	7,026.55	0.02
Original Face:		Base	5,000,000.000	104.867759	180,729.20	108.944900	187,755.75	7,026.55	0.02
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.160000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.965338	19,993,067.60	-6,932.40	1.96
		Base		100.000000	20,000,000.00	99.965338	19,993,067.60	-6,932.40	1.96
31422BW89	FARMER MAC NOTES 03/22 0.13					0.130000	29 Mar 2022		
		Local	20,000,000.000	99.986154	19,997,230.77	99.894798	19,978,959.60	-18,271.17	1.96
		Base		99.986154	19,997,230.77	99.894798	19,978,959.60	-18,271.17	1.96
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	681,857.380	102.643333	699,881.14	103.917733	708,570.73	8,689.59	0.07
Original Face:		Base	9,875,825.000	102.643333	699,881.14	103.917733	708,570.73	8,689.59	0.07

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Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5						3.500000	20 Nov 2033		
			505,100.800	Local	99.946094	504,828.52	105.199200	531,362.00	26,533.48	0.05
	Original Face:		5,000,000.000	Base	99.946094	504,828.52	105.199200	531,362.00	26,533.48	0.05
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA						2.000000	20 Aug 2041		
			2,351,223.900	Local	100.958554	2,373,761.64	103.144680	2,425,162.37	51,400.73	0.24
	Original Face:		10,000,000.000	Base	100.958554	2,373,761.64	103.144680	2,425,162.37	51,400.73	0.24
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA						2.000000	20 Dec 2063		
			193,183.820	Local	99.692298	192,589.39	100.616870	194,375.51	1,786.12	0.02
	Original Face:		2,000,000.000	Base	99.692298	192,589.39	100.616870	194,375.51	1,786.12	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE						2.500000	20 Dec 2045		
			1,078,526.900	Local	100.124023	1,079,864.52	102.378540	1,104,180.09	24,315.57	0.11
	Original Face:		5,000,000.000	Base	100.124023	1,079,864.52	102.378540	1,104,180.09	24,315.57	0.11
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC						1.619870	16 Jun 2053		
			2,796,142.400	Local	95.546899	2,671,627.35	100.674550	2,815,003.78	143,376.43	0.28
	Original Face:		10,000,000.000	Base	95.546899	2,671,627.35	100.674550	2,815,003.78	143,376.43	0.28
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB						1.900000	16 Sep 2053		
			5,851,069.100	Local	94.563797	5,532,993.13	101.929350	5,963,956.70	430,963.57	0.58
	Original Face:		10,000,000.000	Base	94.563797	5,532,993.13	101.929350	5,963,956.70	430,963.57	0.58
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB						2.500000	20 Apr 2043		
			593,241.010	Local	100.000000	593,241.01	100.176330	594,287.07	1,046.06	0.06
	Original Face:		11,635,033.000	Base	100.000000	593,241.01	100.176330	594,287.07	1,046.06	0.06
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH						2.600000	16 Dec 2056		
			3,364,916.000	Local	97.771589	3,289,931.83	104.562700	3,518,447.02	228,515.19	0.34
	Original Face:		5,000,000.000	Base	97.771589	3,289,931.83	104.562700	3,518,447.02	228,515.19	0.34
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE						2.750000	20 Dec 2045		
			1,911,802.400	Local	100.802426	1,927,143.19	104.925360	2,005,965.55	78,822.36	0.20
	Original Face:		10,000,000.000	Base	100.802426	1,927,143.19	104.925360	2,005,965.55	78,822.36	0.20
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE						2.500000	20 Dec 2045		
			1,957,383.500	Local	100.221359	1,961,716.35	103.804990	2,031,861.75	70,145.40	0.20
	Original Face:		10,000,000.000	Base	100.221359	1,961,716.35	103.804990	2,031,861.75	70,145.40	0.20

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38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,986,240.920	Local	95.925695	2,864,572.37	102.224510	3,052,670.15	188,097.78	0.30
Original Face:	4,000,000.000	Base	95.925695	2,864,572.37	102.224510	3,052,670.15	188,097.78	0.30
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,997,927.300	Local	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.40
Original Face:	5,000,000.000	Base	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.40
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
	744,003.650	Local	98.949539	736,188.18	101.068940	751,956.60	15,768.42	0.07
Original Face:	5,000,000.000	Base	98.949539	736,188.18	101.068940	751,956.60	15,768.42	0.07
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	2,951,733.200	Local	99.902789	2,948,863.78	102.374930	3,021,834.80	72,971.02	0.30
Original Face:	10,000,000.000	Base	99.902789	2,948,863.78	102.374930	3,021,834.80	72,971.02	0.30
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	538,765.750	Local	99.286213	534,920.11	100.667850	542,363.90	7,443.79	0.05
Original Face:	5,000,000.000	Base	99.286213	534,920.11	100.667850	542,363.90	7,443.79	0.05
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,805,023.800	Local	100.067925	1,806,249.86	102.613580	1,852,199.54	45,949.68	0.18
Original Face:	5,000,000.000	Base	100.067925	1,806,249.86	102.613580	1,852,199.54	45,949.68	0.18
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,659,473.050	Local	99.622421	3,645,655.63	105.712540	3,868,521.91	222,866.28	0.38
Original Face:	5,000,000.000	Base	99.622421	3,645,655.63	105.712540	3,868,521.91	222,866.28	0.38
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	2,375,595.410	Local	99.870491	2,372,518.80	104.623800	2,485,438.19	112,919.39	0.24
Original Face:	9,953,662.330	Base	99.870491	2,372,518.80	104.623800	2,485,438.19	112,919.39	0.24
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	7,000,000.000	Local	107.158278	7,501,079.43	107.496726	7,524,770.82	23,691.39	0.74
		Base	107.158278	7,501,079.43	107.496726	7,524,770.82	23,691.39	0.74
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.027938	5,551,396.88	110.087090	5,504,354.50	-47,042.38	0.54
		Base	111.027938	5,551,396.88	110.087090	5,504,354.50	-47,042.38	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
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.346200	1,735,989.26	102.829892	1,778,957.13	42,967.87	0.17
		Base	100.346200	1,735,989.26	102.829892	1,778,957.13	42,967.87	0.17
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.739898	4,986,994.92	101.245353	5,062,267.65	75,272.73	0.50
		Base	99.739898	4,986,994.92	101.245353	5,062,267.65	75,272.73	0.50
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	20,000,000.000	Local	99.997958	19,999,591.67	99.998639	19,999,727.80	136.13	1.96
		Base	99.997958	19,999,591.67	99.998639	19,999,727.80	136.13	1.96
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	20,000,000.000	Local	99.995917	19,999,183.33	99.996597	19,999,319.40	136.07	1.96
		Base	99.995917	19,999,183.33	99.996597	19,999,319.40	136.07	1.96
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	30,000,000.000	Local	99.893297	29,967,989.13	99.887812	29,966,343.60	-1,645.53	2.94
		Base	99.893297	29,967,989.13	99.887812	29,966,343.60	-1,645.53	2.94
912796B65	CASH MGMT BILL 02/21 0.00000					02 Feb 2021		
	30,000,000.000	Local	99.985533	29,995,660.00	99.986778	29,996,033.40	373.40	2.94
		Base	99.985533	29,995,660.00	99.986778	29,996,033.40	373.40	2.94
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	25,000,000.000	Local	99.999402	24,999,850.61	100.349022	25,087,255.50	87,404.89	2.46
		Base	99.999402	24,999,850.61	100.349022	25,087,255.50	87,404.89	2.46

& 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
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
	10,000,000.000	Local	100.006683	10,000,668.25	100.536492	10,053,649.20	52,980.95	0.99
		Base	100.006683	10,000,668.25	100.536492	10,053,649.20	52,980.95	0.99
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.959083	4,997,954.13	100.225230	5,011,261.50	13,307.37	0.49
		Base	99.959083	4,997,954.13	100.225230	5,011,261.50	13,307.37	0.49
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018		
	0.000	Local	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 2021		
	20,000,000.000	Local	101.371216	20,274,243.16	101.394531	20,278,906.20	4,663.04	1.99
		Base	101.371216	20,274,243.16	101.394531	20,278,906.20	4,663.04	1.99
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.908200	19,981,640.09	101.437500	20,287,500.00	305,859.91	1.99
		Base	99.908200	19,981,640.09	101.437500	20,287,500.00	305,859.91	1.99
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.969691	19,993,938.21	99.980469	19,996,093.80	2,155.59	1.96
		Base	99.969691	19,993,938.21	99.980469	19,996,093.80	2,155.59	1.96
US DOLLAR Total								
	547,321,419.450	Local		548,526,805.47		553,652,217.28	5,125,411.81	54.28
Original Face:	374,694,235.330	Base		548,526,805.47		553,652,217.28	5,125,411.81	54.28
FIXED INCOME Total								
	547,321,419.450	Base		548,526,805.47		553,652,217.28	5,125,411.81	54.28
Original Face:	374,694,235.330							

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

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

As of: *December 7, 2020*

View Date: *December 8, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Base Currency: 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									
		1,013,774,273.470	Base		1,014,874,896.63		1,020,000,308.44	5,125,411.81	100.00
	Original Face:	374,694,235.330							

Base Currency: 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	
02314PN49	AMAZON COM INC DISC COML					0.100000	04 Jan 2021		
		Local	25,000,000.000	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.33
		Base		99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.33
03040LNB1	AMERICAN WATER CAPIT					0.200000	11 Jan 2021		
		Local	10,500,000.000	99.981111	10,498,016.67	99.981111	10,498,016.67	0.00	0.56
		Base		99.981111	10,498,016.67	99.981111	10,498,016.67	0.00	0.56
03040LPG8	AMERICAN WATER CAPIT					0.220000	16 Feb 2021		
		Local	15,100,000.000	99.957222	15,093,540.56	99.957222	15,093,540.56	0.00	0.80
		Base		99.957222	15,093,540.56	99.957222	15,093,540.56	0.00	0.80
03785DMJ2	APPLE INC					1.700000	18 Dec 2020		
		Local	10,000,000.000	99.952778	9,995,277.78	99.952778	9,995,277.78	0.00	0.53
		Base		99.952778	9,995,277.78	99.952778	9,995,277.78	0.00	0.53
03785DNV4	APPLE INC					0.100000	29 Jan 2021		
		Local	29,000,000.000	99.985556	28,995,811.11	99.985556	28,995,811.11	0.00	1.54
		Base		99.985556	28,995,811.11	99.985556	28,995,811.11	0.00	1.54
03785DPG5	APPLE INC					0.100000	16 Feb 2021		
		Local	15,000,000.000	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.80
		Base		99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.80
04821TNU5	ATLANTIC ASSET SECUR					0.170000	28 Jan 2021		
		Local	10,000,000.000	99.975917	9,997,591.66	99.975917	9,997,591.66	0.00	0.53
		Base		99.975917	9,997,591.66	99.975917	9,997,591.66	0.00	0.53
04821TNU5	ATLANTIC ASSET SECUR					0.190000	28 Jan 2021		
		Local	10,000,000.000	99.973083	9,997,308.33	99.973083	9,997,308.33	0.00	0.53
		Base		99.973083	9,997,308.33	99.973083	9,997,308.33	0.00	0.53
04821TPR0	ATLANTIC ASSET SECUR					0.210000	25 Feb 2021		
		Local	10,000,000.000	99.953917	9,995,391.66	99.953917	9,995,391.66	0.00	0.53
		Base		99.953917	9,995,391.66	99.953917	9,995,391.66	0.00	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
06367BTB5	BANK OF MONTREAL-					0.140000	04 Jan 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.06
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.06
06367C3D7	BANK OF MONTREAL-					0.200000	17 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.33
07644AM84	BEDFORD ROW FDG CORP					0.180000	08 Dec 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
07644AQ15	BEDFORD ROW FDG CORP					0.180000	01 Mar 2021		
		Local	15,000,000.000	99.958500	14,993,775.00	99.958500	14,993,775.00	0.00	0.80
		Base		99.958500	14,993,775.00	99.958500	14,993,775.00	0.00	0.80
07644AQW7	BEDFORD ROW FDG CORP					0.230000	30 Mar 2021		
		Local	10,000,000.000	99.928445	9,992,844.45	99.928445	9,992,844.45	0.00	0.53
		Base		99.928445	9,992,844.45	99.928445	9,992,844.45	0.00	0.53
07645RCS3	BEDFORD ROW FDG CORP					0.275000	20 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
15060XMB5	CEDAR SPRING CPTL CO					0.180000	11 Dec 2020		
		Local	15,000,000.000	99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	0.80
		Base		99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	0.80
15060XN57	CEDAR SPRING CPTL CO					0.190000	05 Jan 2021		
		Local	5,020,000.000	99.985222	5,019,258.16	99.985222	5,019,258.16	0.00	0.27
		Base		99.985222	5,019,258.16	99.985222	5,019,258.16	0.00	0.27
15060XNN8	CEDAR SPRING CPTL CO					0.220000	22 Jan 2021		
		Local	10,000,000.000	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.53
		Base		99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.53
15060XQ39	CEDAR SPRING CPTL CO					0.220000	03 Mar 2021		
		Local	15,000,000.000	99.948056	14,992,208.34	99.948056	14,992,208.34	0.00	0.80
		Base		99.948056	14,992,208.34	99.948056	14,992,208.34	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
15963TNN5	CHARIOT FNDG LLC				0.200000	22 Jan 2021		
	10,000,000.000	Local	99.975000	9,997,500.00	99.975000	9,997,500.00	0.00	0.53
		Base	99.975000	9,997,500.00	99.975000	9,997,500.00	0.00	0.53
15963TP11	CHARIOT FNDG LLC				0.180000	01 Feb 2021		
	10,000,000.000	Local	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.53
		Base	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.53
15963TPA1	CHARIOT FNDG LLC				0.210000	10 Feb 2021		
	15,000,000.000	Local	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.80
		Base	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.80
16677JPN0	CHEVRON CORP				0.130000	22 Feb 2021		
	10,000,000.000	Local	99.972556	9,997,255.56	99.972556	9,997,255.56	0.00	0.53
		Base	99.972556	9,997,255.56	99.972556	9,997,255.56	0.00	0.53
16677JQS8	CHEVRON CORP				0.160000	26 Mar 2021		
	25,000,000.000	Local	99.952000	24,988,000.00	99.952000	24,988,000.00	0.00	1.33
		Base	99.952000	24,988,000.00	99.952000	24,988,000.00	0.00	1.33
16677JQV1	CHEVRON CORP				0.140000	29 Mar 2021		
	15,000,000.000	Local	99.956833	14,993,525.00	99.956833	14,993,525.00	0.00	0.80
		Base	99.956833	14,993,525.00	99.956833	14,993,525.00	0.00	0.80
16677JSB3	CHEVRON CORP				0.160000	11 May 2021		
	4,000,000.000	Local	99.931556	3,997,262.23	99.931556	3,997,262.23	0.00	0.21
		Base	99.931556	3,997,262.23	99.931556	3,997,262.23	0.00	0.21
19121ANK3	COCA-COLA COMPANY				0.100000	19 Jan 2021		
	20,000,000.000	Local	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.06
		Base	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.06
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.836528	4,991,826.39	99.836528	4,991,826.39	0.00	0.27
		Base	99.836528	4,991,826.39	99.836528	4,991,826.39	0.00	0.27
2063C0NK4	CONCORD MIN CPTL CO				0.210000	19 Jan 2021		
	15,000,000.000	Local	99.975500	14,996,325.00	99.975500	14,996,325.00	0.00	0.80
		Base	99.975500	14,996,325.00	99.975500	14,996,325.00	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
2063C0P14	CONCORD MIN CPTL CO					0.230000	01 Feb 2021		
		Local	15,000,000.000	99.964861	14,994,729.17	99.964861	14,994,729.17	0.00	0.80
		Base		99.964861	14,994,729.17	99.964861	14,994,729.17	0.00	0.80
2063C0P89	CONCORD MIN CPTL CO					0.240000	08 Feb 2021		
		Local	15,000,000.000	99.958667	14,993,800.00	99.958667	14,993,800.00	0.00	0.80
		Base		99.958667	14,993,800.00	99.958667	14,993,800.00	0.00	0.80
2284K0NK7	CROWN POINT CAP CO.					0.200000	19 Jan 2021		
		Local	2,500,000.000	99.976667	2,499,416.67	99.976667	2,499,416.67	0.00	0.13
		Base		99.976667	2,499,416.67	99.976667	2,499,416.67	0.00	0.13
30229AT17	EXXON MOBIL CORP					0.190000	01 Jun 2021		
		Local	15,000,000.000	99.907639	14,986,145.83	99.907639	14,986,145.83	0.00	0.80
		Base		99.907639	14,986,145.83	99.907639	14,986,145.83	0.00	0.80
30229ATW9	EXXON MOBIL CORP					0.190000	30 Jun 2021		
		Local	10,000,000.000	99.892333	9,989,233.33	99.892333	9,989,233.33	0.00	0.53
		Base		99.892333	9,989,233.33	99.892333	9,989,233.33	0.00	0.53
30229AUW7	EXXON MOBIL CORP					0.220000	30 Jul 2021		
		Local	15,000,000.000	99.857000	14,978,550.00	99.857000	14,978,550.00	0.00	0.80
		Base		99.857000	14,978,550.00	99.857000	14,978,550.00	0.00	0.80
30229AVT3	EXXON MOBIL CORP					0.210000	27 Aug 2021		
		Local	10,000,000.000	99.847167	9,984,716.66	99.847167	9,984,716.66	0.00	0.53
		Base		99.847167	9,984,716.66	99.847167	9,984,716.66	0.00	0.53
30601VQW4	FAIRWAY FINANCE CORP					0.210000	30 Mar 2021		
		Local	25,000,000.000	99.934667	24,983,666.67	99.934667	24,983,666.67	0.00	1.33
		Base		99.934667	24,983,666.67	99.934667	24,983,666.67	0.00	1.33
36955DMA5	GEN DYNAMICS CORP					0.130000	10 Dec 2020		
		Local	10,000,000.000	99.999278	9,999,927.78	99.999278	9,999,927.78	0.00	0.53
		Base		99.999278	9,999,927.78	99.999278	9,999,927.78	0.00	0.53
37829AEW4	GLENCOVE FDG DAC/LLC					0.216630	08 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.80
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	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
37829AEY0	GLENCOVE FDG DAC/LLC				0.223500	15 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
38346LN69	GOTHAM FDG CORP				0.170000	06 Jan 2021		
	10,000,000.000	Local	99.986306	9,998,630.56	99.986306	9,998,630.56	0.00	0.53
		Base	99.986306	9,998,630.56	99.986306	9,998,630.56	0.00	0.53
38346LNL6	GOTHAM FDG CORP				0.180000	20 Jan 2021		
	10,000,000.000	Local	99.978500	9,997,850.00	99.978500	9,997,850.00	0.00	0.53
		Base	99.978500	9,997,850.00	99.978500	9,997,850.00	0.00	0.53
38346LNV4	GOTHAM FDG CORP				0.170000	29 Jan 2021		
	10,000,000.000	Local	99.975445	9,997,544.45	99.975445	9,997,544.45	0.00	0.53
		Base	99.975445	9,997,544.45	99.975445	9,997,544.45	0.00	0.53
38346LP26	GOTHAM FDG CORP				0.180000	02 Feb 2021		
	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.53
		Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.53
40588LQ10	HALKIN FINANCE LLC USC				0.240000	01 Mar 2021		
	20,000,000.000	Local	99.944667	19,988,933.33	99.944667	19,988,933.33	0.00	1.06
		Base	99.944667	19,988,933.33	99.944667	19,988,933.33	0.00	1.06
45779PNL8	INSTITUTIONAL SECURED				0.230000	20 Jan 2021		
	15,000,000.000	Local	99.972528	14,995,879.17	99.972528	14,995,879.17	0.00	0.80
		Base	99.972528	14,995,879.17	99.972528	14,995,879.17	0.00	0.80
45779PNV6	INSTITUTIONAL SECURED				0.220000	29 Jan 2021		
	25,000,000.000	Local	99.968222	24,992,055.55	99.968222	24,992,055.55	0.00	1.33
		Base	99.968222	24,992,055.55	99.968222	24,992,055.55	0.00	1.33
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.946528	19,989,305.56	99.946528	19,989,305.56	0.00	1.06
		Base	99.946528	19,989,305.56	99.946528	19,989,305.56	0.00	1.06
4820P2NB7	JUPITER SECT CO LLC				0.160000	11 Jan 2021		
	10,000,000.000	Local	99.984889	9,998,488.89	99.984889	9,998,488.89	0.00	0.53
		Base	99.984889	9,998,488.89	99.984889	9,998,488.89	0.00	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
4820P2P41	JUPITER SECT CO LLC				0.170000	04 Feb 2021		
	15,000,000.000	Local	99.972611	14,995,891.67	99.972611	14,995,891.67	0.00	0.80
		Base	99.972611	14,995,891.67	99.972611	14,995,891.67	0.00	0.80
4820P2P58	JUPITER SECT CO LLC				0.200000	05 Feb 2021		
	15,000,000.000	Local	99.967222	14,995,083.34	99.967222	14,995,083.34	0.00	0.80
		Base	99.967222	14,995,083.34	99.967222	14,995,083.34	0.00	0.80
52952LNR9	LEXINGTN PKR CAP CO LL				0.210000	25 Jan 2021		
	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.53
		Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.53
53127TN74	LIBERTY FUNDING LLC				0.170000	07 Jan 2021		
	10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.53
		Base	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.53
53127TP31	LIBERTY FUNDING LLC				0.180000	03 Feb 2021		
	10,000,000.000	Local	99.971500	9,997,150.00	99.971500	9,997,150.00	0.00	0.53
		Base	99.971500	9,997,150.00	99.971500	9,997,150.00	0.00	0.53
53127TQ14	LIBERTY FUNDING LLC				0.190000	01 Mar 2021		
	8,500,000.000	Local	99.956194	8,496,276.53	99.956194	8,496,276.53	0.00	0.45
		Base	99.956194	8,496,276.53	99.956194	8,496,276.53	0.00	0.45
53245PMG0	ELI LILLY & COMPANY				0.100000	16 Dec 2020		
	15,000,000.000	Local	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.80
		Base	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.80
56274LN59	MANHATTAN ASSET FDG.				0.180000	05 Jan 2021		
	3,703,000.000	Local	99.986000	3,702,481.58	99.986000	3,702,481.58	0.00	0.20
		Base	99.986000	3,702,481.58	99.986000	3,702,481.58	0.00	0.20
56274LP16	MANHATTAN ASSET FDG.				0.200000	01 Feb 2021		
	10,000,000.000	Local	99.969444	9,996,944.44	99.969444	9,996,944.44	0.00	0.53
		Base	99.969444	9,996,944.44	99.969444	9,996,944.44	0.00	0.53
56274LP32	MANHATTAN ASSET FDG.				0.210000	03 Feb 2021		
	13,902,000.000	Local	99.966750	13,897,377.59	99.966750	13,897,377.59	0.00	0.74
		Base	99.966750	13,897,377.59	99.966750	13,897,377.59	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274LQ23	MANHATTAN ASSET FDG.					0.200000	02 Mar 2021		
		Local	10,000,000.000	99.953333	9,995,333.33	99.953333	9,995,333.33	0.00	0.53
		Base		99.953333	9,995,333.33	99.953333	9,995,333.33	0.00	0.53
57576JN40	MASSACHUSETTS MUT LIFE INS CO					0.090000	04 Jan 2021		
		Local	25,000,000.000	99.993250	24,998,312.50	99.993250	24,998,312.50	0.00	1.33
		Base		99.993250	24,998,312.50	99.993250	24,998,312.50	0.00	1.33
59157TME0	METLIFE SHORT TERM FDG					0.220000	14 Dec 2020		
		Local	25,000,000.000	99.996333	24,999,083.33	99.996333	24,999,083.33	0.00	1.33
		Base		99.996333	24,999,083.33	99.996333	24,999,083.33	0.00	1.33
59157TSU8	METLIFE SHORT TERM FDG					0.200000	28 May 2021		
		Local	15,000,000.000	99.905000	14,985,750.00	99.905000	14,985,750.00	0.00	0.80
		Base		99.905000	14,985,750.00	99.905000	14,985,750.00	0.00	0.80
59157TT11	METLIFE SHORT TERM FDG					0.200000	01 Jun 2021		
		Local	12,400,000.000	99.902778	12,387,944.44	99.902778	12,387,944.44	0.00	0.66
		Base		99.902778	12,387,944.44	99.902778	12,387,944.44	0.00	0.66
63763PMB2	NATIONAL SECS CLEARING					0.150000	11 Dec 2020		
		Local	15,000,000.000	99.998750	14,999,812.50	99.998750	14,999,812.50	0.00	0.80
		Base		99.998750	14,999,812.50	99.998750	14,999,812.50	0.00	0.80
63763PN62	NATIONAL SECS CLEARING					0.120000	06 Jan 2021		
		Local	25,000,000.000	99.990333	24,997,583.33	99.990333	24,997,583.33	0.00	1.33
		Base		99.990333	24,997,583.33	99.990333	24,997,583.33	0.00	1.33
63763PT33	NATIONAL SECS CLEARING					0.170000	03 Jun 2021		
		Local	10,000,000.000	99.916417	9,991,641.67	99.916417	9,991,641.67	0.00	0.53
		Base		99.916417	9,991,641.67	99.916417	9,991,641.67	0.00	0.53
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	15,000,000.000	99.846528	14,976,979.17	99.846528	14,976,979.17	0.00	0.80
		Base		99.846528	14,976,979.17	99.846528	14,976,979.17	0.00	0.80
64106GMH3	NESTLE FIN FRANCE S.					0.130000	17 Dec 2020		
		Local	25,000,000.000	99.996750	24,999,187.50	99.996750	24,999,187.50	0.00	1.33
		Base		99.996750	24,999,187.50	99.996750	24,999,187.50	0.00	1.33

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
64951WMF8	NEW YORK LFE CAP COR				0.120000	15 Dec 2020		
	9,153,000.000	Local	99.997667	9,152,786.43	99.997667	9,152,786.43	0.00	0.49
		Base	99.997667	9,152,786.43	99.997667	9,152,786.43	0.00	0.49
64951WNT7	NEW YORK LFE CAP COR				0.120000	27 Jan 2021		
	20,000,000.000	Local	99.983333	19,996,666.67	99.983333	19,996,666.67	0.00	1.06
		Base	99.983333	19,996,666.67	99.983333	19,996,666.67	0.00	1.06
64951WP24	NEW YORK LFE CAP COR				0.125000	02 Feb 2021		
	11,277,000.000	Local	99.980556	11,274,807.25	99.980556	11,274,807.25	0.00	0.60
		Base	99.980556	11,274,807.25	99.980556	11,274,807.25	0.00	0.60
64951WPJ7	NEW YORK LFE CAP COR				0.110000	18 Feb 2021		
	15,000,000.000	Local	99.978000	14,996,700.00	99.978000	14,996,700.00	0.00	0.80
		Base	99.978000	14,996,700.00	99.978000	14,996,700.00	0.00	0.80
6698M4MU3	NOVARTIS FNC CRP				0.130000	28 Dec 2020		
	6,045,000.000	Local	99.992778	6,044,563.42	99.992778	6,044,563.42	0.00	0.32
		Base	99.992778	6,044,563.42	99.992778	6,044,563.42	0.00	0.32
6698M4RC8	NOVARTIS FNC CRP				0.180000	12 Apr 2021		
	10,000,000.000	Local	99.937500	9,993,750.00	99.937500	9,993,750.00	0.00	0.53
		Base	99.937500	9,993,750.00	99.937500	9,993,750.00	0.00	0.53
67983TNL6	OLD LINE FUNDING LLC				0.170000	20 Jan 2021		
	18,000,000.000	Local	99.979694	17,996,345.00	99.979694	17,996,345.00	0.00	0.96
		Base	99.979694	17,996,345.00	99.979694	17,996,345.00	0.00	0.96
67983TNR3	OLD LINE FUNDING LLC				0.170000	25 Jan 2021		
	2,900,000.000	Local	99.977333	2,899,342.66	99.977333	2,899,342.66	0.00	0.15
		Base	99.977333	2,899,342.66	99.977333	2,899,342.66	0.00	0.15
67983TPR1	OLD LINE FUNDING LLC				0.190000	25 Feb 2021		
	10,000,000.000	Local	99.958306	9,995,830.55	99.958306	9,995,830.55	0.00	0.53
		Base	99.958306	9,995,830.55	99.958306	9,995,830.55	0.00	0.53
67983TS64	OLD LINE FUNDING LLC				0.210000	06 May 2021		
	3,000,000.000	Local	99.913083	2,997,392.50	99.913083	2,997,392.50	0.00	0.16
		Base	99.913083	2,997,392.50	99.913083	2,997,392.50	0.00	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
67984XH25	OLD LINE FUNDING LLC				0.240000	25 Feb 2021		
	15,000,000.000	Local	99.947333	14,992,100.00	99.947333	14,992,100.00	0.00	0.80
		Base	99.947333	14,992,100.00	99.947333	14,992,100.00	0.00	0.80
74271TM83	PROCTOR GAMBLE AND CO				0.100000	08 Dec 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.33
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.33
74271TNC3	PROCTOR GAMBLE AND CO				0.100000	12 Jan 2021		
	25,000,000.000	Local	99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	1.33
		Base	99.990278	24,997,569.44	99.990278	24,997,569.44	0.00	1.33
74271TRE5	PROCTOR GAMBLE AND CO				0.140000	14 Apr 2021		
	10,000,000.000	Local	99.950611	9,995,061.11	99.950611	9,995,061.11	0.00	0.53
		Base	99.950611	9,995,061.11	99.950611	9,995,061.11	0.00	0.53
8225X2N75	SHELL INTNL FNC B.V				0.130000	07 Jan 2021		
	5,000,000.000	Local	99.989167	4,999,458.33	99.989167	4,999,458.33	0.00	0.27
		Base	99.989167	4,999,458.33	99.989167	4,999,458.33	0.00	0.27
8225X2PG3	SHELL INTNL FNC B.V				0.130000	16 Feb 2021		
	2,000,000.000	Local	99.974723	1,999,494.45	99.974723	1,999,494.45	0.00	0.11
		Base	99.974723	1,999,494.45	99.974723	1,999,494.45	0.00	0.11
8225X2QV9	SHELL INTNL FNC B.V				0.190000	29 Mar 2021		
	1,253,000.000	Local	99.941417	1,252,265.95	99.941417	1,252,265.95	0.00	0.07
		Base	99.941417	1,252,265.95	99.941417	1,252,265.95	0.00	0.07
8225X2SR6	SHELL INTNL FNC B.V				0.190000	25 May 2021		
	2,165,000.000	Local	99.911333	2,163,080.37	99.911333	2,163,080.37	0.00	0.12
		Base	99.911333	2,163,080.37	99.911333	2,163,080.37	0.00	0.12
8225X2TE4	SHELL INTNL FNC B.V				0.210000	14 Jun 2021		
	9,500,000.000	Local	99.890333	9,489,581.67	99.890333	9,489,581.67	0.00	0.50
		Base	99.890333	9,489,581.67	99.890333	9,489,581.67	0.00	0.50
8225X2U85	SHELL INTNL FNC B.V				0.220000	08 Jul 2021		
	1,000,000.000	Local	99.870444	998,704.44	99.870444	998,704.44	0.00	0.05
		Base	99.870444	998,704.44	99.870444	998,704.44	0.00	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
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	10,000,000.000	Local	99.760000	9,976,000.00	99.760000	9,976,000.00	0.00	0.53
		Base	99.760000	9,976,000.00	99.760000	9,976,000.00	0.00	0.53
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	10,000,000.000	Local	99.807167	9,980,716.66	99.807167	9,980,716.66	0.00	0.53
		Base	99.807167	9,980,716.66	99.807167	9,980,716.66	0.00	0.53
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021		
	6,000,000.000	Local	99.785500	5,987,130.00	99.785500	5,987,130.00	0.00	0.32
		Base	99.785500	5,987,130.00	99.785500	5,987,130.00	0.00	0.32
86562KNE0	SUMITOMO MTSU BKG CORP				0.185000	14 Jan 2021		
	10,000,000.000	Local	99.980986	9,998,098.61	99.980986	9,998,098.61	0.00	0.53
		Base	99.980986	9,998,098.61	99.980986	9,998,098.61	0.00	0.53
86562KPB4	SUMITOMO MTSU BKG CORP				0.205000	11 Feb 2021		
	20,450,000.000	Local	99.962986	20,442,430.66	99.962986	20,442,430.66	0.00	1.09
		Base	99.962986	20,442,430.66	99.962986	20,442,430.66	0.00	1.09
86563GNF5	SUMITOMO MITSUI TRUST NY				0.180000	15 Jan 2021		
	1,055,000.000	Local	99.981000	1,054,799.55	99.981000	1,054,799.55	0.00	0.06
		Base	99.981000	1,054,799.55	99.981000	1,054,799.55	0.00	0.06
86564GNB3	SUMITOMO MITSUI TRUST NY				0.230000	25 Mar 2021		
	3,280,000.000	Local	99.999996	3,279,999.87	99.999996	3,279,999.87	0.00	0.17
		Base	99.999996	3,279,999.87	99.999996	3,279,999.87	0.00	0.17
88602TMG5	THUNDER BAY FNDNG LLC				0.150000	16 Dec 2020		
	5,000,000.000	Local	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	0.27
		Base	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	0.27
88602TN74	THUNDER BAY FNDNG LLC				0.160000	07 Jan 2021		
	10,022,000.000	Local	99.986667	10,020,663.73	99.986667	10,020,663.73	0.00	0.53
		Base	99.986667	10,020,663.73	99.986667	10,020,663.73	0.00	0.53
88602TQ97	THUNDER BAY FNDNG LLC				0.200000	09 Mar 2021		
	1,500,000.000	Local	99.949445	1,499,241.67	99.949445	1,499,241.67	0.00	0.08
		Base	99.949445	1,499,241.67	99.949445	1,499,241.67	0.00	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
88603HD47	THUNDER BAY FNDNG LLC					0.250000	29 Mar 2021		
		Local	15,000,000.000	99.922917	14,988,437.50	99.922917	14,988,437.50	0.00	0.80
		Base		99.922917	14,988,437.50	99.922917	14,988,437.50	0.00	0.80
89114NR56	TORONTO-DOMINION					0.180000	21 Jan 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.33
89119AP10	TORONTO DOMINION BANK					0.170000	01 Feb 2021		
		Local	15,000,000.000	99.974028	14,996,104.17	99.974028	14,996,104.17	0.00	0.80
		Base		99.974028	14,996,104.17	99.974028	14,996,104.17	0.00	0.80
89119ATV0	TORONTO DOMINION BANK					0.210000	29 Jun 2021		
		Local	10,000,000.000	99.881583	9,988,158.33	99.881583	9,988,158.33	0.00	0.53
		Base		99.881583	9,988,158.33	99.881583	9,988,158.33	0.00	0.53
89233GPS9	TOYOTA MOTOR CREDIT					0.170000	26 Feb 2021		
		Local	25,000,000.000	99.962222	24,990,555.55	99.962222	24,990,555.55	0.00	1.33
		Base		99.962222	24,990,555.55	99.962222	24,990,555.55	0.00	1.33
89233GRP3	TOYOTA MOTOR CREDIT					0.210000	23 Apr 2021		
		Local	25,000,000.000	99.920667	24,980,166.66	99.920667	24,980,166.66	0.00	1.33
		Base		99.920667	24,980,166.66	99.920667	24,980,166.66	0.00	1.33
90328AN66	USAA CAPITAL CORP					0.130000	06 Jan 2021		
		Local	15,000,000.000	99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	0.80
		Base		99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	0.80
91058TMA1	UNITED HEALTHCARE CO					0.140000	10 Dec 2020		
		Local	15,000,000.000	99.999222	14,999,883.33	99.999222	14,999,883.33	0.00	0.80
		Base		99.999222	14,999,883.33	99.999222	14,999,883.33	0.00	0.80
91058TMA1	UNITED HEALTHCARE CO					0.150000	10 Dec 2020		
		Local	10,750,000.000	99.999167	10,749,910.42	99.999167	10,749,910.42	0.00	0.57
		Base		99.999167	10,749,910.42	99.999167	10,749,910.42	0.00	0.57
91058TMJ2	UNITED HEALTHCARE CO					0.140000	18 Dec 2020		
		Local	25,000,000.000	99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.33
		Base		99.996111	24,999,027.78	99.996111	24,999,027.78	0.00	1.33

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
912796TY5	TREASURY BILL 12/20 0.00000					0.115000	31 Dec 2020		
		Local	30,000,000.000	99.991833	29,997,549.86	99.991833	29,997,549.86	0.00	1.60
		Base		99.991833	29,997,549.86	99.991833	29,997,549.86	0.00	1.60
912796XE4	TREASURY BILL 02/21 0.00000					0.171000	25 Feb 2021		
		Local	10,000,000.000	99.962475	9,996,247.50	99.962475	9,996,247.50	0.00	0.53
		Base		99.962475	9,996,247.50	99.962475	9,996,247.50	0.00	0.53
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	08 Dec 2020		
		Local	13,945,149.330	100.000000	13,945,149.33	100.000000	13,945,149.33	0.00	0.74
		Base		100.000000	13,945,149.33	100.000000	13,945,149.33	0.00	0.74
92646KNS7	VICTORY RECEIVABLES					0.190000	26 Jan 2021		
		Local	23,000,000.000	99.974139	22,994,051.94	99.974139	22,994,051.94	0.00	1.22
		Base		99.974139	22,994,051.94	99.974139	22,994,051.94	0.00	1.22
92646KPB2	VICTORY RECEIVABLES					0.190000	11 Feb 2021		
		Local	8,000,000.000	99.965695	7,997,255.56	99.965695	7,997,255.56	0.00	0.43
		Base		99.965695	7,997,255.56	99.965695	7,997,255.56	0.00	0.43
92646KQ21	VICTORY RECEIVABLES					0.220000	02 Mar 2021		
		Local	15,000,000.000	99.948667	14,992,300.00	99.948667	14,992,300.00	0.00	0.80
		Base		99.948667	14,992,300.00	99.948667	14,992,300.00	0.00	0.80
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.060000	08 Dec 2020		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.65
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.65
US DOLLAR Total									
		Local	1,643,920,149.330		1,643,376,265.86		1,643,376,265.86	0.00	87.40
		Base			1,643,376,265.86		1,643,376,265.86	0.00	87.40
CASH EQUIVALENT Total									
		Base	1,643,920,149.330		1,643,376,265.86		1,643,376,265.86	0.00	87.40
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
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	9,860,701.190	Local	100.000000	9,860,701.19	100.000310	9,860,731.76	30.57	0.52
Original Face:	12,000,000.000	Base	100.000000	9,860,701.19	100.000310	9,860,731.76	30.57	0.52
3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.210000	11 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000892	15,000,133.80	133.80	0.80
		Base	100.000000	15,000,000.00	100.000892	15,000,133.80	133.80	0.80
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1				0.178140	20 Oct 2021		
	4,710,264.980	Local	100.000000	4,710,264.98	100.000000	4,710,264.98	0.00	0.25
Original Face:	8,000,000.000	Base	100.000000	4,710,264.98	100.000000	4,710,264.98	0.00	0.25
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	7,290,940.640	Local	100.000000	7,290,940.64	100.000010	7,290,941.37	0.73	0.39
Original Face:	10,500,000.000	Base	100.000000	7,290,940.64	100.000010	7,290,941.37	0.73	0.39
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	2,813,672.660	Local	100.000000	2,813,672.66	99.999420	2,813,656.34	-16.32	0.15
Original Face:	5,000,000.000	Base	100.000000	2,813,672.66	99.999420	2,813,656.34	-16.32	0.15
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1				0.185750	15 Nov 2021		
	8,082,146.180	Local	100.000000	8,082,146.18	100.000230	8,082,164.77	18.59	0.43
Original Face:	10,000,000.000	Base	100.000000	8,082,146.18	100.000230	8,082,164.77	18.59	0.43
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000					11 Jan 2021		
	20,000,000.000	Local	99.990556	19,998,111.11	99.993389	19,998,677.80	566.69	1.06
		Base	99.990556	19,998,111.11	99.993389	19,998,677.80	566.69	1.06
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	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

& 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
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000					15 Sep 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1				0.163750	15 Oct 2021		
	9,161,504.580	Local	100.000000	9,161,504.58	99.997700	9,161,293.87	-210.71	0.49
Original Face:	15,000,000.000	Base	100.000000	9,161,504.58	99.997700	9,161,293.87	-210.71	0.49
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020		
	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
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
	10,000,000.000	Local	99.999278	9,999,927.78	99.999583	9,999,958.30	30.52	0.53
		Base	99.999278	9,999,927.78	99.999583	9,999,958.30	30.52	0.53
9127963K3	TREASURY BILL 12/20 0.00000				0.010000	17 Dec 2020		
	20,000,000.000	Local	99.996300	19,999,260.00	99.997812	19,999,562.40	302.40	1.06
		Base	99.996300	19,999,260.00	99.997812	19,999,562.40	302.40	1.06
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
		Local	10,000,000.000	99.986575	9,998,657.50	99.992917	9,999,291.70	634.20	0.53
		Base		99.986575	9,998,657.50	99.992917	9,999,291.70	634.20	0.53
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
		Local	0.000	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
9127964J5	TREASURY BILL 10/20 0.00000						20 Oct 2020		
		Local	0.000	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
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
		Local	10,000,000.000	99.970034	9,997,003.36	99.978687	9,997,868.70	865.34	0.53
		Base		99.970034	9,997,003.36	99.978687	9,997,868.70	865.34	0.53
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
		Local	10,000,000.000	99.965834	9,996,583.35	99.975000	9,997,500.00	916.65	0.53
		Base		99.965834	9,996,583.35	99.975000	9,997,500.00	916.65	0.53
9127964Y2	TREASURY BILL 04/21 0.00000					0.010000	15 Apr 2021		
		Local	10,000,000.000	99.959111	9,995,911.10	99.969333	9,996,933.30	1,022.20	0.53
		Base		99.959111	9,995,911.10	99.969333	9,996,933.30	1,022.20	0.53
9127965D7	TREASURY BILL 12/20 0.00000					0.010000	22 Dec 2020		
		Local	20,000,000.000	99.995437	19,999,087.40	99.996597	19,999,319.40	232.00	1.06
		Base		99.995437	19,999,087.40	99.996597	19,999,319.40	232.00	1.06
9127965F2	TREASURY BILL 12/20 0.00000						29 Dec 2020		
		Local	10,000,000.000	99.993583	9,999,358.33	99.994896	9,999,489.60	131.27	0.53
		Base		99.993583	9,999,358.33	99.994896	9,999,489.60	131.27	0.53
912796A82	TREASURY BILL 01/21 0.00000						26 Jan 2021		
		Local	10,000,000.000	99.985150	9,998,515.03	99.988771	9,998,877.10	362.07	0.53
		Base		99.985150	9,998,515.03	99.988771	9,998,877.10	362.07	0.53
912796B99	CASH MGMT BILL 02/21 0.00000						23 Feb 2021		
		Local	10,000,000.000	99.979574	9,997,957.36	99.984814	9,998,481.40	524.04	0.53
		Base		99.979574	9,997,957.36	99.984814	9,998,481.40	524.04	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
912796C98	CASH MGMT BILL 03/21 0.00000					23 Mar 2021		
	10,000,000.000	Local	99.965729	9,996,572.92	99.975208	9,997,520.80	947.88	0.53
		Base	99.965729	9,996,572.92	99.975208	9,997,520.80	947.88	0.53
912796TY5	TREASURY BILL 12/20 0.00000					31 Dec 2020		
	10,000,000.000	Local	99.993451	9,999,345.13	99.993931	9,999,393.10	47.97	0.53
		Base	99.993451	9,999,345.13	99.993931	9,999,393.10	47.97	0.53
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021		
	10,000,000.000	Local	99.980167	9,998,016.66	99.988312	9,998,831.20	814.54	0.53
		Base	99.980167	9,998,016.66	99.988312	9,998,831.20	814.54	0.53
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796XE4	TREASURY BILL 02/21 0.00000					25 Feb 2021		
	10,000,000.000	Local	99.973667	9,997,366.65	99.983542	9,998,354.20	987.55	0.53
		Base	99.973667	9,997,366.65	99.983542	9,998,354.20	987.55	0.53
US DOLLAR Total								
	236,919,230.230	Local		236,891,136.03		236,899,245.89	8,109.86	12.60
Original Face:	60,500,000.000	Base		236,891,136.03		236,899,245.89	8,109.86	12.60
FIXED INCOME Total								
	236,919,230.230	Base		236,891,136.03		236,899,245.89	8,109.86	12.60
Original Face:	60,500,000.000							

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									
		1,880,839,379.560	Base		1,880,267,401.89		1,880,275,511.75	8,109.86	100.00
	Original Face:	60,500,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-52.710	Local	1.000000	-52.71	1.000000	-52.71	0.00	0.00
				Base	1.000000	-52.71	1.000000	-52.71	0.00	0.00
US DOLLAR Total										
			-52.710	Local		-52.71		-52.71	0.00	0.00
				Base		-52.71		-52.71	0.00	0.00
CASH Total										
			-52.710	Base		-52.71		-52.71	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL						0.016580	31 Dec 2030		
			6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
				Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP						0.080000	08 Dec 2020		
			92,995,655.470	Local	100.000000	92,995,655.47	100.000000	92,995,655.47	0.00	5.24
				Base	100.000000	92,995,655.47	100.000000	92,995,655.47	0.00	5.24
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP						0.080000	04 Jan 2021		
			40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.25
				Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.25
9127963L1	TREASURY BILL 12/20 0.00000						0.091000	24 Dec 2020		
			50,000,000.000	Local	99.995902	49,997,951.11	99.995902	49,997,951.11	0.00	2.82
				Base	99.995902	49,997,951.11	99.995902	49,997,951.11	0.00	2.82
9127963T4	TREASURY BILL 01/21 0.00000						0.116300	07 Jan 2021		
			10,000,000.000	Local	99.990308	9,999,030.83	99.990308	9,999,030.83	0.00	0.56
				Base	99.990308	9,999,030.83	99.990308	9,999,030.83	0.00	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963W7	TREASURY BILL 02/21 0.00000					0.101900	04 Feb 2021		
		Local	10,000,000.000	99.983583	9,998,358.28	99.983583	9,998,358.28	0.00	0.56
		Base		99.983583	9,998,358.28	99.983583	9,998,358.28	0.00	0.56
9127964C0	TREASURY BILL 02/21 0.00000					0.096000	11 Feb 2021		
		Local	20,000,000.000	99.981683	19,996,336.52	99.981683	19,996,336.52	0.00	1.13
		Base		99.981683	19,996,336.52	99.981683	19,996,336.52	0.00	1.13
9127964D8	TREASURY BILL 02/21 0.00000					0.106000	18 Feb 2021		
		Local	10,000,000.000	99.978800	9,997,880.00	99.978800	9,997,880.00	0.00	0.56
		Base		99.978800	9,997,880.00	99.978800	9,997,880.00	0.00	0.56
9127964F3	TREASURY BILL 03/21 0.00000					0.103000	04 Mar 2021		
		Local	10,000,000.000	99.975395	9,997,539.45	99.975395	9,997,539.45	0.00	0.56
		Base		99.975395	9,997,539.45	99.975395	9,997,539.45	0.00	0.56
9127964M8	TREASURY BILL 03/21 0.00000					0.101300	11 Mar 2021		
		Local	20,000,000.000	99.971415	19,994,283.08	99.971415	19,994,283.08	0.00	1.13
		Base		99.971415	19,994,283.08	99.971415	19,994,283.08	0.00	1.13
9127964N6	TREASURY BILL 03/21 0.00000					0.096400	18 Mar 2021		
		Local	10,000,000.000	99.973222	9,997,322.22	99.973222	9,997,322.22	0.00	0.56
		Base		99.973222	9,997,322.22	99.973222	9,997,322.22	0.00	0.56
9127965C9	TREASURY BILL 12/20 0.00000					0.085000	15 Dec 2020		
		Local	20,000,000.000	99.998347	19,999,669.44	99.998347	19,999,669.44	0.00	1.13
		Base		99.998347	19,999,669.44	99.998347	19,999,669.44	0.00	1.13
9127965F2	TREASURY BILL 12/20 0.00000					0.085000	29 Dec 2020		
		Local	10,000,000.000	99.995042	9,999,504.17	99.995042	9,999,504.17	0.00	0.56
		Base		99.995042	9,999,504.17	99.995042	9,999,504.17	0.00	0.56
912796A58	TREASURY BILL 01/21 0.00000					0.085000	05 Jan 2021		
		Local	30,000,000.000	99.993337	29,998,001.11	99.993337	29,998,001.11	0.00	1.69
		Base		99.993337	29,998,001.11	99.993337	29,998,001.11	0.00	1.69
912796TY5	TREASURY BILL 12/20 0.00000					0.095500	31 Dec 2020		
		Local	70,000,000.000	99.992698	69,994,888.89	99.992698	69,994,888.89	0.00	3.95
		Base		99.992698	69,994,888.89	99.992698	69,994,888.89	0.00	3.95

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796UC1	TREASURY BILL 01/21 0.00000				0.095500	28 Jan 2021		
	10,000,000.000	Local	99.986471	9,998,647.08	99.986471	9,998,647.08	0.00	0.56
		Base	99.986471	9,998,647.08	99.986471	9,998,647.08	0.00	0.56
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021		
	10,000,000.000	Local	99.963243	9,996,324.31	99.963243	9,996,324.31	0.00	0.56
		Base	99.963243	9,996,324.31	99.963243	9,996,324.31	0.00	0.56
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	04 Jan 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.97
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.97
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	09 Dec 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.13
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.13
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	04 Jan 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.97
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.97
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.070000	14 Dec 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.69
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.69
979QRC005	BANK OF AMERICA REPO				0.070000	08 Dec 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.64
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.64
985FHY004	MITSUBISHI UFJ REPO				0.070000	08 Dec 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.41
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.41
US DOLLAR Total								
	674,232,357.840	Local		674,198,094.33		674,198,094.33	0.00	38.00
		Base		674,198,094.33		674,198,094.33	0.00	38.00
CASH EQUIVALENT Total								
	674,232,357.840	Base		674,198,094.33		674,198,094.33	0.00	38.00

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
9127962F5	TREASURY BILL 03/21 0.00000						25 Mar 2021		
		Local	10,000,000.000	99.966563	9,996,656.25	99.972507	9,997,250.70	594.45	0.56
		Base		99.966563	9,996,656.25	99.972507	9,997,250.70	594.45	0.56
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962Q1	TREASURY BILL 04/21 0.00000						22 Apr 2021		
		Local	10,000,000.000	99.957775	9,995,777.47	99.965312	9,996,531.20	753.73	0.56
		Base		99.957775	9,995,777.47	99.965312	9,996,531.20	753.73	0.56
9127962R9	TREASURY BILL 10/20 0.00000						15 Oct 2020		
		Local	0.000	0.000000	-163.89	0.000000	0.00	163.89	0.00
		Base		0.000000	-163.89	0.000000	0.00	163.89	0.00
9127963C1	TREASURY BILL 07/20 0.00000					0.010000	07 Jul 2020		
		Local	0.000	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
		Base		0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
9127963F4	TREASURY BILL 07/20 0.00000					0.010000	21 Jul 2020		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963G2	TREASURY BILL 07/20 0.00000					0.010000	28 Jul 2020		
		Local	0.000	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
9127963J6	TREASURY BILL 12/20 0.00000						10 Dec 2020		
		Local	30,000,000.000	99.999277	29,999,783.22	99.999583	29,999,874.90	91.68	1.69
		Base		99.999277	29,999,783.22	99.999583	29,999,874.90	91.68	1.69
9127963K3	TREASURY BILL 12/20 0.00000					0.010000	17 Dec 2020		
		Local	20,000,000.000	99.996375	19,999,275.00	99.997812	19,999,562.40	287.40	1.13
		Base		99.996375	19,999,275.00	99.997812	19,999,562.40	287.40	1.13

& 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
9127963L1	TREASURY BILL 12/20 0.00000					0.010000	24 Dec 2020		
			50,000,000.000	99.995667	49,997,833.32	99.996111	49,998,055.50	222.18	2.82
		Base		99.995667	49,997,833.32	99.996111	49,998,055.50	222.18	2.82
9127963M9	TREASURY BILL 08/20 0.00000					0.010000	04 Aug 2020		
			0.000	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
		Base		0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
9127963P2	TREASURY BILL 08/20 0.00000					0.010000	18 Aug 2020		
			0.000	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
9127963Q0	TREASURY BILL 08/20 0.00000						25 Aug 2020		
			0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963R8	TREASURY BILL 09/20 0.00000					0.010000	01 Sep 2020		
			0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
			40,000,000.000	99.990862	39,996,344.99	99.992917	39,997,166.80	821.81	2.25
		Base		99.990862	39,996,344.99	99.992917	39,997,166.80	821.81	2.25
9127963U1	TREASURY BILL 01/21 0.00000					0.010000	14 Jan 2021		
			40,000,000.000	99.988502	39,995,400.68	99.991007	39,996,402.80	1,002.12	2.25
		Base		99.988502	39,995,400.68	99.991007	39,996,402.80	1,002.12	2.25
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
			50,000,000.000	99.986959	49,993,479.39	99.990222	49,995,111.00	1,631.61	2.82
		Base		99.986959	49,993,479.39	99.990222	49,995,111.00	1,631.61	2.82
9127963W7	TREASURY BILL 02/21 0.00000					0.010000	04 Feb 2021		
			50,000,000.000	99.984340	49,992,169.96	99.987111	49,993,555.50	1,385.54	2.82
		Base		99.984340	49,992,169.96	99.987111	49,993,555.50	1,385.54	2.82
9127963X5	TREASURY BILL 09/20 0.00000					0.010000	08 Sep 2020		
			0.000	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
		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
9127964C0	TREASURY BILL 02/21 0.00000					0.010000	11 Feb 2021		
		30,000,000.000	Local	99.981933	29,994,579.75	99.986007	29,995,802.10	1,222.35	1.69
			Base	99.981933	29,994,579.75	99.986007	29,995,802.10	1,222.35	1.69
9127964D8	TREASURY BILL 02/21 0.00000					0.010000	18 Feb 2021		
		40,000,000.000	Local	99.980030	39,992,011.91	99.982500	39,993,000.00	988.09	2.25
			Base	99.980030	39,992,011.91	99.982500	39,993,000.00	988.09	2.25
9127964F3	TREASURY BILL 03/21 0.00000					0.010000	04 Mar 2021		
		10,000,000.000	Local	99.973722	9,997,372.23	99.982083	9,998,208.30	836.07	0.56
			Base	99.973722	9,997,372.23	99.982083	9,998,208.30	836.07	0.56
9127964J5	TREASURY BILL 10/20 0.00000						20 Oct 2020		
		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
9127964K2	TREASURY BILL 10/20 0.00000						27 Oct 2020		
		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
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
		30,000,000.000	Local	99.976110	29,992,832.96	99.978687	29,993,606.10	773.14	1.69
			Base	99.976110	29,992,832.96	99.978687	29,993,606.10	773.14	1.69
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
		10,000,000.000	Local	99.965834	9,996,583.35	99.975000	9,997,500.00	916.65	0.56
			Base	99.965834	9,996,583.35	99.975000	9,997,500.00	916.65	0.56
9127964P1	TREASURY BILL 04/21 0.00000					0.010000	01 Apr 2021		
		10,000,000.000	Local	99.965959	9,996,595.85	99.969917	9,996,991.70	395.85	0.56
			Base	99.965959	9,996,595.85	99.969917	9,996,991.70	395.85	0.56
9127964Q9	TREASURY BILL 11/20 0.00000					0.010000	03 Nov 2020		
		0.000	Local	0.000000	7,190.48	0.000000	0.00	-7,190.48	0.00
			Base	0.000000	7,190.48	0.000000	0.00	-7,190.48	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
9127964T3	TREASURY BILL 11/20 0.00000				0.010000	24 Nov 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9127964U0	TREASURY BILL 12/20 0.00000					01 Dec 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	5,000,000.000	Local	99.880473	4,994,023.63	99.910814	4,995,540.70	1,517.07	0.28
		Base	99.880473	4,994,023.63	99.910814	4,995,540.70	1,517.07	0.28
9127964X4	TREASURY BILL 04/21 0.00000				0.010000	08 Apr 2021		
	10,000,000.000	Local	99.963868	9,996,386.82	99.970590	9,997,059.00	672.18	0.56
		Base	99.963868	9,996,386.82	99.970590	9,997,059.00	672.18	0.56
9127964Y2	TREASURY BILL 04/21 0.00000				0.010000	15 Apr 2021		
	10,000,000.000	Local	99.960711	9,996,071.10	99.969333	9,996,933.30	862.20	0.56
		Base	99.960711	9,996,071.10	99.969333	9,996,933.30	862.20	0.56
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	10,000,000.000	Local	99.955625	9,995,562.50	99.961542	9,996,154.20	591.70	0.56
		Base	99.955625	9,995,562.50	99.961542	9,996,154.20	591.70	0.56
9127965A3	TREASURY BILL 05/21 0.00000				0.010000	06 May 2021		
	10,000,000.000	Local	99.956128	9,995,612.77	99.958611	9,995,861.10	248.33	0.56
		Base	99.956128	9,995,612.77	99.958611	9,995,861.10	248.33	0.56
9127965B1	TREASURY BILL 12/20 0.00000					08 Dec 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.69
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.69
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	20,000,000.000	Local	99.997861	19,999,572.22	99.998639	19,999,727.80	155.58	1.13
		Base	99.997861	19,999,572.22	99.998639	19,999,727.80	155.58	1.13
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	22 Dec 2020		
	40,000,000.000	Local	99.995225	39,998,090.16	99.996597	39,998,638.80	548.64	2.25
		Base	99.995225	39,998,090.16	99.996597	39,998,638.80	548.64	2.25

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
9127965F2	TREASURY BILL 12/20 0.00000				0.010000	29 Dec 2020		
	40,000,000.000	Local	99.993137	39,997,254.83	99.994896	39,997,958.40	703.57	2.25
		Base	99.993137	39,997,254.83	99.994896	39,997,958.40	703.57	2.25
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	10,000,000.000	Local	99.882228	9,988,222.83	99.887812	9,988,781.20	558.37	0.56
		Base	99.882228	9,988,222.83	99.887812	9,988,781.20	558.37	0.56
912796A25	TREASURY BILL 05/21 0.00000				0.010000	13 May 2021		
	10,000,000.000	Local	99.953417	9,995,341.69	99.956667	9,995,666.70	325.01	0.56
		Base	99.953417	9,995,341.69	99.956667	9,995,666.70	325.01	0.56
912796A58	TREASURY BILL 01/21 0.00000					05 Jan 2021		
	20,000,000.000	Local	99.992463	19,998,492.66	99.993778	19,998,755.60	262.94	1.13
		Base	99.992463	19,998,492.66	99.993778	19,998,755.60	262.94	1.13
912796A66	TREASURY BILL 01/21 0.00000				0.010000	12 Jan 2021		
	30,000,000.000	Local	99.989814	29,996,944.33	99.991736	29,997,520.80	576.47	1.69
		Base	99.989814	29,996,944.33	99.991736	29,997,520.80	576.47	1.69
912796A74	TREASURY BILL 01/21 0.00000				0.010000	19 Jan 2021		
	50,000,000.000	Local	99.988641	49,994,320.67	99.990375	49,995,187.50	866.83	2.82
		Base	99.988641	49,994,320.67	99.990375	49,995,187.50	866.83	2.82
912796A82	TREASURY BILL 01/21 0.00000				0.010000	26 Jan 2021		
	60,000,000.000	Local	99.986480	59,991,887.78	99.988771	59,993,262.60	1,374.82	3.38
		Base	99.986480	59,991,887.78	99.988771	59,993,262.60	1,374.82	3.38
912796B65	CASH MGMT BILL 02/21 0.00000					02 Feb 2021		
	40,000,000.000	Local	99.985875	39,994,350.13	99.986778	39,994,711.20	361.07	2.25
		Base	99.985875	39,994,350.13	99.986778	39,994,711.20	361.07	2.25
912796B81	CASH MGMT BILL 02/21 0.00000					16 Feb 2021		
	10,000,000.000	Local	99.981178	9,998,117.78	99.985806	9,998,580.60	462.82	0.56
		Base	99.981178	9,998,117.78	99.985806	9,998,580.60	462.82	0.56
912796B99	CASH MGMT BILL 02/21 0.00000				0.010000	23 Feb 2021		
	70,000,000.000	Local	99.979974	69,985,981.72	99.984814	69,989,369.80	3,388.08	3.95
		Base	99.979974	69,985,981.72	99.984814	69,989,369.80	3,388.08	3.95

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796C23	CASH MGMT BILL 03/21 0.00000					0.010000	02 Mar 2021		
		Local	40,000,000.000	99.977454	39,990,981.66	99.982500	39,993,000.00	2,018.34	2.25
		Base		99.977454	39,990,981.66	99.982500	39,993,000.00	2,018.34	2.25
912796C80	CASH MGMT BILL 03/21 0.00000						16 Mar 2021		
		Local	10,000,000.000	99.970056	9,997,005.55	99.978222	9,997,822.20	816.65	0.56
		Base		99.970056	9,997,005.55	99.978222	9,997,822.20	816.65	0.56
912796C98	CASH MGMT BILL 03/21 0.00000					0.010000	23 Mar 2021		
		Local	40,000,000.000	99.970469	39,988,187.50	99.975208	39,990,083.20	1,895.70	2.25
		Base		99.970469	39,988,187.50	99.975208	39,990,083.20	1,895.70	2.25
912796D22	CASH MGMT BILL 03/21 0.00000					0.010000	30 Mar 2021		
		Local	20,000,000.000	99.965871	19,993,174.23	99.973556	19,994,711.20	1,536.97	1.13
		Base		99.965871	19,993,174.23	99.973556	19,994,711.20	1,536.97	1.13
912796D89	CASH MGMT BILL 04/21 0.00000						13 Apr 2021		
		Local	10,000,000.000	99.963250	9,996,325.00	99.970250	9,997,025.00	700.00	0.56
		Base		99.963250	9,996,325.00	99.970250	9,997,025.00	700.00	0.56
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
		Local	0.000	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base		0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000					0.010000	16 Jul 2020		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912796TY5	TREASURY BILL 12/20 0.00000					0.010000	31 Dec 2020		
		Local	30,000,000.000	99.993558	29,998,067.34	99.993931	29,998,179.30	111.96	1.69
		Base		99.993558	29,998,067.34	99.993931	29,998,179.30	111.96	1.69
912796UB3	TREASURY BILL 07/20 0.00000					0.010000	02 Jul 2020		
		Local	0.000	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
		Base		0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
912796UC1	TREASURY BILL 01/21 0.00000					0.010000	28 Jan 2021		
		Local	20,000,000.000	99.984063	19,996,812.50	99.988312	19,997,662.40	849.90	1.13
		Base		99.984063	19,996,812.50	99.988312	19,997,662.40	849.90	1.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	0.000	Local	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
		Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020		
	0.000	Local	0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base	0.000000	-646.25	0.000000	0.00	646.25	0.00
912796XE4	TREASURY BILL 02/21 0.00000				0.010000	25 Feb 2021		
	20,000,000.000	Local	99.977781	19,995,556.24	99.983542	19,996,708.40	1,152.16	1.13
		Base	99.977781	19,995,556.24	99.983542	19,996,708.40	1,152.16	1.13
91282CAA9	US TREASURY FRN 07/22 VAR				0.140018	31 Jul 2022		
	5,000,000.000	Local	99.991677	4,999,583.85	100.012669	5,000,633.45	1,049.60	0.28
		Base	99.991677	4,999,583.85	100.012669	5,000,633.45	1,049.60	0.28
US DOLLAR Total								
	1,100,000,000.000	Local		1,099,899,300.08		1,099,844,153.45	-55,146.63	62.00
		Base		1,099,899,300.08		1,099,844,153.45	-55,146.63	62.00
FIXED INCOME Total								
	1,100,000,000.000	Base		1,099,899,300.08		1,099,844,153.45	-55,146.63	62.00

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
FUND Total									
		1,774,232,305.130	Base		1,774,097,341.70		1,774,042,195.07	-55,146.63	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
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	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010028	31 Dec 2030		
		1,698.570	Local	99.989992	1,698.40	99.990000	1,698.40	0.00	0.00
			Base	99.989992	1,698.40	99.990000	1,698.40	0.00	0.00
US DOLLAR Total									
		1,698.570	Local		1,698.40		1,698.40	0.00	0.00
			Base		1,698.40		1,698.40	0.00	0.00
CASH EQUIVALENT Total									
		1,698.570	Base		1,698.40		1,698.40	0.00	0.00
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		201,744,092.703	Local	1.000234	201,791,323.46	1.000200	201,784,441.52	-6,881.94	31.78
			Base	1.000234	201,791,323.46	1.000200	201,784,441.52	-6,881.94	31.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total										
			201,744,092.703	Local		201,791,323.46		201,784,441.52	-6,881.94	31.78
				Base		201,791,323.46		201,784,441.52	-6,881.94	31.78
EQUITY Total										
			201,744,092.703	Base		201,791,323.46		201,784,441.52	-6,881.94	31.78
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR						0.110000	15 May 2031		
			17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.75
	Original Face:		17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.75
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4						4.000000	01 Aug 2021		
			1,500,000.000	Local	101.719384	1,525,790.76	102.479000	1,537,185.00	11,394.24	0.24
				Base	101.719384	1,525,790.76	102.479000	1,537,185.00	11,394.24	0.24
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5						5.000000	01 Jan 2021		
			3,500,000.000	Local	100.244273	3,508,549.55	100.296000	3,510,360.00	1,810.45	0.55
				Base	100.244273	3,508,549.55	100.296000	3,510,360.00	1,810.45	0.55
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR						0.100000	01 Jul 2029		
			11,775,000.000	Local	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
				Base	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR						0.100000	01 Jul 2040		
			4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
				Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5						5.000000	01 Jul 2021		
			2,155,000.000	Local	102.148211	2,201,293.94	102.725000	2,213,723.75	12,429.81	0.35
				Base	102.148211	2,201,293.94	102.725000	2,213,723.75	12,429.81	0.35
1994916D8	COLUMBUS OH COL 07/22 FIXED 3						3.000000	01 Jul 2022		
			5,000,000.000	Local	102.592464	5,129,623.18	104.410000	5,220,500.00	90,876.82	0.82
				Base	102.592464	5,129,623.18	104.410000	5,220,500.00	90,876.82	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	101.693353	4,067,734.11	102.315000	4,092,600.00	24,865.89	0.64
		Base	101.693353	4,067,734.11	102.315000	4,092,600.00	24,865.89	0.64
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.100000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.52
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.52
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.090000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
		Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	100.563966	4,449,955.51	100.693000	4,455,665.25	5,709.74	0.70
		Base	100.563966	4,449,955.51	100.693000	4,455,665.25	5,709.74	0.70
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	104.278815	5,031,452.82	105.472000	5,089,024.00	57,571.18	0.80
		Base	104.278815	5,031,452.82	105.472000	5,089,024.00	57,571.18	0.80
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.100000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
		Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	101.970618	12,017,237.33	102.311000	12,057,351.35	40,114.02	1.90
		Base	101.970618	12,017,237.33	102.311000	12,057,351.35	40,114.02	1.90
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	100.819101	4,572,146.24	101.092000	4,584,522.20	12,375.96	0.72
		Base	100.819101	4,572,146.24	101.092000	4,584,522.20	12,375.96	0.72
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	103.317390	5,165,869.50	104.737000	5,236,850.00	70,980.50	0.82
		Base	103.317390	5,165,869.50	104.737000	5,236,850.00	70,980.50	0.82
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	101.907809	560,492.95	102.719000	564,954.50	4,461.55	0.09
		Base	101.907809	560,492.95	102.719000	564,954.50	4,461.55	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				0.090000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.090000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR				0.090000	01 Mar 2036		
	4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.73
		Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.73
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	102.133314	4,345,772.50	102.941000	4,380,139.55	34,367.05	0.69
		Base	102.133314	4,345,772.50	102.941000	4,380,139.55	34,367.05	0.69
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	100.678559	1,006,785.59	100.890000	1,008,900.00	2,114.41	0.16
		Base	100.678559	1,006,785.59	100.890000	1,008,900.00	2,114.41	0.16
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	102.711742	3,081,352.25	103.770000	3,113,100.00	31,747.75	0.49
		Base	102.711742	3,081,352.25	103.770000	3,113,100.00	31,747.75	0.49
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	105.404505	4,000,100.96	107.095000	4,064,255.25	64,154.29	0.64
		Base	105.404505	4,000,100.96	107.095000	4,064,255.25	64,154.29	0.64
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	102.525338	1,204,672.72	103.325000	1,214,068.75	9,396.03	0.19
		Base	102.525338	1,204,672.72	103.325000	1,214,068.75	9,396.03	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.100000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
		Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.080000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.34
		Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.34

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
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.110000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
		Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	102.795257	19,531,098.92	103.129000	19,594,510.00	63,411.08	3.09
		Base	102.795257	19,531,098.92	103.129000	19,594,510.00	63,411.08	3.09
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	106.686200	6,667,887.50	108.711000	6,794,437.50	126,550.00	1.07
		Base	106.686200	6,667,887.50	108.711000	6,794,437.50	126,550.00	1.07
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.100000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.100000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				0.080000	01 Jul 2034		
	11,340,000.000	Local	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.79
		Base	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.79
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	14,000,000.000	Local	100.283550	14,039,696.96	100.296000	14,041,440.00	1,743.04	2.21
		Base	100.283550	14,039,696.96	100.296000	14,041,440.00	1,743.04	2.21
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	101.415547	4,056,621.89	101.912000	4,076,480.00	19,858.11	0.64
		Base	101.415547	4,056,621.89	101.912000	4,076,480.00	19,858.11	0.64
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.080000	01 Oct 2039		
	4,830,000.000	Local	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.76
Original Face:	4,830,000.000	Base	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.76
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.100000	01 Apr 2043		
	22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.55
		Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.55

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					0.100000	15 Nov 2034		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
Original Face:		Base	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5					5.000000	01 Aug 2021		
		Local	5,650,000.000	102.688814	5,801,918.01	103.129000	5,826,788.50	24,870.49	0.92
		Base		102.688814	5,801,918.01	103.129000	5,826,788.50	24,870.49	0.92
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	3,000,000.000	102.030081	3,060,902.43	102.719000	3,081,570.00	20,667.57	0.49
		Base		102.030081	3,060,902.43	102.719000	3,081,570.00	20,667.57	0.49
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5					5.000000	01 Aug 2021		
		Local	9,850,000.000	102.609059	10,106,992.34	103.043000	10,149,735.50	42,743.16	1.60
		Base		102.609059	10,106,992.34	103.043000	10,149,735.50	42,743.16	1.60
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.100000	01 Nov 2041		
		Local	3,320,000.000	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
		Base		100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
		Local	2,175,000.000	100.715002	2,190,551.30	100.892000	2,194,401.00	3,849.70	0.35
		Base		100.715002	2,190,551.30	100.892000	2,194,401.00	3,849.70	0.35
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
		Local	2,715,000.000	104.470200	2,836,365.93	105.719000	2,870,270.85	33,904.92	0.45
		Base		104.470200	2,836,365.93	105.719000	2,870,270.85	33,904.92	0.45
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					0.060000	01 Jun 2035		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.08
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.08
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
		Local	2,000,000.000	101.290722	2,025,814.44	101.843000	2,036,860.00	11,045.56	0.32
		Base		101.290722	2,025,814.44	101.843000	2,036,860.00	11,045.56	0.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,350,000.000	102.622288	2,411,623.76	103.770000	2,438,595.00	26,971.24	0.38
		Base		102.622288	2,411,623.76	103.770000	2,438,595.00	26,971.24	0.38

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6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	100.987844	1,434,027.38	101.343000	1,439,070.60	5,043.22	0.23
		Base	100.987844	1,434,027.38	101.343000	1,439,070.60	5,043.22	0.23
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.080000	01 Jan 2039		
	8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.33
		Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.33
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.090000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	102.618277	677,280.63	103.760000	684,816.00	7,535.37	0.11
		Base	102.618277	677,280.63	103.760000	684,816.00	7,535.37	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	102.542414	2,050,848.28	103.760000	2,075,200.00	24,351.72	0.33
		Base	102.542414	2,050,848.28	103.760000	2,075,200.00	24,351.72	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.090000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	2,315,000.000	Local	100.557785	2,327,912.73	100.688000	2,330,927.20	3,014.47	0.37
		Base	100.557785	2,327,912.73	100.688000	2,330,927.20	3,014.47	0.37
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	104.231382	2,642,265.54	105.437000	2,672,827.95	30,562.41	0.42
		Base	104.231382	2,642,265.54	105.437000	2,672,827.95	30,562.41	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.100000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
		Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.080000	01 Jul 2037		
	6,785,000.000	Local	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.07
		Base	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4					4.000000	15 Aug 2021		
		Local	3,185,000.000	101.800641	3,242,350.42	102.642000	3,269,147.70	26,797.28	0.51
		Base		101.800641	3,242,350.42	102.642000	3,269,147.70	26,797.28	0.51
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR					0.100000	01 Dec 2030		
		Local	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
		Base		100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,250,000.000	100.545319	4,273,176.07	100.693000	4,279,452.50	6,276.43	0.67
		Base		100.545319	4,273,176.07	100.693000	4,279,452.50	6,276.43	0.67
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	102.629799	1,282,872.49	103.526000	1,294,075.00	11,202.51	0.20
		Base		102.629799	1,282,872.49	103.526000	1,294,075.00	11,202.51	0.20
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	1,750,000.000	100.242163	1,754,237.85	100.297000	1,755,197.50	959.65	0.28
		Base		100.242163	1,754,237.85	100.297000	1,755,197.50	959.65	0.28
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	103.897116	1,475,339.05	105.140000	1,492,988.00	17,648.95	0.24
		Base		103.897116	1,475,339.05	105.140000	1,492,988.00	17,648.95	0.24
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.100000	01 Jun 2034		
		Local	7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
		Base		100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	10,530,000.000	101.514105	10,689,435.29	101.912000	10,731,333.60	41,898.31	1.69
		Base		101.514105	10,689,435.29	101.912000	10,731,333.60	41,898.31	1.69
US DOLLAR Total									
		Local	428,530,000.000		432,173,049.12		433,198,324.00	1,025,274.88	68.22
Original Face:		Base	27,915,000.000		432,173,049.12		433,198,324.00	1,025,274.88	68.22
FIXED INCOME Total									
		Base	428,530,000.000		432,173,049.12		433,198,324.00	1,025,274.88	68.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	27,915,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		630,275,791.283	Base		633,966,070.99		634,984,463.93	1,018,392.94	100.00
	Original Face:	27,915,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			67,042.310	Local	1.000000	67,042.31	1.000000	67,042.31	0.00	0.01
				Base	1.000000	67,042.31	1.000000	67,042.31	0.00	0.01
US DOLLAR Total										
			67,042.310	Local		67,042.31		67,042.31	0.00	0.01
				Base		67,042.31		67,042.31	0.00	0.01
CASH Total										
			67,042.310	Base		67,042.31		67,042.31	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
11563VMU8	BROWN-FORMAN CORP.						0.370000	28 Dec 2020		
			5,000,000.000	Local	99.979444	4,998,972.22	99.979444	4,998,972.22	0.00	1.02
				Base	99.979444	4,998,972.22	99.979444	4,998,972.22	0.00	1.02
11563VPC5	BROWN-FORMAN CORP.						0.210000	12 Feb 2021		
			10,000,000.000	Local	99.961500	9,996,150.00	99.961500	9,996,150.00	0.00	2.05
				Base	99.961500	9,996,150.00	99.961500	9,996,150.00	0.00	2.05
138994009	CANTOR FITZGERALD REPO REPO						0.300000	09 Dec 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.05
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.05
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6						2.600000	15 Jun 2022		
			5,000,000.000	Local	99.991505	4,999,575.24	99.991505	4,999,575.24	0.00	1.02
				Base	99.991505	4,999,575.24	99.991505	4,999,575.24	0.00	1.02
41282JNC1	HARLEY-DAVIDSON FND CP						0.450000	12 Jan 2021		
			5,000,000.000	Local	99.956250	4,997,812.50	99.956250	4,997,812.50	0.00	1.02
				Base	99.956250	4,997,812.50	99.956250	4,997,812.50	0.00	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
41282JQC8	HARLEY-DAVIDSON FND CP				0.560000	12 Mar 2021		
	7,500,000.000	Local	99.853778	7,489,033.33	99.853778	7,489,033.33	0.00	1.53
		Base	99.853778	7,489,033.33	99.853778	7,489,033.33	0.00	1.53
65478JNK6	NISOURCE INC				0.240000	19 Jan 2021		
	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	2.05
		Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	2.05
85520LPA7	STARBIRD FDG. CORP				0.220000	10 Feb 2021		
	4,850,000.000	Local	99.960889	4,848,103.11	99.960889	4,848,103.11	0.00	0.99
		Base	99.960889	4,848,103.11	99.960889	4,848,103.11	0.00	0.99
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	5,000,000.000	Local	99.848889	4,992,444.45	99.848889	4,992,444.45	0.00	1.02
		Base	99.848889	4,992,444.45	99.848889	4,992,444.45	0.00	1.02
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	10,000,000.000	Local	99.882889	9,988,288.89	99.882889	9,988,288.89	0.00	2.05
		Base	99.882889	9,988,288.89	99.882889	9,988,288.89	0.00	2.05
979QHR003	SOUTH STREET REPO				0.100000	08 Dec 2020		
	13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	2.66
		Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	2.66
US DOLLAR Total								
	85,350,000.000	Local		85,307,579.74		85,307,579.74	0.00	17.47
		Base		85,307,579.74		85,307,579.74	0.00	17.47
CASH EQUIVALENT Total								
	85,350,000.000	Base		85,307,579.74		85,307,579.74	0.00	17.47
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.557123	4,977,856.16	101.663044	5,083,152.20	105,296.04	1.04
		Base	99.557123	4,977,856.16	101.663044	5,083,152.20	105,296.04	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.985116	4,999,255.78	99.959492	4,997,974.60	-1,281.18	1.02
		Base		99.985116	4,999,255.78	99.959492	4,997,974.60	-1,281.18	1.02
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.676966	7,475,772.46	99.263810	7,444,785.75	-30,986.71	1.52
		Base		99.676966	7,475,772.46	99.263810	7,444,785.75	-30,986.71	1.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	2,000,000.000	99.996024	1,999,920.47	100.630823	2,012,616.46	12,695.99	0.41
		Base		99.996024	1,999,920.47	100.630823	2,012,616.46	12,695.99	0.41
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.804449	4,990,222.44	115.260024	5,763,001.20	772,778.76	1.18
		Base		99.804449	4,990,222.44	115.260024	5,763,001.20	772,778.76	1.18
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.578433	3,485,245.17	106.486492	3,727,027.22	241,782.05	0.76
		Base		99.578433	3,485,245.17	106.486492	3,727,027.22	241,782.05	0.76
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.875000	25 Jun 2022		
		Local	5,500,000.000	100.147438	5,508,109.08	100.280992	5,515,454.56	7,345.48	1.13
		Base		100.147438	5,508,109.08	100.280992	5,515,454.56	7,345.48	1.13
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					1.000000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.029966	5,001,498.30	1,498.30	1.02
		Base		100.000000	5,000,000.00	100.029966	5,001,498.30	1,498.30	1.02
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.214750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.823056	4,991,152.80	-8,847.20	1.02
		Base		100.000000	5,000,000.00	99.823056	4,991,152.80	-8,847.20	1.02
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.980553	4,999,027.64	103.319055	5,165,952.75	166,925.11	1.06
		Base		99.980553	4,999,027.64	103.319055	5,165,952.75	166,925.11	1.06
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.889388	4,994,469.40	113.672646	5,683,632.30	689,162.90	1.16
		Base		99.889388	4,994,469.40	113.672646	5,683,632.30	689,162.90	1.16

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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.926914	2,498,172.86	108.231854	2,705,796.35	207,623.49	0.55
		Base	99.926914	2,498,172.86	108.231854	2,705,796.35	207,623.49	0.55
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.898120	4,994,906.02	102.351091	5,117,554.55	122,648.53	1.05
		Base	99.898120	4,994,906.02	102.351091	5,117,554.55	122,648.53	1.05
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.746075	5,037,303.75	37,303.75	1.03
		Base	100.000000	5,000,000.00	100.746075	5,037,303.75	37,303.75	1.03
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.495907	4,974,795.35	109.917023	5,495,851.15	521,055.80	1.13
		Base	99.495907	4,974,795.35	109.917023	5,495,851.15	521,055.80	1.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.951832	4,997,591.59	100.700864	5,035,043.20	37,451.61	1.03
		Base	99.951832	4,997,591.59	100.700864	5,035,043.20	37,451.61	1.03
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.205573	5,010,278.63	100.742910	5,037,145.50	26,866.87	1.03
		Base	100.205573	5,010,278.63	100.742910	5,037,145.50	26,866.87	1.03
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.563630	12 Feb 2021		
	5,000,000.000	Local	99.862674	4,993,133.68	100.030089	5,001,504.45	8,370.77	1.02
		Base	99.862674	4,993,133.68	100.030089	5,001,504.45	8,370.77	1.02
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.823750	20 May 2022		
	4,900,000.000	Local	100.099429	4,904,872.00	100.227237	4,911,134.61	6,262.61	1.01
		Base	100.099429	4,904,872.00	100.227237	4,911,134.61	6,262.61	1.01
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.162410	2,479,060.25	102.054970	2,551,374.25	72,314.00	0.52
		Base	99.162410	2,479,060.25	102.054970	2,551,374.25	72,314.00	0.52
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.740880	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.816230	4,032,649.20	32,649.20	0.83
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.816230	4,032,649.20	32,649.20	0.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.543721	2,986,311.63	105.600711	3,168,021.33	181,709.70	0.65
		Base	99.543721	2,986,311.63	105.600711	3,168,021.33	181,709.70	0.65
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.284000	1,504,260.00	4,260.00	0.31
		Base	100.000000	1,500,000.00	100.284000	1,504,260.00	4,260.00	0.31
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	107.557498	2,688,937.45	188,937.45	0.55
		Base	100.000000	2,500,000.00	107.557498	2,688,937.45	188,937.45	0.55
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,317,141.540	Local	101.233049	1,333,382.54	101.631935	1,338,636.43	5,253.89	0.27
Original Face:	5,000,000.000	Base	101.233049	1,333,382.54	101.631935	1,338,636.43	5,253.89	0.27
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	2,214,266.550	Local	102.679259	2,273,592.49	106.599531	2,360,397.76	86,805.27	0.48
Original Face:	5,000,000.000	Base	102.679259	2,273,592.49	106.599531	2,360,397.76	86,805.27	0.48
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	125.451905	7,527,114.32	123.285227	7,397,113.62	-130,000.70	1.52
		Base	125.451905	7,527,114.32	123.285227	7,397,113.62	-130,000.70	1.52
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.796842	4,911,873.66	122.312407	4,892,496.28	-19,377.38	1.00
		Base	122.796842	4,911,873.66	122.312407	4,892,496.28	-19,377.38	1.00
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	128.361506	2,657,083.18	126.727743	2,623,264.28	-33,818.90	0.54
		Base	128.361506	2,657,083.18	126.727743	2,623,264.28	-33,818.90	0.54
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.482750	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.094315	5,004,715.75	4,715.75	1.03
		Base	100.000000	5,000,000.00	100.094315	5,004,715.75	4,715.75	1.03
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.860358	2,496,508.95	100.213949	2,505,348.73	8,839.78	0.51
		Base	99.860358	2,496,508.95	100.213949	2,505,348.73	8,839.78	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
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.647112	3,985,884.46	100.076399	4,003,055.96	17,171.50	0.82
		Base	99.647112	3,985,884.46	100.076399	4,003,055.96	17,171.50	0.82
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,196,363.460	Local	102.507195	1,226,358.63	106.768530	1,277,339.68	50,981.05	0.26
Original Face:	5,100,000.000	Base	102.507195	1,226,358.63	106.768530	1,277,339.68	50,981.05	0.26
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.649250	25 Jun 2022		
	1,025,230.290	Local	100.000000	1,025,230.29	100.238870	1,027,679.26	2,448.97	0.21
Original Face:	3,000,000.000	Base	100.000000	1,025,230.29	100.238870	1,027,679.26	2,448.97	0.21
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	767,363.440	Local	100.373031	770,225.94	100.553290	771,609.19	1,383.25	0.16
Original Face:	7,000,000.000	Base	100.373031	770,225.94	100.553290	771,609.19	1,383.25	0.16
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	275,100.140	Local	100.199142	275,647.98	100.268010	275,837.44	189.46	0.06
Original Face:	5,000,000.000	Base	100.199142	275,647.98	100.268010	275,837.44	189.46	0.06
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	140,583.660	Local	102.071485	143,495.83	100.506430	141,295.62	-2,200.21	0.03
Original Face:	1,445,000.000	Base	102.071485	143,495.83	100.506430	141,295.62	-2,200.21	0.03
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	905,998.650	Local	98.740282	894,585.62	103.398960	936,793.18	42,207.56	0.19
Original Face:	2,025,000.000	Base	98.740282	894,585.62	103.398960	936,793.18	42,207.56	0.19
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,523,232.310	Local	98.734637	2,491,304.27	104.439080	2,635,240.61	143,936.34	0.54
Original Face:	5,000,000.000	Base	98.734637	2,491,304.27	104.439080	2,635,240.61	143,936.34	0.54
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	3,947,124.200	Local	101.577435	4,009,387.52	100.605400	3,971,020.09	-38,367.43	0.81
Original Face:	5,000,000.000	Base	101.577435	4,009,387.52	100.605400	3,971,020.09	-38,367.43	0.81
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,755,274.710	Local	101.275812	1,777,668.72	106.522240	1,869,757.94	92,089.22	0.38
Original Face:	3,000,000.000	Base	101.275812	1,777,668.72	106.522240	1,869,757.94	92,089.22	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
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,755,274.710	99.867096	1,752,941.88	105.677160	1,854,924.46	101,982.58	0.38
Original Face:		Base	3,000,000.000	99.867096	1,752,941.88	105.677160	1,854,924.46	101,982.58	0.38
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.513704	1,921,780.60	101.711980	1,925,534.21	3,753.61	0.39
Original Face:		Base	5,000,000.000	101.513704	1,921,780.60	101.711980	1,925,534.21	3,753.61	0.39
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.741613	1,926,095.19	101.711980	1,925,534.21	-560.98	0.39
Original Face:		Base	5,000,000.000	101.741613	1,926,095.19	101.711980	1,925,534.21	-560.98	0.39
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,590,559.200	102.716326	4,715,253.77	103.625650	4,756,996.81	41,743.04	0.97
Original Face:		Base	5,000,000.000	102.716326	4,715,253.77	103.625650	4,756,996.81	41,743.04	0.97
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	1,048,998.560	101.694211	1,066,770.81	101.106450	1,060,605.20	-6,165.61	0.22
Original Face:		Base	2,500,000.000	101.694211	1,066,770.81	101.106450	1,060,605.20	-6,165.61	0.22
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,957,704.550	104.897305	4,151,525.42	103.662330	4,102,648.75	-48,876.67	0.84
Original Face:		Base	4,036,000.000	104.897305	4,151,525.42	103.662330	4,102,648.75	-48,876.67	0.84
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,870,551.800	105.256479	5,126,571.34	104.043040	5,067,470.16	-59,101.18	1.04
Original Face:		Base	5,000,000.000	105.256479	5,126,571.34	104.043040	5,067,470.16	-59,101.18	1.04
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.913296	4,995,664.82	99.116593	4,955,829.65	-39,835.17	1.02
		Base		99.913296	4,995,664.82	99.116593	4,955,829.65	-39,835.17	1.02
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	88,389.140	98.669656	87,213.26	100.305570	88,659.23	1,445.97	0.02
Original Face:		Base	5,000,000.000	98.669656	87,213.26	100.305570	88,659.23	1,445.97	0.02
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	1,070,873.210	101.335754	1,085,177.44	101.079000	1,082,427.93	-2,749.51	0.22
Original Face:		Base	40,000,000.000	101.335754	1,085,177.44	101.079000	1,082,427.93	-2,749.51	0.22

& 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
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	478,504.250	98.311083	470,422.71	102.918260	492,468.25	22,045.54	0.10
Original Face:		Base	5,000,000.000	98.311083	470,422.71	102.918260	492,468.25	22,045.54	0.10
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	331,553.300	101.613852	336,904.08	105.174160	348,708.40	11,804.32	0.07
Original Face:		Base	2,000,000.000	101.613852	336,904.08	105.174160	348,708.40	11,804.32	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	205,158.380	99.422768	203,974.14	102.073030	209,411.37	5,437.23	0.04
Original Face:		Base	2,000,000.000	99.422768	203,974.14	102.073030	209,411.37	5,437.23	0.04
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,310,260.160	102.628430	1,344,699.43	106.531510	1,395,839.93	51,140.50	0.29
Original Face:		Base	2,000,000.000	102.628430	1,344,699.43	106.531510	1,395,839.93	51,140.50	0.29
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	348,257.900	100.183442	348,896.75	105.875660	368,720.35	19,823.60	0.08
Original Face:		Base	2,000,000.000	100.183442	348,896.75	105.875660	368,720.35	19,823.60	0.08
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,484,979.800	102.559502	1,522,987.89	103.683590	1,539,680.37	16,692.48	0.32
Original Face:		Base	5,000,000.000	102.559502	1,522,987.89	103.683590	1,539,680.37	16,692.48	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	2,723,682.240	98.701935	2,688,327.07	102.753330	2,798,674.20	110,347.13	0.57
Original Face:		Base	5,500,000.000	98.701935	2,688,327.07	102.753330	2,798,674.20	110,347.13	0.57
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	160,620.890	102.518396	164,665.96	100.098440	160,779.01	-3,886.95	0.03
Original Face:		Base	5,000,000.000	102.518396	164,665.96	100.098440	160,779.01	-3,886.95	0.03
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,206,987.350	104.156780	4,381,862.54	103.698520	4,362,583.62	-19,278.92	0.89
Original Face:		Base	5,000,000.000	104.156780	4,381,862.54	103.698520	4,362,583.62	-19,278.92	0.89
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,263,132.800	102.941157	2,329,695.10	103.412960	2,340,372.62	10,677.52	0.48
Original Face:		Base	2,500,000.000	102.941157	2,329,695.10	103.412960	2,340,372.62	10,677.52	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
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	1,818,254.000	Local	101.802178	1,851,022.17	101.695990	1,849,091.41	-1,930.76	0.38
Original Face:	5,000,000.000	Base	101.802178	1,851,022.17	101.695990	1,849,091.41	-1,930.76	0.38
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	69,518.910	Local	101.226141	70,371.31	106.011648	73,698.14	3,326.83	0.02
Original Face:	500,000.000	Base	101.226141	70,371.31	106.011648	73,698.14	3,326.83	0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,091,172.150	Local	100.549481	2,102,662.75	104.626559	2,187,921.46	85,258.71	0.45
Original Face:	5,000,000.000	Base	100.549481	2,102,662.75	104.626559	2,187,921.46	85,258.71	0.45
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,346,977.780	Local	104.350088	2,449,073.37	110.072612	2,583,379.75	134,306.38	0.53
Original Face:	7,000,000.000	Base	104.350088	2,449,073.37	110.072612	2,583,379.75	134,306.38	0.53
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,157,432.100	Local	102.319484	3,230,668.22	110.348710	3,484,185.59	253,517.37	0.71
Original Face:	7,000,000.000	Base	102.319484	3,230,668.22	110.348710	3,484,185.59	253,517.37	0.71
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	123,459.990	Local	99.250348	122,534.47	102.017320	125,950.57	3,416.10	0.03
Original Face:	3,000,000.000	Base	99.250348	122,534.47	102.017320	125,950.57	3,416.10	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	172,340.100	Local	104.867759	180,729.20	108.944900	187,755.75	7,026.55	0.04
Original Face:	5,000,000.000	Base	104.867759	180,729.20	108.944900	187,755.75	7,026.55	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,849,334.410	Local	102.289788	1,891,680.25	107.967249	1,996,675.49	104,995.24	0.41
Original Face:	7,000,000.000	Base	102.289788	1,891,680.25	107.967249	1,996,675.49	104,995.24	0.41
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.577764	4,878,888.19	100.888850	5,044,442.50	165,554.31	1.03
Original Face:	5,000,000.000	Base	97.577764	4,878,888.19	100.888850	5,044,442.50	165,554.31	1.03
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	103.084154	6,185,049.25	109.617240	6,577,034.40	391,985.15	1.35
Original Face:	6,000,000.000	Base	103.084154	6,185,049.25	109.617240	6,577,034.40	391,985.15	1.35

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375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.915405	4,995,770.25	100.387982	5,019,399.10	23,628.85	1.03
		Base	99.915405	4,995,770.25	100.387982	5,019,399.10	23,628.85	1.03
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	100.180626	5,009,031.30	9,031.30	1.03
		Base	100.000000	5,000,000.00	100.180626	5,009,031.30	9,031.30	1.03
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	106.254013	1,275,048.16	106.999120	1,283,989.44	8,941.28	0.26
		Base	106.254013	1,275,048.16	106.999120	1,283,989.44	8,941.28	0.26
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.021000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.914291	4,995,714.55	-4,285.45	1.02
		Base	100.000000	5,000,000.00	99.914291	4,995,714.55	-4,285.45	1.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	341,816.000	Local	99.969030	341,710.14	102.548930	350,528.65	8,818.51	0.07
Original Face:	5,000,000.000	Base	99.969030	341,710.14	102.548930	350,528.65	8,818.51	0.07
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	263,943.960	Local	99.831870	263,500.19	105.565820	278,634.61	15,134.42	0.06
Original Face:	3,000,000.000	Base	99.831870	263,500.19	105.565820	278,634.61	15,134.42	0.06
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	374,585.900	Local	96.373539	361,001.69	101.324200	379,546.17	18,544.48	0.08
Original Face:	675,000.000	Base	96.373539	361,001.69	101.324200	379,546.17	18,544.48	0.08
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	74,600.930	Local	101.651990	75,833.33	100.135920	74,702.33	-1,131.00	0.02
Original Face:	2,289,667.000	Base	101.651990	75,833.33	100.135920	74,702.33	-1,131.00	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	955,901.200	Local	100.802425	963,571.59	104.925360	1,002,982.78	39,411.19	0.21
Original Face:	5,000,000.000	Base	100.802425	963,571.59	104.925360	1,002,982.78	39,411.19	0.21
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,137,912.160	Local	96.070179	1,093,194.25	102.816410	1,169,960.43	76,766.18	0.24
Original Face:	1,600,000.000	Base	96.070179	1,093,194.25	102.816410	1,169,960.43	76,766.18	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
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,606,883.600	Local	101.349207	4,669,040.01	105.453268	4,858,109.31	189,069.30	1.00
Original Face:	5,000,000.000	Base	101.349207	4,669,040.01	105.453268	4,858,109.31	189,069.30	1.00
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,708,446.830	Local	101.683883	1,737,215.07	101.316613	1,730,940.46	-6,274.61	0.35
Original Face:	1,758,829.000	Base	101.683883	1,737,215.07	101.316613	1,730,940.46	-6,274.61	0.35
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.146500	20 Aug 2070		
	5,006,658.400	Local	103.824947	5,198,160.44	103.915940	5,202,716.14	4,555.70	1.07
Original Face:	5,000,000.000	Base	103.824947	5,198,160.44	103.915940	5,202,716.14	4,555.70	1.07
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.296500	20 Aug 2070		
	5,007,519.050	Local	104.887023	5,252,237.67	104.916830	5,253,730.25	1,492.58	1.08
Original Face:	5,000,000.000	Base	104.887023	5,252,237.67	104.916830	5,253,730.25	1,492.58	1.08
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	5,208,692.210	Local	100.768556	5,248,723.92	105.722010	5,506,734.10	258,010.18	1.13
Original Face:	6,180,040.000	Base	100.768556	5,248,723.92	105.722010	5,506,734.10	258,010.18	1.13
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	5,854,056.520	Local	100.552393	5,886,393.90	101.961770	5,968,899.64	82,505.74	1.22
Original Face:	6,993,000.000	Base	100.552393	5,886,393.90	101.961770	5,968,899.64	82,505.74	1.22
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.834582	1,497,518.73	101.406706	1,521,100.59	23,581.86	0.31
		Base	99.834582	1,497,518.73	101.406706	1,521,100.59	23,581.86	0.31
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.562029	4,978,101.47	108.906777	5,445,338.85	467,237.38	1.12
		Base	99.562029	4,978,101.47	108.906777	5,445,338.85	467,237.38	1.12
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	148.149976	1,481,499.76	147.095392	1,470,953.92	-10,545.84	0.30
		Base	148.149976	1,481,499.76	147.095392	1,470,953.92	-10,545.84	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.344796	4,967,239.79	100.704168	5,035,208.40	67,968.61	1.03
		Base	99.344796	4,967,239.79	100.704168	5,035,208.40	67,968.61	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
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.655508	4,982,775.40	106.875024	5,343,751.20	360,975.80	1.09
		Base		99.655508	4,982,775.40	106.875024	5,343,751.20	360,975.80	1.09
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.813967	998,139.67	102.646942	1,026,469.42	28,329.75	0.21
		Base		99.813967	998,139.67	102.646942	1,026,469.42	28,329.75	0.21
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.789031	4,939,451.53	96.332518	4,816,625.90	-122,825.63	0.99
		Base		98.789031	4,939,451.53	96.332518	4,816,625.90	-122,825.63	0.99
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.645495	4,982,274.73	108.828853	5,441,442.65	459,167.92	1.11
		Base		99.645495	4,982,274.73	108.828853	5,441,442.65	459,167.92	1.11
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.874130	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.096660	4,954,833.00	-45,167.00	1.01
		Base		100.000000	5,000,000.00	99.096660	4,954,833.00	-45,167.00	1.01
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.644508	3,487,557.78	103.681538	3,628,853.83	141,296.05	0.74
		Base		99.644508	3,487,557.78	103.681538	3,628,853.83	141,296.05	0.74
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	110.444771	5,522,238.54	111.452793	5,572,639.65	50,401.11	1.14
		Base		110.444771	5,522,238.54	111.452793	5,572,639.65	50,401.11	1.14
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.715436	9,971,543.56	99.617530	9,961,753.00	-9,790.56	2.04
		Base		99.715436	9,971,543.56	99.617530	9,961,753.00	-9,790.56	2.04
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.879243	4,993,962.16	105.316247	5,265,812.35	271,850.19	1.08
		Base		99.879243	4,993,962.16	105.316247	5,265,812.35	271,850.19	1.08
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.771000	2,015,420.00	15,420.00	0.41
		Base		100.000000	2,000,000.00	100.771000	2,015,420.00	15,420.00	0.41

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.813000	2,520,325.00	20,325.00	0.52
		Base		100.000000	2,500,000.00	100.813000	2,520,325.00	20,325.00	0.52
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.880598	4,994,029.91	105.151960	5,257,598.00	263,568.09	1.08
		Base		99.880598	4,994,029.91	105.151960	5,257,598.00	263,568.09	1.08
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.916499	4,995,824.93	100.129935	5,006,496.75	10,671.82	1.03
		Base		99.916499	4,995,824.93	100.129935	5,006,496.75	10,671.82	1.03
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.975570	4,998,778.51	103.392030	5,169,601.50	170,822.99	1.06
		Base		99.975570	4,998,778.51	103.392030	5,169,601.50	170,822.99	1.06
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.676623	2,990,298.69	105.090931	3,152,727.93	162,429.24	0.65
		Base		99.676623	2,990,298.69	105.090931	3,152,727.93	162,429.24	0.65
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
		Local	4,000,000.000	100.000000	4,000,000.00	106.221427	4,248,857.08	248,857.08	0.87
		Base		100.000000	4,000,000.00	106.221427	4,248,857.08	248,857.08	0.87
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.936781	2,998,103.44	106.022854	3,180,685.62	182,582.18	0.65
		Base		99.936781	2,998,103.44	106.022854	3,180,685.62	182,582.18	0.65
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.961192	2,499,029.79	102.470585	2,561,764.63	62,734.84	0.52
		Base		99.961192	2,499,029.79	102.470585	2,561,764.63	62,734.84	0.52
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.854750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.584386	2,514,609.65	14,609.65	0.52
		Base		100.000000	2,500,000.00	100.584386	2,514,609.65	14,609.65	0.52
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.271448	5,013,572.41	102.554688	5,127,734.40	114,161.99	1.05
		Base	100.271448	5,013,572.41	102.554688	5,127,734.40	114,161.99	1.05
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	7,500,000.000	Local	99.999178	7,499,938.34	100.149290	7,511,196.75	11,258.41	1.54
		Base	99.999178	7,499,938.34	100.149290	7,511,196.75	11,258.41	1.54
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020		
	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
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	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
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.891526	1,997,830.51	98.502354	1,970,047.08	-27,783.43	0.40
		Base	99.891526	1,997,830.51	98.502354	1,970,047.08	-27,783.43	0.40
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.987700	2,499,692.49	102.108730	2,552,718.25	53,025.76	0.52
Original Face:	2,500,000.000	Base	99.987700	2,499,692.49	102.108730	2,552,718.25	53,025.76	0.52
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.984128	4,999,206.41	100.101130	5,005,056.50	5,850.09	1.03
Original Face:	5,000,000.000	Base	99.984128	4,999,206.41	100.101130	5,005,056.50	5,850.09	1.03
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.983249	1,999,664.97	103.118490	2,062,369.80	62,704.83	0.42
Original Face:	2,000,000.000	Base	99.983249	1,999,664.97	103.118490	2,062,369.80	62,704.83	0.42
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	1,507,498.050	Local	99.016346	1,492,669.49	100.518300	1,515,311.41	22,641.92	0.31
Original Face:	5,000,000.000	Base	99.016346	1,492,669.49	100.518300	1,515,311.41	22,641.92	0.31
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.818978	5,240,948.89	105.808341	5,290,417.05	49,468.16	1.08
		Base	104.818978	5,240,948.89	105.808341	5,290,417.05	49,468.16	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
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.895941	4,994,797.03	99.429601	4,971,480.05	-23,316.98	1.02
		Base	99.895941	4,994,797.03	99.429601	4,971,480.05	-23,316.98	1.02
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.62
		Base	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.62
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.853000	27 May 2022		
	5,000,000.000	Local	100.125383	5,006,269.14	100.224551	5,011,227.55	4,958.41	1.03
		Base	100.125383	5,006,269.14	100.224551	5,011,227.55	4,958.41	1.03
US DOLLAR Total								
	388,096,420.040	Local		394,036,813.00		402,872,781.56	8,835,968.56	82.51
Original Face:	273,602,536.000	Base		394,036,813.00		402,872,781.56	8,835,968.56	82.51
FIXED INCOME Total								
	388,096,420.040	Base		394,036,813.00		402,872,781.56	8,835,968.56	82.51
Original Face:	273,602,536.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		473,513,462.350	Base		479,411,435.05		488,247,403.61	8,835,968.56	100.00
	Original Face:	273,602,536.000							

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								
		6,223.610	Local	1.000000	6,223.61	1.000000	6,223.61	0.00	100.00
			Base	1.000000	6,223.61	1.000000	6,223.61	0.00	100.00
US DOLLAR Total									
		6,223.610	Local		6,223.61		6,223.61	0.00	100.00
			Base		6,223.61		6,223.61	0.00	100.00
CASH Total									
		6,223.610	Base		6,223.61		6,223.61	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		6,223.610	Base		6,223.61		6,223.61	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			452,941.410	1.000000	452,941.41	1.000000	452,941.41	0.00	0.14
		Base		1.000000	452,941.41	1.000000	452,941.41	0.00	0.14
US DOLLAR Total									
			452,941.410		452,941.41		452,941.41	0.00	0.14
		Base			452,941.41		452,941.41	0.00	0.14
CASH Total									
			452,941.410	Base	452,941.41		452,941.41	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Dec 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.58
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.58
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.991505	4,999,575.24	99.991505	4,999,575.24	0.00	1.58
		Base		99.991505	4,999,575.24	99.991505	4,999,575.24	0.00	1.58
41282JQC8	HARLEY-DAVIDSON FND CP					0.560000	12 Mar 2021		
			7,500,000.000	99.853778	7,489,033.33	99.853778	7,489,033.33	0.00	2.37
		Base		99.853778	7,489,033.33	99.853778	7,489,033.33	0.00	2.37
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
			5,000,000.000	99.848889	4,992,444.45	99.848889	4,992,444.45	0.00	1.58
		Base		99.848889	4,992,444.45	99.848889	4,992,444.45	0.00	1.58
94107MRP3	WASTE MANAGEMENT INC					0.310000	23 Apr 2021		
			10,000,000.000	99.882889	9,988,288.89	99.882889	9,988,288.89	0.00	3.16
		Base		99.882889	9,988,288.89	99.882889	9,988,288.89	0.00	3.16

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
979QHR003	SOUTH STREET REPO				0.100000	08 Dec 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	2.21
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	2.21
US DOLLAR Total								
	39,500,000.000	Local		39,469,341.91		39,469,341.91	0.00	12.48
		Base		39,469,341.91		39,469,341.91	0.00	12.48
CASH EQUIVALENT Total								
	39,500,000.000	Base		39,469,341.91		39,469,341.91	0.00	12.48
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	99.985116	4,999,255.78	99.959492	4,997,974.60	-1,281.18	1.58
		Base	99.985116	4,999,255.78	99.959492	4,997,974.60	-1,281.18	1.58
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.676966	4,983,848.30	99.263810	4,963,190.50	-20,657.80	1.57
		Base	99.676966	4,983,848.30	99.263810	4,963,190.50	-20,657.80	1.57
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.996023	2,999,880.70	100.630823	3,018,924.69	19,043.99	0.95
		Base	99.996023	2,999,880.70	100.630823	3,018,924.69	19,043.99	0.95
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.997474	4,999,873.68	100.228957	5,011,447.85	11,574.17	1.59
		Base	99.997474	4,999,873.68	100.228957	5,011,447.85	11,574.17	1.59
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.804449	4,990,222.44	115.260024	5,763,001.20	772,778.76	1.82
		Base	99.804449	4,990,222.44	115.260024	5,763,001.20	772,778.76	1.82
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.578433	3,485,245.17	106.486492	3,727,027.22	241,782.05	1.18
		Base	99.578433	3,485,245.17	106.486492	3,727,027.22	241,782.05	1.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.875000	25 Jun 2022		
		Local	5,395,000.000	100.147438	5,402,954.27	100.280992	5,410,159.52	7,205.25	1.71
		Base		100.147438	5,402,954.27	100.280992	5,410,159.52	7,205.25	1.71
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					1.000000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.029966	5,001,498.30	1,498.30	1.58
		Base		100.000000	5,000,000.00	100.029966	5,001,498.30	1,498.30	1.58
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.947950	4,997,397.50	107.333632	5,366,681.60	369,284.10	1.70
		Base		99.947950	4,997,397.50	107.333632	5,366,681.60	369,284.10	1.70
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.214750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.823056	4,991,152.80	-8,847.20	1.58
		Base		100.000000	5,000,000.00	99.823056	4,991,152.80	-8,847.20	1.58
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.980553	4,999,027.64	103.319055	5,165,952.75	166,925.11	1.63
		Base		99.980553	4,999,027.64	103.319055	5,165,952.75	166,925.11	1.63
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.889388	4,994,469.40	113.672646	5,683,632.30	689,162.90	1.80
		Base		99.889388	4,994,469.40	113.672646	5,683,632.30	689,162.90	1.80
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	99.991864	2,999,755.92	100.366259	3,010,987.77	11,231.85	0.95
		Base		99.991864	2,999,755.92	100.366259	3,010,987.77	11,231.85	0.95
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.926914	2,498,172.86	108.231854	2,705,796.35	207,623.49	0.86
		Base		99.926914	2,498,172.86	108.231854	2,705,796.35	207,623.49	0.86
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.898120	4,994,906.02	102.351091	5,117,554.55	122,648.53	1.62
		Base		99.898120	4,994,906.02	102.351091	5,117,554.55	122,648.53	1.62
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.730281	4,986,514.03	108.174244	5,408,712.20	422,198.17	1.71
		Base		99.730281	4,986,514.03	108.174244	5,408,712.20	422,198.17	1.71

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
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.549349	3,647,283.52	102.875850	3,623,561.09	-23,722.43	1.15
Original Face:	3,522,266.000	Base	103.549349	3,647,283.52	102.875850	3,623,561.09	-23,722.43	1.15
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.746075	5,037,303.75	37,303.75	1.59
		Base	100.000000	5,000,000.00	100.746075	5,037,303.75	37,303.75	1.59
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.951832	4,997,591.59	100.700864	5,035,043.20	37,451.61	1.59
		Base	99.951832	4,997,591.59	100.700864	5,035,043.20	37,451.61	1.59
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,200,000.000	Local	100.205573	2,204,522.60	100.742910	2,216,344.02	11,821.42	0.70
		Base	100.205573	2,204,522.60	100.742910	2,216,344.02	11,821.42	0.70
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.563630	12 Feb 2021		
	5,000,000.000	Local	99.862674	4,993,133.68	100.030089	5,001,504.45	8,370.77	1.58
		Base	99.862674	4,993,133.68	100.030089	5,001,504.45	8,370.77	1.58
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.162410	2,479,060.25	102.054970	2,551,374.25	72,314.00	0.81
		Base	99.162410	2,479,060.25	102.054970	2,551,374.25	72,314.00	0.81
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.740880	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	100.816230	4,763,566.87	38,566.87	1.51
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	100.816230	4,763,566.87	38,566.87	1.51
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.284000	1,504,260.00	4,260.00	0.48
		Base	100.000000	1,500,000.00	100.284000	1,504,260.00	4,260.00	0.48
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	107.557498	2,688,937.45	188,937.45	0.85
		Base	100.000000	2,500,000.00	107.557498	2,688,937.45	188,937.45	0.85
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.490880	15 May 2036		
	265,107.040	Local	99.917784	264,889.08	100.186394	265,601.18	712.10	0.08
Original Face:	16,000,000.000	Base	99.917784	264,889.08	100.186394	265,601.18	712.10	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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,317,141.540	101.233049	1,333,382.54	101.631935	1,338,636.43	5,253.89	0.42
Original Face:		Base	5,000,000.000	101.233049	1,333,382.54	101.631935	1,338,636.43	5,253.89	0.42
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,637,651.400	104.379265	2,753,161.14	105.826462	2,791,333.16	38,172.02	0.88
Original Face:		Base	10,000,000.000	104.379265	2,753,161.14	105.826462	2,791,333.16	38,172.02	0.88
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	110.721992	2,768,049.79	127.481473	3,187,036.83	418,987.04	1.01
		Base		110.721992	2,768,049.79	127.481473	3,187,036.83	418,987.04	1.01
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	110.232611	2,755,815.27	127.739181	3,193,479.53	437,664.26	1.01
		Base		110.232611	2,755,815.27	127.739181	3,193,479.53	437,664.26	1.01
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	122.796842	4,911,873.66	122.312407	4,892,496.28	-19,377.38	1.55
		Base		122.796842	4,911,873.66	122.312407	4,892,496.28	-19,377.38	1.55
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.860358	2,496,508.95	100.213949	2,505,348.73	8,839.78	0.79
		Base		99.860358	2,496,508.95	100.213949	2,505,348.73	8,839.78	0.79
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.649250	25 Jun 2022		
		Local	1,025,230.290	100.000000	1,025,230.29	100.238870	1,027,679.26	2,448.97	0.33
Original Face:		Base	3,000,000.000	100.000000	1,025,230.29	100.238870	1,027,679.26	2,448.97	0.33
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	695,260.300	101.012985	702,303.18	100.208640	696,710.89	-5,592.29	0.22
Original Face:		Base	5,000,000.000	101.012985	702,303.18	100.208640	696,710.89	-5,592.29	0.22
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,108,758.960	100.226332	1,111,268.44	102.552810	1,137,063.47	25,795.03	0.36
Original Face:		Base	2,000,000.000	100.226332	1,111,268.44	102.552810	1,137,063.47	25,795.03	0.36
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	3,947,124.200	101.577435	4,009,387.52	100.605400	3,971,020.09	-38,367.43	1.26
Original Face:		Base	5,000,000.000	101.577435	4,009,387.52	100.605400	3,971,020.09	-38,367.43	1.26

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
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,170,183.140	Local	99.867094	1,168,627.90	105.677160	1,236,616.31	67,988.41	0.39
Original Face:	2,000,000.000	Base	99.867094	1,168,627.90	105.677160	1,236,616.31	67,988.41	0.39
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	1,217,647.480	Local	101.694210	1,238,276.99	101.106450	1,231,120.14	-7,156.85	0.39
Original Face:	2,500,000.000	Base	101.694210	1,238,276.99	101.106450	1,231,120.14	-7,156.85	0.39
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.913296	2,697,659.00	99.116593	2,676,148.01	-21,510.99	0.85
		Base	99.913296	2,697,659.00	99.116593	2,676,148.01	-21,510.99	0.85
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	667,617.400	Local	100.717740	672,409.16	103.249140	689,309.22	16,900.06	0.22
Original Face:	5,000,000.000	Base	100.717740	672,409.16	103.249140	689,309.22	16,900.06	0.22
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,559,891.950	Local	100.609350	4,587,677.63	101.616740	4,633,613.55	45,935.92	1.47
Original Face:	5,000,000.000	Base	100.609350	4,587,677.63	101.616740	4,633,613.55	45,935.92	1.47
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	2,051,156.850	Local	102.630830	2,105,119.29	106.531510	2,185,128.36	80,009.07	0.69
Original Face:	3,000,000.000	Base	102.630830	2,105,119.29	106.531510	2,185,128.36	80,009.07	0.69
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.198121	4,113,891.34	107.418660	4,366,767.77	252,876.43	1.38
Original Face:	5,565,000.000	Base	101.198121	4,113,891.34	107.418660	4,366,767.77	252,876.43	1.38
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.378607	4,735,714.61	105.578450	4,744,695.54	8,980.93	1.50
Original Face:	4,494,000.000	Base	105.378607	4,735,714.61	105.578450	4,744,695.54	8,980.93	1.50
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	348,257.900	Local	100.183442	348,896.75	105.875660	368,720.35	19,823.60	0.12
Original Face:	2,000,000.000	Base	100.183442	348,896.75	105.875660	368,720.35	19,823.60	0.12
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	712,842.100	Local	100.355734	715,377.92	102.938900	733,791.82	18,413.90	0.23
Original Face:	5,000,000.000	Base	100.355734	715,377.92	102.938900	733,791.82	18,413.90	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
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,313,623.360	100.359111	1,318,340.73	101.462390	1,332,833.66	14,492.93	0.42
Original Face:		Base	14,878,168.000	100.359111	1,318,340.73	101.462390	1,332,833.66	14,492.93	0.42
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.142311	4,957,115.56	106.875620	5,343,781.00	386,665.44	1.69
Original Face:		Base	5,000,000.000	99.142311	4,957,115.56	106.875620	5,343,781.00	386,665.44	1.69
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	833,493.400	99.640639	830,498.15	102.184250	851,698.98	21,200.83	0.27
Original Face:		Base	5,000,000.000	99.640639	830,498.15	102.184250	851,698.98	21,200.83	0.27
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,484,979.800	102.559502	1,522,987.89	103.683590	1,539,680.37	16,692.48	0.49
Original Face:		Base	5,000,000.000	102.559502	1,522,987.89	103.683590	1,539,680.37	16,692.48	0.49
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,263,132.800	102.941157	2,329,695.10	103.412960	2,340,372.62	10,677.52	0.74
Original Face:		Base	2,500,000.000	102.941157	2,329,695.10	103.412960	2,340,372.62	10,677.52	0.74
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
		Local	0.020	-6,250.000000	-1.25	100.000000	0.02	1.27	0.00
Original Face:		Base	5,000,000.000	-6,250.000000	-1.25	100.000000	0.02	1.27	0.00
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
		Local	0.020	-14,950.000000	-2.99	100.000000	0.02	3.01	0.00
Original Face:		Base	5,000,000.000	-14,950.000000	-2.99	100.000000	0.02	3.01	0.00
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,652,159.350	103.470528	1,709,498.01	108.593793	1,794,142.50	84,644.49	0.57
Original Face:		Base	5,000,000.000	103.470528	1,709,498.01	108.593793	1,794,142.50	84,644.49	0.57
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,091,172.150	100.549481	2,102,662.75	104.626559	2,187,921.46	85,258.71	0.69
Original Face:		Base	5,000,000.000	100.549481	2,102,662.75	104.626559	2,187,921.46	85,258.71	0.69
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	303,580.200	105.698448	320,879.56	117.285440	356,055.37	35,175.81	0.11
Original Face:		Base	10,000,000.000	105.698448	320,879.56	117.285440	356,055.37	35,175.81	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
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	3,537,839.160	106.733360	3,776,054.61	106.896330	3,781,820.22	5,765.61	1.20
Original Face:		Base	6,000,000.000	106.733360	3,776,054.61	106.896330	3,781,820.22	5,765.61	1.20
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	172,340.100	104.867759	180,729.20	108.944900	187,755.75	7,026.55	0.06
Original Face:		Base	5,000,000.000	104.867759	180,729.20	108.944900	187,755.75	7,026.55	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.577764	4,878,888.19	100.888850	5,044,442.50	165,554.31	1.60
Original Face:		Base	5,000,000.000	97.577764	4,878,888.19	100.888850	5,044,442.50	165,554.31	1.60
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.021000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.914291	4,995,714.55	-4,285.45	1.58
		Base		100.000000	5,000,000.00	99.914291	4,995,714.55	-4,285.45	1.58
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,925,534.550	94.563798	2,766,496.57	101.929350	2,981,978.35	215,481.78	0.94
Original Face:		Base	5,000,000.000	94.563798	2,766,496.57	101.929350	2,981,978.35	215,481.78	0.94
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	552,901.510	99.951031	552,630.76	103.906000	574,497.84	21,867.08	0.18
Original Face:		Base	1,238,000.000	99.951031	552,630.76	103.906000	574,497.84	21,867.08	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	955,901.200	100.802425	963,571.59	104.925360	1,002,982.78	39,411.19	0.32
Original Face:		Base	5,000,000.000	100.802425	963,571.59	104.925360	1,002,982.78	39,411.19	0.32
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,685,506.880	101.349208	3,735,232.02	105.453268	3,886,487.45	151,255.43	1.23
Original Face:		Base	4,000,000.000	101.349208	3,735,232.02	105.453268	3,886,487.45	151,255.43	1.23
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.834582	1,497,518.73	101.406706	1,521,100.59	23,581.86	0.48
		Base		99.834582	1,497,518.73	101.406706	1,521,100.59	23,581.86	0.48
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	100.107555	3,003,226.66	100.252972	3,007,589.16	4,362.50	0.95
		Base		100.107555	3,003,226.66	100.252972	3,007,589.16	4,362.50	0.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.932968	3,497,653.89	102.447247	3,585,653.65	87,999.76	1.13
		Base	99.932968	3,497,653.89	102.447247	3,585,653.65	87,999.76	1.13
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.344796	2,483,619.90	100.704168	2,517,604.20	33,984.30	0.80
		Base	99.344796	2,483,619.90	100.704168	2,517,604.20	33,984.30	0.80
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.655508	4,982,775.40	106.875024	5,343,751.20	360,975.80	1.69
		Base	99.655508	4,982,775.40	106.875024	5,343,751.20	360,975.80	1.69
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.789031	4,939,451.53	96.332518	4,816,625.90	-122,825.63	1.52
		Base	98.789031	4,939,451.53	96.332518	4,816,625.90	-122,825.63	1.52
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.645495	4,982,274.73	108.828853	5,441,442.65	459,167.92	1.72
		Base	99.645495	4,982,274.73	108.828853	5,441,442.65	459,167.92	1.72
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874130	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.096660	4,954,833.00	-45,167.00	1.57
		Base	100.000000	5,000,000.00	99.096660	4,954,833.00	-45,167.00	1.57
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.644508	3,487,557.78	103.681538	3,628,853.83	141,296.05	1.15
		Base	99.644508	3,487,557.78	103.681538	3,628,853.83	141,296.05	1.15
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.978482	2,999,354.47	103.155923	3,094,677.69	95,323.22	0.98
		Base	99.978482	2,999,354.47	103.155923	3,094,677.69	95,323.22	0.98
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	110.444771	1,699,745.02	111.452793	1,715,258.48	15,513.46	0.54
		Base	110.444771	1,699,745.02	111.452793	1,715,258.48	15,513.46	0.54
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.917744	2,997,532.32	102.399365	3,071,980.95	74,448.63	0.97
		Base	99.917744	2,997,532.32	102.399365	3,071,980.95	74,448.63	0.97

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.879243	4,993,962.16	105.316247	5,265,812.35	271,850.19	1.67
		Base		99.879243	4,993,962.16	105.316247	5,265,812.35	271,850.19	1.67
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	100.771000	3,023,130.00	23,130.00	0.96
		Base		100.000000	3,000,000.00	100.771000	3,023,130.00	23,130.00	0.96
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	100.813000	2,520,325.00	20,325.00	0.80
		Base		100.000000	2,500,000.00	100.813000	2,520,325.00	20,325.00	0.80
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.982177	3,999,287.09	103.167479	4,126,699.16	127,412.07	1.31
		Base		99.982177	3,999,287.09	103.167479	4,126,699.16	127,412.07	1.31
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.923226	2,498,080.65	102.470585	2,561,764.63	63,683.98	0.81
		Base		99.923226	2,498,080.65	102.470585	2,561,764.63	63,683.98	0.81
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.854750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.584386	2,514,609.65	14,609.65	0.80
		Base		100.000000	2,500,000.00	100.584386	2,514,609.65	14,609.65	0.80
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	2,500,000.000	100.004416	2,500,110.41	100.149290	2,503,732.25	3,621.84	0.79
		Base		100.004416	2,500,110.41	100.149290	2,503,732.25	3,621.84	0.79
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	0.000	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
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.987700	2,499,692.49	102.108730	2,552,718.25	53,025.76	0.81
Original Face:		Base	2,500,000.000	99.987700	2,499,692.49	102.108730	2,552,718.25	53,025.76	0.81
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	3,000,000.000	99.984128	2,999,523.85	100.101130	3,003,033.90	3,510.05	0.95
Original Face:		Base	3,000,000.000	99.984128	2,999,523.85	100.101130	3,003,033.90	3,510.05	0.95

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.983249	1,999,664.97	103.118490	2,062,369.80	62,704.83	0.65
Original Face:	2,000,000.000	Base	99.983249	1,999,664.97	103.118490	2,062,369.80	62,704.83	0.65
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	1,507,498.050	Local	99.016346	1,492,669.49	100.518300	1,515,311.41	22,641.92	0.48
Original Face:	5,000,000.000	Base	99.016346	1,492,669.49	100.518300	1,515,311.41	22,641.92	0.48
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.239750	26 Jul 2021		
	5,000,000.000	Local	100.417614	5,020,880.72	100.604800	5,030,240.00	9,359.28	1.59
		Base	100.417614	5,020,880.72	100.604800	5,030,240.00	9,359.28	1.59
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.95
		Base	100.000000	3,000,000.00	100.143500	3,004,305.00	4,305.00	0.95
US DOLLAR Total								
	266,143,984.580	Local		268,413,494.49		276,223,494.34	7,809,999.85	87.37
Original Face:	194,922,434.000	Base		268,413,494.49		276,223,494.34	7,809,999.85	87.37
FIXED INCOME Total								
	266,143,984.580	Base		268,413,494.49		276,223,494.34	7,809,999.85	87.37
Original Face:	194,922,434.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		306,096,925.990	Base		308,335,777.81		316,145,777.66	7,809,999.85	100.00
	Original Face:	194,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			4,606,952.790	Local 1.000000	4,606,952.79	1.000000	4,606,952.79	0.00	1.08
				Base 1.000000	4,606,952.79	1.000000	4,606,952.79	0.00	1.08
US DOLLAR Total									
			4,606,952.790	Local	4,606,952.79		4,606,952.79	0.00	1.08
				Base	4,606,952.79		4,606,952.79	0.00	1.08
CASH Total									
			4,606,952.790	Base	4,606,952.79		4,606,952.79	0.00	1.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	Local 101.761334	5,088,066.71	101.761334	5,088,066.71	0.00	1.19
				Base 101.761334	5,088,066.71	101.761334	5,088,066.71	0.00	1.19
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Dec 2020		
			20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.67
				Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.67
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Jan 2021		
			10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.34
				Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.34
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
			5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.17
				Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.17
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	Local 99.991505	4,999,575.24	99.991505	4,999,575.24	0.00	1.17
				Base 99.991505	4,999,575.24	99.991505	4,999,575.24	0.00	1.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
		Local	5,000,000.000	99.766667	4,988,333.33	99.766667	4,988,333.33	0.00	1.17
		Base		99.766667	4,988,333.33	99.766667	4,988,333.33	0.00	1.17
912796UC1	TREASURY BILL 01/21 0.00000					0.092500	28 Jan 2021		
		Local	30,000,000.000	99.986542	29,995,962.50	99.986542	29,995,962.50	0.00	7.01
		Base		99.986542	29,995,962.50	99.986542	29,995,962.50	0.00	7.01
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	09 Dec 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.67
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.67
966VMM002	JP MORGAN MONEY MARKET					0.000000	04 Jan 2021		
		Local	5,009,600.730	100.000000	5,009,600.73	100.000000	5,009,600.73	0.00	1.17
		Base		100.000000	5,009,600.73	100.000000	5,009,600.73	0.00	1.17
979QHR003	SOUTH STREET REPO					0.100000	08 Dec 2020		
		Local	136,011,206.190	100.000000	136,011,206.19	100.000000	136,011,206.19	0.00	31.77
		Base		100.000000	136,011,206.19	100.000000	136,011,206.19	0.00	31.77
US DOLLAR Total									
		Local	241,020,806.920		241,092,744.70		241,092,744.70	0.00	56.32
		Base			241,092,744.70		241,092,744.70	0.00	56.32
CASH EQUIVALENT Total									
		Base	241,020,806.920		241,092,744.70		241,092,744.70	0.00	56.32

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.824750	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.424000	5,021,200.00	21,200.00	1.17
		Base		100.000000	5,000,000.00	100.424000	5,021,200.00	21,200.00	1.17
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.996024	4,999,801.19	100.630823	5,031,541.15	31,739.96	1.18
		Base		99.996024	4,999,801.19	100.630823	5,031,541.15	31,739.96	1.18

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
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.998337	2,999,950.11	100.838175	3,025,145.25	25,195.14	0.71
		Base	99.998337	2,999,950.11	100.838175	3,025,145.25	25,195.14	0.71
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				0.589130	23 Jan 2022		
	5,000,000.000	Local	99.931215	4,996,560.76	100.040115	5,002,005.75	5,444.99	1.17
		Base	99.931215	4,996,560.76	100.040115	5,002,005.75	5,444.99	1.17
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	10,000,000.000	Local	100.146203	10,014,620.34	100.280992	10,028,099.20	13,478.86	2.34
		Base	100.146203	10,014,620.34	100.280992	10,028,099.20	13,478.86	2.34
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.980553	9,998,055.28	103.319055	10,331,905.50	333,850.22	2.41
		Base	99.980553	9,998,055.28	103.319055	10,331,905.50	333,850.22	2.41
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.823750	20 May 2022		
	10,000,000.000	Local	100.099429	10,009,942.86	100.227237	10,022,723.70	12,780.84	2.34
		Base	100.099429	10,009,942.86	100.227237	10,022,723.70	12,780.84	2.34
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.625380	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.193000	10,019,300.00	19,300.00	2.34
		Base	100.000000	10,000,000.00	100.193000	10,019,300.00	19,300.00	2.34
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.977496	9,997,749.62	102.396830	10,239,683.00	241,933.38	2.39
Original Face:	10,000,000.000	Base	99.977496	9,997,749.62	102.396830	10,239,683.00	241,933.38	2.39
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	324,844.090	Local	101.242919	328,881.64	106.113050	344,701.97	15,820.33	0.08
Original Face:	2,096,032.000	Base	101.242919	328,881.64	106.113050	344,701.97	15,820.33	0.08
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	2,211,128.000	Local	100.976555	2,232,720.87	106.002201	2,343,844.35	111,123.48	0.55
Original Face:	5,000,000.000	Base	100.976555	2,232,720.87	106.002201	2,343,844.35	111,123.48	0.55
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,861,519.530	Local	104.553821	2,991,828.01	109.612826	3,136,592.42	144,764.41	0.73
Original Face:	8,645,247.000	Base	104.553821	2,991,828.01	109.612826	3,136,592.42	144,764.41	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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,102,929.230	Local	104.468001	1,152,208.12	108.624573	1,198,052.17	45,844.05	0.28
Original Face:	4,322,624.000	Base	104.468001	1,152,208.12	108.624573	1,198,052.17	45,844.05	0.28
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.965249	9,996,524.90	-3,475.10	2.34
		Base	100.000000	10,000,000.00	99.965249	9,996,524.90	-3,475.10	2.34
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	78,610.570	Local	102.711378	80,742.00	101.748260	79,984.89	-757.11	0.02
Original Face:	2,161,312.000	Base	102.711378	80,742.00	101.748260	79,984.89	-757.11	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	701,728.550	Local	101.448582	711,893.66	103.536720	726,546.72	14,653.06	0.17
Original Face:	4,322,624.000	Base	101.448582	711,893.66	103.536720	726,546.72	14,653.06	0.17
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	320,875.030	Local	101.493934	325,668.69	100.223970	321,593.69	-4,075.00	0.08
Original Face:	8,584,720.000	Base	101.493934	325,668.69	100.223970	321,593.69	-4,075.00	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	682,064.030	Local	101.366615	691,385.22	103.765910	707,749.95	16,364.73	0.17
Original Face:	4,322,624.000	Base	101.366615	691,385.22	103.765910	707,749.95	16,364.73	0.17
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,532,425.000	Local	100.776268	1,544,320.73	101.811820	1,560,189.78	15,869.05	0.36
Original Face:	5,111,816.000	Base	100.776268	1,544,320.73	101.811820	1,560,189.78	15,869.05	0.36
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	978,962.080	Local	99.768614	976,696.90	101.372680	992,400.10	15,703.20	0.23
Original Face:	4,322,624.000	Base	99.768614	976,696.90	101.372680	992,400.10	15,703.20	0.23
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,529,288.770	Local	101.473614	1,551,824.59	102.359340	1,565,369.89	13,545.30	0.37
Original Face:	5,326,337.000	Base	101.473614	1,551,824.59	102.359340	1,565,369.89	13,545.30	0.37
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	978,962.080	Local	100.223925	981,154.22	102.088640	999,409.07	18,254.85	0.23
Original Face:	4,322,624.000	Base	100.223925	981,154.22	102.088640	999,409.07	18,254.85	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
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	1,695,168.420	Local	100.668541	1,706,501.31	102.532620	1,738,100.59	31,599.28	0.41
Original Face:	8,645,247.000	Base	100.668541	1,706,501.31	102.532620	1,738,100.59	31,599.28	0.41
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	237,830.910	Local	100.386232	238,749.49	100.190050	238,282.91	-466.58	0.06
Original Face:	4,322,624.000	Base	100.386232	238,749.49	100.190050	238,282.91	-466.58	0.06
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,248,998.450	Local	101.550337	1,268,362.14	103.765910	1,296,034.61	27,672.47	0.30
Original Face:	6,483,935.000	Base	101.550337	1,268,362.14	103.765910	1,296,034.61	27,672.47	0.30
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	841,269.770	Local	99.890521	840,348.76	101.156860	851,002.08	10,653.32	0.20
Original Face:	4,322,624.000	Base	99.890521	840,348.76	101.156860	851,002.08	10,653.32	0.20
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	1,411,307.160	Local	99.650149	1,406,369.69	105.126910	1,483,663.61	77,293.92	0.35
Original Face:	4,507,221.000	Base	99.650149	1,406,369.69	105.126910	1,483,663.61	77,293.92	0.35
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,523,232.310	Local	98.734637	2,491,304.27	104.439080	2,635,240.61	143,936.34	0.62
Original Face:	5,000,000.000	Base	98.734637	2,491,304.27	104.439080	2,635,240.61	143,936.34	0.62
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	206,839.400	Local	98.311076	203,346.04	102.918260	212,875.51	9,529.47	0.05
Original Face:	2,161,312.000	Base	98.311076	203,346.04	102.918260	212,875.51	9,529.47	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	355,219.460	Local	100.127417	355,672.07	101.225820	359,573.81	3,901.74	0.08
Original Face:	4,527,840.000	Base	100.127417	355,672.07	101.225820	359,573.81	3,901.74	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	0.000	Local	0.000000	-684.24	0.000000	0.00	684.24	0.00
		Base	0.000000	-684.24	0.000000	0.00	684.24	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	402,927.300	Local	101.330972	408,290.15	101.898090	410,575.22	2,285.07	0.10
Original Face:	8,645,247.000	Base	101.330972	408,290.15	101.898090	410,575.22	2,285.07	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
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	221,705.630	Local	99.422748	220,425.83	102.073030	226,301.65	5,875.82	0.05
Original Face:	2,161,312.000	Base	99.422748	220,425.83	102.073030	226,301.65	5,875.82	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	337,410.070	Local	99.978258	337,336.71	102.870670	347,096.00	9,759.29	0.08
Original Face:	2,161,312.000	Base	99.978258	337,336.71	102.870670	347,096.00	9,759.29	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	225,102.110	Local	99.956673	225,004.58	103.034450	231,932.72	6,928.14	0.05
Original Face:	2,472,541.000	Base	99.956673	225,004.58	103.034450	231,932.72	6,928.14	0.05
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	752,693.980	Local	100.183432	754,074.66	105.875660	796,919.72	42,845.06	0.19
Original Face:	4,322,624.000	Base	100.183432	754,074.66	105.875660	796,919.72	42,845.06	0.19
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,021,111.410	Local	100.352889	1,024,714.80	102.293780	1,044,533.46	19,818.66	0.24
Original Face:	6,483,935.000	Base	100.352889	1,024,714.80	102.293780	1,044,533.46	19,818.66	0.24
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,195,509.800	Local	100.060371	1,196,231.54	101.772450	1,216,699.61	20,468.07	0.28
Original Face:	5,619,411.000	Base	100.060371	1,196,231.54	101.772450	1,216,699.61	20,468.07	0.28
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,573,203.830	Local	101.233437	1,592,608.31	102.747120	1,616,421.63	23,813.32	0.38
Original Face:	4,322,624.000	Base	101.233437	1,592,608.31	102.747120	1,616,421.63	23,813.32	0.38
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	971,271.550	Local	100.023227	971,497.15	100.769840	978,748.79	7,251.64	0.23
Original Face:	4,322,624.000	Base	100.023227	971,497.15	100.769840	978,748.79	7,251.64	0.23
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,428,178.570	Local	100.720093	2,445,663.71	101.595660	2,466,924.04	21,260.33	0.58
Original Face:	10,806,559.000	Base	100.720093	2,445,663.71	101.595660	2,466,924.04	21,260.33	0.58
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,801,439.120	Local	100.458853	1,809,705.08	102.184250	1,840,787.05	31,081.97	0.43
Original Face:	10,806,559.000	Base	100.458853	1,809,705.08	102.184250	1,840,787.05	31,081.97	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	978,955.040	Local	100.505506	983,903.72	101.175420	990,461.87	6,558.15	0.23
Original Face:	4,322,624.000	Base	100.505506	983,903.72	101.175420	990,461.87	6,558.15	0.23
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,643,298.660	Local	99.907318	1,641,775.61	102.139030	1,678,449.31	36,673.70	0.39
Original Face:	6,483,935.000	Base	99.907318	1,641,775.61	102.139030	1,678,449.31	36,673.70	0.39
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,275,633.600	Local	102.296065	1,304,922.98	106.271220	1,355,631.39	50,708.41	0.32
Original Face:	6,000,000.000	Base	102.296065	1,304,922.98	106.271220	1,355,631.39	50,708.41	0.32
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	2,969,959.600	Local	102.559502	3,045,975.77	103.683590	3,079,360.73	33,384.96	0.72
Original Face:	10,000,000.000	Base	102.559502	3,045,975.77	103.683590	3,079,360.73	33,384.96	0.72
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,969,959.600	Local	102.522109	3,044,865.22	103.159960	3,063,809.14	18,943.92	0.72
Original Face:	10,000,000.000	Base	102.522109	3,044,865.22	103.159960	3,063,809.14	18,943.92	0.72
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	506,621.050	Local	101.706676	515,267.43	100.386350	508,578.38	-6,689.05	0.12
Original Face:	5,000,000.000	Base	101.706676	515,267.43	100.386350	508,578.38	-6,689.05	0.12
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	6,016,735.570	Local	100.549480	6,049,796.35	104.626559	6,295,103.39	245,307.04	1.47
Original Face:	14,386,036.000	Base	100.549480	6,049,796.35	104.626559	6,295,103.39	245,307.04	1.47
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,812,323.310	Local	102.403244	1,855,877.86	104.299821	1,890,249.97	34,372.11	0.44
Original Face:	6,483,935.000	Base	102.403244	1,855,877.86	104.299821	1,890,249.97	34,372.11	0.44
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	393,735.180	Local	101.119100	398,141.47	108.746590	428,173.58	30,032.11	0.10
Original Face:	33,932,595.000	Base	101.119100	398,141.47	108.746590	428,173.58	30,032.11	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	575,492.920	Local	105.698861	608,289.46	117.285440	674,969.40	66,679.94	0.16
Original Face:	18,956,866.000	Base	105.698861	608,289.46	117.285440	674,969.40	66,679.94	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
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	177,890.380	Local	99.250364	176,556.85	102.017320	181,479.00	4,922.15	0.04
Original Face:	4,322,624.000	Base	99.250364	176,556.85	102.017320	181,479.00	4,922.15	0.04
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	223,488.400	Local	104.867747	234,367.25	108.944900	243,479.21	9,111.96	0.06
Original Face:	6,483,935.000	Base	104.867747	234,367.25	108.944900	243,479.21	9,111.96	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.577764	9,757,776.39	100.888850	10,088,885.00	331,108.61	2.36
Original Face:	10,000,000.000	Base	97.577764	9,757,776.39	100.888850	10,088,885.00	331,108.61	2.36
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,012,221.950	Local	102.025817	2,052,985.89	103.474200	2,082,130.56	29,144.67	0.49
Original Face:	7,989,505.000	Base	102.025817	2,052,985.89	103.474200	2,082,130.56	29,144.67	0.49
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,851,069.100	Local	94.563797	5,532,993.13	101.929350	5,963,956.70	430,963.57	1.39
Original Face:	10,000,000.000	Base	94.563797	5,532,993.13	101.929350	5,963,956.70	430,963.57	1.39
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,364,916.000	Local	97.771589	3,289,931.83	104.562700	3,518,447.02	228,515.19	0.82
Original Face:	5,000,000.000	Base	97.771589	3,289,931.83	104.562700	3,518,447.02	228,515.19	0.82
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,911,802.400	Local	100.802426	1,927,143.19	104.925360	2,005,965.55	78,822.36	0.47
Original Face:	10,000,000.000	Base	100.802426	1,927,143.19	104.925360	2,005,965.55	78,822.36	0.47
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,997,927.300	Local	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.96
Original Face:	5,000,000.000	Base	96.464043	3,856,562.31	102.343910	4,091,635.12	235,072.81	0.96
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.997546	4,999,877.30	-122.70	1.17
		Base	100.000000	5,000,000.00	99.997546	4,999,877.30	-122.70	1.17
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.932968	3,497,653.89	102.447247	3,585,653.65	87,999.76	0.84
		Base	99.932968	3,497,653.89	102.447247	3,585,653.65	87,999.76	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.994713	6,999,629.88	102.795863	7,195,710.41	196,080.53	1.68
		Base	99.994713	6,999,629.88	102.795863	7,195,710.41	196,080.53	1.68
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.850130	25 Jan 2029		
	658,726.750	Local	100.000002	658,726.76	95.234960	627,338.16	-31,388.60	0.15
Original Face:	2,161,312.000	Base	100.000002	658,726.76	95.234960	627,338.16	-31,388.60	0.15
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.271448	5,013,572.41	102.554688	5,127,734.40	114,161.99	1.20
		Base	100.271448	5,013,572.41	102.554688	5,127,734.40	114,161.99	1.20
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
US DOLLAR Total								
	178,594,513.020	Local		178,528,242.38		182,363,356.31	3,835,113.93	42.60
Original Face:	347,157,502.000	Base		178,528,242.38		182,363,356.31	3,835,113.93	42.60
FIXED INCOME Total								
	178,594,513.020	Base		178,528,242.38		182,363,356.31	3,835,113.93	42.60
Original Face:	347,157,502.000							

Holdings

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

As of: *December 7, 2020*

View Date: *December 8, 2020*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		424,222,272.730	Base		424,227,939.87		428,063,053.80	3,835,113.93	100.00
	Original Face:	347,157,502.000							

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

Books Open

Base Currency: 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				0.119462	31 Dec 2030		
		Local	56,734,223.490	100.074762	56,776,639.02	100.060000	56,768,264.02	-8,375.00	13.23
		Base		100.074762	56,776,639.02	100.060000	56,768,264.02	-8,375.00	13.23
02665JPG9	AMERICAN HONDA FINAN					0.300000	16 Feb 2021		
		Local	15,000,000.000	99.941667	14,991,250.00	99.941667	14,991,250.00	0.00	3.49
		Base		99.941667	14,991,250.00	99.941667	14,991,250.00	0.00	3.49
11563VPC5	BROWN-FORMAN CORP.					0.210000	12 Feb 2021		
		Local	11,000,000.000	99.961500	10,995,765.00	99.961500	10,995,765.00	0.00	2.56
		Base		99.961500	10,995,765.00	99.961500	10,995,765.00	0.00	2.56
17177LQB3	CIESCO LLC					0.190000	11 Mar 2021		
		Local	10,000,000.000	99.950917	9,995,091.67	99.950917	9,995,091.67	0.00	2.33
		Base		99.950917	9,995,091.67	99.950917	9,995,091.67	0.00	2.33
2063C0NB4	CONCORD MIN CPTL CO					0.240000	11 Jan 2021		
		Local	10,000,000.000	99.977333	9,997,733.33	99.977333	9,997,733.33	0.00	2.33
		Base		99.977333	9,997,733.33	99.977333	9,997,733.33	0.00	2.33
2546R2TF3	WALT DISNEY CO					0.350000	15 Jun 2021		
		Local	10,000,000.000	99.816250	9,981,625.00	99.816250	9,981,625.00	0.00	2.33
		Base		99.816250	9,981,625.00	99.816250	9,981,625.00	0.00	2.33
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
		Local	15,000,000.000	99.786111	14,967,916.66	99.786111	14,967,916.66	0.00	3.49
		Base		99.786111	14,967,916.66	99.786111	14,967,916.66	0.00	3.49
26055AMV5	DOW CHEMICAL COMPANY					0.320000	29 Dec 2020		
		Local	15,000,000.000	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	3.49
		Base		99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	3.49
26244HNE9	DUKE ENERGY CORP					0.220000	14 Jan 2021		
		Local	15,000,000.000	99.977389	14,996,608.33	99.977389	14,996,608.33	0.00	3.49
		Base		99.977389	14,996,608.33	99.977389	14,996,608.33	0.00	3.49

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
30229ART8	EXXON MOBIL CORP					0.190000	27 Apr 2021		
		Local	15,000,000.000	99.926111	14,988,916.67	99.926111	14,988,916.67	0.00	3.49
		Base		99.926111	14,988,916.67	99.926111	14,988,916.67	0.00	3.49
40588LPC7	HALKIN FINANCE LLC USC					0.280000	12 Feb 2021		
		Local	10,000,000.000	99.948667	9,994,866.66	99.948667	9,994,866.66	0.00	2.33
		Base		99.948667	9,994,866.66	99.948667	9,994,866.66	0.00	2.33
41282JPR6	HARLEY-DAVIDSON FND CP					0.540000	25 Feb 2021		
		Local	10,000,000.000	99.881500	9,988,150.00	99.881500	9,988,150.00	0.00	2.33
		Base		99.881500	9,988,150.00	99.881500	9,988,150.00	0.00	2.33
52952LND0	LEXINGTN PKR CAP CO LL					0.230000	13 Jan 2021		
		Local	10,000,000.000	99.977000	9,997,700.00	99.977000	9,997,700.00	0.00	2.33
		Base		99.977000	9,997,700.00	99.977000	9,997,700.00	0.00	2.33
52952LNN8	LEXINGTN PKR CAP CO LL					0.230000	22 Jan 2021		
		Local	15,000,000.000	99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	3.49
		Base		99.971250	14,995,687.50	99.971250	14,995,687.50	0.00	3.49
65478JNK6	NISOURCE INC					0.240000	19 Jan 2021		
		Local	10,000,000.000	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	2.33
		Base		99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	2.33
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.820000	998,200.00	99.820000	998,200.00	0.00	0.23
		Base		99.820000	998,200.00	99.820000	998,200.00	0.00	0.23
92646KNB4	VICTORY RECEIVABLES					0.190000	11 Jan 2021		
		Local	15,000,000.000	99.982056	14,997,308.33	99.982056	14,997,308.33	0.00	3.49
		Base		99.982056	14,997,308.33	99.982056	14,997,308.33	0.00	3.49
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	10,000,000.000	99.848889	9,984,888.89	99.848889	9,984,888.89	0.00	2.33
		Base		99.848889	9,984,888.89	99.848889	9,984,888.89	0.00	2.33
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.738000	14,960,700.00	99.738000	14,960,700.00	0.00	3.49
		Base		99.738000	14,960,700.00	99.738000	14,960,700.00	0.00	3.49

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
94107MWA0	WASTE MANAGEMENT INC				0.350000	10 Sep 2021		
	3,700,000.000	Local	99.731666	3,690,071.66	99.731666	3,690,071.66	0.00	0.86
		Base	99.731666	3,690,071.66	99.731666	3,690,071.66	0.00	0.86
US DOLLAR Total								
	272,434,223.490	Local		272,293,518.72		272,285,143.72	-8,375.00	63.45
		Base		272,293,518.72		272,285,143.72	-8,375.00	63.45
CASH EQUIVALENT Total								
	272,434,223.490	Base		272,293,518.72		272,285,143.72	-8,375.00	63.45
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	151,867,269.890	Local	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	35.39
		Base	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	35.39
US DOLLAR Total								
	151,867,269.890	Local		151,864,241.29		151,867,269.89	3,028.60	35.39
		Base		151,864,241.29		151,867,269.89	3,028.60	35.39
EQUITY Total								
	151,867,269.890	Base		151,864,241.29		151,867,269.89	3,028.60	35.39
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.370380	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.073733	5,003,686.65	3,686.65	1.17
		Base	100.000000	5,000,000.00	100.073733	5,003,686.65	3,686.65	1.17
9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00

Base Currency: 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									
		5,000,000.000	Local		4,999,999.95		5,003,686.65	3,686.70	1.17
			Base		4,999,999.95		5,003,686.65	3,686.70	1.17
FIXED INCOME Total									
		5,000,000.000	Base		4,999,999.95		5,003,686.65	3,686.70	1.17

& 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
FUND Total									
		429,301,493.380	Base		429,157,759.96		429,156,100.26	-1,659.70	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.520	Local	1.000000	-0.52	1.000000	-0.52	0.00	0.00
			Base	1.000000	-0.52	1.000000	-0.52	0.00	0.00
US DOLLAR Total									
		-0.520	Local		-0.52		-0.52	0.00	0.00
			Base		-0.52		-0.52	0.00	0.00
CASH Total									
		-0.520	Base		-0.52		-0.52	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025071	31 Dec 2030		
		67,897.050	Local	100.000000	67,897.05	100.000000	67,897.05	0.00	1.70
			Base	100.000000	67,897.05	100.000000	67,897.05	0.00	1.70
US DOLLAR Total									
		67,897.050	Local		67,897.05		67,897.05	0.00	1.70
			Base		67,897.05		67,897.05	0.00	1.70
CASH EQUIVALENT Total									
		67,897.050	Base		67,897.05		67,897.05	0.00	1.70
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		860.000	Local	323.236302	277,983.22	370.500000	318,630.00	40,646.78	8.00
			Base	323.236302	277,983.22	370.500000	318,630.00	40,646.78	8.00

& 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
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			9,743.000	296.524028	2,889,033.60	369.090000	3,596,043.87	707,010.27	90.29
		Base		296.524028	2,889,033.60	369.090000	3,596,043.87	707,010.27	90.29
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	0.996205	204.73	1.000000	205.51	0.78	0.01
		Base		0.996205	204.73	1.000000	205.51	0.78	0.01
US DOLLAR Total									
			10,808.510		3,167,221.55		3,914,879.38	747,657.83	98.30
		Base			3,167,221.55		3,914,879.38	747,657.83	98.30
EQUITY Total									
			10,808.510	Base	3,167,221.55		3,914,879.38	747,657.83	98.30

& 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
FUND Total									
		78,705.040	Base		3,235,118.08		3,982,775.91	747,657.83	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-0.210	Local	1.000000	-0.21	1.000000	-0.21	0.00	0.00
				Base	1.000000	-0.21	1.000000	-0.21	0.00	0.00
US DOLLAR Total										
			-0.210	Local		-0.21		-0.21	0.00	0.00
				Base		-0.21		-0.21	0.00	0.00
CASH Total										
			-0.210	Base		-0.21		-0.21	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.025071	31 Dec 2030		
			24,595.430	Local	100.000000	24,595.43	100.000000	24,595.43	0.00	1.42
				Base	100.000000	24,595.43	100.000000	24,595.43	0.00	1.42
US DOLLAR Total										
			24,595.430	Local		24,595.43		24,595.43	0.00	1.42
				Base		24,595.43		24,595.43	0.00	1.42
CASH EQUIVALENT Total										
			24,595.430	Base		24,595.43		24,595.43	0.00	1.42
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST									
			4,186.000	Local	344.510404	1,442,120.55	408.400000	1,709,562.40	267,441.85	98.57
				Base	344.510404	1,442,120.55	408.400000	1,709,562.40	267,441.85	98.57

& 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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			148.450	0.996228	147.89	1.000000	148.45	0.56	0.01
		Base		0.996228	147.89	1.000000	148.45	0.56	0.01
US DOLLAR Total									
			4,334.450		1,442,268.44		1,709,710.85	267,442.41	98.58
		Base			1,442,268.44		1,709,710.85	267,442.41	98.58
EQUITY Total									
			4,334.450	Base	1,442,268.44		1,709,710.85	267,442.41	98.58

& 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
FUND Total									
		28,929.670	Base		1,466,863.66		1,734,306.07	267,442.41	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		0.070	Local	1.000000	0.07	1.000000	0.07	0.00	0.00
			Base	1.000000	0.07	1.000000	0.07	0.00	0.00
US DOLLAR Total									
		0.070	Local		0.07		0.07	0.00	0.00
			Base		0.07		0.07	0.00	0.00
CASH Total									
		0.070	Base		0.07		0.07	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025071	31 Dec 2030		
		17,973.200	Local	100.000000	17,973.20	100.000000	17,973.20	0.00	1.52
			Base	100.000000	17,973.20	100.000000	17,973.20	0.00	1.52
US DOLLAR Total									
		17,973.200	Local		17,973.20		17,973.20	0.00	1.52
			Base		17,973.20		17,973.20	0.00	1.52
CASH EQUIVALENT Total									
		17,973.200	Base		17,973.20		17,973.20	0.00	1.52
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		13,059.000	Local	77.510773	1,012,213.19	88.990000	1,162,120.41	149,907.22	98.46
			Base	77.510773	1,012,213.19	88.990000	1,162,120.41	149,907.22	98.46

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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.02
		Base		0.997580	234.95	1.000000	235.52	0.57	0.02
US DOLLAR Total									
			13,294.520		1,012,448.14		1,162,355.93	149,907.79	98.48
		Base			1,012,448.14		1,162,355.93	149,907.79	98.48
EQUITY Total									
			13,294.520	Base	1,012,448.14		1,162,355.93	149,907.79	98.48

& 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
FUND Total								
		31,267.790	Base	1,030,421.41		1,180,329.20	149,907.79	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									
			-92,849.440	Local	1.000000	-92,849.44	1.000000	-92,849.44	0.00	2.11
				Base	1.000000	-92,849.44	1.000000	-92,849.44	0.00	2.11
US DOLLAR Total										
			-92,849.440	Local		-92,849.44		-92,849.44	0.00	2.11
				Base		-92,849.44		-92,849.44	0.00	2.11
CASH Total										
			-92,849.440	Base		-92,849.44		-92,849.44	0.00	2.11
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.025071	31 Dec 2030		
			8,979.980	Local	100.000000	8,979.98	100.000000	8,979.98	0.00	0.20
				Base	100.000000	8,979.98	100.000000	8,979.98	0.00	0.20
US DOLLAR Total										
			8,979.980	Local		8,979.98		8,979.98	0.00	0.20
				Base		8,979.98		8,979.98	0.00	0.20
CASH EQUIVALENT Total										
			8,979.980	Base		8,979.98		8,979.98	0.00	0.20
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE									
			36,524.000	Local	113.819745	4,157,152.37	117.770000	4,301,431.48	144,279.11	97.68
				Base	113.819745	4,157,152.37	117.770000	4,301,431.48	144,279.11	97.68

& 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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.01
		Base		0.996239	288.72	1.000000	289.81	1.09	0.01
US DOLLAR Total									
			36,813.810		4,157,441.09		4,301,721.29	144,280.20	97.69
		Base			4,157,441.09		4,301,721.29	144,280.20	97.69
EQUITY Total									
			36,813.810	Base	4,157,441.09		4,301,721.29	144,280.20	97.69

& 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									
		-47,055.650	Base		4,073,571.63		4,217,851.83	144,280.20	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								
	1,029,936.490	Local	1,029,936.49	1,029,936.49	0.09	0.00		0.00
		Base	1,029,936.49	1,029,936.49	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	3,102,932.000	Local	3,105,380.04	3,104,793.76	0.28	-586.28		-586.28
		Base	3,105,380.04	3,104,793.76	0.28	-586.28	0.00	-586.28
EQUITY								
	21,950,152.750	Local	797,970,417.80	1,115,907,369.24	99.63	317,936,951.44		317,936,951.44
		Base	797,970,417.80	1,115,907,369.24	99.63	317,936,951.44	0.00	317,936,951.44
US DOLLAR Total								
	26,083,021.240	Local	802,105,734.33	1,120,042,099.49	100.00	317,936,365.16		317,936,365.16
		Base	802,105,734.33	1,120,042,099.49	100.00	317,936,365.16	0.00	317,936,365.16
FUND Total								
	26,083,021.240	Base	802,105,734.33	1,120,042,099.49	100.00	317,936,365.16	0.00	317,936,365.16

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								
	17,183.150	Local	17,183.15	17,183.15	0.00	0.00		0.00
		Base	17,183.15	17,183.15	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,290,402.760	Local	3,292,933.09	3,292,377.00	0.43	-556.09		-556.09
		Base	3,292,933.09	3,292,377.00	0.43	-556.09	0.00	-556.09
EQUITY								
	27,535,575.000	Local	574,140,823.68	767,343,248.58	99.57	193,202,424.90		193,202,424.90
		Base	574,140,823.68	767,343,248.58	99.57	193,202,424.90	0.00	193,202,424.90
US DOLLAR Total								
	30,843,160.910	Local	577,450,939.92	770,652,808.73	100.00	193,201,868.81		193,201,868.81
		Base	577,450,939.92	770,652,808.73	100.00	193,201,868.81	0.00	193,201,868.81
FUND Total								
	30,843,160.910	Base	577,450,939.92	770,652,808.73	100.00	193,201,868.81	0.00	193,201,868.81

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								
	135,750.000	Local	135,750.00	135,750.00	0.01	0.00		0.00
		Base	135,750.00	135,750.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	118,508,014.850	Local	118,444,593.53	118,441,105.76	5.58	-3,487.77		-3,487.77
		Base	118,444,593.53	118,441,105.76	5.58	-3,487.77	0.00	-3,487.77
EQUITY								
	6,000,000.000	Local	6,000,000.00	6,000,000.00	0.28	0.00		0.00
		Base	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00
FIXED INCOME								
	1,818,006,961.010	Local	1,880,051,704.43	1,997,862,374.46	94.13	117,810,670.03		117,810,670.03
Original Face:	2,006,469,606.000	Base	1,880,051,704.43	1,997,862,374.46	94.13	117,810,670.03	0.00	117,810,670.03
US DOLLAR Total								
	1,942,650,725.860	Local	2,004,632,047.96	2,122,439,230.22	100.00	117,807,182.26		117,807,182.26
Original Face:	2,006,469,606.000	Base	2,004,632,047.96	2,122,439,230.22	100.00	117,807,182.26	0.00	117,807,182.26
FUND Total								
	1,942,650,725.860	Base	2,004,632,047.96	2,122,439,230.22	100.00	117,807,182.26	0.00	117,807,182.26
Original Face:	2,006,469,606.000							

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								
	278,030.670	Local	278,030.67	278,030.67	0.06	0.00		0.00
		Base	278,030.67	278,030.67	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	99,165,800.000	Local	99,103,947.52	99,103,947.52	21.51	0.00		0.00
		Base	99,103,947.52	99,103,947.52	21.51	0.00	0.00	0.00
FIXED INCOME								
	354,424,869.050	Local	355,237,089.07	361,341,851.11	78.43	6,104,762.04		6,104,762.04
Original Face:	192,361,032.000	Base	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04
US DOLLAR Total								
	453,868,699.720	Local	454,619,067.26	460,723,829.30	100.00	6,104,762.04		6,104,762.04
Original Face:	192,361,032.000	Base	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04
FUND Total								
	453,868,699.720	Base	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04
Original Face:	192,361,032.000							

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								
	489,075.990	Local	489,075.99	489,075.99	0.18	0.00		0.00
		Base	489,075.99	489,075.99	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	95,000,000.000	Local	94,997,625.87	94,997,625.87	34.82	0.00		0.00
		Base	94,997,625.87	94,997,625.87	34.82	0.00	0.00	0.00
FIXED INCOME								
	175,452,065.240	Local	176,754,278.21	177,340,894.91	65.00	586,616.70		586,616.70
Original Face:	100,318,075.000	Base	176,754,278.21	177,340,894.91	65.00	586,616.70	0.00	586,616.70
US DOLLAR Total								
	270,941,141.230	Local	272,240,980.07	272,827,596.77	100.00	586,616.70		586,616.70
Original Face:	100,318,075.000	Base	272,240,980.07	272,827,596.77	100.00	586,616.70	0.00	586,616.70
FUND Total								
	270,941,141.230	Base	272,240,980.07	272,827,596.77	100.00	586,616.70	0.00	586,616.70
Original Face:	100,318,075.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	75,289.350	Local	75,289.35	75,289.35	0.00	0.00		0.00
		Base	75,289.35	75,289.35	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,293,533.600	Local	2,295,163.98	2,294,909.72	0.10	-254.26		-254.26
		Base	2,295,163.98	2,294,909.72	0.10	-254.26	0.00	-254.26
EQUITY								
	22,636,953.000	Local	1,004,568,563.82	2,357,486,833.33	99.90	1,352,918,269.51		1,352,918,269.51
		Base	1,004,568,563.82	2,357,486,833.33	99.90	1,352,918,269.51	0.00	1,352,918,269.51
US DOLLAR Total								
	25,005,775.950	Local	1,006,939,017.15	2,359,857,032.40	100.00	1,352,918,015.25		1,352,918,015.25
		Base	1,006,939,017.15	2,359,857,032.40	100.00	1,352,918,015.25	0.00	1,352,918,015.25
FUND Total								
	25,005,775.950	Base	1,006,939,017.15	2,359,857,032.40	100.00	1,352,918,015.25	0.00	1,352,918,015.25

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								
	609,524,198.700	Local	609,346,605.31	609,346,605.31	51.22	0.00		0.00
		Base	609,346,605.31	609,346,605.31	51.22	0.00	0.00	0.00
FIXED INCOME								
	574,033,545.420	Local	575,938,161.60	580,333,458.98	48.78	4,395,297.38		4,395,297.38
Original Face:	759,527,303.000	Base	575,938,161.60	580,333,458.98	48.78	4,395,297.38	0.00	4,395,297.38
US DOLLAR Total								
	1,183,557,744.120	Local	1,185,284,766.91	1,189,680,064.29	100.00	4,395,297.38		4,395,297.38
Original Face:	759,527,303.000	Base	1,185,284,766.91	1,189,680,064.29	100.00	4,395,297.38	0.00	4,395,297.38
FUND Total								
	1,183,557,744.120	Base	1,185,284,766.91	1,189,680,064.29	100.00	4,395,297.38	0.00	4,395,297.38
Original Face:	759,527,303.000							

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								
	9,280.400	Local	9,280.40	9,280.40	0.00	0.00		0.00
		Base	9,280.40	9,280.40	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,224,495,423.810	Local	3,223,745,738.07	3,223,745,738.07	65.15	0.00		0.00
		Base	3,223,745,738.07	3,223,745,738.07	65.15	0.00	0.00	0.00
FIXED INCOME								
	1,701,709,136.200	Local	1,710,662,741.43	1,724,590,781.27	34.85	13,928,039.84		13,928,039.84
Original Face:	542,901,960.000	Base	1,710,662,741.43	1,724,590,781.27	34.85	13,928,039.84	0.00	13,928,039.84
US DOLLAR Total								
	4,926,213,840.410	Local	4,934,417,759.90	4,948,345,799.74	100.00	13,928,039.84		13,928,039.84
Original Face:	542,901,960.000	Base	4,934,417,759.90	4,948,345,799.74	100.00	13,928,039.84	0.00	13,928,039.84
FUND Total								
	4,926,213,840.410	Base	4,934,417,759.90	4,948,345,799.74	100.00	13,928,039.84	0.00	13,928,039.84
Original Face:	542,901,960.000							

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								
	-594,228.800	Local	-594,228.80	-594,228.80	0.52	0.00		0.00
		Base	-594,228.80	-594,228.80	0.52	0.00	0.00	0.00
CASH EQUIVALENT								
	1,717,635.560	Local	1,718,705.80	1,718,634.50	1.51	-71.30		-71.30
		Base	1,718,705.80	1,718,634.50	1.51	-71.30	0.00	-71.30
FIXED INCOME								
	110,017,940.510	Local	110,418,942.18	111,409,817.63	97.97	990,875.45		990,875.45
Original Face:	46,203,000.000	Base	110,418,942.18	111,409,817.63	97.97	990,875.45	0.00	990,875.45
US DOLLAR Total								
	111,141,347.270	Local	111,543,419.18	112,534,223.33	100.00	990,804.15		990,804.15
Original Face:	46,203,000.000	Base	111,543,419.18	112,534,223.33	100.00	990,804.15	0.00	990,804.15
FUND Total								
	111,141,347.270	Base	111,543,419.18	112,534,223.33	100.00	990,804.15	0.00	990,804.15
Original Face:	46,203,000.000							

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								
	-5.740	Local	-5.74	-5.74	0.00	0.00		0.00
		Base	-5.74	-5.74	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	466,452,859.760	Local	466,348,096.90	466,348,096.90	45.72	0.00		0.00
		Base	466,348,096.90	466,348,096.90	45.72	0.00	0.00	0.00
FIXED INCOME								
	547,321,419.450	Local	548,526,805.47	553,652,217.28	54.28	5,125,411.81		5,125,411.81
Original Face:	374,694,235.330	Base	548,526,805.47	553,652,217.28	54.28	5,125,411.81	0.00	5,125,411.81
US DOLLAR Total								
	1,013,774,273.470	Local	1,014,874,896.63	1,020,000,308.44	100.00	5,125,411.81		5,125,411.81
Original Face:	374,694,235.330	Base	1,014,874,896.63	1,020,000,308.44	100.00	5,125,411.81	0.00	5,125,411.81
FUND Total								
	1,013,774,273.470	Base	1,014,874,896.63	1,020,000,308.44	100.00	5,125,411.81	0.00	5,125,411.81
Original Face:	374,694,235.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,643,920,149.330	Local	1,643,376,265.86	1,643,376,265.86	87.40	0.00		0.00
		Base	1,643,376,265.86	1,643,376,265.86	87.40	0.00	0.00	0.00
FIXED INCOME								
	236,919,230.230	Local	236,891,136.03	236,899,245.89	12.60	8,109.86		8,109.86
Original Face:	60,500,000.000	Base	236,891,136.03	236,899,245.89	12.60	8,109.86	0.00	8,109.86
US DOLLAR Total								
	1,880,839,379.560	Local	1,880,267,401.89	1,880,275,511.75	100.00	8,109.86		8,109.86
Original Face:	60,500,000.000	Base	1,880,267,401.89	1,880,275,511.75	100.00	8,109.86	0.00	8,109.86
FUND Total								
	1,880,839,379.560	Base	1,880,267,401.89	1,880,275,511.75	100.00	8,109.86	0.00	8,109.86
Original Face:	60,500,000.000							

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								
	-52.710	Local	-52.71	-52.71	0.00	0.00		0.00
		Base	-52.71	-52.71	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	674,232,357.840	Local	674,198,094.33	674,198,094.33	38.00	0.00		0.00
		Base	674,198,094.33	674,198,094.33	38.00	0.00	0.00	0.00
FIXED INCOME								
	1,100,000,000.000	Local	1,099,899,300.08	1,099,844,153.45	62.00	-55,146.63		-55,146.63
		Base	1,099,899,300.08	1,099,844,153.45	62.00	-55,146.63	0.00	-55,146.63
US DOLLAR Total								
	1,774,232,305.130	Local	1,774,097,341.70	1,774,042,195.07	100.00	-55,146.63		-55,146.63
		Base	1,774,097,341.70	1,774,042,195.07	100.00	-55,146.63	0.00	-55,146.63
FUND Total								
	1,774,232,305.130	Base	1,774,097,341.70	1,774,042,195.07	100.00	-55,146.63	0.00	-55,146.63

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								
	1,698.570	Local	1,698.40	1,698.40	0.00	0.00		0.00
		Base	1,698.40	1,698.40	0.00	0.00	0.00	0.00
EQUITY								
	201,744,092.703	Local	201,791,323.46	201,784,441.52	31.78	-6,881.94		-6,881.94
		Base	201,791,323.46	201,784,441.52	31.78	-6,881.94	0.00	-6,881.94
FIXED INCOME								
	428,530,000.000	Local	432,173,049.12	433,198,324.00	68.22	1,025,274.88		1,025,274.88
Original Face:	27,915,000.000	Base	432,173,049.12	433,198,324.00	68.22	1,025,274.88	0.00	1,025,274.88
US DOLLAR Total								
	630,275,791.283	Local	633,966,070.99	634,984,463.93	100.00	1,018,392.94		1,018,392.94
Original Face:	27,915,000.000	Base	633,966,070.99	634,984,463.93	100.00	1,018,392.94	0.00	1,018,392.94
FUND Total								
	630,275,791.283	Base	633,966,070.99	634,984,463.93	100.00	1,018,392.94	0.00	1,018,392.94
Original Face:	27,915,000.000							

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								
	67,042.310	Local	67,042.31	67,042.31	0.01	0.00		0.00
		Base	67,042.31	67,042.31	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	85,350,000.000	Local	85,307,579.74	85,307,579.74	17.47	0.00		0.00
		Base	85,307,579.74	85,307,579.74	17.47	0.00	0.00	0.00
FIXED INCOME								
	388,096,420.040	Local	394,036,813.00	402,872,781.56	82.51	8,835,968.56		8,835,968.56
Original Face:	273,602,536.000	Base	394,036,813.00	402,872,781.56	82.51	8,835,968.56	0.00	8,835,968.56
US DOLLAR Total								
	473,513,462.350	Local	479,411,435.05	488,247,403.61	100.00	8,835,968.56		8,835,968.56
Original Face:	273,602,536.000	Base	479,411,435.05	488,247,403.61	100.00	8,835,968.56	0.00	8,835,968.56
FUND Total								
	473,513,462.350	Base	479,411,435.05	488,247,403.61	100.00	8,835,968.56	0.00	8,835,968.56
Original Face:	273,602,536.000							

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								
	6,223.610	Local	6,223.61	6,223.61	100.00	0.00		0.00
		Base	6,223.61	6,223.61	100.00	0.00	0.00	0.00
US DOLLAR Total								
	6,223.610	Local	6,223.61	6,223.61	100.00	0.00		0.00
		Base	6,223.61	6,223.61	100.00	0.00	0.00	0.00
FUND Total								
	6,223.610	Base	6,223.61	6,223.61	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								
	452,941.410	Local	452,941.41	452,941.41	0.14	0.00		0.00
		Base	452,941.41	452,941.41	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	39,500,000.000	Local	39,469,341.91	39,469,341.91	12.48	0.00		0.00
		Base	39,469,341.91	39,469,341.91	12.48	0.00	0.00	0.00
FIXED INCOME								
	266,143,984.580	Local	268,413,494.49	276,223,494.34	87.37	7,809,999.85		7,809,999.85
Original Face:	194,922,434.000	Base	268,413,494.49	276,223,494.34	87.37	7,809,999.85	0.00	7,809,999.85
US DOLLAR Total								
	306,096,925.990	Local	308,335,777.81	316,145,777.66	100.00	7,809,999.85		7,809,999.85
Original Face:	194,922,434.000	Base	308,335,777.81	316,145,777.66	100.00	7,809,999.85	0.00	7,809,999.85
FUND Total								
	306,096,925.990	Base	308,335,777.81	316,145,777.66	100.00	7,809,999.85	0.00	7,809,999.85
Original Face:	194,922,434.000							

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								
	4,606,952.790	Local	4,606,952.79	4,606,952.79	1.08	0.00		0.00
		Base	4,606,952.79	4,606,952.79	1.08	0.00	0.00	0.00
CASH EQUIVALENT								
	241,020,806.920	Local	241,092,744.70	241,092,744.70	56.32	0.00		0.00
		Base	241,092,744.70	241,092,744.70	56.32	0.00	0.00	0.00
FIXED INCOME								
	178,594,513.020	Local	178,528,242.38	182,363,356.31	42.60	3,835,113.93		3,835,113.93
Original Face:	347,157,502.000	Base	178,528,242.38	182,363,356.31	42.60	3,835,113.93	0.00	3,835,113.93
US DOLLAR Total								
	424,222,272.730	Local	424,227,939.87	428,063,053.80	100.00	3,835,113.93		3,835,113.93
Original Face:	347,157,502.000	Base	424,227,939.87	428,063,053.80	100.00	3,835,113.93	0.00	3,835,113.93
FUND Total								
	424,222,272.730	Base	424,227,939.87	428,063,053.80	100.00	3,835,113.93	0.00	3,835,113.93
Original Face:	347,157,502.000							

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								
	272,434,223.490	Local	272,293,518.72	272,285,143.72	63.45	-8,375.00		-8,375.00
		Base	272,293,518.72	272,285,143.72	63.45	-8,375.00	0.00	-8,375.00
EQUITY								
	151,867,269.890	Local	151,864,241.29	151,867,269.89	35.39	3,028.60		3,028.60
		Base	151,864,241.29	151,867,269.89	35.39	3,028.60	0.00	3,028.60
FIXED INCOME								
	5,000,000.000	Local	4,999,999.95	5,003,686.65	1.17	3,686.70		3,686.70
		Base	4,999,999.95	5,003,686.65	1.17	3,686.70	0.00	3,686.70
US DOLLAR Total								
	429,301,493.380	Local	429,157,759.96	429,156,100.26	100.00	-1,659.70		-1,659.70
		Base	429,157,759.96	429,156,100.26	100.00	-1,659.70	0.00	-1,659.70
FUND Total								
	429,301,493.380	Base	429,157,759.96	429,156,100.26	100.00	-1,659.70	0.00	-1,659.70

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								
	-0.520	Local	-0.52	-0.52	0.00	0.00		0.00
		Base	-0.52	-0.52	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	67,897.050	Local	67,897.05	67,897.05	1.70	0.00		0.00
		Base	67,897.05	67,897.05	1.70	0.00	0.00	0.00
EQUITY								
	10,808.510	Local	3,167,221.55	3,914,879.38	98.30	747,657.83		747,657.83
		Base	3,167,221.55	3,914,879.38	98.30	747,657.83	0.00	747,657.83
US DOLLAR Total								
	78,705.040	Local	3,235,118.08	3,982,775.91	100.00	747,657.83		747,657.83
		Base	3,235,118.08	3,982,775.91	100.00	747,657.83	0.00	747,657.83
FUND Total								
	78,705.040	Base	3,235,118.08	3,982,775.91	100.00	747,657.83	0.00	747,657.83

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								
	-0.210	Local	-0.21	-0.21	0.00	0.00		0.00
		Base	-0.21	-0.21	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	24,595.430	Local	24,595.43	24,595.43	1.42	0.00		0.00
		Base	24,595.43	24,595.43	1.42	0.00	0.00	0.00
EQUITY								
	4,334.450	Local	1,442,268.44	1,709,710.85	98.58	267,442.41		267,442.41
		Base	1,442,268.44	1,709,710.85	98.58	267,442.41	0.00	267,442.41
US DOLLAR Total								
	28,929.670	Local	1,466,863.66	1,734,306.07	100.00	267,442.41		267,442.41
		Base	1,466,863.66	1,734,306.07	100.00	267,442.41	0.00	267,442.41
FUND Total								
	28,929.670	Base	1,466,863.66	1,734,306.07	100.00	267,442.41	0.00	267,442.41

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									
	0.070	Local	0.07	0.07	0.00	0.00			0.00
		Base	0.07	0.07	0.00	0.00		0.00	0.00
CASH EQUIVALENT									
	17,973.200	Local	17,973.20	17,973.20	1.52	0.00			0.00
		Base	17,973.20	17,973.20	1.52	0.00		0.00	0.00
EQUITY									
	13,294.520	Local	1,012,448.14	1,162,355.93	98.48	149,907.79			149,907.79
		Base	1,012,448.14	1,162,355.93	98.48	149,907.79		0.00	149,907.79
US DOLLAR Total									
	31,267.790	Local	1,030,421.41	1,180,329.20	100.00	149,907.79			149,907.79
		Base	1,030,421.41	1,180,329.20	100.00	149,907.79		0.00	149,907.79
FUND Total									
	31,267.790	Base	1,030,421.41	1,180,329.20	100.00	149,907.79		0.00	149,907.79

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								
	-92,849.440	Local	-92,849.44	-92,849.44	2.11	0.00		0.00
		Base	-92,849.44	-92,849.44	2.11	0.00	0.00	0.00
CASH EQUIVALENT								
	8,979.980	Local	8,979.98	8,979.98	0.20	0.00		0.00
		Base	8,979.98	8,979.98	0.20	0.00	0.00	0.00
EQUITY								
	36,813.810	Local	4,157,441.09	4,301,721.29	97.69	144,280.20		144,280.20
		Base	4,157,441.09	4,301,721.29	97.69	144,280.20	0.00	144,280.20
US DOLLAR Total								
	-47,055.650	Local	4,073,571.63	4,217,851.83	100.00	144,280.20		144,280.20
		Base	4,073,571.63	4,217,851.83	100.00	144,280.20	0.00	144,280.20
FUND Total								
	-47,055.650	Base	4,073,571.63	4,217,851.83	100.00	144,280.20	0.00	144,280.20

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	1,029,936.490	1,029,936.49	1,029,936.49	0.09	0.00	0.00	0.00
CASH Total	1,029,936.490	1,029,936.49	1,029,936.49	0.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,102,932.000	3,105,380.04	3,104,793.76	0.28	-586.28	0.00	-586.28
CASH EQUIVALENT Total	3,102,932.000	3,105,380.04	3,104,793.76	0.28	-586.28	0.00	-586.28

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	21,950,152.750	797,970,417.80	1,115,907,369.24	99.63	317,936,951.44	0.00	317,936,951.44
EQUITY Total	21,950,152.750	797,970,417.80	1,115,907,369.24	99.63	317,936,951.44	0.00	317,936,951.44

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,083,021.240	802,105,734.33	1,120,042,099.49	100.00	317,936,365.16	0.00	317,936,365.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	17,183.150	17,183.15	17,183.15	0.00	0.00	0.00	0.00
CASH Total	17,183.150	17,183.15	17,183.15	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	3,290,402.760	3,292,933.09	3,292,377.00	0.43	-556.09	0.00	-556.09
CASH EQUIVALENT Total	3,290,402.760	3,292,933.09	3,292,377.00	0.43	-556.09	0.00	-556.09

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	27,535,575.000	574,140,823.68	767,343,248.58	99.57	193,202,424.90	0.00	193,202,424.90
EQUITY Total	27,535,575.000	574,140,823.68	767,343,248.58	99.57	193,202,424.90	0.00	193,202,424.90

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	30,843,160.910	577,450,939.92	770,652,808.73	100.00	193,201,868.81	0.00	193,201,868.81

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	135,750.000	135,750.00	135,750.00	0.01	0.00	0.00	0.00
CASH Total	135,750.000	135,750.00	135,750.00	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	118,508,014.850	118,444,593.53	118,441,105.76	5.58	-3,487.77	0.00	-3,487.77
CASH EQUIVALENT Total	118,508,014.850	118,444,593.53	118,441,105.76	5.58	-3,487.77	0.00	-3,487.77

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	6,000,000.000	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00
EQUITY Total	6,000,000.000	6,000,000.00	6,000,000.00	0.28	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	1,818,006,961.010	1,880,051,704.43	1,997,862,374.46	94.13	117,810,670.03	0.00	117,810,670.03
FIXED INCOME Total	1,818,006,961.010	1,880,051,704.43	1,997,862,374.46	94.13	117,810,670.03	0.00	117,810,670.03

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	1,942,650,725.860	2,004,632,047.96	2,122,439,230.22	100.00	117,807,182.26	0.00	117,807,182.26

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	278,030.670	278,030.67	278,030.67	0.06	0.00	0.00	0.00
CASH Total	278,030.670	278,030.67	278,030.67	0.06	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	99,165,800.000	99,103,947.52	99,103,947.52	21.51	0.00	0.00	0.00
CASH EQUIVALENT Total	99,165,800.000	99,103,947.52	99,103,947.52	21.51	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							
	354,424,869.050	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04
FIXED INCOME Total							
	354,424,869.050	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04

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	453,868,699.720	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04

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	489,075.990	489,075.99	489,075.99	0.18	0.00	0.00	0.00
CASH Total	489,075.990	489,075.99	489,075.99	0.18	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	95,000,000.000	94,997,625.87	94,997,625.87	34.82	0.00	0.00	0.00
CASH EQUIVALENT Total	95,000,000.000	94,997,625.87	94,997,625.87	34.82	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	175,452,065.240	176,754,278.21	177,340,894.91	65.00	586,616.70	0.00	586,616.70
FIXED INCOME Total	175,452,065.240	176,754,278.21	177,340,894.91	65.00	586,616.70	0.00	586,616.70

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	270,941,141.230	272,240,980.07	272,827,596.77	100.00	586,616.70	0.00	586,616.70

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	75,289.350	75,289.35	75,289.35	0.00	0.00	0.00	0.00
CASH Total	75,289.350	75,289.35	75,289.35	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,293,533.600	2,295,163.98	2,294,909.72	0.10	-254.26	0.00	-254.26
CASH EQUIVALENT Total	2,293,533.600	2,295,163.98	2,294,909.72	0.10	-254.26	0.00	-254.26

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	22,636,953.000	1,004,568,563.82	2,357,486,833.33	99.90	1,352,918,269.51	0.00	1,352,918,269.51
EQUITY Total	22,636,953.000	1,004,568,563.82	2,357,486,833.33	99.90	1,352,918,269.51	0.00	1,352,918,269.51

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	25,005,775.950	1,006,939,017.15	2,359,857,032.40	100.00	1,352,918,015.25	0.00	1,352,918,015.25

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	609,524,198.700	609,346,605.31	609,346,605.31	51.22	0.00	0.00	0.00
CASH EQUIVALENT Total	609,524,198.700	609,346,605.31	609,346,605.31	51.22	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	574,033,545.420	575,938,161.60	580,333,458.98	48.78	4,395,297.38	0.00	4,395,297.38
FIXED INCOME Total	574,033,545.420	575,938,161.60	580,333,458.98	48.78	4,395,297.38	0.00	4,395,297.38

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	1,183,557,744.120	1,185,284,766.91	1,189,680,064.29	100.00	4,395,297.38	0.00	4,395,297.38

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	9,280.400	9,280.40	9,280.40	0.00	0.00	0.00	0.00
CASH Total	9,280.400	9,280.40	9,280.40	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,224,495,423.810	3,223,745,738.07	3,223,745,738.07	65.15	0.00	0.00	0.00
CASH EQUIVALENT Total	3,224,495,423.810	3,223,745,738.07	3,223,745,738.07	65.15	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	1,701,709,136.200	1,710,662,741.43	1,724,590,781.27	34.85	13,928,039.84	0.00	13,928,039.84
FIXED INCOME Total	1,701,709,136.200	1,710,662,741.43	1,724,590,781.27	34.85	13,928,039.84	0.00	13,928,039.84

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,926,213,840.410	4,934,417,759.90	4,948,345,799.74	100.00	13,928,039.84	0.00	13,928,039.84

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	-594,228.800	-594,228.80	-594,228.80	0.52	0.00	0.00	0.00
CASH Total	-594,228.800	-594,228.80	-594,228.80	0.52	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	1,717,635.560	1,718,705.80	1,718,634.50	1.51	-71.30	0.00	-71.30
CASH EQUIVALENT Total	1,717,635.560	1,718,705.80	1,718,634.50	1.51	-71.30	0.00	-71.30

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	110,017,940.510	110,418,942.18	111,409,817.63	97.97	990,875.45	0.00	990,875.45
FIXED INCOME Total	110,017,940.510	110,418,942.18	111,409,817.63	97.97	990,875.45	0.00	990,875.45

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,141,347.270	111,543,419.18	112,534,223.33	100.00	990,804.15	0.00	990,804.15

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	-5.740	-5.74	-5.74	0.00	0.00	0.00	0.00
CASH Total	-5.740	-5.74	-5.74	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	466,452,859.760	466,348,096.90	466,348,096.90	45.72	0.00	0.00	0.00
CASH EQUIVALENT Total	466,452,859.760	466,348,096.90	466,348,096.90	45.72	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	547,321,419.450	548,526,805.47	553,652,217.28	54.28	5,125,411.81	0.00	5,125,411.81
FIXED INCOME Total	547,321,419.450	548,526,805.47	553,652,217.28	54.28	5,125,411.81	0.00	5,125,411.81

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	1,013,774,273.470	1,014,874,896.63	1,020,000,308.44	100.00	5,125,411.81	0.00	5,125,411.81

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	1,643,920,149.330	1,643,376,265.86	1,643,376,265.86	87.40	0.00	0.00	0.00
CASH EQUIVALENT Total	1,643,920,149.330	1,643,376,265.86	1,643,376,265.86	87.40	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							
	236,919,230.230	236,891,136.03	236,899,245.89	12.60	8,109.86	0.00	8,109.86
FIXED INCOME Total							
	236,919,230.230	236,891,136.03	236,899,245.89	12.60	8,109.86	0.00	8,109.86

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,880,839,379.560	1,880,267,401.89	1,880,275,511.75	100.00	8,109.86	0.00	8,109.86

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	-52.710	-52.71	-52.71	0.00	0.00	0.00	0.00
CASH Total	-52.710	-52.71	-52.71	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	674,232,357.840	674,198,094.33	674,198,094.33	38.00	0.00	0.00	0.00
CASH EQUIVALENT Total	674,232,357.840	674,198,094.33	674,198,094.33	38.00	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
FIXED INCOME							
US DOLLAR	1,100,000,000.000	1,099,899,300.08	1,099,844,153.45	62.00	-55,146.63	0.00	-55,146.63
FIXED INCOME Total	1,100,000,000.000	1,099,899,300.08	1,099,844,153.45	62.00	-55,146.63	0.00	-55,146.63

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	1,774,232,305.130	1,774,097,341.70	1,774,042,195.07	100.00	-55,146.63	0.00	-55,146.63

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

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	1,698.570	1,698.40	1,698.40	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.570	1,698.40	1,698.40	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
EQUITY							
US DOLLAR	201,744,092.703	201,791,323.46	201,784,441.52	31.78	-6,881.94	0.00	-6,881.94
EQUITY Total	201,744,092.703	201,791,323.46	201,784,441.52	31.78	-6,881.94	0.00	-6,881.94

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							
	428,530,000.000	432,173,049.12	433,198,324.00	68.22	1,025,274.88	0.00	1,025,274.88
FIXED INCOME Total							
	428,530,000.000	432,173,049.12	433,198,324.00	68.22	1,025,274.88	0.00	1,025,274.88

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	630,275,791.283	633,966,070.99	634,984,463.93	100.00	1,018,392.94	0.00	1,018,392.94

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	67,042.310	67,042.31	67,042.31	0.01	0.00	0.00	0.00
CASH Total	67,042.310	67,042.31	67,042.31	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	85,350,000.000	85,307,579.74	85,307,579.74	17.47	0.00	0.00	0.00
CASH EQUIVALENT Total	85,350,000.000	85,307,579.74	85,307,579.74	17.47	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	388,096,420.040	394,036,813.00	402,872,781.56	82.51	8,835,968.56	0.00	8,835,968.56
FIXED INCOME Total	388,096,420.040	394,036,813.00	402,872,781.56	82.51	8,835,968.56	0.00	8,835,968.56

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	473,513,462.350	479,411,435.05	488,247,403.61	100.00	8,835,968.56	0.00	8,835,968.56

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	6,223.610	6,223.61	6,223.61	100.00	0.00	0.00	0.00
CASH Total	6,223.610	6,223.61	6,223.61	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,223.610	6,223.61	6,223.61	100.00	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							
US DOLLAR	452,941.410	452,941.41	452,941.41	0.14	0.00	0.00	0.00
CASH Total	452,941.410	452,941.41	452,941.41	0.14	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	39,500,000.000	39,469,341.91	39,469,341.91	12.48	0.00	0.00	0.00
CASH EQUIVALENT Total	39,500,000.000	39,469,341.91	39,469,341.91	12.48	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	266,143,984.580	268,413,494.49	276,223,494.34	87.37	7,809,999.85	0.00	7,809,999.85
FIXED INCOME Total	266,143,984.580	268,413,494.49	276,223,494.34	87.37	7,809,999.85	0.00	7,809,999.85

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	306,096,925.990	308,335,777.81	316,145,777.66	100.00	7,809,999.85	0.00	7,809,999.85

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	4,606,952.790	4,606,952.79	4,606,952.79	1.08	0.00	0.00	0.00
CASH Total	4,606,952.790	4,606,952.79	4,606,952.79	1.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	241,020,806.920	241,092,744.70	241,092,744.70	56.32	0.00	0.00	0.00
CASH EQUIVALENT Total	241,020,806.920	241,092,744.70	241,092,744.70	56.32	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	178,594,513.020	178,528,242.38	182,363,356.31	42.60	3,835,113.93	0.00	3,835,113.93
FIXED INCOME Total	178,594,513.020	178,528,242.38	182,363,356.31	42.60	3,835,113.93	0.00	3,835,113.93

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	424,222,272.730	424,227,939.87	428,063,053.80	100.00	3,835,113.93	0.00	3,835,113.93

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	272,434,223.490	272,293,518.72	272,285,143.72	63.45	-8,375.00	0.00	-8,375.00
CASH EQUIVALENT Total	272,434,223.490	272,293,518.72	272,285,143.72	63.45	-8,375.00	0.00	-8,375.00

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	151,867,269.890	151,864,241.29	151,867,269.89	35.39	3,028.60	0.00	3,028.60
EQUITY Total	151,867,269.890	151,864,241.29	151,867,269.89	35.39	3,028.60	0.00	3,028.60

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
FIXED INCOME							
US DOLLAR							
	5,000,000.000	4,999,999.95	5,003,686.65	1.17	3,686.70	0.00	3,686.70
FIXED INCOME Total							
	5,000,000.000	4,999,999.95	5,003,686.65	1.17	3,686.70	0.00	3,686.70

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	429,301,493.380	429,157,759.96	429,156,100.26	100.00	-1,659.70	0.00	-1,659.70

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	-0.520	-0.52	-0.52	0.00	0.00	0.00	0.00
CASH Total	-0.520	-0.52	-0.52	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	67,897.050	67,897.05	67,897.05	1.70	0.00	0.00	0.00
CASH EQUIVALENT Total	67,897.050	67,897.05	67,897.05	1.70	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	10,808.510	3,167,221.55	3,914,879.38	98.30	747,657.83	0.00	747,657.83
EQUITY Total	10,808.510	3,167,221.55	3,914,879.38	98.30	747,657.83	0.00	747,657.83

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	78,705.040	3,235,118.08	3,982,775.91	100.00	747,657.83	0.00	747,657.83

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	-0.210	-0.21	-0.21	0.00	0.00	0.00	0.00
CASH Total	-0.210	-0.21	-0.21	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	24,595.430	24,595.43	24,595.43	1.42	0.00	0.00	0.00
CASH EQUIVALENT Total	24,595.430	24,595.43	24,595.43	1.42	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	4,334.450	1,442,268.44	1,709,710.85	98.58	267,442.41	0.00	267,442.41
EQUITY Total	4,334.450	1,442,268.44	1,709,710.85	98.58	267,442.41	0.00	267,442.41

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	28,929.670	1,466,863.66	1,734,306.07	100.00	267,442.41	0.00	267,442.41

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	0.070	0.07	0.07	0.00	0.00	0.00	0.00
CASH Total	0.070	0.07	0.07	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	17,973.200	17,973.20	17,973.20	1.52	0.00	0.00	0.00
CASH EQUIVALENT Total	17,973.200	17,973.20	17,973.20	1.52	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	13,294.520	1,012,448.14	1,162,355.93	98.48	149,907.79	0.00	149,907.79
EQUITY Total	13,294.520	1,012,448.14	1,162,355.93	98.48	149,907.79	0.00	149,907.79

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	31,267.790	1,030,421.41	1,180,329.20	100.00	149,907.79	0.00	149,907.79

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	-92,849.440	-92,849.44	-92,849.44	2.11	0.00	0.00	0.00
CASH Total	-92,849.440	-92,849.44	-92,849.44	2.11	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	8,979.980	8,979.98	8,979.98	0.20	0.00	0.00	0.00
CASH EQUIVALENT Total	8,979.980	8,979.98	8,979.98	0.20	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	36,813.810	4,157,441.09	4,301,721.29	97.69	144,280.20	0.00	144,280.20
EQUITY Total	36,813.810	4,157,441.09	4,301,721.29	97.69	144,280.20	0.00	144,280.20

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	-47,055.650	4,073,571.63	4,217,851.83	100.00	144,280.20	0.00	144,280.20

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							
	1,029,936.490	1,029,936.49	1,029,936.49	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,102,932.000	3,105,380.04	3,104,793.76	0.28	-586.28	0.00	-586.28
					0.00 GN	0.00 GN	0.00 GN
					-586.28 LS	0.00 LS	-586.28 LS
EQUITY							
	21,950,152.750	797,970,417.80	1,115,907,369.24	99.63	317,936,951.44	0.00	317,936,951.44
					366,237,125.79 GN	0.00 GN	366,237,125.79 GN
					-48,300,174.35 LS	0.00 LS	-48,300,174.35 LS
FUND Total							
0.000	26,083,021.240	802,105,734.33	1,120,042,099.49	100.00	317,936,365.16	0.00	317,936,365.16
					366,237,125.79 GN	0.00 GN	366,237,125.79 GN
					-48,300,760.63 LS	0.00 LS	-48,300,760.63 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							
	17,183.150	17,183.15	17,183.15	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,290,402.760	3,292,933.09	3,292,377.00	0.43	-556.09	0.00	-556.09
					0.00 GN	0.00 GN	0.00 GN
					-556.09 LS	0.00 LS	-556.09 LS
EQUITY							
	27,535,575.000	574,140,823.68	767,343,248.58	99.57	193,202,424.90	0.00	193,202,424.90
					245,993,906.51 GN	0.00 GN	245,993,906.51 GN
					-52,791,481.61 LS	0.00 LS	-52,791,481.61 LS
FUND Total							
0.000	30,843,160.910	577,450,939.92	770,652,808.73	100.00	193,201,868.81	0.00	193,201,868.81
					245,993,906.51 GN	0.00 GN	245,993,906.51 GN
					-52,792,037.70 LS	0.00 LS	-52,792,037.70 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							
	135,750.000	135,750.00	135,750.00	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							
	118,508,014.850	118,444,593.53	118,441,105.76	5.58	-3,487.77	0.00	-3,487.77
					0.00 GN	0.00 GN	0.00 GN
					-3,487.77 LS	0.00 LS	-3,487.77 LS
EQUITY							
	6,000,000.000	6,000,000.00	6,000,000.00	0.28	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							
	1,818,006,961.010	1,880,051,704.43	1,997,862,374.46	94.13	117,810,670.03	0.00	117,810,670.03
					120,698,625.58 GN	0.00 GN	120,698,625.58 GN
					-2,887,955.55 LS	0.00 LS	-2,887,955.55 LS
Original Face:	2,006,469,606.000						
FUND Total							
0.000	1,942,650,725.860	2,004,632,047.96	2,122,439,230.22	100.00	117,807,182.26	0.00	117,807,182.26
					120,698,625.58 GN	0.00 GN	120,698,625.58 GN
					-2,891,443.32 LS	0.00 LS	-2,891,443.32 LS
Original Face:	2,006,469,606.000						

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							
	278,030.670	278,030.67	278,030.67	0.06	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							
	99,165,800.000	99,103,947.52	99,103,947.52	21.51	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							
	354,424,869.050	355,237,089.07	361,341,851.11	78.43	6,104,762.04	0.00	6,104,762.04
					6,301,359.26 GN	0.00 GN	6,301,359.26 GN
					-196,597.22 LS	0.00 LS	-196,597.22 LS
Original Face:	192,361,032.000						
FUND Total							
0.000	453,868,699.720	454,619,067.26	460,723,829.30	100.00	6,104,762.04	0.00	6,104,762.04
					6,301,359.26 GN	0.00 GN	6,301,359.26 GN
					-196,597.22 LS	0.00 LS	-196,597.22 LS
Original Face:	192,361,032.000						

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							
	489,075.990	489,075.99	489,075.99	0.18	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							
	95,000,000.000	94,997,625.87	94,997,625.87	34.82	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							
	175,452,065.240	176,754,278.21	177,340,894.91	65.00	586,616.70	0.00	586,616.70
					601,988.65 GN	0.00 GN	601,988.65 GN
					-15,371.95 LS	0.00 LS	-15,371.95 LS
Original Face:	100,318,075.000						
FUND Total							
0.000	270,941,141.230	272,240,980.07	272,827,596.77	100.00	586,616.70	0.00	586,616.70
					601,988.65 GN	0.00 GN	601,988.65 GN
					-15,371.95 LS	0.00 LS	-15,371.95 LS
Original Face:	100,318,075.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	75,289.350	75,289.35	75,289.35	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,293,533.600	2,295,163.98	2,294,909.72	0.10	-254.26	0.00	-254.26
					0.00 GN	0.00 GN	0.00 GN
					-254.26 LS	0.00 LS	-254.26 LS
EQUITY							
	22,636,953.000	1,004,568,563.82	2,357,486,833.33	99.90	1,352,918,269.51	0.00	1,352,918,269.51
					1,416,952,718.59 GN	0.00 GN	1,416,952,718.59 GN
					-64,034,449.08 LS	0.00 LS	-64,034,449.08 LS
FUND Total							
0.000	25,005,775.950	1,006,939,017.15	2,359,857,032.40	100.00	1,352,918,015.25	0.00	1,352,918,015.25
					1,416,952,718.59 GN	0.00 GN	1,416,952,718.59 GN
					-64,034,703.34 LS	0.00 LS	-64,034,703.34 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							
	609,524,198.700	609,346,605.31	609,346,605.31	51.22	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							
	574,033,545.420	575,938,161.60	580,333,458.98	48.78	4,395,297.38	0.00	4,395,297.38
					4,671,445.70 GN	0.00 GN	4,671,445.70 GN
					-276,148.32 LS	0.00 LS	-276,148.32 LS
Original Face:	759,527,303.000						
FUND Total							
0.000	1,183,557,744.120	1,185,284,766.91	1,189,680,064.29	100.00	4,395,297.38	0.00	4,395,297.38
					4,671,445.70 GN	0.00 GN	4,671,445.70 GN
					-276,148.32 LS	0.00 LS	-276,148.32 LS
Original Face:	759,527,303.000						

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							
	9,280.400	9,280.40	9,280.40	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,224,495,423.810	3,223,745,738.07	3,223,745,738.07	65.15	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							
	1,701,709,136.200	1,710,662,741.43	1,724,590,781.27	34.85	13,928,039.84	0.00	13,928,039.84
					15,708,579.78 GN	0.00 GN	15,708,579.78 GN
					-1,780,539.94 LS	0.00 LS	-1,780,539.94 LS
Original Face:	542,901,960.000						
FUND Total							
0.000	4,926,213,840.410	4,934,417,759.90	4,948,345,799.74	100.00	13,928,039.84	0.00	13,928,039.84
					15,708,579.78 GN	0.00 GN	15,708,579.78 GN
					-1,780,539.94 LS	0.00 LS	-1,780,539.94 LS
Original Face:	542,901,960.000						

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							
	-594,228.800	-594,228.80	-594,228.80	0.52	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							
	1,717,635.560	1,718,705.80	1,718,634.50	1.51	-71.30	0.00	-71.30
					0.00 GN	0.00 GN	0.00 GN
					-71.30 LS	0.00 LS	-71.30 LS
FIXED INCOME							
	110,017,940.510	110,418,942.18	111,409,817.63	97.97	990,875.45	0.00	990,875.45
					1,007,940.27 GN	0.00 GN	1,007,940.27 GN
					-17,064.82 LS	0.00 LS	-17,064.82 LS
Original Face:	46,203,000.000						
FUND Total							
0.000	111,141,347.270	111,543,419.18	112,534,223.33	100.00	990,804.15	0.00	990,804.15
					1,007,940.27 GN	0.00 GN	1,007,940.27 GN
					-17,136.12 LS	0.00 LS	-17,136.12 LS
Original Face:	46,203,000.000						

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							
	-5.740	-5.74	-5.74	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							
	466,452,859.760	466,348,096.90	466,348,096.90	45.72	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							
	547,321,419.450	548,526,805.47	553,652,217.28	54.28	5,125,411.81	0.00	5,125,411.81
					5,279,547.47 GN	0.00 GN	5,279,547.47 GN
					-154,135.66 LS	0.00 LS	-154,135.66 LS
Original Face:	374,694,235.330						
FUND Total							
0.000	1,013,774,273.470	1,014,874,896.63	1,020,000,308.44	100.00	5,125,411.81	0.00	5,125,411.81
					5,279,547.47 GN	0.00 GN	5,279,547.47 GN
					-154,135.66 LS	0.00 LS	-154,135.66 LS
Original Face:	374,694,235.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,643,920,149.330	1,643,376,265.86	1,643,376,265.86	87.40	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							
	236,919,230.230	236,891,136.03	236,899,245.89	12.60	8,109.86	0.00	8,109.86
					8,569.70 GN	0.00 GN	8,569.70 GN
					-459.84 LS	0.00 LS	-459.84 LS
Original Face:	60,500,000.000						
FUND Total							
0.000	1,880,839,379.560	1,880,267,401.89	1,880,275,511.75	100.00	8,109.86	0.00	8,109.86
					8,569.70 GN	0.00 GN	8,569.70 GN
					-459.84 LS	0.00 LS	-459.84 LS
Original Face:	60,500,000.000						

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							
	-52.710	-52.71	-52.71	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							
	674,232,357.840	674,198,094.33	674,198,094.33	38.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,100,000,000.000	1,099,899,300.08	1,099,844,153.45	62.00	-55,146.63	0.00	-55,146.63
					41,999.76 GN	0.00 GN	41,999.76 GN
					-97,146.39 LS	0.00 LS	-97,146.39 LS
FUND Total							
0.000	1,774,232,305.130	1,774,097,341.70	1,774,042,195.07	100.00	-55,146.63	0.00	-55,146.63
					41,999.76 GN	0.00 GN	41,999.76 GN
					-97,146.39 LS	0.00 LS	-97,146.39 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							
	0.010	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							
	1,698.570	1,698.40	1,698.40	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							
	201,744,092.703	201,791,323.46	201,784,441.52	31.78	-6,881.94	0.00	-6,881.94
					0.00 GN	0.00 GN	0.00 GN
					-6,881.94 LS	0.00 LS	-6,881.94 LS
FIXED INCOME							
	428,530,000.000	432,173,049.12	433,198,324.00	68.22	1,025,274.88	0.00	1,025,274.88
					1,025,274.88 GN	0.00 GN	1,025,274.88 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	27,915,000.000						
FUND Total							
0.000	630,275,791.283	633,966,070.99	634,984,463.93	100.00	1,018,392.94	0.00	1,018,392.94
					1,025,274.88 GN	0.00 GN	1,025,274.88 GN
					-6,881.94 LS	0.00 LS	-6,881.94 LS
Original Face:	27,915,000.000						

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							
	67,042.310	67,042.31	67,042.31	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							
	85,350,000.000	85,307,579.74	85,307,579.74	17.47	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							
	388,096,420.040	394,036,813.00	402,872,781.56	82.51	8,835,968.56	0.00	8,835,968.56
					9,534,354.52 GN	0.00 GN	9,534,354.52 GN
					-698,385.96 LS	0.00 LS	-698,385.96 LS
Original Face:	273,602,536.000						
FUND Total							
0.000	473,513,462.350	479,411,435.05	488,247,403.61	100.00	8,835,968.56	0.00	8,835,968.56
					9,534,354.52 GN	0.00 GN	9,534,354.52 GN
					-698,385.96 LS	0.00 LS	-698,385.96 LS
Original Face:	273,602,536.000						

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							
	6,223.610	6,223.61	6,223.61	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	6,223.610	6,223.61	6,223.61	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							
	452,941.410	452,941.41	452,941.41	0.14	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	39,469,341.91	39,469,341.91	12.48	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							
	266,143,984.580	268,413,494.49	276,223,494.34	87.37	7,809,999.85	0.00	7,809,999.85
					8,128,791.48 GN	0.00 GN	8,128,791.48 GN
					-318,791.63 LS	0.00 LS	-318,791.63 LS
Original Face:	194,922,434.000						
FUND Total							
0.000	306,096,925.990	308,335,777.81	316,145,777.66	100.00	7,809,999.85	0.00	7,809,999.85
					8,128,791.48 GN	0.00 GN	8,128,791.48 GN
					-318,791.63 LS	0.00 LS	-318,791.63 LS
Original Face:	194,922,434.000						

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							
	4,606,952.790	4,606,952.79	4,606,952.79	1.08	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							
	241,020,806.920	241,092,744.70	241,092,744.70	56.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	178,594,513.020	178,528,242.38	182,363,356.31	42.60	3,835,113.93	0.00	3,835,113.93
					3,882,088.07 GN	0.00 GN	3,882,088.07 GN
					-46,974.14 LS	0.00 LS	-46,974.14 LS
Original Face:	347,157,502.000						
FUND Total							
0.000	424,222,272.730	424,227,939.87	428,063,053.80	100.00	3,835,113.93	0.00	3,835,113.93
					3,882,088.07 GN	0.00 GN	3,882,088.07 GN
					-46,974.14 LS	0.00 LS	-46,974.14 LS
Original Face:	347,157,502.000						

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							
	272,434,223.490	272,293,518.72	272,285,143.72	63.45	-8,375.00	0.00	-8,375.00
					0.00 GN	0.00 GN	0.00 GN
					-8,375.00 LS	0.00 LS	-8,375.00 LS
EQUITY							
	151,867,269.890	151,864,241.29	151,867,269.89	35.39	3,028.60	0.00	3,028.60
					3,028.60 GN	0.00 GN	3,028.60 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,000,000.000	4,999,999.95	5,003,686.65	1.17	3,686.70	0.00	3,686.70
					3,686.70 GN	0.00 GN	3,686.70 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	429,301,493.380	429,157,759.96	429,156,100.26	100.00	-1,659.70	0.00	-1,659.70
					6,715.30 GN	0.00 GN	6,715.30 GN
					-8,375.00 LS	0.00 LS	-8,375.00 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							
	-0.520	-0.52	-0.52	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							
	67,897.050	67,897.05	67,897.05	1.70	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							
	10,808.510	3,167,221.55	3,914,879.38	98.30	747,657.83	0.00	747,657.83
					747,657.83 GN	0.00 GN	747,657.83 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	78,705.040	3,235,118.08	3,982,775.91	100.00	747,657.83	0.00	747,657.83
					747,657.83 GN	0.00 GN	747,657.83 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							
	-0.210	-0.21	-0.21	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							
	24,595.430	24,595.43	24,595.43	1.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	4,334.450	1,442,268.44	1,709,710.85	98.58	267,442.41	0.00	267,442.41
					267,442.41 GN	0.00 GN	267,442.41 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	28,929.670	1,466,863.66	1,734,306.07	100.00	267,442.41	0.00	267,442.41
					267,442.41 GN	0.00 GN	267,442.41 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							
	0.070	0.07	0.07	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							
	17,973.200	17,973.20	17,973.20	1.52	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							
	13,294.520	1,012,448.14	1,162,355.93	98.48	149,907.79	0.00	149,907.79
					149,907.79 GN	0.00 GN	149,907.79 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	31,267.790	1,030,421.41	1,180,329.20	100.00	149,907.79	0.00	149,907.79
					149,907.79 GN	0.00 GN	149,907.79 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							
	-92,849.440	-92,849.44	-92,849.44	2.11	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							
	8,979.980	8,979.98	8,979.98	0.20	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							
	36,813.810	4,157,441.09	4,301,721.29	97.69	144,280.20	0.00	144,280.20
					144,280.20 GN	0.00 GN	144,280.20 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	-47,055.650	4,073,571.63	4,217,851.83	100.00	144,280.20	0.00	144,280.20
					144,280.20 GN	0.00 GN	144,280.20 GN
					0.00 LS	0.00 LS	0.00 LS